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## Maximum Entropy classification for record linkage

Danhyang Lee  
*University of Alabama*

Li-Chun Zhang  
*University of Southampton*

Jae Kwang Kim  
*Iowa State University, jkim@iastate.edu*

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### Keywords

Probabilistic linkage, Density ratio, False link, Missing match, Survey sampling

### Disciplines

Design of Experiments and Sample Surveys | Probability | Statistical Methodology

### Comments

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# Maximum entropy classification for record linkage

Danhyang Lee<sup>1</sup>, Li-Chun Zhang<sup>2,3,4</sup>, and Jae Kwang Kim<sup>5</sup>

<sup>1</sup> Department of Information Systems, Statistics and Management Science,  
University of Alabama, Tuscaloosa, AL, U.S.A.

<sup>2</sup>Department of Social Statistics and Demography, University of  
Southampton, Southampton, U.K.

<sup>3</sup>Statistics Norway, Oslo, Norway

<sup>4</sup>Department of Mathematics, University of Oslo, Oslo, Norway

<sup>5</sup>Department of Statistics, Iowa State University, Ames, IA, U.S.A.

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## Abstract

By record linkage one joins records residing in separate files which are believed to be related to the same entity. In this paper we approach record linkage as a classification problem, and adapt the maximum entropy classification method in text mining to record linkage, both in the supervised and unsupervised settings of machine learning. The set of links will be chosen according to the associated uncertainty. On the one hand, our framework overcomes some persistent theoretical flaws of the classical approach pioneered by [Fellegi and Sunter \(1969\)](#); on the other hand, the proposed algorithm is scalable and fully automatic, unlike the classical approach that generally requires clerical review to resolve the undecided cases.

*Keywords:* Probabilistic linkage; Density ratio; False link; Missing match; Survey sampling

# 1 Introduction

Combining information from multiple sources of data is a frequently encountered problem in many disciplines. To combine information from different sources, one assumes that it is possible to identify the records associated with the same entity, which is not always the case in practice. If the data do not contain unique identification number, identifying records from the same entity becomes a challenging problem. *Record linkage* is the term describing the process of joining records that are believed to be related to the same entity. While record linkage may entail the linking of records within a single computer file to identify duplicate records, we focus on linking of records across separate files.

Record linkage is particularly an important topic in survey sampling and official statistics. As pointed out by [Fellegi \(1997\)](#), the development of the computer technology and the increased data storage facilitated the maintenance of the data files and the extraction of complex information from them. The demand for detailed statistical information has been increasing and the use of administrative data can at least partially satisfy the demand. Furthermore, combining administrative files with survey sample data can greatly improve the quality and resolution of the official statistics. To satisfy these demands, the same entity across different data sources needs to be identified as accurately as possible.

The classical approach pioneered by [Fellegi and Sunter \(1969\)](#) is the most popular method of record linkage in practice. It has been successful at producing large-scale industrial strength applications, such as when post-enumeration survey and census data are linked for census coverage evaluation ([Jaro, 1989](#); [Winkler and Thibaudeau, 1991](#)), population census data files are linked over time ([Zhang and Campbell, 2012](#)), administrative registers are linked to create a single statistical population dataset ([Owen et al., 2015](#)), or when medical records are linked to enhance data on clinical performance and patient

health outcomes (Harron et al., 2016; Méray et al., 2007).

The probabilistic decision rule of Fellegi and Sunter (1969) is based on the likelihood ratio test idea, by which we can determine how likely a particular record pair is a true match. In applying the likelihood ratio test idea, one needs to estimate the model parameters of the underlying model and determine the thresholds of the decision rule. To estimate the model parameters, Winkler (1988) and Jaro (1989) treated the matching status variable as an unobservable and proposed an EM algorithm for computation. See Herzog et al. (2007) and Christen (2012) for overviews. However, as explained in Section 2, the theory has some persistent flaws. See also Tancredi and Liseo (2011) for related critiques.

To consider an alternative approach, we first note that the record linkage problem is essentially a classification problem, where each record pair is classified into either “match” or “non-match” class. Classification is one of the main topics in machine learning and, therefore, we can potentially employ modern techniques of classification to the record linkage problem. Specifically, we can view the likelihood ratio of the Fellegi-Sunter method as a special case of the density ratio and apply the advanced techniques for density ratio estimation. For example, Nigam et al. (1999) use the maximum entropy for text classification and Nguyen et al. (2010) develop a more unified theory of maximum entropy method for density ratio estimation. There is however a key difference of record linkage to the standard setting of classification problems, in that the different record pairs are not distinct ‘units’ because the same record is part of many record pairs.

In this paper, we adapt the maximum entropy method for text analysis to record linkage. The classification of the set of links can be formulated either in a supervised setting or an unsupervised setting, where the latter is by far the most common in practice. We present detailed algorithm for both. Our main contributions concern the unsupervised case, where it is impossible to estimate the density ratio based on the true matches and

non-matches. Frequentist methods based on joint modelling of the unobserved match status and the observed comparison scores, over all the record pairs, are difficult to materialise. To overcome this problem, we develop estimation methods tailored to the record linkage problem and the associated measures of the uncertainty of record linkage. In our proposed framework, the estimation procedure of [Winkler \(1988\)](#) and [Jaro \(1989\)](#) can be incorporated as a special case, which explains why it can give reasonable results in many situations despite its flaw. The choice of the set of links is guided by the estimated uncertainty measures. Our procedure is scalable and fully automatic, without the need for resource-demanding clerical review that is required under the classical approach.

The paper is organised as follows. In [Section 2](#), the basic setup and the classical approach are introduced. In [Section 3](#), the proposed method is developed under the setting of supervised record linkage. In [Section 4](#), we extend the proposed method to the more challenging case of the unsupervised record linkage. Discussions of some related estimation approaches and technical details are presented in [Section 5](#) and the supplementary material. Results from an extensive simulation study are presented in [Section 6](#). Some concluding remarks and comments on further works are given in [Section 7](#).

## 2 Problems with the classical approach

Suppose that we have two data files  $A$  and  $B$  that are believed to have many common entities. Our goal is to find the true matches among all possible pairs of the two data files. Let the bipartite *comparison space*  $\Omega = A \times B = M \cup U$  consist of *matches*  $M$  and *non-matches*  $U$  between the records in files  $A$  and  $B$ . For any pair of records  $(a, b) \in \Omega$ , let  $\gamma_{ab}$  be the *comparison vector* between a set of *key* variables associated with  $a \in A$  and  $b \in B$ , respectively, such as name, sex, birthdate. The key variables and the comparison

vector  $\gamma_{ab}$  are fully observed over  $\Omega$ . In cases where the key variables may be affected by errors, a match  $(a, b)$  may not have complete agreement in terms of  $\gamma_{ab}$ , and a non-match  $(a, b)$  can nevertheless agree on some (even all) of the key variables.

In the classical approach of [Fellegi and Sunter \(1969\)](#), one recognizes the probabilistic nature of  $\gamma_{ab}$  due to the perturbations that cause key-variable errors. The related methods are referred to as *probabilistic record linkage*. To explain the probabilistic record linkage method of Fellegi and Sunter (1969), let  $m_{ab} = f(\gamma_{ab} \mid (a, b) \in M)$  be the probability mass function of the discrete values  $\gamma_{ab}$  can take given  $(a, b) \in M$ . Similarly, we can define  $u_{ab} = f(\gamma_{ab} \mid (a, b) \in U)$ . The ratio

$$r_{ab} = \frac{m_{ab}}{u_{ab}}$$

is then the basis of the likelihood ratio test (LRT) for  $H_0 : (a, b) \in M$  vs.  $H_1 : (a, b) \in U$ . Let  $M^* = \{(a, b) : r_{ab} > c_M\}$  be the pairs classified as matches and  $U^* = \{(a, b) : r_{ab} < c_U\}$  the non-matches, the remaining pairs are classified by clerical review, where  $(c_M, c_U)$  are related to the probabilities of false links (of pairs in  $U$ ) and false non-links (of pairs in  $M$ ), respectively, defined as

$$\mu = \sum_{\gamma} u(\gamma) \delta(M^*; \gamma) \quad \text{and} \quad \lambda = \sum_{\gamma} m(\gamma) \delta(U^*; \gamma), \quad (1)$$

where  $\delta(M^*; \gamma) = 1$  if  $\gamma_{ab} = \gamma$  means  $(a, b) \in M^*$  and 0 otherwise, similarly for  $\delta(U^*; \gamma)$ .

In reality  $m_{ab}$  and  $u_{ab}$  are unknown. Nor is the *prevalence*  $\pi = |M|/|\Omega| := n_M/n$ . Let  $\boldsymbol{\eta}$  contain  $\pi$  and the unknown parameters of  $m(\gamma)$  and  $u(\gamma)$ . Let  $g_{ab} = 1$  if  $(a, b) \in M$  and 0 if  $(a, b) \in U$ . Given the complete data  $\{(g_{ab}, \gamma_{ab}) : (a, b) \in \Omega\}$ , [Winkler \(1988\)](#) and [Jaro](#)

(1989) assume the log-likelihood to be

$$h(\boldsymbol{\eta}) = \sum_{(a,b) \in \Omega} g_{ab} \log(\pi m_{ab}) + \sum_{(a,b) \in \Omega} (1 - g_{ab}) \log((1 - \pi)u_{ab}). \quad (2)$$

An EM-algorithm follows by treating  $g_{\Omega} = \{g_{ab} : (a, b) \in \Omega\}$  as the missing data.

There are two fundamental problems with this classical approach.

[Problem-I] Record linkage is not a direct application of the LRT, because one needs to evaluate *all* the pairs in  $\Omega$  instead of any *given* pair. The classification of  $\Omega$  into  $M^*$  and  $U^*$  is incoherent generally, since a given record can belong to multiple pairs in  $M^*$ . Post-classification deduplication of  $M^*$  would be necessary then, although it is *not* part of the theoretical formulation above.

[Problem-II] In reality the comparison vectors of any two pairs are not independent, as long as they share a record. For example, given  $(a, b) \in M$  and  $\gamma_{ab}$  not subjected to errors, then  $g_{ab'}$  must be 0, for  $b' \neq b$  and  $b' \in B$ , as long as there are no duplicated records in either  $A$  or  $B$ , and  $\gamma_{ab'}$  depends only on the key-variable errors of  $b'$ . Whereas, marginally,  $g_{ab'} = 1$  with probability  $\pi$  and  $\gamma_{ab'}$  depends also on the key-variable errors of  $a$ . It follows that  $h(\boldsymbol{\eta})$  in (2) does not correspond to the true joint-data distribution of  $\boldsymbol{\gamma}_{\Omega} = \{\gamma_{ab} : (a, b) \in \Omega\}$ , even when the marginal  $m$  and  $u$ -probabilities are correctly specified. Similarly, although one may define *marginally*  $\pi = \Pr[(a, b) \in M | (a, b) \in \Omega]$  for a *randomly* selected record pair from  $\Omega$ , it does not follow that  $\log f(g_{\Omega}) = n_M \log \pi + (n - n_M) \log(1 - \pi)$  *jointly* as in (2). For both reasons,  $h(\boldsymbol{\eta})$  given by (2) cannot be the complete-data log-likelihood.

In the next two sections, we develop maximum entropy classification for record linkage, after which more discussions of the classical approach will be given.

### 3 Maximum entropy classification: Supervised

As noted in Section 1, record linkage problem is a classification problem. Maximum entropy classification has been used in image restoration or text analysis (Gull and Daniell, 1984; Berger et al., 1996). *Maximum entropy classification (MEC)* has been proposed for supervised learning (SL) to standard classification problems, where the units are known but the true classes of the units are unknown apart from a sample of *labelled units*. Let  $Y \in \{1, 0\}$  be the true class and  $\mathbf{X}$  the random vector of features. Let the density ratio be

$$r(\mathbf{x}; \eta) = \frac{f_1(\mathbf{x}|Y = 1; \eta)}{f_0(\mathbf{x}|Y = 0; \eta)}$$

where  $f_1$  and  $f_0$  are the conditional density functions of  $X$  given  $Y = 1$  or  $0$ , respectively, and  $\eta$  contains the unknown parameters. For MEC based on  $r(\mathbf{x})$ , one finds  $\hat{\eta}$  that maximises the Kullback-Leibler (KL) divergence from  $f_0$  to  $f_1$  subjected a constraint, i.e.

$$D = \int_{\mathcal{S}_1} f_1(\mathbf{x}; \eta) \log r(\mathbf{x}; \eta) d\mathbf{x} \quad \text{subjected to} \quad \int_{\mathcal{S}_0} f_0(\mathbf{x}; \hat{\eta}) r(\mathbf{x}; \hat{\eta}) d\mathbf{x} = 1,$$

where  $\mathcal{S}_k$  is the support of  $\mathbf{X}$  given  $Y = k \in \{0, 1\}$ , and the normalization constraint arises since  $r(\mathbf{x}; \hat{\eta}) f_0(\mathbf{x}; \hat{\eta})$  is an estimate of  $f_1(\mathbf{x})$ . Provided common support  $\mathcal{S}_1 = \mathcal{S}_0$ , one can use the empirical distribution function (EDF) of  $\mathbf{X}$  over  $\{\mathbf{x}_i : y_i = 1\}$  in place of  $f_1$  for  $D$ , and that over  $\{\mathbf{x}_i : y_i = 0\}$  in place of  $f_0$  for the constraint.

#### 3.1 Probability ratio for record linkage

For SL-based MEC to record linkage, suppose  $M$  is observed for the given  $\Omega$ , and the trained classifier is to be applied to the record pairs outside of  $\Omega$ . To fix the idea, suppose  $B$  is a non-probability sample that overlaps with the population  $\mathcal{P}$ , and  $A$  is a probability

sample from  $\mathcal{P}$  with known inclusion probabilities. While  $\gamma_M = \{\gamma_{ab} : (a, b) \in M\}$  may be considered as an IID sample, since each  $(a, b)$  in  $M$  refers to a distinct entity, this is not the case with  $\{\gamma_{ab} : (a, b) \notin M\}$ , whose *joint* distribution is troublesome to model.

*Probability ratio (I)* Let  $r_f(\gamma)$  be the *probability ratio* given by

$$r_f(\gamma) = \frac{m(\gamma)}{f(\gamma)}$$

where  $m(\gamma)$  is the probability mass function of  $\gamma_{ab} = \gamma$  given  $g_{ab} = 1$ , and  $f(\gamma)$  is that over  $\gamma_\Omega = \{\gamma_{ab} : (a, b) \in \Omega\}$ . The KL divergence measure from  $f(\gamma)$  to  $m(\gamma)$  and the normalisation constraint are

$$D_f = \sum_{\gamma \in \mathcal{S}(M)} m(\gamma) \log r_f(\gamma) \quad \text{and} \quad \sum_{\gamma \in \mathcal{S}(M)} \hat{f}(\gamma) \hat{r}_f(\gamma) = 1 ,$$

where  $\mathcal{S}(M)$  is the support of  $\gamma_{ab}$  given  $g_{ab} = 1$ . This set-up allows  $\mathcal{S}(M)$  to be a subset of  $\mathcal{S}$ , where  $\mathcal{S}$  is the support of all possible  $\gamma_{ab}$ . It follows that, based on the IID sample  $\gamma_M$  of size  $n_M = |M|$ , the objective function to be *minimised* for  $r_f$  can be given by

$$Q_f = \sum_{(a,b) \in M} \frac{f(\gamma_{ab})}{n_M(\gamma_{ab})} r_f(\gamma_{ab}) - \frac{1}{n_M} \sum_{(a,b) \in M} \log r_f(\gamma_{ab}), \quad (3)$$

where  $n_M(\gamma_{ab}) = \sum_{(i,j) \in M} \mathbb{I}(\gamma_{ij} = \gamma_{ab})$  based on the observed support  $\mathcal{S}(M)$ .

*Probability ratio (II)* Provided  $\mathcal{S}(M) \subseteq \mathcal{S}(U)$ , where  $\mathcal{S}(U)$  is the support of  $\gamma_{ab}$  over  $U$ , one can let the probability ratio be given by

$$r(\gamma) = \frac{m(\gamma)}{u(\gamma)}$$

where  $u(\boldsymbol{\gamma})$  is the probability of  $\boldsymbol{\gamma}_{ab} = \boldsymbol{\gamma}$  given  $g_{ab} = 0$ . We have

$$r_f(\boldsymbol{\gamma}) = \frac{m(\boldsymbol{\gamma})}{f(\boldsymbol{\gamma})} = \frac{m(\boldsymbol{\gamma})}{\pi m(\boldsymbol{\gamma}) + (1 - \pi)u(\boldsymbol{\gamma})} = \frac{r(\boldsymbol{\gamma})}{\pi(r(\boldsymbol{\gamma}) - 1) + 1}$$

where  $f(\boldsymbol{\gamma}) = \pi m(\boldsymbol{\gamma}) + (1 - \pi)u(\boldsymbol{\gamma})$ , so that  $r_f(\boldsymbol{\gamma})$  and  $r(\boldsymbol{\gamma})$  are one-to-one. Meanwhile, the KL divergence measure from  $u(\boldsymbol{\gamma})$  to  $m(\boldsymbol{\gamma})$  is given by

$$D = \sum_{\boldsymbol{\gamma} \in \mathcal{S}(M)} m(\boldsymbol{\gamma}) \log r(\boldsymbol{\gamma})$$

and the objective function to be *minimised* for  $r$  can now be given by

$$Q = \sum_{(a,b) \in M} \frac{u(\boldsymbol{\gamma}_{ab})}{n_M(\boldsymbol{\gamma}_{ab})} r(\boldsymbol{\gamma}_{ab}) - \frac{1}{n_M} \sum_{(a,b) \in M} \log r(\boldsymbol{\gamma}_{ab}). \quad (4)$$

*Models of  $\boldsymbol{\gamma}$*  Under the multinomial model, one can simply use the EDF of  $\boldsymbol{\gamma}$  over  $\boldsymbol{\gamma}_\Omega$  as  $f(\boldsymbol{\gamma})$ , for each distinct level of  $\boldsymbol{\gamma}$ , as long as  $|\Omega|$  is large compared to  $|\mathcal{S}|$ . Similarly for  $m(\boldsymbol{\gamma})$  over  $\boldsymbol{\gamma}_M$  and  $u(\boldsymbol{\gamma})$  over  $U$ . For linkage outside of  $\Omega$ , the estimated  $m(\boldsymbol{\gamma})$  from  $M(\Omega)$  applies, if the selection of  $A$  from  $\mathcal{P}$  is non-informative.

For  $\boldsymbol{\gamma}$  made up of  $K$  binary agreement indicators,  $\gamma_k = 0, 1$  for  $k = 1, \dots, K$ , there are up to  $2^K$  distinct levels of  $\boldsymbol{\gamma}$ , which can sometimes be relatively large compared to  $|M|$ . A more parsimonious model of  $m(\boldsymbol{\gamma}; \boldsymbol{\theta})$  that is commonly used is given by

$$m(\boldsymbol{\gamma}; \boldsymbol{\theta}) = \prod_{k=1}^K \theta_k^{\gamma_k} (1 - \theta_k)^{1 - \gamma_k} \quad (5)$$

where  $\theta_k = \Pr(\gamma_{ab,k} = 1 | g_{ab} = 1)$ , and  $\gamma_{ab,k}$  is the  $k$ -th component of  $\boldsymbol{\gamma}_{ab}$ . More complicated models that allow for correlated  $\gamma_k$  can also be considered.

Finally, it is possible to model  $\theta_k$  based on the distributions of the key variables that give rise to  $\gamma$ , which makes use of the differential frequencies of their values, such as the fact that some names are more common than others.

### 3.2 MEC sets for record linkage

Provided there are no duplicated records in either  $A$  or  $B$ , a *classification set* for record linkage, denoted by  $\hat{M}$ , consists of record pairs from  $\Omega$ , where any record in  $A$  or  $B$  appears at most in one record pair in  $\hat{M}$ . Let the *entropy* of a classification set  $\hat{M}$  be given by

$$D_{\hat{M}} = \frac{1}{|\hat{M}|} \sum_{(a,b) \in \hat{M}} \log r(\gamma_{ab}).$$

A MEC set of given size  $n^* = |\hat{M}|$  is the first classification set that is of size  $n^*$ , obtained by deduplication in the descending order of  $r(\gamma_{ab})$  over  $\Omega$ . It is possible to have  $(a, b') \notin \hat{M}$  and  $r(\gamma_{ab'}) > r(\gamma_{a',b'})$  for  $(a', b') \in \hat{M}$ , if there exists  $(a, b) \in \hat{M}$  with  $r(\gamma_{ab}) > r(\gamma_{ab'})$ .

A MEC set of size  $n^*$  is not necessarily the largest possible classification set with the maximum entropy, to be referred to as a *maximal* MEC set, which is the largest classification set such that  $r(\gamma_{ab}) = \max_{\gamma} r(\gamma)$  for every  $(a, b)$  in it. In practice, a maximal MEC set is given by the first pass of *deterministic linkage*, which only consists of the record pairs with perfect *and* unique agreement of all the key variables.

Probabilistic linkage methods for MEC set are useful if one would like to allow for additional links, even though their key variables do not agree perfectly with each other. For the uncertainty measure associated with a given MEC set  $\hat{M}$ , we consider two types of

errors. First, we define the *false link rate (FLR)* among the links in  $\hat{M}$  to be

$$\psi = \frac{1}{|\hat{M}|} \sum_{(a,b) \in \hat{M}} (1 - g_{ab}), \quad (6)$$

which is different to  $\mu$  by (1) where the denominator is  $|U|$ . Second, the *missing match rate (MMR)* of  $\hat{M}$ , which is related to the false non-link probability  $\lambda$  in (1), is given by

$$\tau = 1 - \frac{1}{n_M} \sum_{(a,b) \in \hat{M}} g_{ab}. \quad (7)$$

While  $\mu$  and  $\lambda$  in (1) are theoretical probabilities, the FLR and MMR are actual errors.

It is instructive to consider the situation, where one is asked to form MEC sets in  $\Omega$  given all the necessary estimates related to the probability ratio  $r(\gamma)$ , which can be obtained under the SL setting, without being given  $n_M$ ,  $g_\Omega$  or  $M$  directly.

First, the perfect MEC set should have the size  $n_M$ . Let  $n(\gamma) = \sum_{(a,b) \in \Omega} \mathbb{I}(\gamma_{ab} = \gamma)$ . One can obtain  $n_M$  as the solution to the following fixed-point equation:

$$n_M = \sum_{(a,b) \in \Omega} \hat{g}(\gamma_{ab}) = \sum_{\gamma \in \mathcal{S}} n(\gamma) \hat{g}(\gamma) \quad (8)$$

where

$$\hat{g}(\gamma) := \Pr(g_{ab} = 1 | \gamma_{ab} = \gamma) = \frac{\pi r(\gamma)}{\pi(r(\gamma) - 1) + 1} = \frac{n_M r(\gamma)}{n_M(r(\gamma) - 1) + n} \quad (9)$$

and the probability is defined with respect to completely random sampling of a single record pair from  $\Omega$ . To see that  $\hat{g}(\gamma)$  by (9) satisfies (8), notice  $\hat{g}(\gamma) = n_M m(\gamma)/n(\gamma)$  satisfies (8) for any well defined  $m(\gamma)$ , and  $n(\gamma)/n = \pi m(\gamma) + (1 - \pi)u(\gamma)$  by definition.

Next, apart from a maximal MEC set, one would need to accept discordant pairs. In

the SL setting, one observes the EDF of  $\gamma$  over  $M$ , giving rise to  $\hat{\theta}_k = n_M(1; k)/n_M$ , where  $n_M(1; k)$  is the number of agreements on the  $k$ -th key variable over  $M$ . The perfect MEC set  $\hat{M}$  should have these agreement rates. We have then, for  $k = 1, \dots, K$ ,

$$\hat{\theta}_k = \frac{1}{|\hat{M}|} \sum_{(a,b) \in \hat{M}} \mathbb{I}(\gamma_{ab,k} = 1) \quad \text{for } |\hat{M}| = n_M. \quad (10)$$

Thus, no matter how one models  $m(\gamma)$ , the perfect MEC set should satisfy jointly the  $K + 1$  equations defined by (8) and (10), given the knowledge of  $r(\gamma)$ .

## 4 MEC for unsupervised record linkage

Let  $\mathbf{z}$  be the  $K$ -dimensional vector of key variables, which may be imperfect for two reasons: it is not rich enough if the true  $\mathbf{z}$ -values are not unique for each distinct entity underlying the two files to be linked, or it may be subjected to errors if the observed  $\mathbf{z}$  is not equal to its true value. Let  $A$  contain only the distinct  $\mathbf{z}$ -vectors from the first file, after removing any other record that has a duplicated  $\mathbf{z}$ -vector to some record that is retained in  $A$ . In other words, if the first file initially contains two or more records with exactly the same value of the combined key, then only one of them will be retained in  $A$  for record linkage to the second file. Similarly let  $B$  be the deduplicated version of the second file. The reason for *separate deduplication of keys* is that no comparisons between the two files can distinguish among the duplicated  $\mathbf{z}$  in either file, which is an issue to be resolved otherwise.

Given  $A$  and  $B$  preprocessed as above, the maximal MEC set  $M_1$  by deterministic linkage only consists of the record pairs with the perfect agreement of all the key variables. For probabilistic linkage beyond  $M_1$ , one can follow the same scheme of MEC in the supervised setting, as long as one is able to obtain an estimate of the probability ratio, given which

one can form the MEC set of any chosen size. Nevertheless, to estimate the associated FLR (6) and MMR (7), an estimate of  $n_M$  is also needed.

## 4.1 Algorithm of unsupervised MEC

The idea now is to apply (8) and (10) jointly. Since setting  $\hat{n}_M = |M_1|$  and  $\hat{\theta}_k \equiv 1$  associated with the maximal MEC set satisfies (8) and (10) automatically, probabilistic linkage requires one to assume  $n_M > |M_1|$  and  $\theta_k < 1$  for at least some of  $k = 1, \dots, K$ . Moreover, unless there is external information that dictates it otherwise, one can only assume common support  $\mathcal{S}(M) = \mathcal{S}(U)$  in the unsupervised setting. Let

$$r(\gamma) = \frac{m(\gamma; \boldsymbol{\theta})}{u(\gamma; \boldsymbol{\xi})} \quad (11)$$

where the probability of observing  $\gamma$  is  $m(\gamma; \boldsymbol{\theta})$  by (5) given that a randomly selected record pair from  $\Omega$  belongs to  $M$ , and  $u(\gamma; \boldsymbol{\xi})$  otherwise, similarly given by (5) with parameters  $\xi_k$  instead of  $\theta_k$ . An iterative algorithm of unsupervised MEC is given below.

- I. Set  $\boldsymbol{\theta}^{(0)} = (\theta_1^{(0)}, \dots, \theta_K^{(0)})$  and  $n_M^{(0)} = |M_1|$ , where  $M_1$  is the maximal MEC set.
- II. For the  $t$ -th iteration, where  $t \geq 1$ ,
  - i. update  $u(\gamma; \boldsymbol{\xi}^{(t)})$  by a suitable method given  $n_M^{(t-1)}$  and  $\boldsymbol{\theta}^{(t-1)}$ , and

$$\begin{aligned} r^{(t)}(\gamma) &= m(\gamma; \boldsymbol{\theta}^{(t-1)})/u(\gamma; \boldsymbol{\xi}^{(t)}) \\ g^{(t)}(\gamma) &= \min \left\{ \frac{n_M^{(t-1)} r^{(t)}(\gamma)}{n_M^{(t-1)} (r^{(t)}(\gamma) - 1) + n}, 1 \right\} \\ n_M^{(t)} &= \sum_{\gamma} n(\gamma) g^{(t)}(\gamma) \end{aligned}$$

iii. form the MEC set  $M^{(t)}$  given  $|M^{(t)}| = n_M^{(t)}$  and  $\{r^{(t)}(\gamma_{ab}) : (a, b) \in \Omega\}$ , update

$$\theta_k^{(t)} = \frac{1}{n_M^{(t)}} \sum_{(a,b) \in M^{(t)}} \mathbb{I}(\gamma_{ab,k} = 1) \quad (12)$$

III. Iterate until  $n_M^{(t)} = n_M^{(t+1)}$  or  $\|\boldsymbol{\theta}^{(t)} - \boldsymbol{\theta}^{(t+1)}\| < \epsilon$ , where  $\epsilon$  is a small positive value.

Notice that, insofar as  $\Omega = M \cup U$  is highly imbalanced, where the prevalence of  $g_{ab} = 1$  is very close to 0, one could simply ignore the contributions from  $M$  and use

$$\hat{\xi}_k = \frac{1}{n} \sum_{(a,b) \in \Omega} \mathbb{I}(\gamma_{ab,k} = 1) \quad (13)$$

under the model (5) of  $u(\boldsymbol{\gamma}; \boldsymbol{\xi})$ , in which case there is no updating of  $u(\boldsymbol{\gamma}; \boldsymbol{\xi}^{(t)})$ . Other possibilities of estimating  $u(\boldsymbol{\gamma}; \boldsymbol{\xi})$  will be discussed in Section 5.

## 4.2 Error rates

The MEC for record linkage should generally be guided by the errors rates, FLR and MMR, without being restricted by the estimate of  $n_M$ .

Note that  $\{\hat{g}_{ab} : (a, b) \in \hat{M}\}$  of any MEC set  $\hat{M}$  are among the largest ones over  $\Omega$ , because MEC follows the descending order of  $\hat{r}_{ab}$ , except for necessary deduplication when there are multiple pairs involving a given record. To exercise greater control of the FLR, let  $\psi$  be the target FLR, and consider the following bisection procedure.

- i. Choose a threshold value  $c_\psi$  and form the corresponding MEC set  $\hat{M}(c_\psi)$ , where  $\hat{r}_{ab} \geq c_\psi$  for any  $(a, b) \in \hat{M}(c_\psi)$ .

ii. Calculate the estimated FLR of the resulting MEC set  $\hat{M}$  as

$$\hat{\psi} = \frac{1}{|\hat{M}|} \sum_{(a,b) \in \hat{M}} (1 - \hat{g}_{ab}). \quad (14)$$

If  $\hat{\psi} > \psi$ , then increase  $c_\psi$ ; if  $\hat{\psi} < \psi$ , then reduce  $c_\psi$ .

Iteration between the two steps would eventually lead to a value of  $c_\psi$  that makes  $\hat{\psi}$  as close as possible to  $\psi$ , for the given probability ratio  $\hat{\gamma}$ .

The final MEC set  $\hat{M}$  can be chosen in light of the corresponding FLR estimate  $\hat{\psi}$ . It is also possible to take into consideration the estimated MMR given by

$$\hat{\tau} = 1 - \sum_{(a,b) \in \hat{M}} \hat{g}_{ab} / \hat{n}_M, \quad (15)$$

where  $\hat{n}_M$  is given by unsupervised MEC algorithm. Note that if  $|\hat{M}| = \hat{n}_M$ , then we shall have  $\hat{\psi} = \hat{\tau}$ ; but not if  $\hat{M}$  is guided by a given target value of FLR or MMR.

### 4.3 Overview

Table 1 provides an overview of MEC for record linkage in the supervised or unsupervised setting. It can be seen that one follows the same framework, but differs in the way the necessary parameters are estimated. The difference is due to the fact that in the supervised setting, one observes  $\gamma$  for the matched record pairs in  $M$ , so that the probability  $m(\gamma)$  can be estimated from them directly. One can then apply the estimated  $m(\gamma)$  to any two files out of the training space  $\Omega$ , as long as the selection of  $M(\Omega)$  and the two files to be linked is non-informative for the model of  $m(\gamma)$ . Whereas, for MEC in the unsupervised setting, one cannot separate the estimation of  $m(\gamma)$  and  $n_M$ .

Table 1: MEC for record linkage in supervised or unsupervised setting

	Supervised	Unsupervised
$\Omega = M \cup U$	Observed	Unobserved
Probability ratio	$r_f(\gamma)$ generally applicable $r(\gamma)$ given $\mathcal{S}(M) \subseteq \mathcal{S}(U)$	$r(\gamma)$ generally assuming $\mathcal{S}(M) = \mathcal{S}(U)$
Model of $\gamma$	Multinomial if only discrete comparison scores Directly or via key variables and perturbation errors	
MEC set	Guided by FLR and MMR Require estimate of $n_M$ in addition	
Estimation	$m(\gamma; \theta)$ from $\gamma_M$ in $\Omega$ $n_M$ by (8) outside $\Omega$	$m(\gamma; \theta)$ and $n_M$ jointly by (8) and (10)

## 5 Discussion

Below we discuss and compare two other approaches in the unsupervised setting, including the ways by which some of their elements can be incorporated into the MEC approach. Other less practical approaches are discussed in the supplementary material.

### 5.1 The classical approach

Recall Problems I and II of the classical approach mentioned in Section 2.

From a practical point of view, Problem I can be dealt with by any deduplication method of the set  $M^*$  of classified records pairs, where  $r(\gamma_{ab})$  is above a chosen threshold value for all  $(a, b) \in M^*$ . Moreover, a reasonable deduplication method can often be formulated as some kind of an optimisation procedure. In forming the MEC set one deals with Problem I directly, based on the concept of maximum entropy that has relevance in many areas of scientific investigation. The implementation is simple, fast and scalable to large datasets. The estimated error rates FLR (14) and MMR in (15) are directly defined for a given MEC set. In contrast, the probabilities of false links and non-links defined by (1) do not directly

refer to the deduplicated set of links.

Problem II concerns the parameter estimation. As explained earlier, applying the EM algorithm based on the objective function (2) proposed by [Winkler \(1988\)](#) and [Jaro \(1989\)](#) is *not* a valid approach of maximum likelihood estimation (MLE). One may easily compare this algorithm to that given in Section 4.1, where both adopt the same model (5) and the same estimator of  $u(\boldsymbol{\gamma}; \boldsymbol{\xi})$  via  $\hat{\xi}_k$  given by (13). It is then clear that the same formula is used for updating  $n_M^{(t)}$  at each iteration, but a different formula is used for

$$\theta_k^{(t)} = \frac{1}{n_M^{(t)}} \sum_{(a,b) \in \Omega} \hat{g}_{ab}^{(t)} \gamma_{ab,k}, \quad (16)$$

where the numerator is derived from *all* the pairs in  $\Omega$ , whereas  $\theta_k^{(t)}$  given by (12) uses only the pairs in the MEC set  $M^{(t)}$ . Notice that the two differ only in the unsupervised setting, but they would become the same in the supervised setting, where one can use the observed binary  $g_{ab}$  instead of the estimated fractional  $\hat{g}_{ab}$ .

Thus, one may incorporate the estimation procedure of [Winkler \(1988\)](#) and [Jaro \(1989\)](#) as a variation of the unsupervised MEC algorithm, where the formulae (16) and (13) are chosen specifically. This is the reason why it can give reasonable parameter estimates in many situations, despite its misconception as the MLE. Simulations will be used later to compare empirically the two formulae (12) and (16) for  $\theta_k^{(t)}$ .

## 5.2 An approach of MLE

This requires a model of the key variables, which explicates the assumptions of key-variable errors. Let  $z_k$  be the  $k$ -th key variable which takes value  $1, \dots, D_k$ . [Copas and Hilton \(1990\)](#) envisage a non-informative hit-miss generation process, where the observed  $z_k$  can take the true value despite the perturbation. [Copas and Hilton \(1990\)](#) demonstrate that the

hit-miss model is plausible in the SL setting based on labelled datasets.

We adapt the hit-miss model to the unsupervised setting as follows. First, for any  $(a, b) \in M$ , let  $\alpha_k = \Pr(e_{ab,k} = 1)$ , where  $e_{ab,k} = 1$  if the associated pair of key variables are subject to *any form of perturbation* that could potentially cause disagreement of the  $k$ -th key variable, and  $e_{ab,k} = 0$  otherwise. Let

$$\theta_k = (1 - \alpha_k) + \alpha_k \sum_{d=1}^{D_k} m_{kd}^2 = 1 - \alpha_k \left(1 - \sum_{d=1}^{D_k} m_{kd}^2\right)$$

where we assume that  $\alpha_k$  must be positive for some  $k = 1, \dots, K$ , and

$$m_{kd} = \Pr(z_{ik} = d | g_{ab} = 1, e_{ab,k} = 1) = \Pr(z_{ik} = d | g_{ab} = 1, e_{ab,k} = 0)$$

for  $i = a$  or  $b$ . Next, for any record  $i$  in either  $A$  or  $B$ , let  $\delta_i = 1$  if it has a match in the other file and  $\delta_i = 0$  otherwise. Given  $\delta_i = 0$ , with or without perturbation, let

$$\Pr(z_{ik} = d | \delta_i = 0) = u_{kd}.$$

We have  $\beta_{kd} := m_{kd} \equiv u_{kd}$  if  $\delta_i$  is *non-informative*. A slightly more relaxed assumption is that  $\delta_i$  is only non-informative in one of the two files. To be more resilient against its potential failure, one can assume  $m_{kd}$  to hold for all the records in the *smaller* file, and allow  $u_{kd}$  to differ for the records with  $\delta_i = 0$  in the *larger* file. Suppose  $n_A < n_B$ . Let

$$p = \Pr(\delta_b = 1) = E(n_M)/n_B = n_A \pi$$

be the probability that a record in  $B$  has a match in  $A$ . One may assume  $\mathbf{z}_A = \{\mathbf{z}_a : a \in A\}$

to be independent over  $A$ , giving

$$\ell_A = \sum_{a \in A} \sum_{k=1}^K \log m_{ak},$$

where  $m_{ak} = \sum_{d=1}^{D_k} m_{kd} \mathbb{I}(z_{ak} = d)$ . The complete-data log-likelihood based on  $(\delta_B, \mathbf{z}_B)$  is

$$\ell_B = \sum_{b \in B} \delta_b \log \left( p \prod_{k=1}^K m_{bk} \right) + \sum_{b \in B} (1 - \delta_b) \log \left( (1 - p) \prod_{k=1}^K u_{bk} \right), \quad (17)$$

where  $m_{bk} = \sum_{d=1}^{D_k} m_{kd} \mathbb{I}(z_{bk} = d)$  and  $u_{bk} = \sum_{d=1}^{D_k} u_{kd} \mathbb{I}(z_{bk} = d)$ , based on an assumption of independent  $(\delta_b, \mathbf{z}_b)$  across the entities in  $B$ .

Under separate modelling of  $\mathbf{z}_A$  and  $(\mathbf{z}_B, \delta_B)$ , let  $\hat{m}_{kd}$  be the MLE based on  $\ell_A$ , given which an EM-algorithm for estimating  $p$  and  $u_{kd}$  follows from (17) by treating  $\delta_B$  as the missing data. However, the estimation is feasible only if  $\{u_{kd}\}$  and  $\{m_{kd}\}$  are not exactly the same; whereas the MLE of  $n_M$  has a large variance, when  $\{m_{kd}\}$  and  $\{u_{kd}\}$  are close to each other, even if they are not exactly equal.

Meanwhile, the closeness between  $\{m_{kd}\}$  and  $\{u_{kd}\}$  does not affect the MEC approach, where  $\hat{n}_M$  is obtained from solving (8) given  $\hat{r}(\boldsymbol{\gamma}) = \hat{m}(\boldsymbol{\gamma})/\hat{u}(\boldsymbol{\gamma})$ , and  $\hat{u}(\boldsymbol{\gamma})$  is indeed most reliably estimated when  $\{m_{kd}\} = \{u_{kd}\}$ . Moreover, one can incorporate a *profile EM-algorithm*, based on (17) given  $n_M^{(t)}$ , to update  $u(\boldsymbol{\gamma}; \boldsymbol{\xi}^{(t)})$  in the unsupervised MEC algorithm of Section 4.1. At the  $t$ -th iteration, where  $t \geq 1$ , given  $p^{(t)} = n_M^{(t)}/\max(n_A, n_B)$  and  $\hat{m}_{kd}$  estimated from the smaller file  $A$ , obtain  $u_{kd}^{(t)}$  by

$$\xi_k^{(t)} = \left( (1 - p^{(t)}) \sum_{d=1}^{D_k} u_{kd}^{(t)} \hat{m}_{kd} + p^{(t)} \left(1 - \frac{1}{n_A}\right) \sum_{d=1}^{D_k} \hat{m}_{kd}^2 \right) / (1 - p^{(t)}/n_A). \quad (18)$$

## 6 Simulation

### 6.1 Set-up

To explore the practical feasibility of the unsupervised MEC algorithm for record linkage, we conduct a simulation study based on the data sets listed in Table 2, which are disseminated by ESSnet-DI (McLeod et al., 2011) and freely available online. Each record in a data set has associated synthetic key variables, which may be distorted by missing values and typos when they are created, in ways that imitate real-life errors (McLeod et al., 2011).

Table 2: Data set description (size in parentheses)

Data set	Description
Census (25, 343)	A fictional data set to represent some observations from a decennial Census
CIS (24, 613)	Fictional observations from Customer Information System, combined administrative data from the tax and benefit systems
PRD (24, 750)	Fictional observations from Patient Register Data of the National Health Service

We consider the linkage keys forename, surname, sex, and date of birth (DOB). To model the key variables, we divide DOB into 3 key variables (Day, Month, Year). For text variables such as forename and surname, we divide them into 4 key variables by using the Soundex coding algorithm (Copas and Hilton, 1990), which reduces a name to a code consisting of the leading letter followed by three digits, e.g. Copas  $\equiv$  C120, Hilton  $\equiv$  H435. The twelve key variables for record linkage are presented in Table 3.

We set up two scenarios to generate linkage files. We use the unique identification variable (PERSON-ID) for sampling, which are available in all the three data sets. We sample  $n_A = 500$  and  $n_B = 1000$  individuals from PRD and CIS, respectively. Let  $p_A$  be the proportion of records in the smaller file (PRD) that are also selected in the larger file

Table 3: Twelve key variables available in the three data sets.

Variable		Description	No. of Categories
PERNAME1	1	First letter of forename	26
	2	First digit of Soundex code of forename	7
	3	Second digit of Soundex code of forename	7
	4	Third digit of Soundex code of forename	7
PERNAME2	1	First letter of surname	26
	2	First digit of Soundex code of surname	7
	3	Second digit of Soundex code of surname	7
	4	Third digit of Soundex code of surname	7
SEX		Male / Female	2
DOB	DAY	Day of birth	31
	MON	Month of birth	12
	YEAR	Year of birth (1910 ~ 2012)	103

(CIS), by which we can vary the degree of overlap, i.e. the set of matched individuals  $AB$ , between  $A$  and  $B$ . We use  $p_A = 0.8, 0.5$  or  $0.3$  under either scenario.

*Scenario-I (Non-informative)*

- Sample  $n_0 = n_B/p_A$  individuals randomly from  $\text{Census} \cap \text{PRD} \cap \text{CIS}$ .
- Sample  $n_A$  randomly from these  $n_0$  as the individuals of PRD, denoted by  $A$ .
- Sample  $n_B$  randomly from these  $n_0$  as the individuals of CIS, denoted by  $B$ .

Under this scenario both  $\delta_a$  and  $\delta_b$  are non-informative for the key-variable distribution. For any given  $p_A$ , we have  $E(n_M) = n_A p_A$  and  $\pi = E(n_M)/n_0$ , where  $n_M$  is the random number of matched individuals between the simulated files  $A$  and  $B$ .

*Scenario-II (Informative)*

- Sample  $n_A$  randomly from  $\text{Census} \cap \text{PRD} \cap \text{CIS}$ , denoted by  $A$  from PRD.
- Sample  $n_M = n_A p_A$  randomly from  $A$  as the matched individuals, denoted by  $AB$ .
- Sample  $n_B - n_M$  randomly from  $\text{CIS} \setminus A$  having  $\text{SEX} = F$ ,  $\text{YEAR} \leq 1970$ , and odd MON, denoted by  $B_0$ . Let  $B = AB \cup B_0$  be the sampled individuals of CIS.

Under this scenario the key-variable distribution is the same in  $A$ , whether or not  $\delta_a = 1$ , but it is different for the records  $b \in B_0$ , or  $\delta_b = 0$ . Hence, scenario-II is informative. For any given  $p_A$ , we have fixed  $n_M = n_A p_A$  and  $\pi = p_A/n_B$ .

## 6.2 Results: Estimation

For the unsupervised MEC algorithm given in Section 4.1, one can adopt (12) or (16) for updating  $\theta_k^{(t)}$ . Moreover, one can use (13) for  $\hat{\xi}_k$  directly, or (18) for updating  $\xi_k^{(t)}$  iteratively. In particular, choosing (16) and (13) effectively incorporates the procedure of Winkler (1988) and Jaro (1989) for parameter estimation. Note that the MEC approach still differs to that of Jaro (1989), with respect to the formation of the linked set  $\hat{M}$ .

Table 4 compares the performance of the unsupervised MEC algorithm, using different formulae for  $\theta_k^{(t)}$  and  $\xi_k^{(t)}$ , where the size of  $\hat{M}$  is equal to the corresponding estimate  $\hat{n}_M$ . In addition, we include  $\hat{\theta}_k = n_M(1; k)/n_M$  estimated directly from the matched pairs in  $M$ , as if we were in the supervised setting, together with (13) for  $\hat{\xi}_k$ . The true parameters and error rates are given in addition to their estimates.

As can be expected, the best results are obtained when the parameters are estimated as in the supervised setting. The estimator of  $\pi$  based on  $\hat{\theta}_k$  and  $\hat{\xi}_k$  by (13) is essentially unbiased under both Scenario-I and II, although  $\hat{\xi}_k$  is not exactly unbiased.

Table 4: Parameters and averages of their estimates, averages of error rates and their estimates, over 200 simulations. Median of estimate of  $n_M$  given as  $\tilde{n}_M$ .

Scenario I										
Parameter		Formulae		Estimation						
$\pi$	$E(n_M)$	$\theta_k^{(t)}$	$\xi_k^{(t)}$	$\hat{\pi}$	$\hat{n}_M$	$\tilde{n}_M$	FLR	MMR	$\widehat{\text{FLR}}$	$\widehat{\text{MMR}}$
.0008	400	$\hat{\theta}_k$	(13)	.00080	400.0	397	.0264	.0266	.0357	.0357
		(12)	(18)	.00082	407.9	405	.0425	.0257	.0509	.0509
		(12)	(13)	.00083	414.7	407	.0549	.0244	.0620	.0620
		(16)	(13)	.00081	406.0	405	.0399	.0269	.0503	.0503
.0005	250	$\hat{\theta}_k$	(13)	.00050	251.6	249	.0340	.0301	.0370	.0370
		(12)	(18)	.00052	258.3	255	.0559	.0296	.0533	.0533
		(12)	(13)	.00053	266.9	256.5	.0742	.0277	.0680	.0680
		(16)	(13)	.00052	261.7	259	.0676	.0305	.0636	.0636
.0003	150	$\hat{\theta}_k$	(13)	.00030	152.3	151	.0439	.0356	.0381	.0381
		(12)	(18)	.00033	165.9	156.5	.0873	.0244	.0620	.0620
		(12)	(13)	.00041	205.4	161	.1632	.0308	.1251	.1251
		(16)	(13)	.00054	271.4	169	.3015	.0785	.1639	.1639
Scenario II										
Parameter		Formulae		Estimation						
$\pi$	$n_M$	$\theta_k^{(t)}$	$\xi_k^{(t)}$	$\hat{\pi}$	$\hat{n}_M$	$\tilde{n}_M$	FLR	MMR	$\widehat{\text{FLR}}$	$\widehat{\text{MMR}}$
.0008	400	$\hat{\theta}_k$	(13)	.00080	398.3	400	.0230	.0273	.0326	.0326
		(12)	(18)	.00080	401.4	401	.0305	.0277	.0403	.0403
		(12)	(13)	.00081	405.2	404	.0379	.0262	.0467	.0467
		(16)	(13)	.00080	401.4	401	.0316	.0286	.0438	.0438
.0005	250	$\hat{\theta}_k$	(13)	.00050	249.6	250	.0284	.0302	.0334	.0334
		(12)	(18)	.00050	251.8	251	.0383	.0320	.0410	.0410
		(12)	(13)	.00052	257.7	253	.0513	.0295	.0516	.0516
		(16)	(13)	.00051	255.4	253.5	.0510	.0336	.0520	.0520
.0003	150	$\hat{\theta}_k$	(13)	.00030	150.5	150	.0382	.0355	.0350	.0350
		(12)	(18)	.00031	153.0	153	.0559	.0377	.0452	.0452
		(12)	(13)	.00032	158.5	155	.0708	.0342	.0558	.0558
		(16)	(13)	.00038	189.3	156	.1414	.0524	.0903	.0903

Nevertheless, the approximate estimator  $\hat{\xi}_k$  can be improved, since the profile-EM estimator given by (18) is seen to perform better across all the set-ups, where both are combined with (12) for  $\theta_k^{(t)}$ . In particular, as explained before, non-informative key errors cause problems for the MLE of  $n_M$  based on (17), but not the MEC algorithm. The results under the non-informative Scenario-I provide evidences in this regard, where the profile-EM estimator of  $\xi_k$ , given the MEC-estimate  $\hat{n}_M$ , is better than (13). It seems the extra computation required of (18) may be worthwhile in many situations.

When it comes to the two formulae of  $\theta_k^{(t)}$  by (12) and (16), and the resulting  $n_M$ -estimators and the error rates FLR and MMR, we notice the followings.

- Scenario-I: When the size of the matched set  $M$  is relatively large at  $p_A = 0.8$ , there are only small differences in terms of the average and median of the two estimators of  $n_M$ , and the difference is just a couple of false links in terms of the linkage errors. Figures 1 shows that (12) results in a few larger errors of  $\hat{n}_M$  than (16) over the 200 simulations, when  $p_A = 0.8$  or  $\pi = 0.0008$ . As the size of the matched set  $M$  decreases, the averages and medians of the estimators of  $n_M$  resulting from (12) and (18) are closer to the true values than those of the other estimators. Especially when the matched set  $M$  is relatively small, where  $\pi = 0.0003$ , the formula (16) results in considerably worse estimation of  $n_M$  in every respect. While this is partly due to the use of (13) instead of (18), most of the difference is down to the choice of  $\theta_k^{(t)}$ , which can be seen from intermediary comparisons to the results based on (12) and (13).
- Scenario-II: The use of (12) and (18) for the unsupervised MEC algorithm performs better than using the other formulae in terms of both estimation of  $n_M$  and error rates across the three sizes of the matched set (Figure 2). Relatively greater improvement is achieved by using (12) and (18) for the smaller matched sets.

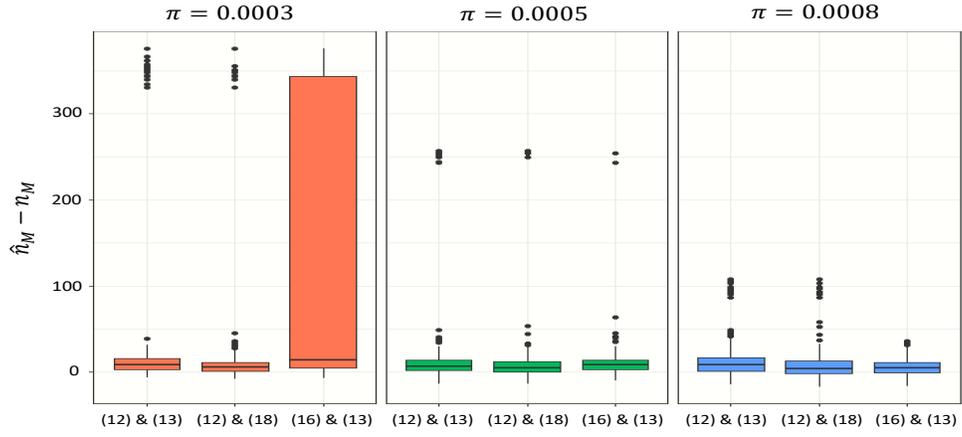


Figure 1: Box plots of  $\hat{n}_M - n_M$  based on 200 Monte Carlo samples under Scenario I.

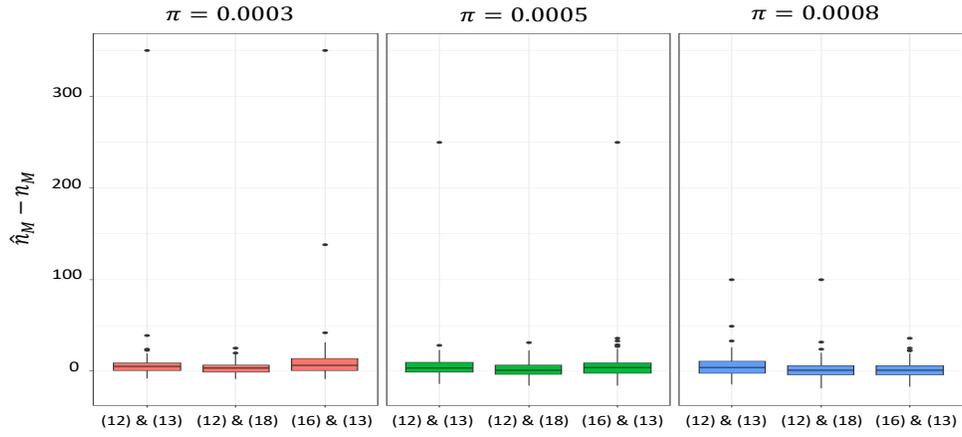


Figure 2: Box plots of  $\hat{n}_M - n_M$  based on 200 Monte Carlo samples under Scenario II.

The results suggest that the unsupervised MEC algorithm tends to be more affected by the size of the matched set under Scenario-I than Scenario-II. Choosing (12) and (18), however, seems to yield the most robust estimation of  $n_M$  and error rates against the small size of the matched set  $M$ , regardless the informativeness of key-variable errors. Thus, the formulae (12) and (18) may be preferable to the other formulae, unless one is quite certain that the number of matched entities  $n_M$  is relatively large compared to  $\min(n_A, n_B)$ . The reason must be the fact that the numerator of  $\theta_k^{(t)}$  is calculated in (16) over all the pairs in  $\Omega$  instead of the MEC set  $M^{(t)}$ , which seems more sensitive when the imbalance between  $M$  and  $U$  is aggravated, while the sizes of  $A$  and  $B$  remain fixed.

### 6.3 Results: MEC set

Aiming the MEC set  $\hat{M}$  at the estimated size  $\hat{n}_M$  is generally not a reasonable approach to record linkage. Record linkage should be guided directly by the associated uncertainty, i.e. the error rates FLR and MMR, based on their estimates (14) and (15), as described in Section 4.2. Note that this does require the estimation of  $n_M$  in addition to  $r(\gamma)$ .

We have  $\widehat{\text{FLR}} = \widehat{\text{MMR}}$  in Table 4, because  $|\hat{M}| = \hat{n}_M$  here. It can be seen that these follow the true FLR more closely than the MMR, especially when  $\hat{n}_M$  is estimated using the formulae (12) and (18). This is hardly surprising. Take, for example, the maximal MEC set  $M_1$  that consists of the pairs whose key variables agree completely and uniquely. Provided reasonably rich key variables, as the setting here, one can expect the FLR of  $M_1$  to be low, such that even a naïve estimate  $\widehat{\text{FLR}} = 0$  probably does not matter much. Meanwhile, the true MMR has a much wider range from one application to another, because the difference between  $n_M$  and  $|M_1|$  is determined by the extent of key-variable errors, such that the estimate of MMR depends more critically on that of  $n_M$ . The situation is similar for any MEC set beyond  $M_1$ , as long as  $\hat{g}_{ab}$  remains very high for any  $(a, b) \in \hat{M}$ .

Table 5: Parameters and averages of their estimates, averages of error rates and their estimates, over 200 simulations,  $n = |\Omega| = n_A n_B$ .

Scenario I									
Parameter		Target	Estimation						
$\pi$	$E(n_M)$	FLR	$\hat{n}_M$	$ \hat{M} /n$	$ \hat{M} $	FLR	MMR	$\widehat{\text{FLR}}$	$\widehat{\text{MMR}}$
.0008	400	0.05	407.9	.00080	401.9	.0313	.0280	.0393	.0527
		0.03		.00079	395.0	.0196	.0328	.0271	.0568
.0005	250	0.05	258.3	.00050	251.9	.0396	.0326	.0385	.0576
		0.03		.00049	246.7	.0246	.0374	.0264	.0650
.0003	150	0.05	165.9	.00031	153.4	.0533	.0403	.0389	.0783
		0.03		.00030	149.3	.0355	.0483	.0256	.0905

Scenario II									
Parameter		Target	Estimation						
$\pi$	$n_M$	FLR	$\hat{n}_M$	$ \hat{M} /n$	$ \hat{M} $	FLR	MMR	$\widehat{\text{FLR}}$	$\widehat{\text{MMR}}$
.0008	400	0.05	401.4	.00080	397.8	.0239	.0294	.0337	.0418
		0.03		.00079	393.1	.0164	.0334	.0256	.0451
.0005	250	0.05	251.8	.00050	248.6	.0305	.0361	.0328	.0447
		0.03		.00049	245.2	.0226	.0416	.0245	.0497
.0003	150	0.05	153.0	.00030	150.1	.0445	.0443	.0333	.0514
		0.03		.00029	147.4	.0322	.0489	.0238	.0588

Table 5 shows the performance of the MEC set using the bisection procedure described in Section 4.2, across the same set-ups as in Table 4. We use only (12) for  $\theta_k^{(t)}$  and (18) for  $\xi_k^{(t)}$  to obtain the corresponding  $\hat{n}_M$ . We let the target FLR be  $\psi = 0.05$  or  $0.03$ , where the latter is clearly lower than the true FLR of  $\hat{M}$  that is of the size  $\hat{n}_M$  (Table 4), especially when the prevalence is relatively low (at  $\pi = 0.0003$ ) under either scenario. The resulting true (FLR, MMR) and their estimates are given in Table 5.

It can be seen that the MEC algorithm guided by the FLR yields the MEC set  $\hat{M}$ , whose size  $|\hat{M}|$  is close to the true  $n_M$  across all the set-ups. Indeed, under Scenario-I, the mean of  $|\hat{M}|$  is closer to  $n_M$  than the mean (or median) of  $\hat{n}_M$  over all the simulations, which

results directly from parameter estimation, especially when the match set is relatively small (at  $\pi = 0.0003$ ) and the performance of  $\hat{n}_M$  is most sensitive. In other words, the fact that  $|\hat{M}|$  differs to the estimate  $\hat{n}_M$  is not necessarily a cause of concern for the MEC algorithm guided by targeting the FLR.

Targeting a smaller FLR, i.e. 0.03 instead of 0.05 here, reduces the size of  $|\hat{M}|$ , because the MEC set is formed in the descending order of  $\hat{g}_{ab}$ . The corresponding true FLR does vary accordingly with the target value. The estimator  $\widehat{\text{FLR}}$  performs reasonably. For instance, for  $E(n_M) = 400$  and target FLR  $\psi = 0.03$  under Scenario-I, the estimated number of false links in  $\hat{M}$ , according to  $\widehat{\text{FLR}}$ , is on average 2 fewer than the target FLR, whereas the true number of false links in  $\hat{M}$  is about 2 fewer than the estimate  $\widehat{\text{FLR}}$ .

To estimate the MMR by (15), one can either use  $|\hat{M}|$  as the estimate of  $n_M$ , or one can use  $\hat{n}_M$  from parameter estimation based on (12) and (18). In the former case, one would obtain  $\widehat{\text{MMR}} = \widehat{\text{FLR}}$ . While this  $\widehat{\text{MMR}}$  is not unreasonable in absolute terms since  $|\hat{M}|$  is close to  $n_M$  here, as can be seen from comparing the mean of  $\widehat{\text{FLR}}$  with that of the true MMR in Table 5, it has a drawback *a priori*, in that it decreases as the target FLR decreases, although one is likely to miss out on more true matches when more links are excluded from the MEC set  $\hat{M}$ . Using  $\hat{n}_M$  from parameter estimation directly makes sense in this respect, since the true  $n_M$  must remain the same, regardless the target FLR. However, the estimator  $\widehat{\text{MMR}}$  could then become less reliable given relatively low prevalence  $\pi$ , where  $\hat{n}_M$  could be sensitive in such situations.

For example, for  $E(n_M) = 400$  and target FLR  $\psi = 0.03$  under Scenario-I, the number of correct links in  $\hat{M}$  is on average about  $386 \approx 400(1 - 0.0328)$ . Its estimate using  $\widehat{\text{MMR}}$  derived from  $\hat{n}_M$  is on average  $385 \approx 407.9(1 - 0.0568)$ , where the mean of  $\widehat{\text{MMR}}$  is given in Table 5, and that using  $\widehat{\text{MMR}} = \widehat{\text{FLR}}$  is on average  $384 \approx 395.0(1 - 0.0271)$ . Both are close to the true value. Meanwhile, for  $E(n_M) = 150$  and target FLR  $\psi = 0.03$  under

Scenario-I, where  $\hat{n}_M$  has a noticeable upward bias, the number of correct links in  $\hat{M}$  is on average 143, its estimate using  $\widehat{\text{MMR}}$  derived from  $\hat{n}_M$  is 151, and that using  $\widehat{\text{MMR}} = \widehat{\text{FLR}}$  is 146. The latter is closer, while the former seems implausible in light of the actual  $|\hat{M}|$ .

In short, the estimation of FLR tends to be more reliable than that of MMR, especially if the prevalence  $\pi$  is relatively low in its theoretical range  $0 < \pi \leq \min(n_A, n_B)/n$ . The following recommendations for unsupervised record linkage seem warranted.

- When forming the MEC set  $\hat{M}$  according to the uncertainty of linkage, it is more robust to rely on the FLR, estimated by (14).
- The estimate of MMR given by (15), derived from the parameter estimate  $\hat{n}_M$  based on (12) and (18) provides an additional uncertainty measure. However, one should be aware that this measure can be sensitive when the prevalence  $\pi$  is relatively low.
- Between two target values of the FLR,  $\psi < \psi'$ , more attention can be given to the estimate of additional missing matches in  $\hat{M}(\psi)$  compared to  $\hat{M}(\psi')$ , given by

$$\sum_{(a,b) \in \hat{M}(\psi')} \hat{g}_{ab} - \sum_{(a,b) \in \hat{M}(\psi)} \hat{g}_{ab} = \sum_{(a,b) \in \hat{M}(\psi') \setminus \hat{M}(\psi)} \hat{g}_{ab} .$$

## 7 Final remarks

In the above we have developed the maximum entropy classification approach to record linkage. The proposed approach provides a unified probabilistic record linkage framework both in the supervised and unsupervised settings, where a coherent classification set of links are chosen with respect to the associated uncertainty measure. Our theoretical formulation overcomes some persistent flaws of the classical approach. Furthermore, the proposed MEC algorithm is scalable and fully automatic, unlike the classical approach that generally

requires clerical review to resolve the undecided cases. Therefore, the proposed record linkage methods can be widely applicable even to big data setup.

An important issue that is worth further research concerns the estimation of relevant parameters of the model of key-variable errors that cause problems for record linkage. First, as pointed out earlier, treating record linkage as a classification problem allows one to explore many modern machine learning techniques. A key challenge in this respect is the fact that the different record pairs are not distinct ‘units’, such that any powerful supervised learning technique needs to be adapted to the unsupervised setting, where it is impossible to estimate the relevant parameters based on the true matches and non-matches, including the number of matched entities. Next, the model of the key-variable errors or the comparison scores can be refined. Together, they may hopefully be able to further improve the parameter estimation, which will benefit both the classification of the set of links and the assessment of the associated uncertainty.

Another issue that is interesting to explore in practice is the various possible forms of informative key-variable errors, insofar as the model pertaining to the matched entities in one way or another differs to that of the unmatched entities. Suitable variations of the MEC approach may need to be configured in different situations.

## **SUPPLEMENTARY MATERIAL**

In the supplementary material, we present some special cases of MEC sets for record linkage and discuss two less practical approaches in the unsupervised setting.

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