

We can express the binomial random variable  $x_{ij}$  as the sum  $x_{ij} = \sum_{k=1}^{n_{ij}} x_{ijk}$  of independent and

identically distributed Bernoulli variable  $x_{ijk} \sim Ber(\alpha_{ij})$ . We have to derive the expression

of the first two moments of  $x_{ij}$ . We have

$$E(x_{ij}) = n_{ij}E(x_{ijk}) \quad (\text{II.1})$$

and

$$Var(x_{ij}) = \sum_k Var(x_{ijk}) + 2 \sum_{k < k'} Cov(x_{ijk}, x_{ijk'}) \quad (\text{II.2})$$

Using the conditioning-deconditioning theorem,

$$E(x_{ijk}) = E_{\alpha_{ij}}(x_{ijk} | \alpha_{ij}) = E(\alpha_{ij}) \quad (\text{II.3})$$

$$Var(x_{ijk}) = E_{\alpha_{ij}}[Var(x_{ijk} | \alpha_{ij})] + Var_{\alpha_{ij}}[E(x_{ijk} | \alpha_{ij})]$$

Now,  $Var(x_{ijk} | \alpha_{ij}) = \alpha_{ij}(1 - \alpha_{ij})$  so that

$$Var(x_{ijk}) = E(\alpha_{ij}) - E(\alpha_{ij}^2) + Var(\alpha_{ij}) \quad (\text{II.4})$$

Similarly

$$Cov(x_{ijk}, x_{ijk'}) = E_{\alpha_{ij}}[Cov(x_{ijk}, x_{ijk'} | \alpha_{ij})] + Cov_{\alpha_{ij}}[E(x_{ijk} | \alpha_{ij}), E(x_{ijk'} | \alpha_{ij})].$$

$x_{ijk}$  and  $x_{ijk'}$ , being conditionally independent, this expression reduces to

$$Cov(x_{ijk}, x_{ijk'}) = Var(\alpha_{ij}) \quad (\text{II.5})$$

Moreover

$$E(\alpha_{ij}) = \pi_i, \quad Var(\alpha_{ij}) = c_j \pi_i (1 - \pi_i). \quad (\text{II.6})$$

These expressions are exact under model 2 and approximate under model 1 due to the truncation. Then substituting (II.6) into (II.4), (II.5) and (II.1), (II.2) gives

$$E(x_{ij}) = n_{ij}\pi_i$$

$$\text{Var}(x_{ij}) = n_{ij}\pi_i(1-\pi_i)\left[1 + (n_{ij}-1)c_j\right]$$

from which we can immediately deduce the homologous expressions for the frequency

$$f_{ij} = x_{ij} / n_{ij}.$$