Letter to Editor JRSS - A

Ganguly, T., Wilson, K., Quigley, J., and Cooke, R.M.


Dear Madam/Sirs,

It is pleasing to see an article on expert judgment in JRSS, to see attention paid to validation and to see abundant references to the "Cooke classical model". This letter (a) rectifies misrepresentations of the classical model, (b) identifies methodological shortcomings in the authors' approach and (c) compares performance of the authors' "calibration weighting" with equal weights and global weights of the classical model on the large expert judgment data set made available in (Cooke and Goossens 2008).

a) The classical model treats experts as statistical hypotheses and scores them with regard to statistical likelihood (commonly known as calibration) and information. The statistical likelihood or calibration score is based on experts' assessments of "seed values" from their field whose true values are known post hoc. Specifically, it is the p-value of falsely rejecting the hypothesis that the realizations are independently drawn from a distribution complying with the expert's assessed quantiles. Information is Shannon relative information with respect to a user chosen background measure. Shannon relative information is used because it is a familiar, scale invariant, tail insensitive slow function. The theory of proper scoring rules is invoked to compute un-normalized weights as a product of information and statistical likelihood scores. It is not the case that seed variables have "a real probability distribution", they have realizations. Describing these measures as "the scoring of each calibration question and the level of certainty that is associated with that quantity" invites confusion: calibration questions are scored collectively not individually and "level of certainty" poorly describes the information score, as it neglects the role of the background measure. Harold Jacobson (1969) (not "Harold and Jacobson (1969)") derive an upper bound on the variance of unimodal distributions absolutely continuous with respect to Lebesgue measure. The statement that the uniform distribution "achieves the maximum variance across the bounded distributions..." does not reflect reasons for choosing the uniform background measure in the classical model.

b) Babuscia and Cheung do not recommend one approach to obtain the weights but offer a choice of equal weights, or a combination of quality weights or calibrations weights, neither of which has a strong methodological warrant. Quality weights are derived from a test based on the experts' ability to think probabilistically. Simply because an expert's assessments comply with the laws of probability does not mean they will provide statistically accurate and informative predictions. Standard elicitation processes address biases and lack of probabilistic thinking through training, such as Spetzler et al (1975), Merkhofer (1987), Clemen and Reilly (2001) or specifically in the context of engineering design Walls and Quigley (2001).
The authors’ calibration weights are derived from assessing the (truncated) mean squared percentage error of each expert, through comparing realizations unknown to the expert with their best estimate. A perfectly calibrated expert could be very uninformative.

Once the scores are obtained a bisection method is applied to obtain weights. This is achieved through ranking the experts and assigning weight of $0.5^{\frac{1}{n}}$ to the $n^{th}$ ranked expert. Such an approach will always assign a weight of 0.5 to the top ranked expert regardless of the number of experts or the quality of their judgments. In a situation of two experts, each would receive equal weighting regardless of their performance. This approach to weighting is ad hoc, ignoring much of the information obtained through the elicitation exercise.

c) Data on 50 professional expert judgment studies was made available in (Cooke and Goossens 2008) and has been used to evaluate several scoring proposals (see eg. Kallen and Cooke 2002 Cooke et al 2008, Wisse et al 2008)). The scoring variables like that in eq (3) (reproduced below) have been studied in various student theses, with the general result that such schemes do not strongly outperform equal weighting. Two of the 50 studies were unsuitable because they had no realizations or had no medians. We have formed weighted combinations based on eq (3) (called BC weights) for the 48 remaining studies. These have been evaluated with respect to statistical likelihood score (usually called the calibration score), and also with the scoring variable in the authors’ eq (3). In this comparison only global weights are used without adjusting the statistical power to 10 effective calibration items (for this reason the results do not always agree with the published values, but are the easiest for other researchers to reproduce). Figure 1 shows scatter plots of statistical likelihood (calibration) scores of global weights (GW) versus BC weights (BCW), BC weights versus equal weights (EW), and global weights versus equal weights. The numbers of cases for which the $p$-value was less than or equal to 5% were 7 for EW, 8 for BCW and 3 for GW. (NB: some data points coincide in the plots).

![Figure 1: Scatter diagrams comparing calibration scores for the three aggregation methods showing GW strictly outperforms each the other two methods in 37 of the 48 cases.](image)

Babuscia and Cheung provide their own definition of "calibration" $S(e,r)$ for a vector of expert assessments $e$ based on a vector of realizations denoted by $r$:

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1 See (Cooke and Goossens 2008) for details. Briefly, global weights are the same for each variable and use the experts’ average information scores. Item weights or item-specific weights use the information score for each item, thereby allowing an expert to up/down weight him/herself per item. Item weights are preferred if indeed they outperform global weights, which they usually do. For cross-study comparisons, the power of the calibration scores should be equalized, and 10 effective seed items is often chosen as default.
\[ S(e, r) = 100 \left( 1 - \frac{1}{m} \sum_{i=1}^{m} \left( \frac{e_i - r_i}{r_i} \right)^2 \right), \quad |e_i - r_i| \leq 2 \]

(3)

The expert \( e \)'s best estimate for item \( i \), \( e_i \), is truncated at \( 2r_i \). Based on these BC calibration scores, BCW weighting performs better on its own measure with an average over all 48 studies of 69.94 in comparison to GW (64.48) and EW(64.13). Of course, the truncation amounts to changing the experts’ best estimate based on information from the realized value, which is unavailable if the realization is not known. On removing this truncation and summing the percentage error over all realizations in all studies, the sum square percentage error was lowest for GW; EW and BCW were respectively 3% and 29% higher than GW.

A larger issue is raised by the decision to alter the experts' distributions based on the BC calibration information. Experts are chosen to participate in these panels because of their knowledge and standing in their fields, and the choice of experts is an important part of the message. Changing the experts' distributions blurs the distinction between expert and analyst in a way which is inimical to the classical model. Finally, basing an evaluation of a method on one variable from one study is precarious.


