Journal of Statistical Modelling: Theory and Applications Vol. 1, No. 2, 2020, pp. 47-57 Yazd University Press 2020



Research Paper

Bayesian D-optimal design for a quadratic beta regression model with a known nuisance parameter considering prior uniform and normal distributions for parameters

 HABIB JAFARI¹, SHIMA PIRMOHAMMADI^{* 2}, FATEMEH ALBOGHBEISH³
 ^{1,3}DEPARTMENT OF STATISTICS, FACULTY OF SCIENCE, RAZI UNIVERSITY, KERMANSHAH, IRAN
 ²DEPARTMENT OF STATISTICS, FACULTY OF MATHEMATICS AND STATISTICS, ISFAHAN UNIVERSITY, ISFAHAN, IRAN

Received: February 17, 2020/ Revised: March 10, 2020 / Accepted: June 12, 2020

Abstract: One of the practical and important issue in statistics is the fitness of regression models. Optimal design is a way to obtain suitable fitness of this type of models. In addition, we need to use some criteria for attaining optimal design in regression models. The D-optimality criterion is one of the most famous criteria which is used here. An appropriate method to obtain the optimal designs is the Bayesian method that need to the prior distribution for the parameters of the model (coefficient regression). In this paper, by using Bayesian methods, D-optimal designs are obtained for quadratic beta regression model. Also, uniform and normal distributions are considered as the prior distributions and obtained results are analyzed.

Keywords: Bayesian D-optimal design; Beta regression model; D-optimality criterion; Fisher information matrix.

Mathematics Subject Classification (2010): 62K05.

1 Introduction

In nonlinear models, Fisher information matrix is dependent on unknown parameters, which causes the dependence of optimality criteria to the parameters of the model because the considered criterion in this paper is a function of the information matrix. However, the purpose of presenting an appropriate design is to find optimal points, collect data, and estimate unknown parameters of the model. So dependency of optimality criteria to unknown parameters causes a kind of conflict. The first and the easiest solution is to replace unknown parameters with the initial guesses. The designs

^{*}Corresponding author: pirmohammadi_sh@yahoo.com

obtained by this method are called locally optimal designs (Chernoff, 1953). Selection of a suitable initial guess greatly affects the efficiency of local optimal design. If the initial guess is far from its actual value, the optimal design which is obtained will not be suitable. Furthermore, the parameter space often consists of an infinite number of points, which cannot be considered all and only a limited number is investigated. Thus, other methods were recommended to solve the problem such as Bayesian optimality criteria. Instead of an initial guess, a prior distribution is used for unknown parameters of the model in Bayesian method. The Bayesian optimal design will be obtained by maximizing an appropriate optimality criterion based on a prior distribution. Lindley (1972) proposed the decision theory and provided a mathematical foundation for the selection of optimal Bayesian designs. Chaloner and Larntz (1989) presented a unified theory for the Bayesian optimal design in nonlinear models. Chaloner and Verdinelli (1995) conducted a general overview of Bayesian optimal designs.

This paper calculates the Bayesian D-optimal design of the quadratic beta regression model, when the nuisance parameter is known. In addition, uniform and normal prior distributions for unknown parameters are considered. Also, locally D-optimal design for this model was proposed by Latif and ZafarYab (2014).

Given the statements, this paper is organized as follows: The beta regression model is introduced in section 2 and the information matrix is calculated in section 3. The Bayesian D-optimal design and the equivalence theorem for quadratic beta regression model are introduced in section 4 and 5, respectively. Section 6 is dedicated to the calculation of the Bayesian D-optimal design in the beta regression model and discussion and conclusion obtained from the paper is provided in section 7.

2 Beta Regression Model

The beta random variable has a probability distribution with two parameters. This variable is defined on the interval [0,1]. If $Y_i \sim Beta(p,q)$; i = 1, 2, ..., n and n is the number of observations, then the its density function is as follows;

$$f_{p,q}(y_i) = \frac{\Gamma(p+q)}{\Gamma(p)\Gamma(q)} y_i^{p-1} (1-y_i)^{q-1} \quad ; y_i \in (0,1), p, q > 0.$$
(1)

Consider $\phi = p + q$, then the density function will be written as follows;

$$f_{\mu_i,\phi}(y_i) = \frac{\Gamma(\phi)}{\Gamma(\mu_i\phi)\Gamma((1-\mu_i)\phi)} y_i^{\mu_i\phi-1} (1-y_i)^{(1-\mu_i)\phi-1}; y_i \in (0,1), 0 < \mu_i < 1, \phi > 0,$$
(2)

where ϕ is the nuisance parameter and μ_i is the expected value of random variable Y_i , such that:

$$\mu_i = E(Y_i) = \frac{p}{p+q}.$$

Now, a link function is introduced as follows:

$$g(\mu_i) = \mathbf{f}^T(x_i)\boldsymbol{\beta},$$

where

$$\mathbf{f}^{T}(x_{i}) = (f_{0}(x_{i}), f_{1}(x_{i}), \cdots, f_{r-1}(x_{i}))^{T}, \boldsymbol{\beta} = (\beta_{0}, \beta_{1}, \cdots, \beta_{r-1})^{T},$$

and $g(.), \beta, \mathbf{f}(x_i)$ and x_i is an appropriate link function, vector of unknown parameters, given vector of functions of predictors and predictors, respectively. We assume $x_i \in [0, 1]$ and since $\mu_i \in [0, 1]$, the appropriate link function that can be considered in this case is the *Logit* link function, that is given by;

$$Logit(\mu_i) = \mathbf{f}^T(x_i)\boldsymbol{\beta}.$$

The considered model in this paper is a quadratic beta regression model. Thus;

$$\mathbf{f}(x_i) = (1 \quad x_i \quad x_i^2)^T; r = 3$$

3 Fisher information matrix

Given that most of the optimality criteria are functions of information matrix (Atkinson et al., 2007), at first, it is necessary to present Fisher information matrix related to model (2). The Fisher information matrix is generally defined as follows:

$$\boldsymbol{M}(\boldsymbol{\beta}, x_i) = -E\left(\frac{\partial \ln(f_{\boldsymbol{\beta}}(\boldsymbol{y} \mid x_i))}{\partial \boldsymbol{\beta} \partial \boldsymbol{\beta}^T}\right),\tag{3}$$

where β and ln(.) are the vector of unknown parameters and natural logarithm, respectively. Fisher information matrix is a symmetric matrix. Now, by using (3), the Fisher information matrix for quadratic beta regression model with a known nuisance parameter is as follows:

$$\boldsymbol{M}(\boldsymbol{\beta}, x_i) = \begin{pmatrix} M_{11} & M_{12} & M_{13} \\ & M_{22} & M_{23} \\ & & M_{33} \end{pmatrix},$$
(4)

where

$$\begin{split} M_{11} &= \phi^2 \mu_i^2 (1 - \mu_i)^2 \left[\Psi^{'}(\mu_i \phi) + \Psi^{'}((1 - \mu_i)\phi) \right] \\ M_{12} &= \phi^2 \mu_i^2 (1 - \mu_i)^2 \left[\Psi^{'}(\mu_i \phi) + \Psi^{'}((1 - \mu_i)\phi) \right] x_i \\ M_{13} &= \phi^2 \mu_i^2 (1 - \mu_i)^2 \left[\Psi^{'}(\mu_i \phi) + \Psi^{'}((1 - \mu_i)\phi) \right] x_i^2 \\ M_{22} &= \phi^2 \mu_i^2 (1 - \mu_i)^2 \left[\Psi^{'}(\mu_i \phi) + \Psi^{'}((1 - \mu_i)\phi) \right] x_i^2 \\ M_{23} &= \phi^2 \mu_i^2 (1 - \mu_i)^2 \left[\Psi^{'}(\mu_i \phi) + \Psi^{'}((1 - \mu_i)\phi) \right] x_i^3 \\ M_{33} &= \phi^2 \mu_i^2 (1 - \mu_i)^2 \left[\Psi^{'}(\mu_i \phi) + \Psi^{'}((1 - \mu_i)\phi) \right] x_i^4, \end{split}$$

and $\Psi'(.)$ represents trigamma function (Ferrari and Cribari-Neto, 2004).

4 Bayesian D-optimal design

 ξ is an arbitrary design as follows:

$$\xi = \left\{ \begin{array}{ccc} x_1 & x_2 & \dots & x_k \\ w_1 & w_2 & \dots & w_k \end{array} \right\} \in \Xi; \ k \ge r, \tag{5}$$

where x_i , w_i , k and Ξ are the *i*th design point, weight of *i*th design point, the number of design points and a set of all possible designs, respectively. Ξ is defined as follows:

$$\Xi = \left\{ \xi \mid \sum_{i=1}^{k} w_i = 1, \ 0 \le w_i \le 1 \right\}.$$

The information matrix related to design (5) is given by Atkinson et al. (2007);

$$M(\boldsymbol{\beta}, \boldsymbol{\xi}) = \sum_{i=1}^{k} w_i M(\boldsymbol{\beta}, x_i),$$

The Bayesian D-optimality as an optimality criterion is defined as follows (Atkinson et al., 2007);

$$\Phi_{\pi}(\xi) = E_{\pi(\beta)}(-\log \det(\boldsymbol{M}(\beta,\xi))) = -\int \log \det(\boldsymbol{M}(\beta,\xi))\pi(\beta)d\beta, \qquad (6)$$

where $\pi(\beta)$ and det(.) are the prior joint probability function of unknown parameters and determinant of a matrix, respectively. By using (6), ξ^* is called a Bayesian Doptimal design if and only if

$$\xi^* = \arg \min_{\xi \in \Xi} E_{\pi(\boldsymbol{\beta})}(-\log \det(\boldsymbol{M}(\boldsymbol{\beta}, \xi))).$$
(7)

Then,

$$\xi^* = \left\{ \begin{array}{ccc} x_1^* & x_2^* & \dots & x_m^* \\ w_1^* & w_2^* & \dots & w_m^* \end{array} \right\}; m \le k, \tag{8}$$

where m is the number of points of optimal design. The number of points of the optimal design satisfies in following inequality (Silvey, 1980);

$$r \le m \le \frac{r(r+1)}{2}$$

5 Equivalence theorem

The equivalence theorem is an important tool for optimal designs. The theorem is used to prove the optimality of the obtained designs and identify support points. Before expressing the equivalence theorem, it is necessary to define the Frechet derivative. The Frechet derivative of the criterion function Φ at ξ and in direction η is as follows:

$$F_{\Phi}(\xi,\eta) = \lim_{\alpha \to 0^+} \frac{1}{\alpha} (\Phi\left((1-\alpha)\xi + \alpha\eta\right) - \Phi(\xi)).$$

If the criterion function Φ is convex, $F_{\Phi}(\xi, \eta) \ge 0$ and if it is concave, $F_{\Phi}(\xi, \eta) \le 0$ (Silvey, 1980).

Theorem 5.1. If Φ is convex, then a Φ -optimal design ξ^* can be equivalently characterized by any of the three conditions (Whittle, 1973): i) ξ^* maximizes $\Phi(\xi)$ ii) ξ^* maximizes $\sup_{x \in X} F_{\Phi}(\xi, \eta_x)$ iii) $\sup_{x \in X} F_{\Phi}(\xi^*, \eta_x) = 0$. The values of x that condition (iii) is valid for them, are called support points. The Frechet derivative for (6) is calculated as follows:

$$F_{\Phi}(\xi,\eta_x) = -E_{\pi(\boldsymbol{\beta})}\left\{ tr\left(M^{-1}(\xi)M(\eta_x)\right)\right\} + p,\tag{9}$$

where tr(.) indicate the trace of a matrix and p is the number of unknown parameters in the model. In equation (9), $E_{\pi(\beta)} \{ tr(M^{-1}(\xi)M(\eta_x)) \}$ is called sensitivity function and displayed by the symbol $d(x,\xi)$. Thus,

$$d(x,\xi) = E_{\pi(\boldsymbol{\beta})}\left\{tr\left(M^{-1}(\xi)M(\eta_x)\right)\right\} = \int tr\left(M^{-1}(\xi)M(\eta_x)\right)\pi(\boldsymbol{\beta})d(\boldsymbol{\beta}).$$
 (10)

According to condition (i) in equivalence theorem, the following equation should be valid to prove the optimality of the designed obtained, $d(x, \xi^*) \leq p$. The equality holds for the support points.

6 The Bayesian D-optimal design in quadratic beta regression model

According to the model (2), Jafari and Pirmohammadi (2016) calculated the Bayesian D-optimal design for a simple beta regression model.

In this section Bayesian D-optimal designs are calculated for the quadratic beta regression model based on equation (7) and matrix (4). Two values of 50 and 100 are considered for ϕ . Also, various uniform and normal distributions are considered as prior distributions of other parameters of the model (coefficients regression). Unknown parameters of the model are independent. Therefore, prior joint probability functions are products of their marginal prior probability functions. Since there is no closed form for the optimality criterion, numerical methods are used to solve the integral of the expected value in (6), and this paper uses the Simpson method by R package.

The Bayesian D-optimal designs in the quadratic beta regression model are three point designs as follows:

$$\begin{pmatrix} 0 & x_2^* & 1 \\ 0.333 & 0.333 & 0.333 \end{pmatrix}.$$

 x_2^* is presented in Tables 1-7 and 8-14 for $\phi = 50$ and $\phi = 100$ by considering different prior distributions, respectively.

Before analyzing the obtained designs, it is necessary to investigate the optimality of the designs according to equivalence theorem. There are three parameters in the quadratic beta regression model. Each of the computed designs based on part (i) of the equivalence theorem is Bayesian D-optimal if $d(x, \xi^*) \leq 3$, where

$$d(x,\xi^*) = \int tr\left(M^{-1}(\xi)M(\eta_x)\right)\pi(\boldsymbol{\beta})d(\boldsymbol{\beta}).$$
(11)

Since the integral in (11) can not be solved by usual methods, there is no closed form for $d(x, \xi^*)$ and calculations were done by using numerical methods of the software R i386 3.2.0. It can be concluded that these designs are Bayesian D-optimal designs.

A) $\phi = 50$: According to Table 1, $\beta_0, \beta_1, \beta_2 \sim U(-a, a); a = 1, 5, 9$. By fixing the distribution of β_0 and β_1 and increasing domain of β_2 distribution, x_2^* is decreased.

In addition, by fixing the distributions of β_0 and β_2 and increasing domain of β_1 distribution, x_2^* is decreased and gets closer to zero. Similarly, various trends of x_2^* can be seen in Tables 2-8 by changing distributions of parameters. For example, in Table 2, by increasing the location parameter in the distribution of β_1 as $\beta_0, \beta_2 \sim N(5, 1)$, x_2^* increases and gets closer to one. In addition, when $\beta_0 \sim N(10, 1)$ and the location parameter in the distribution of β_2 increases, $x_2^* = 0.500$ is repeated without any changes. Also, we can fix distribution of β_1 or β_2 and see trend of x_2^* , when β_0 is changing.

B) $\phi = 100$: It is shown, in Table 8, that by fixing the distribution of β_0 and β_1 and increasing domain of β_2 distribution x_2^* is decreased and vice versa. Similar to tables for $\phi = 50$, there are different trends in this case. In addition, we can compare tables when ϕ changes.

Table 1: x_2^* : β_0	$\beta_0, \beta_1, \beta_2 \sim$	U(-a,a)	; $a = 1, 5, 9$
-	TT (1 1)	β_1	TT (a a)
	U(-1,1)	U(-5,5)	U(-9,9)
	β_0		
U(-1,1)	0.493	0.421	0.348
$\beta_2 \ U(-5,5)$	0.455	0.407	0.344
U(-9,9)	0.409	0.381	0.336
	β_0	$_{0} \sim U(-5,$	5)
U(-1,1)	0.499	0.487	0.456
$\beta_2 \ U(-5,5)$	0.494	0.480	0.452
U(-9,9)	0.481	0.468	0.443
· · · ·	β_0	$0 \sim U(-9)$	9)
U(-1,1)	0.500	0.500	0.498
$\beta_2 \ U(-5,5)$	0.500	0.500	0.497
U(-9,9)	0.500	0.499	0.495

Table 2: x_2^* : $\beta_0, \beta_1, \beta_2 \sim N(a, 1); a = 0, 5, 10$

			β_1	
		N(0, 1)	N(5, 1)	N(10, 1)
		β	$_0 \sim N(0,$	1)
	N(0, 1)	0.484	0.348	0.233
β_2	N(5, 1)	0.415	0.283	0.206
	N(10, 1)	0.342	0.247	0.188
		β	$_0 \sim N(5,$	1)
	N(0,1)	0.508	0.497	0.500
β_2	N(5, 1)	0.480	0.499	0.500
	N(10, 1)	0.492	0.500	0.500
		β_0	$\sim N(10)$, 1)
	N(0,1)	0.500	0.500	0.500
β_2	N(5, 1)	0.500	0.500	0.500
	N(10, 1)	0.500	0.500	0.500

able 3:	$x_2^*: \beta_0$	$, \beta_1, \beta_2$ γ	$\sim N(0,a)$; a = 1, 4		
	-	/	β_1			
		N(0,1)	N(0,4)	N(0,9)		
		β_0	$\sim N(0,$	1)		
N	(0,1)	0.484	0.460	0.432		
$\beta_2 N$	(0,4)	0.472	0.451	0.426		
N	(0,9)	0.455	0.438	0.418		
		β_0	$\sim N(0,$	4)		
N	(0,1)	0.491	0.475	0.456		
$\beta_2 N$	(0, 4)	0.483	0.469	0.452		
N	(0,9)	0.471	0.460	0.445		
	$\beta_0 \sim N(0,9)$					
N	(0,1)	0.495	0.486	0.475		
$\beta_2 N$	(0, 4)	0.490	0.482	0.472		
N	(0, 9)	0.483	0.476	0.467		

Table 3: x_2^* : $\beta_0, \beta_1, \beta_2 \sim N(0, a); a = 1, 4, 9$

Table 4: $x_2^*: \underline{\beta_0, \beta_1 \sim U(-a, a); a = 1, 5, 9, \beta_2 \sim N(a, 1); a = 0, 5, 10}_{\beta_1}$

			ρ_1		
		U(-1,1)	U(-5,5)	U(-9,9)	
		β_0	$_{0} \sim U(-1,$	1)	
	N(0, 1)	0.489	0.420	0.347	
β_2	N(5, 1)	0.410	0.382	0.337	
	N(10, 1)	0.334	0.327	0.310	
		β_0	$_0 \sim U(-5,$	5)	
	N(0,1)	0.499	0.486	0.456	
β_2	N(5, 1)	0.483	0.468	0.444	
	N(10, 1)	0.443	0.432	0.417	
	$\beta_0 \sim U(-9,9)$				
	N(0,1)	0.500	0.500	0.498	
β_2	N(5, 1)	0.500	0.499	0.495	
	N(10, 1)	0.499	0.496	0.485	

Table 5: $x_2^*: \underline{\beta_0, \beta_2} \sim N(a, 1); a = 0, 5, 10, \beta_1 \sim U(-a, a); a = 1, 5, 9$

		β_1			
		U(-1,1)	U(-5,5)	U(-9,9)	
		β	$b_0 \sim N(0, 1)$)	
	N(0, 1)	0.491	0.428	0.361	
β_2	N(5, 1)	0.417	0.392	0.350	
	N(10, 1)	0.342	0.336	0.323	
		β	$_{0} \sim N(5, 1)$)	
	N(0,1)	0.505	0.541	0.551	
β_2	N(5, 1)	0.479	0.485	0.507	
	N(10, 1)	0.493	0.481	0.477	
	$\beta_0 \sim N(10, 1)$				
	N(0, 1)	0.500	0.500	0.508	
β_2	N(5, 1)	0.500	0.500	0.501	
	N(10, 1)	0.500	0.500	0.500	

Table 6: x_2^* :	$\beta_0, \beta_1 \sim N(0, a)$	a); a = 1,	$4, 9, \beta_2$	$\sim U(-a,$	a); a = 1, 5,
		N(0,1)	$\frac{\beta_1}{N(0,4)}$	N(0,9)	
		$\frac{IV(0,1)}{\beta_0}$	$\frac{N(0,4)}{\sim N(0, 1)}$	~ ~ ~	
	U(-1,1)	0.487	0.462	0.434	
	$\beta_2 \ U(-5,5)$	0.456	0.439	0.418	
	U(-9,9)	0.414	0.405	0.392	
		β_0	$\sim N(0,$	4)	
	U(-1,1)	0.493	0.477	0.457	
	$\beta_2 \ U(-5,5)$	0.472	0.460	0.445	
	U(-9,9)	0.440	0.433	0.424	
			$\sim N(0,$		
	U(-1,1)	0.496	0.487	0.475	
	$\beta_2 \ U(-5,5)$	0.484	0.477	0.467	
	U(-9,9)	0.462	0.458	0.452	

Table 7: x_2^* : $\beta_0, \beta_2 \sim U(-a, a); a = 1, 5, 9, \beta_1 \sim N(0, a); a = 1, 4, 9$

		ρ_1	
	N(0, 1)	N(0, 4)	N(0,9)
	β_0	$\sim U(-1)$, 1)
U(-1,1)	0.485	0.457	0.426
$\beta_2 \ U(-5,5)$	0.451	0.432	0.410
U(-9,9)	0.406	0.396	0.383
,	β_0	$\sim U(-5)$, 5)
U(-1,1)	0.498	0.494	0.486
$\beta_2 \ U(-5,5)$	0.493	0.488	0.480
U(-9,9)	0.480	0.475	0.467
. <u> </u>	β_0	$\sim U(-9)$, 9)
U(-1,1)	0.500	0.500	0.500
$\beta_2 \ U(-5,5)$	0.500	0.500	0.500
U(-9,9)	0.500	0.500	0.499

 $\frac{\beta_1}{U(-1,1)} \frac{\beta_1}{U(-5,5)} \frac{U(-9,9)}{U(-9,9)}$ $\beta_0 \sim U(-1,1)$ $\begin{array}{c} U(-1,1) \\ \beta_2 & U(-5,5) \\ U(-9,9) \end{array}$ 0.493 0.418 0.336 0.4020.3320.4540.3760.3230.406 $\beta_0 \sim U(-5,5)$ U(-1,1) $\beta_2 U(-5,5)$ 0.479 0.4990.441 0.4890.4710.437U(-9,9)0.4710.4560.427 $\frac{\beta_0 \sim U(-9,9)}{0.500}$ $\begin{array}{c} U(-1,1) \\ \beta_2 & U(-5,5) \\ U(-9,9) \end{array}$ 0.500 0.496 0.5000.4990.4950.5000.4980.491

Table 8: x_2^* : $\beta_0, \beta_1, \beta_2 \sim U(-a, a); a = 1, 5, 9$

9

Table	9: $x_2^*: \beta_0$	$,\beta_1,\beta_2 \sim$	$\sim N(a,1)$; a = 0, 5, 1		
			β_1			
		N(0,1)	N(5, 1)	N(10, 1)		
		β	$_0 \sim N(0,$			
	N(0, 1)	0.483	0.339	0.219		
β_2	N(5, 1)	0.411	0.275	0.195		
	N(10, 1)	0.338	0.239	0.179		
		β	$_0 \sim N(5,$	1)		
	N(0, 1)	0.410	0.490	0.500		
β_2	N(5, 1)	0.453	0.497	0.500		
	N(10, 1)	0.471	0.499	0.500		
	$\beta_0 \sim N(10, 1)$					
	N(0, 1)	0.500	0.500	0.500		
β_2	N(5, 1)	0.500	0.500	0.500		
	N(10, 1)	0.500	0.500	0.500		

Table 0. r_{2}^{*} : $\beta_{0}, \beta_{1}, \beta_{2} \sim N(a, 1); a = 0, 5, 10$

Table 10: $x_2^*: \beta_0, \beta_1, \beta_2 \sim N(0, a); a = 1, 4, 9$

		β_1				
	N(0, 1)	N(0, 4)	N(0,9)			
	β_0	$\beta_0 \sim N(0,1)$				
N(0, 1)	1) 0.483	0.457	0.426			
$\beta_2 \ N(0, 4)$	1) 0.470	0.448	0.420			
N(0, 9)	0) 0.453	0.434	0.410			
	β_0	$_{0} \sim N(0,$	4)			
N(0, 1)	1) 0.489	0.471	0.448			
$\beta_2 N(0, 4)$	1) 0.480	0.464	0.443			
N(0, 9)	0) 0.467	0.454	0.453			
	β_0	$\beta_0 \sim N(0,9)$				
N(0, 1)	l) 0.495	0.483	0.468			
$\beta_2 N(0, 4)$	4) 0.489	0.479	0.464			
N(0, 9)	0) 0.481	0.471	0.459			

Table 11: $x_2^*: \beta_0, \beta_1 \sim U(-a, a); a = 1, 5, 9, \beta_2 \sim N(a, 1); a = 0, 5, 10$

			β_1			
		U(-1,1)	U(-5,5)	U(-9,9)		
	$\beta_0 \sim U(-1,1)$					
	N(0, 1)	0.489	0.416	0.336		
β_2	N(5, 1)	0.408	0.377	0.323		
	N(10, 1)	0.331	0.321	0.296		
-	, , ,	β_0	$_0 \sim U(-5,$	5)		
	N(0,1)	0.498	0.479	0.441		
β_2	N(5, 1)	0.472	0.457	0.427		
	N(10, 1)	0.424	0.415	0.397		
	$\beta_0 \sim U(-9,9)$					
	N(0, 1)	0.500	0.500	0.496		
β_2	N(5, 1)	0.500	0.498	0.491		
	N(10, 1)	0.498	0.491	0.479		

e 12: x	$\frac{*}{2}: \beta_0$	$\beta_0, \beta_2 \sim N(\beta_2)$	(a, 1); a = 0	$0, 5, 10, \beta_1$	$\sim U(-a, a)$	i); a = 1, 5
				β_1		
			U(-1,1)	U(-5,5)	U(-9,9)	
			β	$k_0 \sim N(0, 1)$	L)	
		N(0,1)	0.490	0.423	0.346	
	β_2	N(5, 1)	0.414	0.385	0.334	
		N(10, 1)	0.339	0.329	0.306	
			β	$V_0 \sim N(5, 1)$	L)	
		N(0, 1)	0.506	0.546	0.555	
	β_2	N(5, 1)	0.452	0.470	0.501	
	. –	N(10, 1)	0.473	0.457	0.460	
			β_0	$_{0} \sim N(10,$	1)	
		N(0, 1)	0.500	0.501	0.518	
	β_2	N(5, 1)	0.500	0.500	0.502	
		N(10, 1)	0.500	0.500	0.500	

Table 12: $x_2^*: \beta_0, \beta_2 \sim N(a, 1); a = 0, 5, 10, \beta_1 \sim U(-a, a); a = 1, 5, 9$

Table 13: $x_2^*: \underline{\beta_0, \beta_1 \sim N(0, a); a = 1, 4, 9, \beta_2 \sim U(-a, a); a = 1, 5, 9}$

			β_1	
		N(0, 1)	N(0, 4)	N(0,9)
		β_0	$\sim N(0,$	1)
U	V(-1,1)	0.487	0.459	0.427
$\beta_2 \ L$	V(-5,5)	0.454	0.435	0.411
U	V(-9,9)	0.410	0.399	0.384
		β_0	$\sim N(0,$	4)
J	V(-1,1)	0.491	0.473	0.450
$\beta_2 \ L$	V(-5,5)	0.468	0.454	0.436
L	V(-9,9)	0.432	0.424	0.412
-		β_0	$\sim N(0,$	9)
L	V(-1,1)	0.496	0.485	0.469
$\beta_2 \ L$	V(-5,5)	0.482	0.472	0.459
Ū	V(-9,9)	0.456	0.449	0.441

Table 14: x_2^* : $\underline{\beta_0, \beta_2 \sim U(-a, a)}; a = 1, 5, 9, \beta_1 \sim N(0, a); a = 1, 4, 9$

			β_1		
		N(0,1)	N(0, 4)	N(0,9)	
	$\beta_0 \sim U(-1,1)$				
	U(-1,1)	0.485	0.455	0.421	
β_2	U(-5,5)	0.449	0.430	0.404	
	U(-9,9)	0.404	0.393	0.377	
		$\beta_0 \sim U(-5,5)$			
	U(-1,1)	0.497	0.490	0.479	
β_2	U(-5,5)	0.488	0.481	0.471	
	U(-9,9)	0.469	0.464	0.455	
		$\beta_0 \sim U(-9,9)$			
	U(-1,1)	0.500	0.500	0.500	
β_2	U(-5,5)	0.500	0.500	0.499	
	U(-9,9)	0.500	0.499	0.498	

7 Discussion and conclusions

In this paper, Bayesian D-optimal designs in a quadratic beta regression model are obtained. By using these designs, a researcher finds that what proportions of which regressors should be used to get proper estimates of coefficient regression. We use Bayesian methods in the quadratic beta regression model for achieving optimal designs. Since, there are three parameters in the quadratic beta regression model, the optimal designs can be three points to six point designs. By considering uniform and normal prior distributions, all obtained Bayesian D-optimal designs are three points. In this study, interval [0, 1] is assumed for regressors. First and third points in Bayesian D-optimal designs are zero and one, respectively. These points are fixed in all designs. However, by changing prior distributions of unknown parameters, second point of optimal designs changes. Trend of these changes are shown in presented tables. It should be noticed that every optimal point has same optimal weight. Therefore, these points should be used with the same proportions. As a future work, statisticians can use other prior distributions in this model.

References

- Atkinson, A.C., Donev, A.N. and Tobias, R.D. (2007). Optimum Experimental Designs With SAS, Oxford University Press, New York.
- Chaloner, K. and Larntz, K. (1989). Optimal Bayesian designs applied to logistic regression experiments, *Journal of Statistical Planning and Inference*, 21, 191-208.
- Chaloner, K. and Verdinelli, I. (1995). Bayesian experimental design: A review, Statistical Science, 10, 237-304.
- Chernoff, H. (1953). Locally optimal designs for estimating parameters, The Annals of Mathematical Statistics, 26, 586-602.
- Ferrari, S.L.P. and Cribari-Neto, F. (2004). Beta regression for modelling rates and proportions, *Journal of Applied Statatistics*, **31**, 799-815.
- Jafari, H. and Pirmohammadi, SH. (2016). The Bayesian D-optimal design for simple beta regression model in two cases (both known and unknown nuisance parameter) with uniform, normal and exponential prior distribution for parameters, *Journal of Statistical Computation and Simulation*, 6, 1230-1254.
- Latif, S. and ZafarYab, M. (2015). D-optimal designs for beta regression models with single predictor, *Journal of Statistical Computation and Simulation*, 85(9), 1709-1724.
- Lindley, D.V. (1972). Bayesian Statistics A Review, SIAM, Philadelphia.
- Silvey, S.D. (1980). Optimal Design, Chapman Hall, London.
- Whittle, P. (1973). Some general points In the theory of optimal experimental design, Journal of the Royal Statistical Society, Series B, 35, 123-130.