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# Bayes regularization and the geometry of discrete hierarchical loglinear models

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# The problem

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- We want to fit a **hierarchical loglinear model** to some discrete data given under the form of a contingency table.
- We put the **Diaconis-Ylvisaker conjugate prior** on the loglinear parameters of the multinomial distribution for the cell counts of the contingency table.
- We study the **behaviour of the Bayes factor** as the hyperparameter  $\alpha$  of the conjugate prior tends to 0
- We are led to study the **convex hull  $C$  of the support** of the multinomial distribution.
- **The faces of  $C$**  are the most important objects in this study.

# The data in a contingency table

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- $N$  objects are classified according to  $|V|$  criteria.
- We observe the value of  $X = (X_\gamma \mid \gamma \in V)$  which takes its values (or levels) in the finite set  $I_\gamma$ .
- The data is gathered in a  $|V|$ -dimensional contingency table with

$$|I| = \times_{\gamma \in V} |I_\gamma| \text{ cells } i.$$

- The cell counts  $(n) = (n(i), i \in \mathcal{I})$  follow a multinomial  $\mathcal{M}(N, p(i), i \in \mathcal{I})$  distribution.
- We denote  $i_E = (i_\gamma, \gamma \in E)$  and  $n(i_E)$  respectively the **marginal- $E$**  cell and cell count.

# The saturated loglinear model

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We change the parametrization from  $p(i), i \in \mathcal{I}$  to  $\theta_i^E = \sum_{F \subseteq E} (-1)^{|E \setminus F|} \log p(i_F, 0_{F^c})$  so that

$$\log p(i) = \sum_{E \subseteq V} \theta_i^E,$$

where all possible interactions are taken into account.

We impose the **baseline constraints**: consider a special cell  $i^* = 0 = (0, 0, \dots, 0)$ . Then, we impose

$$\theta_i^E = 0 \text{ if, for at least one } \gamma \in E, i_\gamma = 0.$$

For each  $i \in I$ , we define  $S(i) = \{\gamma \in V : i_\gamma \neq 0\}$ .

The loglinear model becomes

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$$\log p(i) = \sum_{E \subseteq S(i)} \theta_i^E = \theta_i^\emptyset + \sum_{E \subseteq S(i), E \neq \emptyset} \theta_i^E.$$

# The hierarchical loglinear model

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- Let  $\mathcal{A} = \{A_1, \dots, A_k\}$  be a class of subsets of  $V$  such that  $\forall i, j, A_i \not\subseteq A_j$ , and let

$$\mathcal{D} = \{E \neq \emptyset, E \subseteq A_i, \text{ for some } i = 1, \dots, k\}$$

The hierarchical loglinear model with generating class  $\mathcal{A}$  is

$$\log p(i) = \theta_i^\emptyset + \sum_{F \subseteq S(i), F \in \mathcal{D}} \theta_i^F .$$

- Let us introduce some convenient notation:

$$\begin{aligned} J &= \{j \in I, j \neq 0 = (0, \dots, 0), S(j) \in \mathcal{D}\} \\ \text{for } i \in I, j \triangleleft i &\text{ if } S(j) \subseteq S(i), \text{ and } j_{S(j)} = i_{S(j)} \\ J_i &= \{j \in J, j \triangleleft i\} \end{aligned}$$

# Example

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Consider the hierarchical model with

$V = \{a, b, c\}$ ,  $\mathcal{A} = \{\{a, b\}, \{b, c\}\}$ ,  $I_a = \{0, 1, 2\} = I_b$ ,  $I_c = \{0, 1\}$ ,  
and  $i = (0, 2, 1)$ . We have

$$\mathcal{D} = \{a, b, c, ab, bc\}$$

$$J = \{(1, 0, 0), (2, 0, 0), (0, 1, 0), (0, 2, 0), (0, 0, 1), (1, 1, 0), (1, 2, 0), \\ (2, 1, 0), (2, 2, 0), (0, 1, 1), (0, 2, 1)\}$$

$$J_i = \{(0, 2, 0), (0, 0, 1), (0, 2, 1)\}$$

$$\begin{aligned} \log p(0, 2, 1) &= \theta_i^\emptyset + \sum_{E \subseteq S(i), E \neq \emptyset} \theta_{(0,2,1)}^E = \theta_{(0,2,1)}^\emptyset + \theta_{(0,2,1)}^b + \theta_{(0,2,1)}^c + \theta_{(0,2,1)}^{b,c} \\ &= \theta_{(0,0,0)} + \theta_{(0,2,0)} + \theta_{(0,0,1)} + \theta_{(0,2,1)} \\ &= \theta_0 + \sum_{j \in J_i} \theta_j \end{aligned}$$

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# The multinomial hierarchical model

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Since  $J = \cup_{i \in \mathcal{I}} J_i$ , the loglinear parameter is

$$\theta_J = (\theta_j, j \in J).$$

The hierarchical model is characterized by  $J$ . For  $i \neq 0$ , the loglinear model can then be written

$$\log p(i) = \theta_0 + \sum_{j \in J_i} \theta_j$$

with  $\log p(0) = \theta_0$ . Therefore

$$p(0) = e^{\theta_0} = \left(1 + \sum_{i \in \mathcal{I} \setminus \{0\}} \exp \sum_{j \in J_i} \theta_j\right)^{-1} = L(\theta)^{-1}$$

and

$$\prod_{i \in \mathcal{I}} p(i)^{n(i)} = \frac{1}{L(\theta)^N} \exp\left\{\sum_{j \in J} n(j_{S(j)})\theta_j\right\} = \exp\left\{\sum_{j \in J} n(j_{S(j)})\theta_j + N\theta_0\right\}.$$

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# The model as an exponential family

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Make the change of variable

$$(n) = (n(i), i \in I \setminus \{0\}) \mapsto t = (t(i_E) = n(i_E), E \subseteq V \setminus \{\emptyset\}, i \in I \setminus \{0\}).$$

Then  $\prod_{i \in I} p(i)^{n(i)}$  becomes

$$\begin{aligned} f(t_J | \theta_J) &= \exp \left\{ \sum_{j \in J} n(j_{S(j)}) \theta_j - N \log \left( 1 + \sum_{i \in I \setminus \{0\}} \exp \sum_{j \in J_i} \theta_j \right) \right\} \\ &= \frac{\exp \langle \theta_J, t_J \rangle}{L(\theta_J)^N} \text{ with } \theta_J = (\theta_j, j \in J), \quad t_J = (n(j_{S(j)}), j \in J) \end{aligned}$$

and  $L(\theta_J) = (1 + \sum_{i \in I \setminus \{0\}} \exp \sum_{j \in J_i} \theta_j)$ .

It is an NEF of dimension  $|J|$ , generated by the following measure.

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# The generating vectors

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The set of functions from  $J$  to  $R$  is denoted by  $R^J$  and we write any function  $h \in R^J$  as  $h = (h(j), j \in J)$ , which we can think of as a  $|J|$  dimensional vector in  $R^{|J|}$ . Let  $(e_j, j \in J)$  be the canonical basis of  $R^J$  and let

$$f_i = \sum_{j \in J, j \triangleleft i} e_j, \quad i \in I.$$

D	0	a	b	c	ab	ac	bc	abc
a	0	1	0	0	1	1	0	1
b	0	0	1	0	1	0	1	1
c	0	0	0	1	0	1	1	1
ab	0	0	0	0	1	0	0	1
bc	0	0	0	0	0	0	1	1

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# The measure

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We note that in our example  $R^I$  is of dimension 8 while  $R^J$  is of dimension 5 and the  $(f_j, j \in J)$  are, of course, 5-dimensional vectors. Consider now the counting measure in  $R^J$

$$\mu_J = \delta_0 + \sum_{i \in \mathcal{I}} \delta_{f_i}.$$

For  $\theta \in R^J$ , the Laplace transform of  $\mu_J$  is

$$\int_{R^J} e^{\langle \theta, x \rangle} \mu_J(dx) = 1 + \sum_{i \in \mathcal{I} \setminus \{0\}} e^{\langle \theta, f_i \rangle} = 1 + \sum_{i \in \mathcal{I} \setminus \{0\}} e^{\sum_{j \preccurlyeq i} \theta_j} = L(\theta).$$

Therefore the multinomial  $f(t_J | \theta_J) = \frac{\exp\langle \theta_J, t_J \rangle}{L(\theta_J)^N}$  is the NEF generated by  $\mu_J^{*N}$ .

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# $C_J$ : The convex hull of the support of $\mu_J$

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Since  $\mu_J = \delta_0 + \sum_{i \in \mathcal{I}} \delta_{f_i}$ ,

$C_J$  is the open convex hull of  $0 \in R^J$  and  $f_j, j \in J$ .

It is important to identify this convex hull since Diaconis and Ylvisaker (1974) have proven that the conjugate prior to an NEF, defined by

$$\pi(\theta_J | m_J, \alpha) = \frac{1}{I(m_J, \alpha)} e^{\{\alpha \langle \theta_J, m_J \rangle - \alpha \log L(\theta_J)\}}$$

is proper when the hyperparameters  $m_J \in R^J$  and  $\alpha \in R$  are such that

$$\alpha > 0 \text{ and } m_J \in C_J.$$

# The DY conjugate prior

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Clearly, we can write the multinomial density as  $f(t_J|\theta_J) = f(t_J|\theta_J, J)$  where  $J$  represents the model. Assuming we put a uniform discrete distribution on the set of models, the joint distribution of  $J, t_J, \theta_J$  is

$$f(J, t_J, \theta_J) \propto \frac{1}{I(m_J, \alpha)} e^{\{\langle \theta_J, t_J + \alpha m_J \rangle - (\alpha + N) \log L(\theta_J)\}}$$

and therefore **the posterior density of  $J$  given  $t_J$  is**

$$h(J|t_J) \propto \frac{I\left(\frac{t_J + \alpha m_J}{\alpha + N}, \alpha + N\right)}{I(m_J, \alpha)}.$$

# The Bayes factor between two models

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Consider two hierarchical models defined by  $J_1$  and  $J_2$ . To simplify notation, we will write

$$h(J_k | t_{J_k}) \propto \frac{I\left(\frac{t_k + \alpha m_k}{\alpha + N}, \alpha + N\right)}{I(m_k, \alpha)}, \quad k = 1, 2$$

so that the Bayes factor is

$$\frac{I(m_2, \alpha)}{I(m_1, \alpha)} \times \frac{I\left(\frac{t_1 + \alpha m_1}{\alpha + N}, \alpha + N\right)}{I\left(\frac{t_2 + \alpha m_2}{\alpha + N}, \alpha + N\right)}.$$

We will consider **two cases depending on whether**  
 $\frac{t_k}{N} \in C_k$ ,  $k = 1, 2$  or not.

# The Bayes factor between two models

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When  $\alpha \rightarrow 0$ , if  $\frac{t_k}{N} \in C_k$ ,  $k = 1, 2$ , then

$$\frac{I\left(\frac{t_1 + \alpha m_1}{\alpha + N}, \alpha + N\right)}{I\left(\frac{t_2 + \alpha m_2}{\alpha + N}, \alpha + N\right)} \rightarrow \frac{I\left(\frac{t_1}{N}, N\right)}{I\left(\frac{t_2}{N}, N\right)}$$

which is finite. Therefore we only need to worry about

$\lim \frac{I(m_2, \alpha)}{I(m_1, \alpha)}$  when  $\alpha \rightarrow 0$ .

When  $\alpha \rightarrow 0$ , if  $\frac{t_k}{N} \in \bar{C}_k \setminus C_k$ ,  $k = 1, 2$ , then, we have to worry about both limits.

# Limiting behaviour of $I(m, \alpha)$

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Definitions. Assume  $C$  is an open nonempty convex set in  $R^n$ .

- The **support function of  $C$**  is  $h_C(\theta) = \sup\{\langle \theta, x \rangle : x \in C\}$

- The **characteristic function of  $C$** :

$$J_C(m) = \int_{R^n} e^{\langle \theta, m \rangle - h_C(\theta)} d\theta$$

Examples of  $J_C(m)$

- $C = (0, 1)$ . Then  $h_C(\theta) = \theta$  if  $\theta > 0$  and  $h_C(\theta) = 0$  if  $\theta \leq 0$ . Therefore  $h_C(\theta) = \max(0, \theta)$  and

$$J_C(m) = \int_{-\infty}^0 e^{\theta m} d\theta + \int_0^{+\infty} e^{\theta m - \theta} d\theta = \frac{1}{m(1 - m)}.$$

# Limiting behaviour of $I(m, \alpha)$

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## Examples of $J_C(m)$

- $C$  is the simplex spanned by the origin and the canonical basis  $\{e_1, \dots, e_n\}$  in  $R^n$  and  $m = \sum_{i=1}^n m_i e_i \in C$ . Then

$$J_C(m) = \frac{n! \text{Vol}(C)}{\prod_{j=0}^n m_j} = \frac{1}{\prod_{j=0}^n m_j (1 - \sum_{j=0}^n m_j)}.$$

- $J = \{(1, 0, 0), (0, 1, 0), (0, 0, 1), (1, 1, 0), (0, 1, 1)\}$  with  $C$  spanned by  $f_j, j \in J$  and  $m = \sum_{j \in J} m_j f_j$ . Then

$$J_C(m) = \frac{m_{(0,1,0)}(1 - m_{(0,1,0)})}{D_{ab}D_{bc}}$$

$$D_{ab} = m_{(1,1,0)}(m_{(1,0,0)} - m_{(1,1,0)})(m_{(0,1,0)} - m_{(1,1,0)})(1 - m_{(1,0,0)} - m_{(0,1,0)} + m_{(1,1,0)})$$

$$D_{bc} = m_{(0,1,1)}(m_{(0,0,1)} - m_{(0,1,1)})(m_{(0,1,0)} - m_{(0,1,1)})(1 - m_{(0,0,1)} - m_{(0,1,0)} + m_{(0,1,1)})$$

# Limiting behaviour of $I(m, \alpha)$

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## Theorem

Let  $\mu$  be a measure on  $R^n$ ,  $n = |J|$ , such that  $C$  the interior of the convex hull of the support of  $\mu$  is nonempty and bounded. Let  $m \in C$  and for  $\alpha > 0$ , let

$$I(m, \alpha) = \int_{R^n} \frac{e^{\alpha \langle \theta, m \rangle}}{L(\theta)^\alpha} d\theta.$$

Then

$$\lim_{\alpha \rightarrow 0} \alpha^n I(m, \alpha) = J_C(m).$$

Furthermore  $J_C(m)$  is finite if  $m \in C$ .

# Limit of the Bayes factor

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Let models  $J_1$  and  $J_2$  be such that  $|J_1| > |J_2|$  and the marginal counts  $\frac{t_i}{N}$  are both in  $C_i$ . Then the Bayes factor

$$\frac{I(m_2, \alpha) I\left(\frac{t_1 + \alpha m_1}{\alpha + N}, \alpha + N\right)}{I(m_1, \alpha) I\left(\frac{t_2 + \alpha m_2}{\alpha + N}, \alpha + N\right)} \sim \alpha^{|J_1| - |J_2|} \frac{I\left(\frac{t_1}{N}, N\right)}{I\left(\frac{t_2}{N}, N\right)}$$

Therefore the Bayes factor tends towards 0, which indicates that the model  $J_2$  is preferable to model  $J_1$ .

We proved the heuristically known fact that **taking  $\alpha$  small favours the sparser model.**

We can say that  $\alpha$  close to "0 " **regularizes** the model.

# Some comments

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If  $\frac{t_i}{N}$  are both in  $C_i, i = 1, 2$  and  $|J_1| \neq |J_2|$ , we need not compute  $J_C(m)$ .

If  $\frac{t_i}{N}$  are both in  $C_i, i = 1, 2$  and  $|J_1| = |J_2|$ , then we might want to compute  $J_C(m_i) i = 1, 2$ . In this case, we have a few theoretical results. We define the polar convex set  $C_0$  of  $C$

$$C^0 = \{\theta \in R^n ; \langle \theta, x \rangle \leq 1 \quad \forall x \in C\}$$

then

- $\frac{J_C(m)}{n!} = \text{Vol}(C - m)^0$
- If  $C$  in  $R^n$  is defined by its  $K$   $(n - 1)$ -dimensional faces  $\{x \in R^n : \langle \theta_k, x \rangle = c_k\}$ , then for  $D(m) = \prod_{k=1}^K (\langle \theta_k, x \rangle - c_k)$ ,

$$D(m)J_C(m) = N(m)$$

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where degree of  $N(m)$  is  $< K$ .

# Limiting behaviour of $I\left(\frac{\alpha m + t}{\alpha + N}, \alpha + N\right)$

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We now consider the case when  $\frac{t}{N}$  belongs to the boundary of  $C$ . Then each face of  $\bar{C}$  of dimension  $|J| - 1$  is of the form

$$F_g = \{x \in \bar{C} : g(x) = 0\}$$

where  $g$  be an affine form on  $R^J$ .

## Theorem

Suppose  $\frac{t}{N} \in \bar{C} \setminus C$  belongs to exactly  $M$  faces of  $\bar{C}$ . Then

$$\lim_{\alpha \rightarrow 0} \alpha^{\min(M, |J|)} I\left(\frac{\alpha m + t}{\alpha + N}, \alpha + N\right)$$

exists and is positive.

# The Bayes factor

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Combining the study of the asymptotic behaviour of  $I(m, \alpha)$  and  $I(\frac{\alpha m + t}{\alpha + N}, \alpha + N)$ , we obtain that

when  $\alpha \rightarrow 0$ , the Bayes factor behaves as follows

$$\frac{I(m_2, \alpha) I(\frac{t_1 + \alpha m_1}{\alpha + N}, \alpha + N)}{I(m_1, \alpha) I(\frac{t_2 + \alpha m_2}{\alpha + N}, \alpha + N)} \sim C \alpha^{|J_1| - |J_2| - [\min(M_1, |J_1|) - \min(M_2, |J_2|)]} \frac{J_{C_1}(m_1)}{J_{C_2}(m_2)}$$

where  $C$  is a positive constant.

# Some faces of $\mathcal{C}$ for graphical models

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For graphical models, let  $\mathcal{C}$  be the set of cliques of the graph  $G$ .

For each  $D \in \mathcal{C}$  and each  $j_0 \in J$  such that  $S(j_0) \subset D$  define

$$g_{0,D} = \sum_{j; S(j) \subset D} (-1)^{|S(j)|} e_j$$

$$g_{j_0,D}(m) = \sum_{j; S(j) \subset D, j_0 \triangleleft j} (-1)^{|S(j)| - |S(j_0)|} e_j$$

and the affine forms

$$g_{0,D}(t) = 1 + \langle g_{0,D}, t \rangle$$

$$g_{j_0,D}(t) = \langle g_{j_0,D}, t \rangle.$$

# Some faces of $C$

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All subsets of the form

$$F(j, D) = H(j, D) \cap \bar{C}$$

with

$$H(j, D) = \{t \in \mathbf{R}^J ; g_{j,D}(t) = 0\}, \quad D \in \mathcal{C}, \quad S(j) \subset D$$

are faces of  $C$

Example  $a - - - b - - - c$ . The faces are

$$t_{ab} = 0, \quad t_a - t_{ab} = 0, \quad t_b - t_{ab} = 0, \quad 1 - t_a - t_b + t_{ab} = 0$$

and

$$t_{bc} = 0, \quad t_b - t_{bc} = 0, \quad t_c - t_{bc} = 0, \quad 1 - t_b - t_c + t_{bc} = 0.$$

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# The faces of $C$ when $G$ is decomposable

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For decomposable models,

$$H(j, D) = \{m \in \mathbf{R}^J ; g_{j,D}(m) = 0\}, \quad D \in \mathcal{C}, \quad S(j) \subset D$$

are the only faces of  $C$ .

Example  $a - - - b - - - c$ . The faces are

$$\begin{aligned} t_{ab} = 0, j = (1, 1, 0) \quad t_a - t_{ab} = 0, j = (1, 0, 0) \\ t_b - t_{ab} = 0, j = (0, 1, 0) \quad 1 - t_a - t_b + t_{ab} = 0, S(j) = \emptyset \\ t_{bc} = 0, j = (0, 1, 1) \quad t_b - t_{bc} = 0, j = (0, 1, 0) \\ t_c - t_{bc} = 0, j = (0, 0, 1) \quad 1 - t_b - t_c + t_{bc} = 0, S(j) = \emptyset. \end{aligned}$$

# Some faces when $G$ is a cycle

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Theorem Let  $G = (V, E)$  be a cycle of order  $n$ . Let  $(a, b)$  be an edge of the cycle. Then the hyperplanes

$$\langle s_{ab}, t \rangle = -t_a - t_b + 2t_{ab} + \sum_c t_c - \sum_{e \in E} t_e = \begin{cases} 0 \\ a_n \end{cases}$$

where  $a_n = \frac{n-1}{2}$  if  $n$  is odd and  $a_n = \frac{n-2}{2}$  when  $n$  is even, define faces of  $C$ .

# Example of model search

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We study the Czech Autoworkers 6-way table from Edwards and Havranek (1985).

This cross-classification of 1841 men considers six potential risk factors for coronary thrombosis:

- $a$ , smoking;
- $b$ , strenuous mental work;
- $c$ , strenuous physical work;
- $d$ , systolic blood pressure;
- $e$ , ratio of beta and alpha lipoproteins;
- $f$ , family anamnesis of coronary heart disease.

Edwards and Havranek (1985) use the LR test and Dellaportas and Forster (1999) use a Bayesian search with normal priors on the  $\theta$  to analyse this data.

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# Czech Autoworkers example our method

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We use a Bayesian search with

- $MC^3$
- our prior with  $\alpha = 1, 2, 3, 32$  and then  $\alpha = .05, .01$  and equal fictive counts for each cell
- The Laplace approximation to the marginal likelihood

# Czech Autoworkers example

Search	$\alpha = 1$		$\alpha = 2$	
Dec.	<i>bc ace ade f</i>	0.250	<i>bc ace ade f</i>	0.261
	<i>bc ace de f</i>	0.104	<i>bc ace de f</i>	0.177
	<i>bc ad ace f</i>	0.102	<i>bc ace de bf</i>	0.096
	<i>ac bc be de f</i>	0.060	<i>bc ad ace f</i>	0.072
	<i>bc ace de bf</i>	0.051	<i>bc ace de bf</i>	0.065
	<i>bc ace de f</i>	<b>med</b>	<i>bc ad ace de f</i>	<b>med</b>
Graph.	<i>ac bc be ade f</i>	0.301	<i>ac bc be ade f</i>	0.341
	<i>ac bc ae be de f</i>	0.203	<i>ac bc be ade bf</i>	0.141
	<i>ac bc be ade bf</i>	0.087	<i>ac bc ae be de f</i>	0.116
	<i>ac bc ad ae be f</i>	0.083	<i>ac bc be ade ef</i>	0.059
	<i>ac bc ae be de bf</i>	0.059		
	<i>ac bc ad ae be de f</i>	<b>med</b>	<i>ac bc be ade f</i>	<b>med</b>
Hierar.	<i>ac bc ad ae ce de f</i>	0.241	<i>ac bc ad ae ce de f</i>	0.175
	<i>ac bc ad ae be de f</i>	0.151	<i>ac bc ad ae be de f</i>	0.110
	<i>ac bc ad ae be ce de f</i>	0.076	<i>ac bc ad ae be ce de f</i>	0.078
	<i>ac bc ad ae ce de bf</i>	0.070	<i>ac bc ad ae ce de bf</i>	0.072
	<i>ac bc ad ae ce de f</i>	<b>med</b>	<i>ac bc ad ae be ce de f</i>	<b>med</b>

# Results for $\alpha$ close to 0

Search	$\alpha = .5$	$\alpha = .01$
Hierar.	$ac bc ad ae ce de f$ 0.3079	$ac bc ad ae ce de f$ 0.2524
	$ac bc ad ae be de f$ 0.1926	$ac bc ad ae be de f$ 0.1577
	$ac bc ad ae be ce de f$ 0.0686	$ac bc ae ce de f$ 0.1366
	$ac bc ad ae ce de be$ 0.0631	$ac bc d ae ce f$ 0.1168
	$ac bc ad ae ce de f$ med	$ac bc ae de f$ 0.0854
		$ac bc c ae be f$ 0.0730
		$ac bc ad ae ce f$ 0.0558

Recall that for  $\alpha = 1, 2$ , the most probable model was  $ac|bc|ad|ae|ce|de|f$  with respective probabilities 0.241 and 0.175.

As  $\alpha \mapsto 0$ , the models become sparser but are consistent with those corresponding to larger values of  $\alpha$ .

# Another example

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32	3	86	2	56	35	7	0
130	12	59	5	142	91	5	0

Marginal  $a, b, d, h$  table from the Rochdale data in whittaker1990. The cells counts are written in lexicographical order with  $h$  varying fastest and  $a$  varying slowest.

# The three models considered

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We will consider three models  $J_0$ ,  $J_1$  and  $J_2$  such that

- (a)  $J_0$  is decomposable with cliques  $\{a, d\}$ ,  $\{d, b\}$ ,  $\{b, h\}$  so that  $\mathcal{D}$  as defined in Section 2 is

$$\mathcal{D}_0 = \{a, b, d, h, (ad), (db), (bh)\}, \quad |J_0| = 7, \quad M_0 = 0.$$

- (b)  $J_1$  is a hierarchical model with generating set  $\{(ad), (bd), (bh), (dh)\}$ . This is not a graphical model and

$$\mathcal{D}_1 = \{a, b, d, h, (ad), (db), (bh), (dh)\}, \quad |J_1| = 8 \quad M_1 = 0.$$

- (c)  $J_2$  is decomposable with cliques  $\{b, d, h\}$ ,  $\{a\}$ , and

$$\mathcal{D}_2 = \{a, b, d, h, (ad), (db), (bh), (dh), (bdh)\}, \quad |J_2| = 8, \quad M_2 = 1.$$

# Asymptotics of $B_{1,0}$ and $B_{2,0}$

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We have

$$B_{1,0} \sim \alpha^{|J_0| - |J_1| - [\min(M_0, |J_0|) - \min(M_1, |J_1|)]} \frac{J_{C_1}(m_1)}{J_{C_0}(m_0)}$$

$$= C_{1,0} \alpha^{(7-8-(0-0))} = C \alpha^{-1}$$

$$B_{2,0} \sim \alpha^{|J_0| - |J_2| - [\min(M_0, |J_0|) - \min(M_2, |J_2|)]} \frac{J_{C_2}(m_2)}{J_{C_0}(m_0)}$$

$$= C_{2,0} \alpha^{(7-8-(0-1))} = C_{2,0} \alpha^0 = C_{2,0}$$

# The graphs

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