

Supplement to the paper “Maximization of some types of information for unidentified item response models with guessing parameters”

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This article supplements Ogasawara (2021).

Reference

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In the following, the number of distinct θ_j 's among $\theta_j (j=1, \dots, N)$ is assumed to be sufficiently large with the largest one being N . As addressed in Ogasawara (2021), in the case of the IPL-G model, k_2 is associated with the location indeterminacies of $a^* \theta_j^*$ and $a^* b_i^*$. Consequently, under $\bar{\theta} = \bar{\theta}^* = k_\theta$, k_2 can be set to 1. Define $\text{var}\{\ln(e^{a\theta} + k_1)\}$ as the variance of $\ln\{\exp(a\theta_j) + k_1\}$ ($j=1, \dots, N$). Let

$$\theta_{\min} \equiv \min\{\theta_j; j=1, \dots, N\} \quad \text{with} \quad \inf\text{-}k_1 \equiv -\exp(a\theta_{\min}). \quad (\text{a.1})$$

Then, we have the following result.

Lemma 1. *In the case of the IPL-G model,*

$$\lim_{k_1 \rightarrow \inf\text{-}k_1 + 0} \text{var}\{\ln(e^{a\theta} + k_1)\} = +\infty. \quad (\text{a.2})$$

Proof. Let $K_j \equiv \exp(a\theta_j) + k_1$ ($j=1, \dots, N$) and $K_{\min} \equiv \exp(a\theta_{\min}) + k_1$. Then,

$$\begin{aligned}
\text{var}\{\ln(e^{a\theta} + k_1)\} &= N^{-1} \sum_{j=1}^N \left[\ln\{\exp(a\theta_j) + k_1\} - \overline{\ln(e^{a\theta} + k_1)} \right]^2 \\
&= N^{-1} \sum_{j=1}^N \left(\ln K_j - N^{-1} \sum_{m=1}^N \ln K_m \right)^2 > N^{-1} \left(\ln K_{\min} - N^{-1} \sum_{m=1}^N \ln K_m \right)^2 \\
&= N^{-1} \left\{ (1 - N^{-1}) \ln K_{\min} - N^{-1} \sum_{m=1, (m \neq \min)}^N \ln K_m \right\}^2.
\end{aligned} \tag{a.3}$$

When $k_1 \rightarrow \inf-k_1 + 0$, by definition $\ln K_{\min} \rightarrow -\infty$. Then, since

$-N^{-1} \sum_{m=1, (m \neq \min)}^N \ln K_m$ is finite, the last result in (a.3) goes to $+\infty$ Q.E.D.

A.1 The results under $a^* = [\text{var}\{\ln(e^{a\theta} + k_1)\}]^{1/2}$

In this section the results under $a^* = [\text{var}\{\ln(e^{a\theta} + k_1)\}]^{1/2}$ with $\bar{\theta} = \bar{\theta}^* = 0$ and $\text{var}(\theta) = \text{var}(\theta^*) = 1$ are shown.

Theorem 2. Under $a^* = [\text{var}\{\ln(e^{a\theta} + k_1)\}]^{1/2}$ in the IPL-G model,

$$\begin{aligned}
\lim_{k_1 \rightarrow \inf-k_1+0} a^* &= +\infty, \quad \lim_{k_1 \rightarrow \inf-k_1+0} b_i^* = \frac{N^{1/2}}{N-1}, \\
0 < \lim_{k_1 \rightarrow \inf-k_1+0} c_i^* &= \frac{c_i \exp(ab_i) - \inf-k_1}{\exp(ab_i) - \inf-k_1} < 1, \\
\lim_{k_1 \rightarrow \inf-k_1+0} \theta_{\min}^* &= -N^{1/2} \quad \text{with} \quad \theta_{\min}^* = \ln\{\exp(a\theta_{\min}) + k_1\} \\
\lim_{k_1 \rightarrow \inf-k_1+0} \theta_j^* &= \lim_{k_1 \rightarrow \inf-k_1+0} b_i^* = \frac{N^{1/2}}{N-1} \quad (i = 1, \dots, n; j = 1, \dots, N; j \neq \min).
\end{aligned} \tag{a.4}$$

Proof. $\lim_{k_1 \rightarrow \inf-k_1+0} a^* = +\infty$ is given by Lemma 1. For b_i^* , let $K_j^* = 1/K_j = 1/\{\exp(a\theta_j) + k_1\}$ ($j = 1, \dots, N$) and $K_{\min}^* = 1/K_{\min}$. Denote $\text{var}\{\ln(e^{a\theta} + k_1)\} = \text{var}[\ln\{1/(e^{a\theta} + k_1)\}]$ by $\text{var}(\ln K^*)$. When $k_1 \rightarrow \inf-k_1 + 0$, we find from Lemma 1 that the denominator of b_i^* in the first paragraph of Section 4 i.e., $\{\text{var}(\ln K^*)\}^{1/2} \rightarrow +\infty$. On the other hand, for

the numerator of b_i^* , when $k_1 \rightarrow \inf-k_1 + 0$, using $\ln K_{\min} \rightarrow -\infty$ and $\ln K_{\min}^* \rightarrow +\infty$, we have

$$\begin{aligned}
 & \lim_{k_1 \rightarrow \inf-k_1+0} [\ln\{\exp(ab_i) - k_1\} - \overline{\ln(e^{a\theta} + k_1)}] \\
 &= \ln\{\exp(ab_i) - \inf-k_1\} - N^{-1} \sum_{j=1(j \neq \min)}^N \ln\{\exp(a\theta_j) + \inf-k_1\} \\
 & \quad + N^{-1} \lim_{K_{\min}^* \rightarrow +\infty} \ln K_{\min}^* \\
 &= N^{-1} \lim_{K_{\min}^* \rightarrow +\infty} \ln K_{\min}^* = +\infty.
 \end{aligned} \tag{a.5}$$

Then,

$$\begin{aligned}
 \lim_{K_{\min}^* \rightarrow +\infty} b_i^* &= \lim_{K_{\min}^* \rightarrow +\infty} \frac{N^{-1} \ln K_{\min}^*}{\{\text{var}(\ln K^*)\}^{1/2}} \\
 &= \lim_{K_{\min}^* \rightarrow +\infty} N^{-1/2} \left\{ \sum_{j=1}^N \left(\frac{\ln K_j^*}{\ln K_{\min}^*} - N^{-1} \sum_{m=1}^N \frac{\ln K_m^*}{\ln K_{\min}^*} \right)^2 \right\}^{-1/2} = \frac{N^{-1/2}}{1 - N^{-1}} = \frac{N^{1/2}}{N - 1}
 \end{aligned} \tag{a.6}$$

and the results for c_i^* are obvious ($i = 1, \dots, n$).

For $\theta_{\min}^* = \ln\{\exp(a\theta_{\min}) + k_1\}$, we have

$$\begin{aligned}
 \lim_{k_1 \rightarrow \inf-k_1+0} \theta_{\min}^* &= \lim_{k_1 \rightarrow \inf-k_1+0} \frac{\ln\{\exp(a\theta_{\min}) + k_1\} - \overline{\ln(e^{a\theta} + k_1)}}{[\text{var}\{\ln(e^{a\theta} + k_1)\}]^{1/2}} \\
 &= \lim_{K_{\min}^* \rightarrow +\infty} \frac{-\ln K_{\min}^* + \ln K^*}{\{\text{var}(\ln K^*)\}^{1/2}} = -\frac{1 - N^{-1}}{N^{-1/2}(1 - N^{-1})} = -N^{1/2}.
 \end{aligned} \tag{a.7}$$

For $\theta_j^* (j = 1, \dots, N; j \neq \min)$, as for b_i^* , we obtain

$$\begin{aligned}
 \lim_{k_1 \rightarrow \inf-k_1+0} \theta_j^* &= \lim_{k_1 \rightarrow \inf-k_1+0} \frac{\ln\{\exp(a\theta_j) + k_1\} - \overline{\ln(e^{a\theta} + k_1)}}{[\text{var}\{\ln(e^{a\theta} + k_1)\}]^{1/2}} \\
 &= \lim_{K_{\min}^* \rightarrow +\infty} \frac{N^{-1} \ln K_{\min}^*}{\{\text{var}(\ln K^*)\}^{1/2}} = \lim_{k_1 \rightarrow \inf-k_1+0} b_i^* \quad (i = 1, \dots, n) = \frac{N^{1/2}}{N - 1}. \text{ Q.E.D.}
 \end{aligned} \tag{a.8}$$

It is easily confirmed that

$$\overline{\lim_{k_1 \rightarrow \inf-k_1+0} \theta^*} \equiv N^{-1} \sum_{j=1}^N \lim_{k_1 \rightarrow \inf-k_1+0} \theta_j^* = 0. \quad (\text{a.9})$$

However,

$$\text{var} \left(\lim_{k_1 \rightarrow \inf-k_1+0} \theta^* \right) \equiv N^{-1} \sum_{j=1}^N \left(\lim_{k_1 \rightarrow \inf-k_1+0} \theta_j^* - \overline{\lim_{k_1 \rightarrow \inf-k_1+0} \theta^*} \right)^2 = \frac{N}{N-1} > 1. \quad (\text{a.10})$$

When $k_1 \rightarrow \inf-k_1+0$, $\Psi_{i\min}^*$ ($\equiv \Psi_{ij}^* = 1/[1 + \exp\{-a^*(\theta_j^* - b_i^*)\}]$) when $\theta_j^* = \theta_{\min}^* = \ln\{\exp(a\theta_{\min}) + k_1\}$ goes to zero, and consequently, $P_{i\min}$ ($\equiv P_{ij}$ when $\theta_j = \theta_{\min}$ or equivalently $\theta_j^* = \theta_{\min}^*$) goes to c_i^* . The last result holds only for θ_{\min}^* since $-a^*(\theta_j^* - b_i^*) = \ln\{\exp(ab_i) - k_1\} - \ln\{\exp(a\theta_j) + k_1\}$ is finite for θ_j ($j = 1, \dots, N; j \neq \min$).

Lemma 2. Under $a^* = [\text{var}\{\ln(e^{a\theta} + k_1)\}]^{1/2}$ in the IPL-G model,

$$\lim_{k_1 \rightarrow \inf-k_1+0} \frac{\partial P_i^*}{\partial \theta^*} \Big|_{\theta^* = \theta_{\min}^*} \equiv \lim_{k_1 \rightarrow \inf-k_1+0} \frac{\partial P_i^*}{\partial \theta_{\min}^*} = 0 \quad (i = 1, \dots, n). \quad (\text{a.11})$$

Proof. Recall that $K_j^* = 1/K_j = 1/\ln\{\exp(a\theta_j) + k_1\}$ ($j = 1, \dots, N$) and $K_{\min}^* = 1/K_{\min}$. Then, as derived in Section 3 we have

$$\begin{aligned} \frac{\partial P_i^*}{\partial \theta_{\min}^*} &= \frac{\{\text{var}(\ln K^*)\}^{1/2} \{\exp(a\theta_{\min}) + k_1\} (1 - P_{i\min})}{\exp(a\theta_{\min}) + \exp(ab_i)} \\ &\equiv \frac{\{\text{var}(\ln K^*)\}^{1/2}}{K_{\min}^*} h_i \quad (i = 1, \dots, n), \end{aligned} \quad (\text{a.12})$$

where $h_i = (1 - P_{i\min}) / \{\exp(a\theta_{\min}) + \exp(ab_i)\}$ does not depend on k_1 ; and $\text{var}(\ln K^*) = \text{var}[\ln\{1/(e^{a\theta} + k_1)\}] = \text{var}\{\ln(e^{a\theta} + k_1)\}$.

When $k_1 \rightarrow \inf-k_1+0$, we have $\ln K_{\min}^* \rightarrow +\infty$ and from Lemma 1 $\text{var}(\ln K^*) \rightarrow +\infty$. Using L'Hôpital's rule, we obtain

$$\begin{aligned}
\lim_{k_1 \rightarrow \inf-k_1+0} \frac{\partial P_i^*}{\partial \theta_{\min}^*} &= \lim_{K_{\min}^* \rightarrow +\infty} \frac{\partial \{\text{var}(\ln K^*)\}^{1/2} / \partial K_{\min}^*}{\partial K_{\min}^* / \partial K_{\min}^*} h_i \\
&= \frac{1}{2} \{\text{var}(\ln K^*)\}^{-1/2} 2 \lim_{K_{\min}^* \rightarrow +\infty} \left(N^{-1} \frac{\ln K_{\min}^*}{K_{\min}^*} - N^{-2} \sum_{j=1}^N \frac{\ln K_j^*}{K_{\min}^*} \right) h_i \quad (\text{a.13}) \\
&= 0 \quad (i = 1, \dots, n),
\end{aligned}$$

where $\lim_{K_{\min}^* \rightarrow +\infty} (\ln K_{\min}^*) / K_{\min}^* = 0$ is given again by L'Hôpital's rule. Q.E.D.

Then, we obtain the following main result.

Theorem 3. Under $a^* = [\text{var} \{\ln(e^{a\theta} + k_1)\}]^{1/2}$ in the IPL-G model,

$$\lim_{k_1 \rightarrow \inf-k_1+0} \sum_{i=1}^n I_{Fi \min}^* = \lim_{k_1 \rightarrow \inf-k_1+0} I_{S \min}^* = \lim_{k_1 \rightarrow \inf-k_1+0} I_{Q \min}^* = 0 \quad \text{and} \quad (\text{a.14})$$

$$\lim_{k_1 \rightarrow \inf-k_1+0} I_{F^*}^+ = \lim_{k_1 \rightarrow \inf-k_1+0} I_{S^*}^+ = \lim_{k_1 \rightarrow \inf-k_1+0} I_{Q^*}^+ = +\infty, \quad (\text{a.15})$$

where $I_{S \min}^* = I_{Sj^*}$ when $\theta_j = \theta_{\min}$ with other similar expressions defined similarly.

On the other hand, when $k_1 \rightarrow \sup-k_1 - 0$, all the values of $I_{F^*}^+$, $I_{S^*}^+$ and $I_{Q^*}^+$ are finite and their unattained limiting values are given by $k_1 = \sup-k_1$ in $\partial P_i^* / \partial \theta_j^*$ ($i = 1, \dots, n; j = 1, \dots, N$) of the total informations, and $c_{\sup-k_1}^*$ ($\equiv c_i^*$ when $b_i = \min\{b_m; m = 1, \dots, n\}$) goes to $-\infty$.

Proof. The first set of limiting zero informations (see (a.14)) is given by Lemma 2. For the second set of their infinite limiting values (see (a.15)), when $k_1 \rightarrow \inf-k_1 + 0$, it is found that

$$\begin{aligned}
\frac{\partial P_i^*}{\partial \theta_j^*} &= [\text{var} \{\ln(e^{a\theta} + k_1)\}]^{1/2} \{\exp(a\theta_j) + k_1\} h_i \\
&(i = 1, \dots, n; j = 1, \dots, N; j \neq \min)
\end{aligned} \quad (\text{a.16})$$

go to $+\infty$ since $\text{var} \{\ln(e^{a\theta} + k_1)\} \rightarrow +\infty$ and $\exp(a\theta_j) + k_1$ is finite as h_i , which gives the second set of infinite limiting informations.

The results when $k_1 \rightarrow \sup-k_1 - 0$ are obviously derived since all the factors in $\partial P_i^* / \partial \theta_j^*$ are finite for this limiting case while

$c_i^* = \{c_i \exp(ab_i) - k_1\} / \{\exp(ab_i) - k_1\}$, when $c_i^* = c_{\sup-k_1}^*$ goes to $-\infty$ since the numerator is negative and finite and the denominator approaches $+0$. Q.E.D.

A.2 The results under $a = a^* = k_3 (> 0)$

Next, we consider the case of parametrization with $a = a^* = k_3 (> 0)$, where $k_3 = 1$ is used without loss of generality. That is, ab_i and $a\theta_j$ are redefined as b_i and θ_j , respectively before transformation with $\bar{\theta} = N^{-1} \sum_{j=1}^N \theta_j = 0$ to remove the location indeterminacy. After transformation, using $a^* = 1$ we have

$$b_i^* = \ln\{\exp(b_i) - k_1\} - \overline{\ln(e^\theta + k_1)}, \quad c_i^* = \frac{c_i \exp(b_i) - k_1}{\exp(b_i) - k_1} \quad (\text{a.17})$$

$$\theta_j^* = \ln\{\exp(\theta_j) + k_1\} - \overline{\ln(e^\theta + k_1)} \quad \text{with} \quad \bar{\theta}^* = N^{-1} \sum_{m=1}^N \theta_m^* = 0$$

$$(i = 1, \dots, n; j = 1, \dots, N).$$

We have two possible regions of k_1 as given in Section 2:

$$\inf-k_1 = -\min\{\exp(\theta_j); j = 1, \dots, N\} < k_1 < \min\{\exp(b_i); i = 1, \dots, n\} = \sup-k_1, \quad (\text{a.18})$$

$$\text{and} \quad \inf-k_1 < k_1 \leq \min\{c_i \exp(b_i); i = 1, \dots, n\} = \max-k_1 < \sup-k_1. \quad (\text{a.19})$$

Define $\theta_{\min} = \min\{\theta_j; j = 1, \dots, N\}$ as before with similar expressions defined similarly. Then, we have the following results.

Theorem 4. Under $a = a^* = 1$ and $\bar{\theta} = \bar{\theta}^* = 0$ in the IPL-G model,

$$\lim_{k_1 \rightarrow \inf-k_1+0} b_i^* = +\infty, \quad \lim_{k_1 \rightarrow \inf-k_1+0} c_i^* = \frac{c_i \exp(b_i) - \inf-k_1}{\exp(b_i) - \inf-k_1} (< 1) \quad \text{is finite,}$$

$$\lim_{k_1 \rightarrow \sup-k_1-0} c_{\sup-k_1}^* = -\infty, \quad \lim_{k_1 \rightarrow \sup-k_1-0} c_i^* (i \neq \sup-k_1) \quad \text{is finite,} \quad (\text{a.20})$$

$$\lim_{k_1 \rightarrow \inf-k_1+0} \theta_{\min}^* = -\infty, \quad \lim_{k_1 \rightarrow \inf-k_1+0} \theta_{j(j \neq \min)}^* = +\infty \quad \text{with} \quad \overline{\lim_{k_1 \rightarrow \inf-k_1+0} \theta^*} = 0 \quad \text{and}$$

$$\text{var} \left(\lim_{k_1 \rightarrow \inf-k_1+0} \theta^* \right) = +\infty \quad (i = 1, \dots, n; j = 1, \dots, N).$$

Proof. The results are given as in Lemma 1 and Theorem 2 with

$a = a^* = 1$ and $\bar{\theta} = \bar{\theta}^* = 0$. Q.E.D.

Lemma 3. Under $a = a^* = 1$ and $\bar{\theta} = \bar{\theta}^* = 0$ in the IPL-G model,

$$\lim_{k_1 \rightarrow \inf-k_1+0} \frac{\partial P_i^*}{\partial \theta_{\min}^*} = 0 \quad \text{and} \quad \lim_{k_1 \rightarrow \inf-k_1+0} \frac{\partial P_i^*}{\partial \theta_j^*} \quad (a.21)$$

$(i = 1, \dots, n; j = 1, \dots, N; j \neq \min)$ are positive and finite.

Proof. The zero limiting value is given by $\lim_{k_1 \rightarrow \inf-k_1+0} \frac{\partial P_i^*}{\partial \theta_{\min}^*} =$

$$\lim_{k_1 \rightarrow \inf-k_1+0} \frac{\{\exp(\theta_{\min}) + k_1\}(1 - P_{ij})}{\exp(\theta_{\min}) + \exp(b_i)} = 0 \quad \text{since} \quad \exp(\theta_{\min}) + k_1 \rightarrow +0.$$

On the other hand,

$$\begin{aligned} \lim_{k_1 \rightarrow \inf-k_1+0} \frac{\partial P_i^*}{\partial \theta_j^*} &= \lim_{k_1 \rightarrow \inf-k_1+0} \frac{\{\exp(\theta_j) + k_1\}(1 - P_{ij})}{\exp(\theta_j) + \exp(b_i)} \\ &= \frac{\{\exp(\theta_j) + \inf-k_1\}(1 - P_{ij})}{\exp(\theta_j) + \exp(b_i)} \quad (i = 1, \dots, n; j = 1, \dots, N; j \neq \min), \end{aligned} \quad (a.22)$$

which are obviously positive and finite by definition. Q.E.D.

Theorem 5. Under $a = a^* = 1$ and $\bar{\theta} = \bar{\theta}^* = 0$ in the IPL-G model,

$$\lim_{k_1 \rightarrow \inf-k_1+0} \sum_{i=1}^n I_{F_{i\min}^*} = \lim_{k_1 \rightarrow \inf-k_1+0} I_{S_{\min}^*} = \lim_{k_1 \rightarrow \inf-k_1+0} I_{Q_{\min}^*} = 0; \quad \text{and} \quad (a.23)$$

$$\lim_{k_1 \rightarrow \inf-k_1+0} I_{F^*} = \sum_{j=1}^N \sum_{i=1}^n I_{F_{ij}^*}, \quad \lim_{k_1 \rightarrow \inf-k_1+0} I_{S^*} = \sum_{j=1}^N I_{S_j^*} \quad \text{and} \quad \lim_{k_1 \rightarrow \inf-k_1+0} I_{Q^*} = \sum_{j=1}^N I_{Q_j^*} \quad (a.24)$$

are finite, where the right-hand side in each equation of (a.24) is defined to be given by $k_1 = \inf-k_1$.

When $k_1 \rightarrow \sup-k_1 - 0$, all the values of $I_{F^*}^+$, $I_{S^*}^+$ and $I_{Q^*}^+$ are finite and their unattained limiting values are given by $k_1 = \sup-k_1$ in

$\frac{\partial P_i^*}{\partial \theta_j^*}$ ($i = 1, \dots, n; j = 1, \dots, N$) of the total informations, and $c_{\sup-k_1}^*$ ($\equiv c_i^*$ when $b_i = \min\{b_m; m = 1, \dots, n\}$) goes to $-\infty$.

Proof. Using Lemma 3 and the definitions of the informations, (a.23) and (a.24) follow. The results when $k_1 \rightarrow \sup-k_1 - 0$ are given as in Theorem 3. Q.E.D.

Recall that under $a^* = [\text{var}\{\ln(e^{a\theta} + k_1)\}]^{1/2}$, $\text{var}\left(\lim_{k_1 \rightarrow \text{inf-}k_1 + 0} \theta^*\right)$ is finite while $I_{F^*}^+$, $I_{S^*}^+$ and $I_{Q^*}^+$ go to $+\infty$ when $k_1 \rightarrow \text{inf-}k_1 + 0$. To the contrary, under $a = a^* = 1$, the opposite results with infinite $\text{var}\left(\lim_{k_1 \rightarrow \text{inf-}k_1 + 0} \theta^*\right)$ and finite $I_{F^*}^+$, $I_{S^*}^+$ and $I_{Q^*}^+$ when $k_1 \rightarrow \text{inf-}k_1 + 0$ are obtained.

Theorem 6. Under $a = a^* = 1$ and $\bar{\theta} = \bar{\theta}^* = 0$ in the IPL-G model, using the possible region of (a.18) for k_1 , the total informations $I_{F^*}^+$, $I_{S^*}^+$ and $I_{Q^*}^+$ have no maxima though their suprema are finite, which are given when $k_1 = \text{sup-}k_1$. When the possible region of (a.19) for k_1 is used, the total informations have finite maxima, which are obtained by $k_1 = \text{max-}k_1$.

Proof. Since $\frac{\partial P_i^*}{\partial \theta_j^*} = \frac{\{\exp(\theta_j) + k_1\}(1 - P_{ij})}{\exp(\theta_j) + \exp(b_i)}$ ($i = 1, \dots, n; j = 1, \dots, N$), the

total informations are increasing functions of k_1 , which gives the results depending on the domains of definition for k_1 . Q.E.D.

Corollary 2. Under the same condition as in Theorem 6 using $\text{max-}k_1$ in (a.19) for k_1 , when $c_i = 0$ for at least one item, the maxima of the informations are already attained before transformation.

Proof. When $c_i = 0$ for an item, $\text{max-}k_1 = \min\{c_m \exp(b_m); m = 1, \dots, n\}$ becomes 0, which gives the required result. Q.E.D.

Corollary 2 shows a flexibility of the model with negative c_i^* . Even when $c_i = 0$ for all items, the informations can further be increased. Note that in this case the model before transformation is the usual 1-parameter logistic or Rasch model.