Bayesian treatment of a random effects model for the analysis of key comparisons

Olha Bodnar, Alfred Link and Clemens Elster

Physikalisch-Technische Bundesanstalt, Braunschweig and Berlin, Germany

Abstract

Key comparisons are interlaboratory comparison measurements carried out in order to establish the equivalence between national metrology institutes [1]. It has been proposed to apply random effects models for the analysis of key comparison data and to use the resulting estimates of the laboratory effects as the so-called degrees of equivalence between the participating laboratories [2], [3]. In [2], [3] maximum likelihood type estimators of the laboratory effects were taken. Here we consider a Bayesian approach. In contrast to [3] we restrict our treatment to the case of normally distributed laboratory effects. More precisely, the measurements

$$x_1, \ldots, x_n$$

are assumed to be modeled as

$$x_i = \mu + \lambda_i + e_i,$$

where $\mu$ is the overall mean; the $\lambda_i$ denote the random effects with $\lambda_i \sim N(0, \sigma^2_\lambda)$ and the $e_i$ the usual measurement errors with $e_i \sim N(0, \sigma^2_e)$. The $u_1, \ldots, u_n$ are the standard uncertainties quoted by the participating laboratories. The unknowns in our problem comprise $\mu$ and $\sigma^2_\lambda$ as well as the realized values of the laboratory effects $\lambda_1, \ldots, \lambda_n$.

In our Bayesian inference we use the conditional prior $\lambda_i | \mu, \sigma^2_\lambda \sim N(0, \sigma^2_\lambda I)$ for the laboratory effects (which equals their assumed sampling distribution). Prior knowledge about the location parameter $\mu$ is modeled by a constant prior, and appropriate priors for the hyperparameter $\sigma^2_\lambda$ are investigated. We prove propriety of the resulting posteriors and provide them in analytical form up to one-dimensional quadrature. We then investigate the properties of resulting credible intervals for the biases. Finally, we present and discuss results obtained for some key comparison data.

References


