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# A Two-Level Model for Evidence Evaluation

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**ABSTRACT:** A random effects model using two levels of hierarchical nesting has been applied to the calculation of a likelihood ratio as a solution to the problem of comparison between two sets of replicated multivariate continuous observations where it is unknown whether the sets of measurements shared a common origin. Replicate measurements from the population of all such measurements allow the calculation of both within-group and between-group variances/covariances. The within-group distribution has been modelled assuming a Normal distribution, and the between-group distribution has been modelled using a kernel density estimation procedure. A graphical method of estimating the dependency structure amongst the variables has been employed to reduce this highly multivariate problem to several problems of lower dimension. The approach was tested using a database comprising three measurements of eight major elements from each of four fragments from each of 200 glass objects and found to perform well compared to previous approaches, achieving a 15.2% false positive rate, and 5.5% false negative rate. The modelling was then applied to two examples of casework in which glass found at the scene of the criminal activity has been compared to that found in association with a suspect.

Consider a crime in which there was a breakage of glass. Fragments may remain at the location at which the offence took place. These fragments will be referred to as *control* fragments as their source is known. Other fragments from the same source may be transferred to the clothes and footwear of the offender. A suspect may be identified and, on subsequent examination, found to have glass fragments upon their person. These will be referred to as *recovered* fragments, as their source is not known. The purpose of the analysis of the fragments in this case is the evaluation of the evidence for comparison of the proposition that the glass associated with the suspect is from the same source as the fragments from the crime scene with the proposition that the glass associated with the suspect is not from the same source as the fragments from the crime scene.

The recovery of glass fragments from the suspect is the first stage of the examination of this kind of evidence. It is most frequently performed by shaking and/or brushing the garment(s). The debris collected is observed under an optical microscope and glass fragments separated manually. Most of these fragments have a linear dimension of less than  $0.5\text{mm}$ . Observation of morphological features, such as thickness and colour, seldom contain enough information to deduce whether the fragments in question were derived from the same source as fragments found at the crime scene. Therefore, it is necessary to determine their physico-chemical properties. The GRIM (Glass Refractive Index Measurements) method is often employed in the role, as are instrumental methods of elemental assay (e.g.  $\mu$ -XRF, LA-ICP-MS, SEM-EDX). The comparison between recovered and control glass fragments is then made on the basis of the analytical results. The increasing ability to collect and store data relevant for identification in a forensic context has led to a corresponding increase in methods for the numerical evaluation of evidence associated with particular evidence types.

The comparison of two sets of glass fragments by numerical methods requires careful atten-

tion to the following considerations:

1. the similarity of recovered glass fragment(s) to a control sample;
2. the information about the rarity of the determined physico-chemical characteristics (eg: elemental concentrations) for control and recovered samples in the relevant population;
3. the level of association between different characteristics where more than one characteristic has been measured;
4. possible sources of variation which will include:
  - (a) variation of measurements of characteristics within the control items,
  - (b) variation of measurements of characteristics within the recovered items,
  - (c) variation of measurements of characteristics between control and recovered items.

Commonly used significance tests, like the Student- $t$  test for univariate data, and Hotelling's  $T^2$  for multivariate data (1, 2), take into account only information about within-source variation and the similarity of the compared items. Thus, the tests provide an answer to the question: *are the compared samples similar on the basis of their physico-chemical properties?* The answer to the question of interest from the forensic point of view, which is *what is the value of the evidence of these measurements with relation to the proposition that the two samples of glass fragments did, or did not, come from the same source?*, requires knowledge about the sources of variability and the rarity of the measured physico-chemical properties in the relevant population. For instance, one would expect refractive index ( $RI$ ) values from different locations on the same glass object to be very similar. However, equally similar  $RI$  values could well be observed from different glass items. Without a wider context it is not possible to ascribe meaning to the observed similarity. Therefore inferences about the source of glass fragments made purely on the basis of similarity of measurements are incomplete. Information about the rarity of a determined  $RI$  value has to be taken into account (3, 4, 5). Intuition suggests that the value of the evidence in support of the proposition that the

recovered glass fragments and the control sample have a common origin is greater when the determined *RI* values are similar and rare in the relevant population, than when the *RI* values are equally similar but common in the same population. This kind of population information and information about the two sources of variability are taken into account in the two-level model described below (6, 7).

# Method

## *Glass Analysis*

One large piece of glass from each of 200 glass objects was selected. Each of these 200 pieces was wrapped in a sheet of grey paper and further fragmented. The fragments from each piece were placed in a plastic Petri dish. Four glass fragments, of linear dimension less than  $0.5\text{mm}$  with surfaces as smooth and flat as possible, were selected for examination with the use of an SMXX Carl Zeiss (Jena, Germany) optical microscope (magnification  $100\times$ ).

The four selected glass fragments were placed on self-adhesive carbon tabs on an aluminium stub and then carbon coated using an SCD sputter (Bal-Tech, Switzerland). The prepared stub was mounted in the sample chamber of a scanning electron microscope. Analysis of the elemental content of each glass fragment was carried out using a scanning electron microscope (JSM-5800 Jeol, Japan), with an energy dispersive X-ray spectrometer (Link ISIS 300, Oxford Instruments Ltd., United Kingdom).

Three replicate measurements were taken from different areas on each of the four fragments, making twelve measurements from each glass object, but only four independent measurements. The four means of the measurements were used for the analysis. The measurement conditions were accelerating voltages  $20\text{kV}$ , life time  $50\text{s}$ , magnification  $1000 - 2000\times$ , and the calibration element was cobalt. The SEMQuant option (part of the software LINK ISIS, Oxford Instruments Ltd, United Kingdom) was used in the process of determining the percentage of particular elements in a fragment. The option applied a ZAF correction procedure, which takes into account corrections for the effects of difference in the atomic number ( $Z$ ), absorption ( $A$ ) and X-ray fluorescence ( $F$ ).

The selected analytical conditions allowed the determination of all elements except Lithium

(Li) and Boron (B). However, only the concentrations of oxygen (O), sodium (Na), magnesium (Mg), aluminium (Al), silicon (Si), potassium (K), calcium (Ca) and iron (Fe) are considered further in this paper as glass is essentially a silicon oxide with sodium and/or calcium added to create a commonly produced glass, and potassium, magnesium, aluminium and iron added to stabilise its structure and modify its physico-chemical properties (for example: light transmission properties).

### *Data*

From the eight elements measured, seven variables were derived by taking the  $\log_{10}$  of each of the other elements normalised to oxygen. The data on the eight original elements are what is known as compositional data in that the sum is constrained to be 100%. Division of seven of the variables by the eighth removes this constraint. The logarithmic transformation of the ratio provides a better approximation to normality for the within-group distribution. The transformation also provides a statistic which is independent, subject to sign, as to whether oxygen is the numerator or the denominator. The normalisation also effectively removes stochastic fluctuations in instrumental measurement, and is invariant to which element is used as the divisor. As all further usage of these variables in this paper refers to  $\log_{10}$  of the ratio of the elemental concentration to Oxygen then we shall denote  $\log_{10}(\text{Na}/\text{O})$  as  $\text{Na}'$ ,  $\log_{10}(\text{Al}/\text{O})$  as  $\text{Al}'$ ,  $\log_{10}(\text{Si}/\text{O})$  as  $\text{Si}'$ , and so on.

The two-level model requires the estimation from the background population of two variance/covariance matrices. The first is the matrix of variances and covariances for measurements on replicates within an object, and is denoted  $U$ . The second is the variance/covariance matrix for measurements between objects and is denoted  $C$ . The formulae for the estimation of these matrices are given in the Appendix. For the data from the 200 glass objects, the variance/covariance matrices are given in Tables 1 and 2.

### *Normal Assumptions*

There is no evidence to indicate that the distribution of measurements within an object for the two-level model, following the above transformation, is anything other than multivariate normal, and this is what has been assumed from prior knowledge of the marginal distributions for these variables. It is not possible to test this assumption when there are only four measurements within a particular group. However, the same cannot be said of the between-object distributions. For this reason a multivariate kernel density approach has been adopted for modelling the between-object distribution, and multivariate normal distributions for the within-object distribution.

### *Dependence Structures*

A criticism of the modelling of multivariate databases, such as the glass database used in this study, is that there is a lack of background data from which to estimate the parameters of the assumed distributions such as means, variances and covariances. For example, when glass samples are described by seven variables then it is necessary to estimate, reliably, seven means, seven variances and 21 covariances for both within objects, and between objects. This requires far more analytical data than is accessible in many forensic databases, and observation of more variables, which in applied forensic contexts may be required, would necessitate the estimation of an exponentially larger number of means, variances, and covariances.

In the example given here the between object variance/covariance matrix is estimated from the means of the 200 cases for a maximum of seven variables. The means of the measurements within each object, and the within-object variance-covariance matrix is estimated from the mean of the three replicate measurements for each fragment. Thus there are just four independent replicated sets of readings from each of the 200 glass objects.

Many approaches to the problem of multi-dimensionality have been proposed in forensic science. Often it has been assumed that the variables are independent in order to reduce the number of parameters to be estimated (2). However this assumption is seldom warranted. An alternative approach is to use some form of data reduction such as principal component analysis (3, 4) but this involves problems of interpretability for a legal audience, and the loss of a certain amount of data which needs careful justification.

Calculation of a full model for the example under consideration requires the estimation of the probability density function:

$$f(\text{Na}', \text{Mg}', \text{Al}', \text{Si}', \text{K}', \text{Ca}', \text{Fe}'),$$

under each of two propositions,  $H_p$ , the proposition that the glass measurements from the control and recovered material come from the same source, and  $H_d$ , the proposition that the measurements from the control and recovered material come from different sources. These density estimates are then used to calculate the likelihood ratio, LR, (see Appendix):

$$\text{LR} = \frac{f(\text{Na}', \text{Mg}', \text{Al}', \text{Si}', \text{K}', \text{Ca}', \text{Fe}' | H_p)}{f(\text{Na}', \text{Mg}', \text{Al}', \text{Si}', \text{K}', \text{Ca}', \text{Fe}' | H_d)}, \quad (1)$$

Unfortunately, as discussed above, the calculation of a full model is not practical as the data base comprises only four independent measurements of seven variables from each of 200 glass objects. However, if the dependence structures of these data are taken into account the problem can be reduced from one seven-dimensional problem, to several problems in lower dimensions. Graph theory (8) is used to factorise the joint density function into the product of several density functions on lower dimensions. In a graph, each variable is represented as a node. In Figure 1 the nodes are depicted as circles with the name of the variable within the circle. Nodes in a graph may, or may not be, connected by lines which are termed edges. The arrangement of nodes and edges represent the dependence structure within a graph. Variables (nodes) which are directly associated are joined by a line (edge). Variables which are conditionally independent, given the values of the other variables, are not directly

connected. The dependence structure may be causal, in which case the causality may be represented by the addition of arrows to the edges. The graph is then known as a directed graph. Alternatively the dependency model may not imply causality. The graph is then known as an undirected graph. As the relationships between the elemental concentrations in glass are not directly causal the graphs used here will be undirected.

The basis for the choice of edges is the partial correlation matrix, or its equivalent, the rescaled inverse of the variance-covariance matrix (8). Table 3 is the partial correlation matrix for the seven variables from the 200 glass objects calculated from the between object covariance matrix. Table 3 is obtained from Table 2 as follows. Invert the matrix in Table 2. Scale the resultant matrix so that the diagonal terms are 1, and the off-diagonal terms are the correlation coefficients. Let  $a_{ij}$  be element from the  $i^{\text{th}}$  row and  $j^{\text{th}}$  column. The scaling is then implemented by setting the entry  $b_{ij}$  in the scaled matrix as:

$$b_{ij} = \frac{a_{ij}}{\sqrt{a_{ii}a_{jj}}}.$$

Thus for  $i = j$ ,  $b_{ij} = 1$ . It can be shown (8) that the elements of the scaled inverse correlation matrix are the negative partial correlation coefficients of the corresponding elements given the rest. The dependence structure between the variables can then be easily interpreted by inspection.

The graph is taken to represent a statistical model known as a graphical model. Subsets of variables, known as factors, are obtained from the graph by considering those parts of the graph in which each node is connected to each other node. For example, in Figure 1, the nodes in the subset  $\{\text{Al}', \text{Fe}'\}$  are connected to each other. The nodes in the subset  $\{\text{Fe}', \text{K}'\}$  are not connected to each other. A subset in which all the nodes are connected to each other is known as a complete subgraph, and the corresponding subset of variables known as a clique. Any given graphical model can be characterised by the arrangement of its cliques.

The joint distribution  $f(\text{Na}', \text{Mg}', \text{Al}', \text{Si}', \text{K}', \text{Ca}', \text{Fe}')$  was modelled using an undirected decomposable graphical model selected (9) using the covariance matrix  $C$  as a basis for the partial correlation matrix. A decomposable model is one which can be factorised in such a way that explicit formulae for the parameters may be derived.

Many automated methods for model selection rely upon a *goodness of fit* statistic, usually some deviance-based measure, to make a decision as to whether a model composed of a number of cliques adequately describes the full dataset. Deviance-based statistics use an underlying assumption of normality. The method given in this paper specifically does not assume between-object normality, a deviance based statistic is not relevant as a measure of fit, and thus cannot be used as a criterion for model selection.

Instead the model was selected by the sequential addition of edges decided by inspection of the partial correlation matrix (Table 3). First the partial correlation of largest magnitude was selected. This was 0.598 between  $\text{Ca}'$  and  $\text{Na}'$ , and an edge is added between these two nodes. Then the partial correlation of second largest magnitude, 0.480 was selected and an edge added joining the corresponding nodes,  $\text{K}'$  and  $\text{Al}'$ , to the graph. This process was repeated until all nodes were part of the model. After the addition of each edge the model was checked to ensure that it was decomposable. Altogether six edges were added, the final one linking  $\text{Fe}'$  to  $\text{Al}'$ . Further additions of edges produced models which were not decomposable until so many edges were added that a model which was near to saturation, in which each node was connected to each other node, was obtained. Such models are not considered here.

The decomposable model is represented in Figure 1, the cliques forming it being:

$$(\text{Al}', \text{Fe}')(\text{Al}', \text{K}')(\text{K}', \text{Na}')(\text{Ca}', \text{Na}')(\text{Ca}', \text{Mg}')(\text{Na}', \text{Si}').$$

This model represents a minimal model which decomposes the seven variables of the full dataset into six sets of two variables. It is illustrated in Figure 1.

### *Model factorization*

The factorization for an undirected decomposable graphical model is given (10) as:

$$f(C_i|S_i) = \frac{f(C_i)}{f(S_i)} \quad (2)$$

where  $C_i$  is the  $i$ th clique in the model, and  $S_i$  is the set of all separators for the  $i$ th clique calculated from a *set chain* of the cliques for the model.

A set chain is a particular ordering of the cliques in the model which guarantees the factorization of the model. To find a set chain the following algorithm may be followed.

1. Select a node arbitrarily from the model graph and denote this as the lowest numbered node.
2. Number each remaining node in turn ordered by the number of edges linking it to any other already numbered node; break ties arbitrarily.
3. Assign a rank to each clique based upon the highest numbered node in the clique, if two cliques share a highest numbered node then rank arbitrarily between the two nodes.

The assigned ordering is a set chain. There may be many such set chains for a given graphical model, however all will imply a single factorization for that graph (8).

For example, from Figure 1 the node  $Na'$  can be assigned to 1. If that is the case then there is a choice of  $K'$ ,  $Ca'$  and  $Si'$  for number 2, an arbitrary choice assigned 2 to  $Si'$ . There

is no node linked to both  $\text{Na}'$  and  $\text{Si}'$ , and no other nodes are linked to  $\text{Si}'$ , so there is a choice between  $\text{K}'$  and  $\text{Ca}'$ ;  $\text{K}'$  is arbitrarily assigned to 3. Both  $\text{Al}'$  and  $\text{Ca}'$  are connected to one already numbered node, so  $\text{Al}'$  is arbitrarily numbered 4. Both  $\text{Fe}'$  and  $\text{Ca}'$  are linked to already numbered nodes, so 5 is arbitrarily assigned to  $\text{Fe}'$ .  $\text{Ca}'$  is the only as yet unnumbered node connected to a numbered node, so is assigned to 6, leaving  $\text{Mg}'$  to be assigned to 7.

From the graphical model, the clique  $(\text{Ca}', \text{Mg}')$  has highest numbered node  $\text{Mg}'$ , so the clique is given the same number as  $\text{Mg}'$  which is 7.  $(\text{Ca}', \text{Na}')$  has the next highest numbered node  $\text{Ca}'$ , so has the number 6.  $(\text{Al}', \text{Fe}')$  has 5 as its highest numbered node is  $\text{Fe}'$ .  $(\text{Al}', \text{K}')$  has highest numbered node  $\text{Al}'$ , so has the number 4. The clique  $(\text{K}', \text{Na}')$  has highest numbered node  $\text{K}'$ , so is assigned to 3. The remaining clique  $(\text{Na}', \text{Si}')$  is numbered 2 as  $\text{Si}'$  is the highest numbered node, and has number 2. Putting these into numerical order the set chain in the first column of Table 4 is obtained.

Given the cliques for the model, and a suitable set chain, the sets of separators for each clique can be calculated. In the example in Table 4 the first clique in the set chain is  $(\text{Na}', \text{Si}')$ , this is a complete sub-graph, and at the moment there are no other cliques added to the graph, so there can be no separator sets. The next clique in the set chain is  $(\text{K}', \text{Na}')$ , so is added to the model. The intersection of elements between these two cliques is  $(\text{Na}')$ , so this becomes the first separator set. The running union of the first two sets is now  $(\text{Na}', \text{Si}', \text{K}')$ . The third clique to be added to the model is  $(\text{Al}', \text{K}')$ . The intersection between this clique and the running union is  $(\text{K}')$ , and this becomes the second separator set.  $\text{Al}'$  is then added to the running union to make it  $(\text{Na}', \text{Si}', \text{K}', \text{Al}')$ . The fourth clique to be added is  $(\text{Al}', \text{Fe}')$ . The intersection between it and the running union is  $(\text{Al}')$ , which becomes the third separator.  $\text{Fe}'$  is now added to the running union, which becomes  $(\text{Na}', \text{Si}', \text{K}', \text{Al}', \text{Fe}')$ . The clique  $(\text{Ca}', \text{Na}')$  is the fifth clique to be added to the model. Its intersection with the running union is  $(\text{Na}')$ , which becomes the fourth separator.  $\text{Ca}'$  is now added to the running union,

which becomes (Na', Si', K', Al', Fe', Ca'). Finally the clique (Ca', Mg') is added to the model, the intersection between it and the running union is (Ca'), and becomes the fifth and final separator set for this model.

The above may be taken as terms for Equation 2 and then the model can be factorised as:

$$f(\mathbf{C}|\mathbf{S}) = \frac{f(\text{Na}', \text{Si}')f(\text{K}', \text{Na}')f(\text{Al}', \text{K}')f(\text{Al}', \text{Fe}')f(\text{Ca}', \text{Na}')f(\text{Ca}', \text{Mg}')}{f(\text{Na}')f(\text{K}')f(\text{Al}')f(\text{Na}')f(\text{Ca}')}$$

## Results

The formula for the likelihood ratio for the comparison of control and recovered items is given in the Appendix. The generic notation is given there and values particular to the example discussed in the body of the text are given here.

There are 200 ( $m = 200$ ) objects with 7 ( $p = 7$ ) variables. Each of 4 fragments from each object was measured 3 times, giving 4 ( $n = 4$ ) independent replicate measurements (using the three means of the values of the measurements from each fragment) from each of the 200 glass objects. The variance-covariance matrices  $U$  and  $C$  were calculated using the formulae given in the Appendix.

The performance of the procedure was tested by evaluating the likelihood ratio for comparisons of measurements from control and recovered fragments taken from the original data set. Likelihood ratios were calculated using the dependence structures described above for comparisons between each of the 200 glass objects.

The measurements chosen for the control and recovered measurements  $y_{1jk}; j = 1, \dots, n_c; k = 1, \dots, p$  and  $y_{2jk}; j = 1, \dots, n_r; k = 1, \dots, p$ , respectively, were taken from the glass data. The first two replicated mean measurements, that is the means of measurements from fragments one and two, were selected for the simulated control sample of measurements. The remainder, the means of measurements for fragments three and four, were assigned to the recovered sample. Thus the control sample and the recovered sample each had two replicates, no measurement being common to both.

Each simulated control sample was compared to each simulated recovered sample of measurements. There were 200 instances where it was known the two sets of measurements

came from the same source, and 19,900 instances where it was known that the two sets of measurements came from different sources. Hence 20,100 likelihood ratios were calculated. For instances where the measurements came from the same object it is desirable for the LR to be greater than one. For instances where the measurements came from different objects it is desirable for the LR to be less than one. Summary information for these likelihood ratios is given in Table 5.

## Application to casework

### *Case 1*

An elderly woman was found on the floor in a room at her home. It was determined that she had been killed by the use of a knife. Many glass fragments were found around the victim's body. The morphological features and locations of these fragments at the scene of the crime were such that it could safely be assumed they had originated from a glass panel in an interior door. It was also assumed that this panel had been broken during the commission of the crime. Some of the fragments of glass found at the scene of crime were collected and sent for examination at the Institute of Forensic Research (IFR) for comparison purposes. Ten glass fragments (with linear dimensions less than 0.2 *mm*) were selected from these and analysed by the SEM-EDX method. These ten fragments will be referred to as the control material ( $n_c = 10$ ).

Two suspects (identified as A and B) were arrested and articles of their clothing, listed in the columns of Table 6, were taken for examination. These articles included a jacket, a shirt, a sweater, a pair of trousers and a T-shirt. Also recovered was a dishcloth lying under some glass fragments. The articles were sent to IFR for analysis. Debris from the clothing was collected in plastic Petri dishes by brushing. Each article was brushed separately. A number of glass fragments (with linear dimensions less than 0.2 *mm*) from each article were recovered during this procedure through the use of an optical microscope (with 100 times magnification). Their elemental composition was determined by SEM-EDX methods using the procedure described earlier. The raw data were then transformed using a logarithmic transformation to base 10 as used for the likelihood ratio approach described in this paper, and a factorisation based on the model described above was used for these data. The value of the evidence in comparison with the control material was determined. The prosecution proposition,  $H_p$ , was taken to be that the fragments of glass on the articles of clothing from

the suspects were from the same source as the control material, the glass panel on the victim's door. The defence proposition,  $H_d$ , was taken to be that the fragments of glass on the articles of clothing from the suspects were not from the same source as the control material, the glass panel on the victim's door. Interval values for the likelihood ratios, on a logarithmic scale, are given in Table 6. Note that each piece of glass is treated as an individual group. The value of  $n_r$  is taken as one in each case and the likelihood ratio evaluated for each piece of glass. The overall value of the evidence of all the pieces of glass is then the product of the likelihood ratios evaluated for each piece of glass. There is an implicit assumption of independence amongst all the glass fragments. The formation of groups of fragments, for which  $n_r$  would be greater than 1, is an exercise for the forensic scientist and is discussed elsewhere (5). The dependencies between measurements within such groups are accounted for in the expression for the likelihood ratio given in the Appendix but cancel out between numerator and denominator so do not appear in the final expression.

In addition, nine glass fragments obtained from the brushing of a dishcloth found at the crime scene were analysed by the SEM-EDX and likelihood ratio approach. The results from these are in the rightmost column of Table 6). As the dishcloth was found lying under some glass fragments which had the morphological features of the broken glass panel from the interior door, then it was thought that the fragments from the dishcloth were derived from the glass panel from the door. The values for the likelihood ratio obtained for all of these fragments were larger than 1, and can be assumed to be true positives.

The proposal of this paper is that the elemental content of fragments of glass be analysed by the SEM-EDX method and the evidential value of the results of the analysis be analysed by the likelihood ratio method. The results obtained from the application of this approach to the fragments of glass analysed from the dishcloth may be taken as confirmation that the approach is suitable for forensic purposes.

## *Case 2*

A shirt and one piece of glass (control object) with a blood stain on it were delivered for examination. There were glass microtraces present on the shirt. Nine glass fragments were recovered from debris from the shirt, and the elemental concentrations measured. Ten glass fragments were collected from the piece of glass ( $n_c = 10$ ), and again the elemental concentrations were measured. The approach proposed in this paper was applied, calculating values of the likelihood ratios for the nine fragments individually (taking  $n_r = 1$  in each case) for the propositions:  $H_p$  - the fragment came from the control object, and  $H_d$  - the fragment came from some object other than the control object. The likelihood ratios, (all  $\times 10^{-5}$ ), were:

1.9, 2.2, 2.1, 3.4, 4.3, 1.1, 3.3, 1.5, 2.6.

(For example, the expanded first result is 190,000.)

Thus all provide very strong support (11), for the proposition that the fragments found on the shirt came from the control object.

## Discussion

A procedure has been described for the evaluation of evidence of a multivariate nature at two levels. Multivariate data of this nature have been considered difficult to interpret and the error rates obtained by the procedure described provide encouragement that it has much to offer forensic scientists interested in an objective evaluation of their evidence where the data requirements can be met. Two examples have been given from casework to illustrate the usefulness of the approach for forensic purposes. The procedure described here has several advantages over existing methods.

1. Independence amongst variables is not assumed.
2. Loss of information is restricted to that unaccounted for by the graphical model.
3. It models distributions of between-group variability which are not normal, thus giving greater flexibility in the contexts in which it may be applicable.
4. It is able to model data with many more variables than can be modelled using a full dependence model, and is able to do so without making unrealistic assumptions, such as between-group normality and complete independence.

The procedure is able to model the two levels of variation inherent in many data structures considered in forensic science. These levels assess the variability between different items and the variability within items. The method can be adapted to situations where more levels of variability may be a necessary feature of the data (7).

A consideration not addressed earlier is the selection of an optimal graphical model. Here only one decomposable model, which was not near to saturation, was found, so the question has not arisen. However in a complex system of related variables it would be usual to find a limited set of such graphical models. The number of graphical models possible for any system of nodes is determined by the number of nodes. The minimal model is the model in which there are no edges; this corresponds to independence amongst all nodes. The maximal

model is the model in which there exists an edge connecting each node to each other node; This corresponds to full dependence. All other possible models are intermediate between these two extremes. Were a set of models possible for these data then considerations such as parsimony, and the availability of data from which to estimate the joint probabilities represented by the cliques may be factors in model choice. However, other considerations may be relevant to different datasets, and model selection may be made by subjective choice informed by background information drawn from the subject to which the data relate.

Another consideration is that the procedure requires the existence of population data from which the models may be constructed. These data exist for certain evidential types, such as glass, but not for all other data types of forensic interest. For those types for which the data do not exist, it is hoped that the models described here will show to forensic scientists the benefit of an objective evidence evaluation procedure which can be developed if such data were collected. Hence, it is hoped that some incentive has been provided for the collection of data to which these models can be applied.

Table 5 gives the distribution of likelihood ratios for the comparison of each of the set of 200 glass objects compared to each other, it also gives a summary of false positives and false negatives. The decision to call any individual a false negative or false positive has depended here on whether that likelihood ratio is calculated from observations known to be from the same glass object, or from observations known to be from different glass objects, and whether that likelihood ratio is greater than one, or less than one, respectively. This characterisation is to some extent missing the point of this analysis. The idea is not to say whether some fragment is likely to have been derived from some glass object or not, but to make statements about to what extent, or how powerfully, the observations, in this case of elemental concentrations, lend support to the proposition that the fragment came from the glass object in question, or to the proposition that the fragment came from some other glass

object from the relevant population of glass objects. The likelihood ratio does not provide a direct attribution of source. It provides a measure of the strength of the evidence in support of one or other of the propositions in the case. For instance, one of the likelihood ratios from the T-shirt of suspect A in Case 1 was less than  $10^{-12}$ . A value such as this would be regarded as very strong support that the particular fragment from which the observations were made had come from some source other than the broken window pane from the crime scene. However, this value, whilst providing very strong support, may not be persuasive enough, one way or the other, to affect the outcome of the case as a whole. The outcome is dependent upon other evidence and court requirements.

There has also to be an awareness of the possibility of false positives and false negatives. The existence of these is illustrated in Table 5. If the column labelled ‘different’ (for truly different sources of the crime and recovered fragments) is examined then 2.05% of likelihood ratios are in the 1 to 10 range and 2.29% are in the 10 to 100 range. Likelihood ratios with these values given different sources offer support, erroneously, to the proposition of a common source. Likelihood ratios offer support for a proposition but should not be used by an expert to ascribe a common, or different, source to the control and recovered evidence. These results of false positives and negatives emphasise the care which must be taken with the analysis when interpreting any data of forensic significance.

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# Appendix: A Two-Level Model for Evidence Evaluation with a Kernel Density Estimate for the Between-Groups Distribution

Consider a class of  $m$  objects, or groups, which have  $p$  characteristics, or variables,  $\mathbf{x}$ , each of which is measured  $n$  times on a continuous scale within the groups. Denote the index of  $m$  as  $i$  so  $i = \{1, 2, \dots, m\}$ , that of  $n$  as  $j$ , so  $j = \{1, 2, \dots, n\}$ . There are  $N = mn$  sets of measurements, and  $mnp$  measurements.

Suppose there are two sets, one of  $n_c$ , one of  $n_r$ , measurements on the  $p$  characteristics and a comparison between the two sets is required. Let  $\bar{\mathbf{y}}_1$  be a vector of means of the  $n_c$  measurements  $\mathbf{y}_{1j}; j = 1, \dots, n_c$  from the first object and  $\bar{\mathbf{y}}_2$  be a vector of means of the  $n_r$  measurements  $\mathbf{y}_{2j}; j = 1, \dots, n_r$  from the second object. The first set is denoted as the *control* set, the set whose origin is known. This could be a set recovered at the scene of a crime. The second set is denoted the *recovered* set whose origin is unknown; this could be a set found with some association with a suspect. The two sets are indexed by  $l$  where  $l = \{1, 2\}$ . Note that it is a feature of the method that the variability within the two sets  $\mathbf{y}_{1j}; j = 1, \dots, n_c$  and  $\mathbf{y}_{2j}; j = 1, \dots, n_r$  does not form part of the final expression.

Each member of the class of objects  $\mathbf{x}$  will have a vector of  $p$  means from the  $n$  measurements, taken from that member. Denote these as  $\bar{\mathbf{x}}_i$  ( $i = 1, \dots, m$ ). Similarly denote each vector of  $p$  measurements as  $\mathbf{x}_{ij}$  so that  $\bar{\mathbf{x}}_i = \sum_{j=1}^n \mathbf{x}_{ij}/n$ .

If  $\bar{Y}_1$  is the random variable from which observations  $\bar{\mathbf{y}}_1$  are sampled, and  $\bar{Y}_2$  is the random variable from which observations  $\bar{\mathbf{y}}_2$  are sampled, then:

$$\begin{pmatrix} \bar{Y}_1 \\ \bar{Y}_2 \end{pmatrix} \sim N\left(\begin{pmatrix} \mu \\ \mu \end{pmatrix}, \Sigma\right)$$

where

$$\Sigma = \begin{pmatrix} \Sigma_{11} & \Sigma_{12} \\ \Sigma_{21} & \Sigma_{22} \end{pmatrix}$$

and

$$\Sigma_{11} = \frac{U}{n_c} + C, \quad \Sigma_{12} = C = \Sigma_{21}, \quad \Sigma_{22} = \frac{U}{n_r} + C,$$

$U$  is the within-group variance, and is estimated as:

$$U = \frac{S_w}{N - m} \quad \text{where} \quad S_w = \sum_{i=1}^m \sum_{j=1}^n (\mathbf{x}_{ij} - \bar{\mathbf{x}}_i)(\mathbf{x}_{ij} - \bar{\mathbf{x}}_i)^T.$$

It is assumed that this variance is constant from group to group.

$C$  is the between groups variance, and is estimated as:

$$C = \frac{S^*}{m - 1} - \frac{S_w}{n(N - n)} \quad \text{where} \quad S^* = \sum_{i=1}^m (\bar{\mathbf{x}}_i - \bar{\mathbf{x}})(\bar{\mathbf{x}}_i - \bar{\mathbf{x}})^T.$$

Then

$$\bar{Y}_1 - \bar{Y}_2 \sim N\left(0, \frac{U}{n_c} + \frac{U}{n_r}\right)$$

and

$$(n_c \bar{Y}_1 + n_r \bar{Y}_2)/(n_c + n_r) \sim N\left(\mu, C + \frac{U}{n_c + n_r}\right)$$

and  $(\bar{Y}_1 - \bar{Y}_2)$  and  $(n_c \bar{Y}_1 + n_r \bar{Y}_2)/(n_c + n_r)$  are independent with unit Jacobian.

Then

$$\int f(\bar{y}_1, \bar{y}_2 | \mu) f(\mu) d\mu =$$

$$\int f(\bar{y}_1 - \bar{y}_2 | \mu) f((n_c \bar{y}_1 + n_r \bar{y}_2)/(n_c + n_r) | \mu) f(\mu) d\mu.$$

This is the multivariate analogue of the univariate example in Lindley (13).

The numerator is:

$$\begin{aligned} & (2\pi)^{-p/2} (2\pi)^{-p/2} \left| \frac{U}{n_c} + \frac{U}{n_r} \right|^{-1/2} (2\pi)^{-p/2} \left| C + \frac{U}{n_c + n_r} \right|^{-1/2} \frac{1}{m} |h^2 C|^{-1/2} \\ & (2\pi)^{p/2} \left| \left( C + \frac{U}{n_c + n_r} \right)^{-1} + (h^2 C)^{-1} \right|^{-1/2} \exp\left\{ -\frac{1}{2} (\bar{y}_1 - \bar{y}_2)^T \left( \frac{U}{n_c} + \frac{U}{n_r} \right)^{-1} (\bar{y}_1 - \bar{y}_2) \right\} \\ & \sum_{i=1}^m \exp\left\{ -\frac{1}{2} (\bar{y}_{12} - \bar{x}_i)^T \left[ \left( C + \frac{U}{n_c + n_r} \right) + (h^2 C) \right]^{-1} (\bar{y}_{12} - \bar{x}_i) \right\}, \end{aligned}$$

where  $y_{12}$ , overall mean of the control and recovered measurements, is:

$$y_{12} = \frac{n_c \bar{y}_1 + n_r \bar{y}_2}{n_c + n_r}.$$

This can be simplified slightly so that the numerator of the likelihood ratio is

$$\begin{aligned} & \frac{1}{m} (2\pi)^{-p} \left| \frac{U}{n_c} + \frac{U}{n_r} \right|^{-1/2} \left| C + \frac{U}{n_c + n_r} \right|^{-1/2} |h^2 C|^{-1/2} \\ & \left| \left( C + \frac{U}{n_c + n_r} \right)^{-1} + (h^2 C)^{-1} \right|^{-1/2} \exp\left\{ -\frac{1}{2} (\bar{y}_1 - \bar{y}_2)^T \left( \frac{U}{n_c} + \frac{U}{n_r} \right)^{-1} (\bar{y}_1 - \bar{y}_2) \right\} \\ & \sum_{i=1}^m \exp\left\{ -\frac{1}{2} (\bar{y}_{12} - \bar{x}_i)^T \left[ \left( C + \frac{U}{n_c + n_r} \right) + (h^2 C) \right]^{-1} (\bar{y}_{12} - \bar{x}_i) \right\}. \end{aligned}$$

The denominator of the likelihood ratio is

$$\left( \int f(\bar{y}_1 | \mu) f(\mu) d\mu \right) \times \left( \int f(\bar{y}_2 | \mu) f(\mu) d\mu \right),$$

where  $\bar{Y}_1 \sim N(\mu, C + U/n_c)$  and  $\bar{Y}_2 \sim N(\mu, C + U/n_r)$ .

The first term in the denominator is

$$\begin{aligned} \int f(\bar{y}_1 | \mu) f(\mu) d\mu = \\ \frac{1}{m} (2\pi)^{-p/2} \left| C + \frac{U}{n_c} \right|^{-1/2} |h^2 C|^{-1/2} \left( C + \frac{U}{n_c} \right)^{-1} + (h^2 C)^{-1} \right|^{-1/2} \\ \sum_{i=1}^m \exp\left\{-\frac{1}{2}(\bar{y}_1 - \bar{x}_i)^T \left( \left( C + \frac{U}{n_c} \right) + (h^2 C) \right)^{-1} (\bar{y}_1 - \bar{x}_i)\right\}. \end{aligned}$$

The second term in the denominator is

$$\begin{aligned} \int f(\bar{y}_2 | \mu) f(\mu) d\mu = \\ \frac{1}{m} (2\pi)^{-p/2} \left| C + \frac{U}{n_r} \right|^{-1/2} |h^2 C|^{-1/2} \left( C + \frac{U}{n_r} \right)^{-1} + (h^2 C)^{-1} \right|^{-1/2} \\ \sum_{i=1}^m \exp\left\{-\frac{1}{2}(\bar{y}_2 - \bar{x}_i)^T \left( \left( C + \frac{U}{n_r} \right) + (h^2 C) \right)^{-1} (\bar{y}_2 - \bar{x}_i)\right\}. \end{aligned}$$

An optimal value,  $h_{\text{opt}}$ , for the window smoothing parameter  $h$  (12) for the kernel distribution is estimated as:

$$h = h_{\text{opt}} = \left( \frac{4}{2p+1} \right)^{\frac{1}{p+4}} \frac{1}{m^{\frac{1}{p+4}}}.$$

For  $m = 200$ ,  $p = 2$ , this equals 0.3984.

TABLE. 1 - The within-group variance-covariance matrix  $U$  ( $\times 10^3$ ), for the data from the 200 glass objects. Only the upper right triangle of the matrix is given, the lower left triangle is given by symmetry. The variances are the leading diagonal of this table, the covariances are in the off-diagonal positions. For example  $\text{var}(\text{Na}') = 0.000182$ .

	Na'	Mg'	Al'	Si'	K'	Ca'	Fe'
Na'	0.182	0.167	-0.160	0.006	0.381	0.198	0.171
Mg'		43.94	-0.626	0.537	-0.573	-0.389	2.21
Al'			29.34	0.291	2.32	0.299	-0.104
Si'				1.048	2.82	1.68	0.588
K'					262.3	3.78	-31.41
Ca'						12.84	2.96
Fe'							94.35

TABLE. 2 - The between-group variance-covariance matrix  $C$ , for the data from the 200 glass objects. Only the upper right triangle of the matrix is given, the lower left triangle is given by symmetry. The variances are the leading diagonal of this table, the covariances are in the off-diagonal positions. For example  $\text{var}(\text{Na}') = 0.0036$ .

	Na'	Mg'	Al'	Si'	K'	Ca'	Fe'
Na'	0.0036	0.0354	-0.0048	0.0002	0.0335	0.0387	0.0111
Mg'		1.5243	-0.2258	-0.0060	-0.7537	0.6349	0.3780
Al'			0.9050	-0.0028	0.6987	-0.1517	-0.3435
Si'				0.0014	0.0023	-0.0024	0.0076
K'					2.2398	-0.5031	-0.2778
Ca'						0.8548	0.1692
Fe'							1.8682

TABLE. 3 - The partial correlation matrix for the seven variables based on the variance-covariance matrix  $C$  for the two-level model. Only the upper right triangle of the matrix is shown, the lower left triangle is given by symmetry.

	Na'	Mg'	Al'	Si'	K'	Ca'	Fe'
Na'	1.000	0.139	0.193	0.262	-0.221	0.598	0.022
Mg'		1.000	0.008	-0.169	-0.201	0.288	0.183
Al'			1.000	-0.122	0.480	-0.113	-0.218
Si'				1.000	0.088	-0.155	0.154
K'					1.000	0.006	0.062
Ca'						1.000	-0.011
Fe'							1.000

TABLE. 4 - Cliques, separators, and clique ordering for the graphical model. The clique ordering for those cliques suggested by the model is based upon the algorithm featured in the text. The separator sets  $S_i$  are composed of those elements of each clique which also appear in the running union along the set chain at position  $R_{i-1}$ . The running union  $R_i$  is composed of the set of all elements from each clique in the set up to and including clique  $C_i$ .  $\emptyset$  denotes the empty set.

$i$	Clique ( $C_i$ )	Running union ( $R_i$ )	Separator set ( $S_i$ )
1	(Na', Si')	(Na', Si')	$\emptyset$
2	(K', Na')	(Na', Si', K')	(Na')
3	(Al', K')	(Na', Si', K', Al')	(K')
4	(Al', Fe')	(Na', Si', K', Al', Fe')	(Al')
5	(Ca', Na')	(Na', Si', K', Al', Fe', Ca')	(Na')
6	(Ca', Mg')	(Na', Si', K', Al', Fe', Ca', Mg')	(Ca')

TABLE. 5 - Percentage distributions for the likelihood ratios,  $LR$ , calculated for all 200 items. There are 200 within-source (same) comparisons and 19,900 between-source (different) comparisons. Any value in the denominator which equaled zero was set to  $10^{-12}$ . False positive (between-source comparison giving a value of  $LR$  greater than 1) and false negative (within-source comparison giving values of  $LR$  less than 1) rates are given.

Likelihood ratio	different	same
$\leq 10^{-6}$	72.58	2.0
$10^{-6} - 10^{-5}$	2.50	0.0
$10^{-5} - 10^{-4}$	2.25	1.0
$10^{-4} - 10^{-3}$	2.16	0.5
$10^{-3} - 10^{-2}$	2.15	0.5
$10^{-2} - 10^{-1}$	1.49	0.5
$10^{-1} - 10^0$	1.68	1.0
$10^0 - 10^1$	2.04	2.0
$10^1 - 10^2$	2.29	2.0
$10^2 - 10^3$	3.52	6.5
$10^3 - 10^4$	3.50	8.0
$10^4 - 10^5$	3.47	41.0
$10^5 - 10^6$	0.36	29.5
$\geq 10^6$	0.01	5.5
false +ve/-ve	15.20	5.5

TABLE. 6 - Values of the likelihood ratio for fragments of glass found on various pieces of clothing recovered from the home of two suspects, A and B, and a dishcloth from the crime scene. These likelihood ratios were calculated using model (a) from Figure 1. A verbal interpretation is associated with certain intervals, based on the ideas of Evett et al. (11). The prosecution (defence) proposition,  $H_p$  ( $H_d$ ), is that the fragments of glass on the articles of clothing from the suspects, or dishcloth, as appropriate, were (not) from the same source as the control, the glass panel on the victim's door. Exact values of LR for three false negatives are given as footnotes. The numbers of fragments found on each are indicated in parentheses alongside the name of the item.

Likelihood ratio	Verbal equivalent	Suspect A			Suspect B		Dishcloth
		Jacket	Shirt	Sweater	Trousers	T-shirt	
$\leq 10^0$	Support for $H_d$	0	0	0	0	1*	0
$10^0 - 10^1$	Limited support $H_p$	0	0	0	0	0	0
$10^1 - 10^2$	Moderate support $H_p$	0	0	0	0	0	0
$10^2 - 10^3$	Moderately strong support $H_p$	1	0	0	0	0	0
$10^3 - 10^4$	Strong support $H_p$	2	0	0	0	2	3
$\geq 10^4$	Very strong support $H_p$	10	3	1	3	4	6
Total fragments		13	3	1	3	7	9

\*LR  $< 10^{-12}$ .

FIG. 1 - The decomposable undirected graphical model calculated from Table 3.

