Regression Analysis of Coarsely Grouped Counts and Frequencies
Using the Generalized Linear Model

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Introduction
Categorical outcome variables are frequently used in behavioral research

Categorical variables may take the form of grouped counts or frequencies:
underlying count or frequency that is coarsely grouped for response purposes

For example:
- Alcohol consumption: Monitoring the Future (Johnston et al., 1993)
- On how many occasions have you had alcohol to drink in the past 30 days?
- 0, 1-2, 3-5, 6-9, 10-19, 20-39, 40 or more

Psychiatric symptoms: Inventory of Complicated Grief (Prigerson, 1995)
- In the past month, have you ever felt lonely?
- Not at all, once or twice, weekly, several times a day

Unlike common categorical outcomes (e.g., binary or count outcomes), there is no statistical model designed for grouped counts and frequencies

Several regression models in the generalized linear model (GLiM; McCullagh & Nelder, 1989) family are designed for categorical outcomes and may prove useful in analyzing grouped count and frequency outcomes

Method
Monte Carlo simulations were used to assess the statistical performance of several GLiMs that may be used to analyze grouped counts

For all conditions, one continuous variable predicted the grouped count

The regression coefficient associated with this predictor was of primary interest

Several factors were thought likely to affect statistical performance

- Mean structure (linear or exponential)
- Variance structure (heteroscedastic or Poisson-like increasing)
- Effect size (0, small, small to medium, large)
- Sample size (100, 250, 500, 1000)

Outcomes were simulated as raw counts/frequencies, then coarsely grouped into ranges typical of this outcome type (Johnston et al., 1993; Prigerson, 1995)

The value of the grouped outcome is the underlying count or frequency that is coarsely grouped for response purposes

Results
Relative bias: (estimate - population value)/population value

- Relative bias less than 5% in all conditions; no differences across models

Type I error rate: probability of finding a significant effect, given that a significant effect is NOT present in the population (nominal value = .05)

- Linear regression: appropriate type I error in all conditions
- Ordinal logistic regression: appropriate type I error in all conditions
- Poisson regression: appropriate type I error only in conditions that parallel Poisson regression assumptions

Statistical power: probability of finding a significant effect, given that a significant effect is present in the population (acceptable value >.80)

- Linear regression: acceptable statistical power in all conditions
- Ordinal logistic regression: acceptable statistical power in all conditions
- Poisson regression: acceptable statistical power only in conditions that parallel Poisson regression assumptions

Confidence interval coverage: proportion of replications in which the population value is captured by the 95% CI (nominal value = .95)

- Linear regression: CI coverage good for most conditions, but low coverage for large effect size, increasing variance, especially with exponential mean structure
- Ordinal logistic regression: CI coverage good in all conditions
- Poisson regression: CI coverage good in few conditions

Conclusion
- Ordinal logistic regression performed well in terms of relative bias, type I error, statistical power, and confidence interval coverage, regardless of sample size, effect size, mean structure, or variance structure

- Linear regression performed well in many conditions, but did not provide adequate CI coverage for several conditions that are particularly relevant to the analysis of count and frequency outcomes (i.e., exponential mean structure and heteroscedastic variance)

- Poisson regression only performed well for conditions in which the ungrouped outcome followed the assumptions of Poisson regression (i.e., exponential mean structure and Poisson variance)

Coarse categorization of counts potentially loses much of the metric information contained in the data. This loss can lead to violation of assumptions associated with OLS and poisson regression. Ordinal logistic regression, which only considers the rank order of the categories, performed well in all conditions studied. We recommend its use for coarsely categorized count data.