

A Thurstonian model for the Degree of Difference test with extensions to unequal variance, sequence effects and replicated data

Rune H B Christensen^{1,*} John M Ennis² Daniel M Ennis²
Per B Brockhoff¹

¹DTU Informatics, IMM, Section for Statistics, Technical University of Denmark

²The Institute for Perception, Richmond, VA, USA

*Contact author: rhbc@imm.dtu.dk

July 11th 2012

DTU Informatics

Department of Informatics and Mathematical Modelling



Same-Different and the Degree-of-Difference tests

2 products — 2 confusable stimuli:

A Chocolate bar (standard)

B Chocolate bar with less saturated fat

Same-Different and the Degree-of-Difference tests

2 products — 2 confusable stimuli:

A Chocolate bar (standard)

B Chocolate bar with less saturated fat

Setting:

- One pair of samples evaluated at each trial
- Question: Are the samples the *same* or *different*?

Same-Different and the Degree-of-Difference tests

2 products — 2 confusable stimuli:

A Chocolate bar (standard)

B Chocolate bar with less saturated fat

Setting:

- One pair of samples evaluated at each trial
- Question: Are the samples the *same* or *different*?

Stimuli:

- Same stimuli pairs: *AA* and *BB*
- Different stimuli pairs: *AB* and *BA*

Same-Different and the Degree-of-Difference tests

2 products — 2 confusable stimuli:

A Chocolate bar (standard)

B Chocolate bar with less saturated fat

Setting:

- One pair of samples evaluated at each trial
- Question: Are the samples the *same* or *different*?

Stimuli:

- Same stimuli pairs: *AA* and *BB*
- Different stimuli pairs: *AB* and *BA*

Same-Different test:

Same Different

Degree-of-Difference test:

Same 2 3 4 Different

Characteristics of the DOD test

- An unspecified test (like Triangle, Duo-Trio, Tetrad)

Characteristics of the DOD test

- An unspecified test (like Triangle, Duo-Trio, Tetrad)
- Only 2 samples compared at each trial

Characteristics of the DOD test

- An unspecified test (like Triangle, Duo-Trio, Tetrad)
- Only 2 samples compared at each trial
- Easily understood test (by consumers) (O'Mahony and Rousseau, 2002)

Characteristics of the DOD test

- An unspecified test (like Triangle, Duo-Trio, Tetrad)
- Only 2 samples compared at each trial
- Easily understood test (by consumers) (O'Mahony and Rousseau, 2002)
- No prior knowledge of products required (unlike A-not A)

Characteristics of the DOD test

- An unspecified test (like Triangle, Duo-Trio, Tetrad)
- Only 2 samples compared at each trial
- Easily understood test (by consumers) (O'Mahony and Rousseau, 2002)
- No prior knowledge of products required (unlike A-not A)
- Response bias (like A-not A)

Current state of research

Literature:

- Quantitative linear models by Aust et al. (1985)
- χ^2 tests for replications by Bi (2002)
- ROC curve analysis by Irwin et al. (1993)

Current state of research

Literature:

- Quantitative linear models by Aust et al. (1985)
- χ^2 tests for replications by Bi (2002)
- ROC curve analysis by Irwin et al. (1993)

Gaps in our understanding:

Current state of research

Literature:

- Quantitative linear models by Aust et al. (1985)
- χ^2 tests for replications by Bi (2002)
- ROC curve analysis by Irwin et al. (1993)

Gaps in our understanding:

- Basic Thurstonian model unpublished

Current state of research

Literature:

- Quantitative linear models by Aust et al. (1985)
- χ^2 tests for replications by Bi (2002)
- ROC curve analysis by Irwin et al. (1993)

Gaps in our understanding:

- Basic Thurstonian model unpublished
- $Var(d')$ and power unknown

Current state of research

Literature:

- Quantitative linear models by Aust et al. (1985)
- χ^2 tests for replications by Bi (2002)
- ROC curve analysis by Irwin et al. (1993)

Gaps in our understanding:

- Basic Thurstonian model unpublished
- $Var(d')$ and power unknown
- Effect of τ , no. categories, and ratio of n_{same}/n_{diff} unknown

Current state of research

Literature:

- Quantitative linear models by Aust et al. (1985)
- χ^2 tests for replications by Bi (2002)
- ROC curve analysis by Irwin et al. (1993)

Gaps in our understanding:

- Basic Thurstonian model unpublished
- $Var(d')$ and power unknown
- Effect of τ , no. categories, and ratio of n_{same}/n_{diff} unknown
- No model for replications (as we have for m-AFC, Triangle, 2-AC etc.)

Current state of research

Literature:

- Quantitative linear models by Aust et al. (1985)
- χ^2 tests for replications by Bi (2002)
- ROC curve analysis by Irwin et al. (1993)

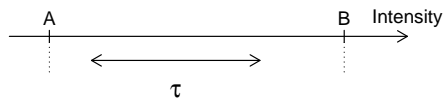
Gaps in our understanding:

- Basic Thurstonian model unpublished
- $Var(d')$ and power unknown
- Effect of τ , no. categories, and ratio of n_{same}/n_{diff} unknown
- No model for replications (as we have for m-AFC, Triangle, 2-AC etc.)
- No model for unequal-variance (as we have for the A-not A with sureness)

Giving answers — τ criteria and the decision rule

Giving answers — τ criteria and the decision rule

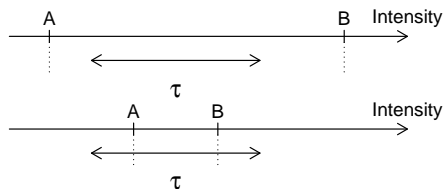
Same-Different:



$$|B - A| > \tau \rightarrow \text{"different"}$$

Giving answers — τ criteria and the decision rule

Same-Different:

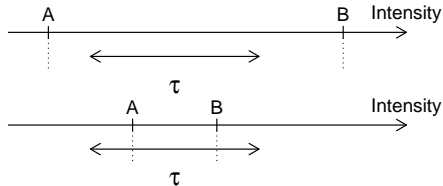


$$|B - A| > \tau \rightarrow \text{"different"}$$

$$|B - A| < \tau \rightarrow \text{"same"}$$

Giving answers — τ criteria and the decision rule

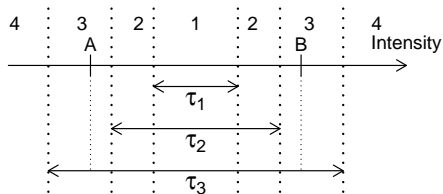
Same-Different:



$$|B - A| > \tau \rightarrow \text{"different"}$$

$$|B - A| < \tau \rightarrow \text{"same"}$$

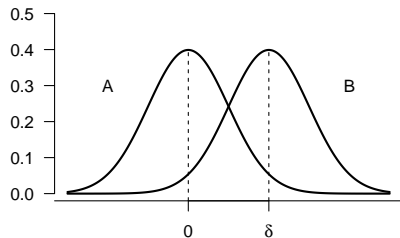
Degree of difference:



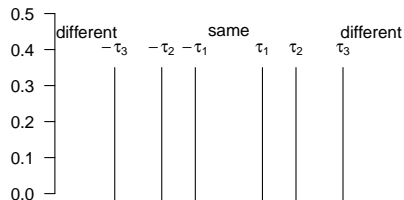
Rating scale: 1 2 3 4

Thurstonian model for the DOD test

Thurstonian distributions:

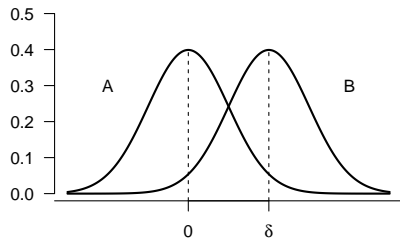


Difference distributions

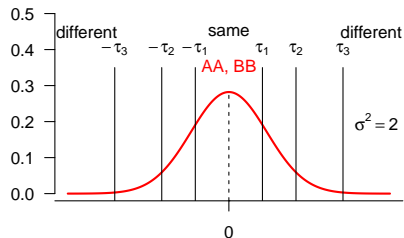


Thurstonian model for the DOD test

Thurstonian distributions:

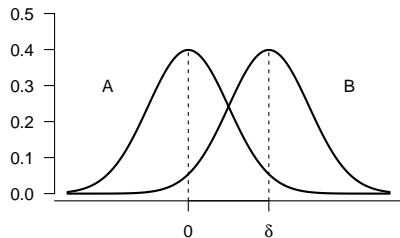


Difference distributions

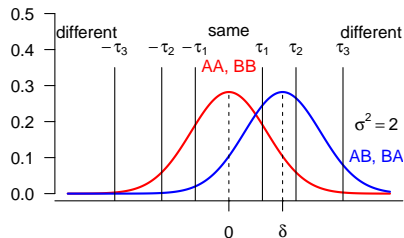


Thurstonian model for the DOD test

Thurstonian distributions:

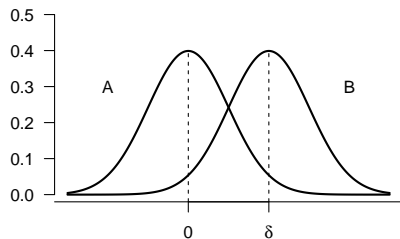


Difference distributions

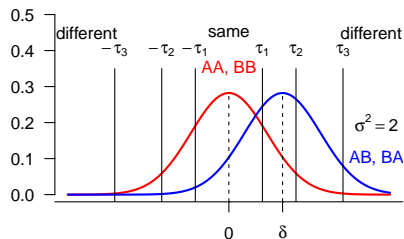


Thurstonian model for the DOD test

Thurstonian distributions:



Difference distributions



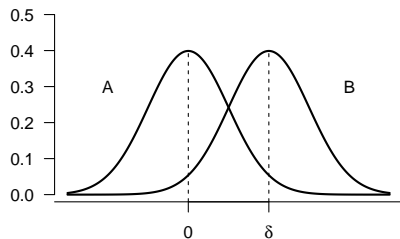
Probability of answer in the j th category:

$$P(\text{"}j\text{"} | \text{Same-pair}) = f_s(\tau)$$

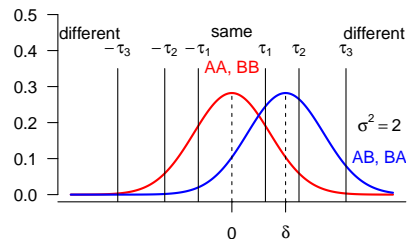
$$P(\text{"}j\text{"} | \text{Different-pair}) = f_d(\tau, \delta)$$

Thurstonian model for the DOD test

Thurstonian distributions:



Difference distributions



Probability of answer in the j th category:

$$P(\text{"}j\text{"} | \text{Same-pair}) = f_s(\boldsymbol{\tau})$$

$$P(\text{"}j\text{"} | \text{Different-pair}) = f_d(\boldsymbol{\tau}, \delta)$$

Maximum likelihood estimation of parameters:

$$\text{likelihood} \sim f_s(\boldsymbol{\tau}) + f_d(\boldsymbol{\tau}, \delta)$$

Example

- 200 consumers

Example

- 200 consumers
- Two chocolate bars (current and “healthy” alternative)

Example

- 200 consumers
- Two chocolate bars (current and “healthy” alternative)
- 1 same-pair *or* 1 different-pair per consumer

Example

- 200 consumers
- Two chocolate bars (current and “healthy” alternative)
- 1 same-pair *or* 1 different-pair per consumer
- 100 same-pairs + 100 different-pairs

Example

- 200 consumers
- Two chocolate bars (current and “healthy” alternative)
- 1 same-pair *or* 1 different-pair per consumer
- 100 same-pairs + 100 different-pairs

Response scale:

Same							Different
1	2	3	4	5	6	7	
<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

Example

- 200 consumers
- Two chocolate bars (current and “healthy” alternative)
- 1 same-pair *or* 1 different-pair per consumer
- 100 same-pairs + 100 different-pairs

Response scale:

Same							Different
	1	2	3	4	5	6	7
	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>	<input type="checkbox"/>

Data obtained:

Pair	1	2	3	4	5	6	7	Total
Same	26	22	20	13	9	8	2	100
Diff	17	16	16	15	14	14	8	100

Example: Analyses and Results

Is there a difference between products?

Example: Analyses and Results

Is there a difference between products?

Test	Statistic	DF	<i>p</i> -value
Pearson χ^2	9.74	6	0.136

Example: Analyses and Results

Is there a difference between products?

Test	Statistic	DF	<i>p</i> -value
Pearson χ^2	9.74	6	0.136
<i>t</i> -test	3.06	198	0.0025

Example: Analyses and Results

Is there a difference between products?

Test	Statistic	DF	<i>p</i> -value
Pearson χ^2	9.74	6	0.136
<i>t</i> -test	3.06	198	0.0025
Wilcoxon test	3836.50	–	0.00394

Example: Analyses and Results

Is there a difference between products?

Test	Statistic	DF	<i>p</i> -value
Pearson χ^2	9.74	6	0.136
<i>t</i> -test	3.06	198	0.0025
Wilcoxon test	3836.50	–	0.00394
Thurstonian DOD	3.12	1	0.00179

Example: Analyses and Results

Is there a difference between products?

Test	Statistic	DF	<i>p</i> -value
Pearson χ^2	9.74	6	0.136
<i>t</i> -test	3.06	198	0.0025
Wilcoxon test	3836.50	–	0.00394
Thurstonian DOD	3.12	1	0.00179

Which test is the right one to use?

Example: Analyses and Results

Is there a difference between products?

Test	Statistic	DF	<i>p</i> -value
Pearson χ^2	9.74	6	0.136
<i>t</i> -test	3.06	198	0.0025
Wilcoxon test	3836.50	–	0.00394
Thurstonian DOD	3.12	1	0.00179

Which test is the right one to use?

Advantages of model-based Thurstonian approach:

Example: Analyses and Results

Is there a difference between products?

Test	Statistic	DF	<i>p</i> -value
Pearson χ^2	9.74	6	0.136
<i>t</i> -test	3.06	198	0.0025
Wilcoxon test	3836.50	–	0.00394
Thurstonian DOD	3.12	1	0.00179

Which test is the right one to use?

Advantages of model-based Thurstonian approach:

- Sensitive test of product differences

Example: Analyses and Results

Is there a difference between products?

Test	Statistic	DF	<i>p</i> -value
Pearson χ^2	9.74	6	0.136
<i>t</i> -test	3.06	198	0.0025
Wilcoxon test	3836.50	–	0.00394
Thurstonian DOD	3.12	1	0.00179

Which test is the right one to use?

Advantages of model-based Thurstonian approach:

- Sensitive test of product differences
- Quantification of sensory intensity: $d' = 1.30(0.24)$

Example: Analyses and Results

Is there a difference between products?

Test	Statistic	DF	<i>p</i> -value
Pearson χ^2	9.74	6	0.136
<i>t</i> -test	3.06	198	0.0025
Wilcoxon test	3836.50	–	0.00394
Thurstonian DOD	3.12	1	0.00179

Which test is the right one to use?

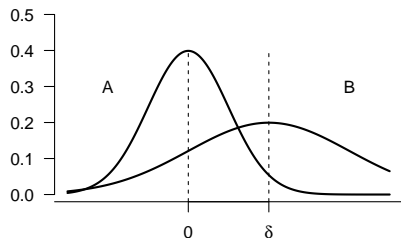
Advantages of model-based Thurstonian approach:

- Sensitive test of product differences
- Quantification of sensory intensity: $d' = 1.30(0.24)$
- Comparison of protocols

Unequal variances and sequence effects

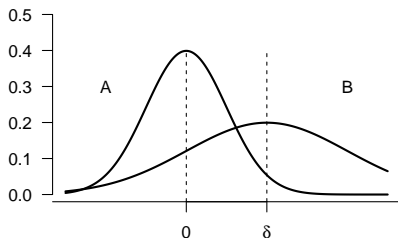
Unequal variances and sequence effects

Unequal variances:

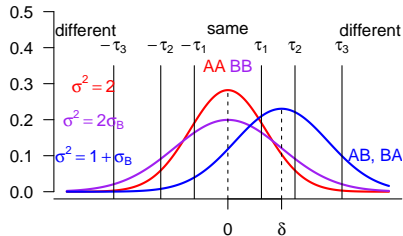


Unequal variances and sequence effects

Unequal variances:

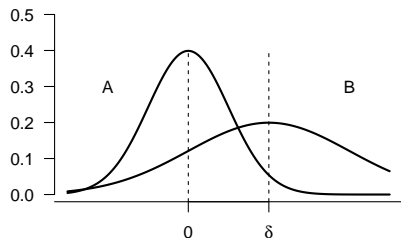


Difference distributions

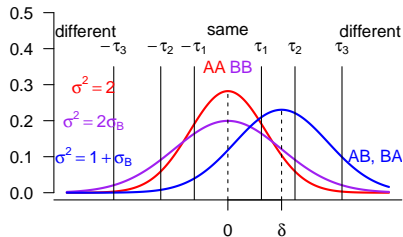


Unequal variances and sequence effects

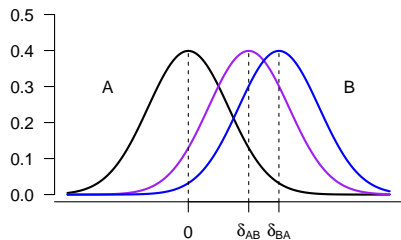
Unequal variances:



Difference distributions

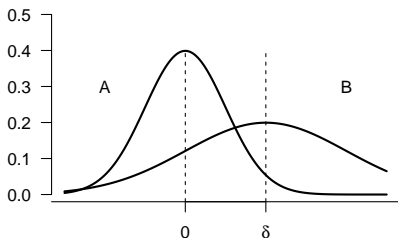


Sequence effects:

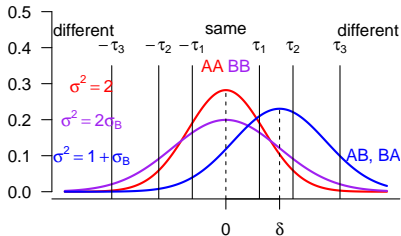


Unequal variances and sequence effects

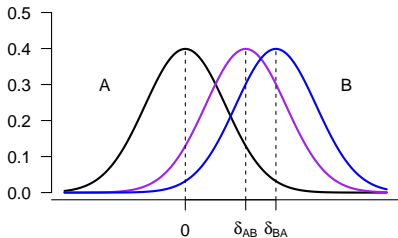
Unequal variances:



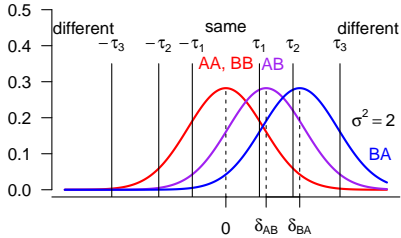
Difference distributions



Sequence effects:

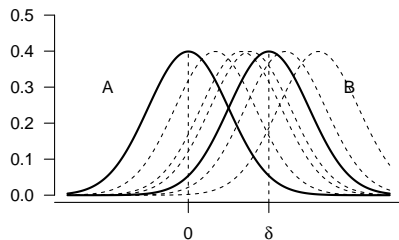


Difference distributions



Individual differences in the DOD model

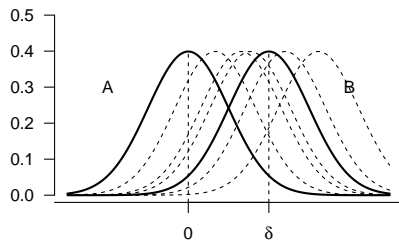
Thurstonian distributions:



- Each individual has his own δ
- A model that handles replications

Individual differences in the DOD model

Thurstonian distributions:

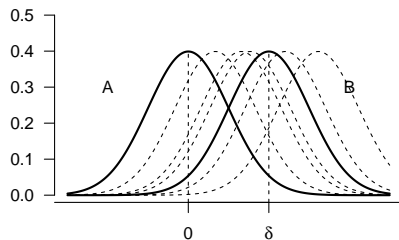


- Each individual has his own δ
- A model that handles replications

Advantages of a replicated model:

Individual differences in the DOD model

Thurstonian distributions:



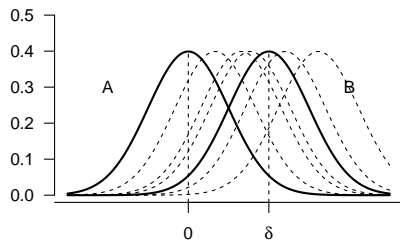
- Each individual has his own δ
- A model that handles replications

Advantages of a replicated model:

- Adjust for over-dispersion

Individual differences in the DOD model

Thurstonian distributions:



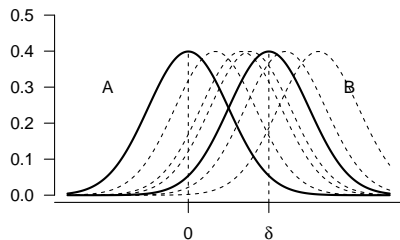
- Each individual has his own δ
- A model that handles replications

Advantages of a replicated model:

- Adjust for over-dispersion
- Often more powerful tests of product differences

Individual differences in the DOD model

Thurstonian distributions:

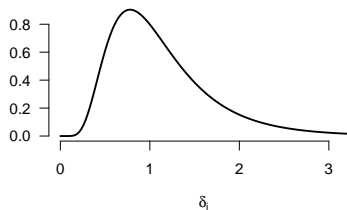


- Each individual has his own δ
- A model that handles replications

Advantages of a replicated model:

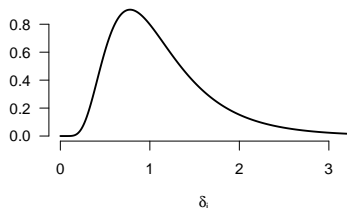
- Adjust for over-dispersion
- Often more powerful tests of product differences
- Quantification of heterogeneity

A DOD model for replications



$$\delta_i \sim \text{log-Normal}(\delta, \sigma_{rep}^2)$$

A DOD model for replications



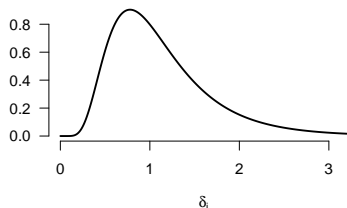
$$\delta_i \sim \text{log-Normal}(\delta, \sigma_{rep}^2)$$

Probability of answer in the j th category:

$$P("j" | \text{Same-pair}) = f(\tau) \quad \text{independent samples}$$

$$P_i("j" | \text{Different-pair}) = f(\tau, \delta_i) \quad \text{NOT independent samples!}$$

A DOD model for replications



$$\delta_i \sim \text{log-Normal}(\delta, \sigma_{rep}^2)$$

Probability of answer in the j th category:

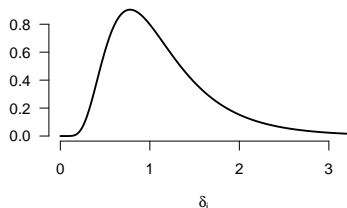
$$P(\text{"}j\text{"} | \text{Same-pair}) = f(\boldsymbol{\tau}) \quad \text{independent samples}$$

$$P_i(\text{"}j\text{"} | \text{Different-pair}) = f(\boldsymbol{\tau}, \delta_i) \quad \text{NOT independent samples!}$$

Computational challenge:

$$\text{log-lik} = \sum_i \log \int_0^\infty g(\boldsymbol{\tau}, \delta, \sigma_{rep}, \delta_i) d\delta_i$$

A DOD model for replications



$$\delta_i \sim \text{log-Normal}(\delta, \sigma_{rep}^2)$$

Probability of answer in the j th category:

$$P("j" | \text{Same-pair}) = f(\boldsymbol{\tau}) \quad \text{independent samples}$$

$$P_i("j" | \text{Different-pair}) = f(\boldsymbol{\tau}, \delta_i) \quad \text{NOT independent samples!}$$

Computational challenge:

$$\text{log-lik} = \sum_i \log \int_0^\infty g(\boldsymbol{\tau}, \delta, \sigma_{rep}, \delta_i) d\delta_i$$

Solution:

- Gauss-Hermite quadrature

A replicated Degree of Difference example

25 panelists — 8 replications.

Table: Paired degree-of-difference test, data adopted from (Bi, 2002)

	Similar	Don't know	Different	Total
Same pair	45	40	15	100
Different pair	36	34	30	100

A replicated Degree of Difference example

25 panelists — 8 replications.

Table: Paired degree-of-difference test, data adopted from (Bi, 2002)

	Similar	Don't know	Different	Total
Same pair	45	40	15	100
Different pair	36	34	30	100

Table: Tests of product differences.

Test	χ^2 -value	df	<i>p</i> -value
Stuart-Maxwell test (Bi, 2002)	3.85	2	0.149

A replicated Degree of Difference example

25 panelists — 8 replications.

Table: Paired degree-of-difference test, data adopted from (Bi, 2002)

	Similar	Don't know	Different	Total
Same pair	45	40	15	100
Different pair	36	34	30	100

Table: Tests of product differences.

Test	χ^2 -value	df	<i>p</i> -value
Stuart-Maxwell test (Bi, 2002)	3.85	2	0.149
Naive DOD test for prod	6.10	1	0.0067

A replicated Degree of Difference example

25 panelists — 8 replications.

Table: Paired degree-of-difference test, data adopted from (Bi, 2002)

	Similar	Don't know	Different	Total
Same pair	45	40	15	100
Different pair	36	34	30	100

Table: Tests of product differences.

Test	χ^2 -value	df	<i>p</i> -value
Stuart-Maxwell test (Bi, 2002)	3.85	2	0.149
Naive DOD test for prod	6.10	1	0.0067
DOD test for reps	5.03	1	0.0124

A replicated Degree of Difference example

25 panelists — 8 replications.

Table: Paired degree-of-difference test, data adopted from (Bi, 2002)

	Similar	Don't know	Different	Total
Same pair	45	40	15	100
Different pair	36	34	30	100

Table: Tests of product differences.

Test	χ^2 -value	df	<i>p</i> -value
Stuart-Maxwell test (Bi, 2002)	3.85	2	0.149
Naive DOD test for prod	6.10	1	0.0067
DOD test for reps	5.03	1	0.0124
DOD test prod+reps	11.14	2	0.0038

Conclusions

Main results:

Conclusions

Main results:

- DOD protocol brought up to speed with other discrimination protocols

Conclusions

Main results:

- DOD protocol brought up to speed with other discrimination protocols
- Thurstonian model developed

Conclusions

Main results:

- DOD protocol brought up to speed with other discrimination protocols
- Thurstonian model developed
- Three extensions of the Thurstonian DOD-model proposed:
 - Unequal variance
 - Sequence effects
 - Replications

Conclusions

Main results:

- DOD protocol brought up to speed with other discrimination protocols
- Thurstonian model developed
- Three extensions of the Thurstonian DOD-model proposed:
 - Unequal variance
 - Sequence effects
 - Replications
- Implementation in sensR

Conclusions

Main results:

- DOD protocol brought up to speed with other discrimination protocols
- Thurstonian model developed
- Three extensions of the Thurstonian DOD-model proposed:
 - Unequal variance
 - Sequence effects
 - Replications
- Implementation in sensR (soon...)

Open questions and future work:

Open questions and future work:

- How does the DOD protocol compare with Triangle, Tetrad, etc.?

Open questions and future work:

- How does the DOD protocol compare with Triangle, Tetrad, etc.?
- How many categories should we choose? — power, $Var(d')$.

Open questions and future work:

- How does the DOD protocol compare with Triangle, Tetrad, etc.?
- How many categories should we choose? — power, $Var(d')$.
- How likely are we to detect unequal variance, sequence effects and heterogeneity?

Open questions and future work:

- How does the DOD protocol compare with Triangle, Tetrad, etc.?
- How many categories should we choose? — power, $Var(d')$.
- How likely are we to detect unequal variance, sequence effects and heterogeneity?
- How do these effects influence d' and power?

Open questions and future work:

- How does the DOD protocol compare with Triangle, Tetrad, etc.?
- How many categories should we choose? — power, $Var(d')$.
- How likely are we to detect unequal variance, sequence effects and heterogeneity?
- How do these effects influence d' and power?
- Are we able to distinguish between decision rules for DOD and A-not A with sureness?

Thanks to the scientific committee

Thank you for your attention!

References

- Aust, L. B., M. C. Gacula Jr., S. A. Beard, and R. A. Washam (1985). Degree of difference test method in sensory evaluation of heterogeneous product types. *Journal of Food Science* 50, 511–513.
- Bi, J. (2002). Statistical models for the degree of difference test. *Food Quality and Preference* 13, 13–37.
- Irwin, R. J., J. A. Stillman, M. J. Hautus, and L. M. Huddleston (1993). The measurement of taste discrimination with the same-different task: a detection-theory analysis. *Journal of Sensory Studies* 8, 229–239.
- O'Mahony, M. and B. Rousseau (2002). Discrimination testing: a few ideas, old and new. *Food Quality and Preference* 14, 157–164.