Center for Advanced Studies in Measurement and Assessment

CASMA Technical Note

Number 8

Notes about Partial Derivatives for Analytic Standard Errors of Levine-observed Equating with an External Anchor

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November 2015

*The authors are grateful to Dr. Michael Kolen for his valuable comments on the paper.
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Abstract

Hanson, Zeng, and Kolen (1993) used the delta method to derive analytic standard errors of the Levine observed score and Levine true score equating methods with and without a normality assumption. They also provide the partial derivatives of the linear equating function \( l(x) \) with respect to the 10 moments - \( \mu_1(X) \), \( \mu_1(V) \), \( \sigma_1^2(X) \), \( \sigma_2^2(V) \), \( \sigma_1(X,V) \), \( \mu_2(Y) \), \( \mu_2(V) \), \( \sigma_2^2(Y) \), \( \sigma_2^2(V) \), and \( \sigma_2(Y,V) \). In this note, it is shown that the partial derivative of \( l(x) \) with respect to \( \sigma_1^2(X) \) derived by Hanson, et al. (1993) has two places where signs are incorrect.
For the Levine-observed equating method, the linear function estimated for equating $X$ to the scale of $Y$ is

$$l(x) = \frac{\sigma_s(Y)}{\sigma_s(X)}(x - \mu_s(X)) + \mu_s(Y),$$

where the subscript $s$ refers to the synthetic population. Hanson, Zeng, and Kolen (1993) as well as Brennan and Kolen (2014) report that:

$$\begin{align*}
\mu_s(X) &= \mu_1(X) - \omega_2 \gamma_1 [\mu_1(V) - \mu_2(V)], \\
\mu_s(Y) &= \mu_2(Y) + \omega_1 \gamma_2 [\mu_1(V) - \mu_2(V)], \\
\sigma_s^2(X) &= \sigma_1^2(X) - \omega_2 \gamma_1^2 [\sigma_1^2(V) - \sigma_2^2(V)] + \omega_1 \omega_2 \gamma_1^2 [\mu_1(V) - \mu_2(V)]^2, \\
\sigma_s^2(Y) &= \sigma_2^2(Y) + \omega_1 \gamma_2^2 [\sigma_1^2(V) - \sigma_2^2(V)] + \omega_1 \omega_2 \gamma_2^2 [\mu_1(V) - \mu_2(V)]^2,
\end{align*}$$

where

$$\gamma_1 = \frac{\sigma_1^2(X) + \sigma_1(X,V)}{\sigma_1^2(V) + \sigma_1(X,V)}, \text{ and}$$

$$\gamma_2 = \frac{\sigma_2^2(Y) + \sigma_2(Y,V)}{\sigma_2^2(V) + \sigma_2(Y,V)}$$

for an external set of common items.

In Hanson, Zeng, and Kolen (1993), the derived partial derivative of $l(x)$ with respect to $\sigma_1^2(X)$ is as follows:

$$\begin{align*}
\frac{\partial l(x)}{\partial \sigma_1^2(X)} &= \frac{Z_s \sigma_s(Y)}{\sigma_s^2(X)} \left\{ \frac{1}{2} + \frac{\omega_2 \sigma_1^2(X) + \sigma_1(X,V)}{\sigma_1^2(V) + \sigma_1(X,V)} \left[ \sigma_2^2(V) - \sigma_1^2(V) + \omega_1 [\mu_1(V) - \mu_2(V)]^2 \right] \right\} \\
&\quad + \frac{\omega_2 \sigma_s(Y)[\mu_1(V) - \mu_2(V)]}{\sigma_s(X)[\sigma_1^2(V) + \sigma_1(X,V)]},
\end{align*}$$

where $Z_s = (x - \mu_s(X))/\sigma_s(X)$. This technical note finds that the term “$\frac{1}{2} +$” should be “$-\frac{1}{2} -$”. Note that, with the multiplier of $-1$ in front of the large $\{\}$ brackets, Equation 1 is equivalent to:

$$\begin{align*}
\frac{\partial l(x)}{\partial \sigma_1^2(X)} &= (-1) \frac{Z_s \sigma_s(Y)}{\sigma_s^2(X)} \left\{ \frac{1}{2} - \frac{\omega_2 \sigma_1^2(X) + \sigma_1(X,V)}{\sigma_1^2(V) + \sigma_1(X,V)} \left[ \sigma_2^2(V) - \sigma_1^2(V) + \omega_1 [\mu_1(V) - \mu_2(V)]^2 \right] \right\} \\
&\quad + \frac{\omega_2 \sigma_s(Y)[\mu_1(V) - \mu_2(V)]}{\sigma_s(X)[\sigma_1^2(V) + \sigma_1(X,V)]}.
\end{align*}$$
1 Partial Derivatives of $\gamma_1$, $\mu_s(X)$, and $\sigma_s^2(X)$ with respect to $\sigma_1^2(X)$

In order to obtain a partial derivative of $l(x)$ with respect to $\sigma_1^2(X)$, it is simplest to first obtain partial derivatives of $\gamma_1$, $\mu_s(X)$, and $\sigma_s^2(X)$ with respect to $\sigma_1^2(X)$.

1.1 Partial Derivative of $\gamma_1$ with respect to $\sigma_1^2(X)$

Since $\gamma_1 = \frac{\sigma_1^2(X) + \sigma_1(X, V)}{\sigma_1^2(V) + \sigma_1(X, V)}$, 

$$\frac{\partial \gamma_1}{\partial \sigma_1^2(X)} = \frac{1}{\sigma_1^2(V) + \sigma_1(X, V)}.$$ 

1.2 Partial Derivative of $\mu_s(X)$ with respect to $\sigma_1^2(X)$

Since $\mu_s(X) = \mu_1(X) - \omega_2 \gamma_1 [\mu_1(V) - \mu_2(V)]$, 

$$\frac{\partial \mu_s(X)}{\partial \sigma_1^2(X)} = \frac{\partial \mu_s(X)}{\partial \gamma_1} \times \frac{\partial \gamma_1}{\partial \sigma_1^2(X)}$$ 

$$= -\omega_2 [\mu_1(V) - \mu_2(V)] \times \frac{1}{[\sigma_1^2(V) + \sigma_1(X, V)]}$$ 

$$= -\frac{\omega_2 [\mu_1(V) - \mu_2(V)]}{[\sigma_1^2(V) + \sigma_1(X, V)]}. \quad (3)$$

1.3 Partial Derivative of $\sigma_s^2(X)$ with respect to $\sigma_1^2(X)$

Since 

$$\sigma_s^2(X) = \sigma_1^2(X) - \omega_2 \gamma_1^2 [\sigma_1^2(V) - \sigma_2^2(V)] + \omega_1 \omega_2 \gamma_1^2 [\mu_1(V) - \mu_2(V)]^2$$ 

$$= \sigma_1^2(X) + \omega_2 \gamma_1^2 [\sigma_2^2(V) - \sigma_1^2(V) + \omega_1 [\mu_1(V) - \mu_2(V)]^2], \quad (4)$$

Suppose that the second term on the right-hand side in Equation 4 is denoted as a function $h$. The partial derivative of $\sigma_s^2(X)$ with respect to $\sigma_1^2(X)$, then, can be derived as follows:

$$\frac{\partial \sigma_s^2(X)}{\partial \sigma_1^2(X)} = 1 + \frac{\partial h}{\partial \gamma_1} \times \frac{\partial \gamma_1}{\partial \sigma_1^2(X)}$$ 

$$= 1 + \omega_2 [2 \sigma_2^2(V) - \sigma_1^2(V) + \omega_1 [\mu_1(V) - \mu_2(V)]^2] \times 2 \gamma_1 \times \frac{1}{[\sigma_1^2(V) + \sigma_1(X, V)]}$$ 

$$= 1 + \frac{\sigma_1^2(X, V) [\sigma_2^2(V) - \sigma_1^2(V) + \omega_1 [\mu_1(V) - \mu_2(V)]^2]}{[\sigma_1^2(V) + \sigma_1(X, V)]^2} \quad (5)$$

by the definition of $\gamma_1$ for external common items.
2 Partial Derivative of $l(x)$ with respect to $\sigma_1^2(X)$

In the linear equating function $l(x)$, $\sigma_s(Y)$ and $\mu_s(Y)$ are not associated with $\sigma_1^2(X)$. Therefore, they can be treated as constants when a partial derivative of $l(x)$ is obtained with respect to $\sigma_1^2(X)$. For the rest of this section, let $A = \sigma_s(Y)$ and $B = \mu_s(Y)$ so that

$$l(x) = A \times [\sigma_s^2(X)]^{-\frac{1}{2}} \times (x - \mu_s(X)) + B. \quad (6)$$

Furthermore, let

$$f = [\sigma_s^2(X)]^{-\frac{1}{2}},$$

and

$$g = (x - \mu_s(X)).$$

Then,

$$l(x) = A \times f \times g + B.$$

Therefore, by the product rule, the partial derivative of $l(x)$ with respect to $\sigma_1^2(X)$ can be obtained as follows:

$$\frac{\partial l(x)}{\partial \sigma_1^2(X)} = A \times \left\{ \frac{\partial f}{\partial \sigma_1^2(X)} \times g + f \times \frac{\partial g}{\partial \sigma_1^2(X)} \right\}, \quad (7)$$

where

$$\frac{\partial f}{\partial \sigma_1^2(X)} = \frac{\partial f}{\partial \sigma_s^2(X)} \times \frac{\partial \sigma_s^2(X)}{\partial \sigma_1^2(X)} = (-\frac{1}{2}) \times [\sigma_s^2(X)]^{-\frac{3}{2}} \times \frac{\partial \sigma_s^2(X)}{\partial \sigma_1^2(X)} = -\frac{1}{2\sigma_s^2(X)} \frac{\partial \sigma_s^2(X)}{\partial \sigma_1^2(X)}, \quad (8)$$

and

$$\frac{\partial g}{\partial \sigma_1^2(X)} = \frac{\partial g}{\partial \mu_s(X)} \times \frac{\partial \mu_s(X)}{\partial \sigma_1^2(X)} = (-1) \frac{\partial \mu_s(X)}{\partial \sigma_1^2(X)}. \quad (9)$$

Consequently, substituting the expressions for partial derivatives from Equations 8 and 9 into Equation 7 gives the partial derivative of $l(x)$ with respect to $\sigma_1^2(X)$ expressed as follows:

$$\frac{\partial l(x)}{\partial \sigma_1^2(X)} = A \times \left\{ \frac{-(x - \mu_s(X)) \partial \sigma_s^2(X)}{2\sigma_s^3(X) \partial \sigma_1^2(X)} - \frac{1}{\sigma_s(X) \partial \sigma_1^2(X)} \right\}. \quad (10)$$
Substituting the expressions for the partial derivatives of \( \mu_s(X) \) and \( \sigma_s^2(X) \) with respect to \( \sigma^2(X) \) from Equations 3 and 5 into Equations 10 gives

\[
\frac{\partial l(x)}{\partial \sigma^2(X)} = A \times \left\{ \frac{-Z_x}{2\sigma^2(X)} \times \left( 1 + \frac{2\omega_2[\sigma^2(X) + \sigma_1(X,V)][\sigma^2(V) - \sigma^2_1(V) + \omega_1[\mu_1(V) - \mu_2(V)]^2]}{[\sigma^2_1(V) + \sigma_1(X,V)]^2} \right) \right. \\
- \frac{-\omega_2[\mu_1(V) - \mu_2(V)]}{\sigma_s(X)[\sigma^2_1(V) + \sigma_1(X,V)]} \\
= \frac{Z_x A}{\sigma^2(X)} \left\{ \frac{1}{2} \frac{-\omega_2[\sigma^2(X) + \sigma_1(X,V)][\sigma^2(V) - \sigma^2_1(V) + \omega_1[\mu_1(V) - \mu_2(V)]^2]}{[\sigma^2_1(V) + \sigma_1(X,V)]^2} \right. \\
+ \frac{\omega_2 A[\mu_1(V) - \mu_2(V)]}{\sigma_s(X)[\sigma^2_1(V) + \sigma_1(X,V)]} \right\} \quad (11)
\]

where \( Z_x = (x - \mu_s(X))/\sigma_s(X) \).

Therefore, by substitution \( \sigma_s(Y) \) for \( A \) in Equation 11, the correct partial derivative of \( l(x) \) with respect to \( \sigma^2(X) \) is

\[
\frac{\partial l(x)}{\partial \sigma^2(X)} = \frac{Z_x \sigma_s(Y)}{\sigma^2_s(X)} \left\{ \frac{1}{2} \frac{-\omega_2[\sigma^2(X) + \sigma_1(X,V)][\sigma^2(V) - \sigma^2_1(V) + \omega_1[\mu_1(V) - \mu_2(V)]^2]}{[\sigma^2_1(V) + \sigma_1(X,V)]^2} \right. \\
+ \frac{\omega_2 \sigma_s(Y)[\mu_1(V) - \mu_2(V)]}{\sigma_s(X)[\sigma^2_1(V) + \sigma_1(X,V)]} \right\} \quad (12)
\]

Compared to the previous derivative shown in Equation 2, there is no multiplier of \(-1\) in front of the large \{\} brackets. In other words, compared to the original derivative in Equation 1 by Hanson, Zeng, and Kolen (1993), there are two places where signs are opposite inside the large \{\} brackets.

### 3 Example

As an example, one operational test data set was used to compute analytic standard errors using both the original version (Equation 1) (Hanson et al., 1993) and the re-derived version (Equation 12) with and without a normality assumption. The test consists of 36 items with 12 common items as an external anchor. The scores were number-correct scores. In order to demonstrate that the newly derived partial derivative is reasonable, those two different analytic standard errors were compared to standard errors from bootstrapping with 5000 replications. Results are reported in Table 3.1.

As shown in Table 3.1, standard errors using the re-derived version are closer to those for the bootstrap method. For the original version, standard errors are larger than
those using the re-derived version for all raw scores. Therefore, the example confirms that the original version of the partial derivative of $l(x)$ with respect to $\sigma_1^2(X)$ should be replaced with the re-derived version in this technical note.
Table 3.1: Standard Errors Using the Original Version (Hanson et al., 1993) and the Re-derived Version with the Normality Assumption (Norm), Without the Normality Assumption (Nonorm), and for the Bootstrap (Boot)

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<th>Nonorm</th>
<th>Re-derived</th>
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Overall 0.16921 0.31385 0.23013 0.30142 0.22208
4 References
