

APTS Statistical Modelling: Practical 2

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The data in the file `hip.txt` (available from the APTS web site) are taken from Crowder and Hand (*Analysis of Repeated Measures*, 1990, Chapman and Hall) and can be read into R using

```
hip <- read.table("hip.txt", col.names = c("y", "age", "sex", "subj", "time"))
```

Variable `y` represents measurements of response variable *haematocrit* on 30 patients (`subj`) on up to three occasions (`time`), one before a hip-replacement operation, and two afterwards. The `age` and `sex` (0=male, 1=female) of the patients is also recorded.

Plot the time profiles of the response variable for each subject on a single plot (equivalent plot to slide 100). It seems likely that models allowing for intra-subject dependence will be required.

Investigate these data using linear mixed models of the form: $y_{ij} \stackrel{\text{ind}}{\sim} N(\mu_{ij}, \sigma^2)$ where y_{ij} is the response for subject i , time j and

$$\mu_{ij} = x_{ij}^T \beta + z_{ij}^T b_i, \quad b_i \stackrel{\text{ind}}{\sim} N(0, \Sigma_b).$$

You should consider including `age`, `sex` and `time` (and possibly interactions) within x_{ij} and `time` within z_{ij} .

LMMs for clustered data can be fitted in R using the `lmer` function from the `lme4` library, so you first need to load this library using `library(lme4)`.

For example

```
hip.lmm1 <- lmer(y ~ age + sex + factor(time)+ (1 | subj), data = hip)
```

fits the model with 1, `age`, `sex` and `I(time=2)` and `I(time=3)` in x_{ij} , and just the intercept 1 in z_{ij} .

The default estimation method is REML. If you want to obtain maximum likelihood estimates (for example, for use in model comparison), they can be obtained using the additional argument `REML = F`.

You might find the following functions useful – they all take an `lmer` fit as their first argument: `summary`, `fitted`, `residuals` (obvious), `fixef` (fixed effects estimates), `ranef` (random effects estimates), `VarCorr` (variance estimates) `coef` (coefficient estimates at cluster level, incorporating fixed and random effects), `AIC` and `BIC` (obvious).

Investigate these functions. For example, produce a plot equivalent to slide 105 (illustrating shrinkage in a random effects model) for your chosen model.

If you have time, reproduce the results given in lectures for the rat growth data (in file `rat.txt` on the APTS web site).