

Multiple-response models for multivariate binary response

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OUTLINE

Background

Objective

Methods

- Simulations

- Model fitting

- New Hypothesis

Background

- Longitudinal (2003 - 2015) NUHDSS covering Korogocho and Viwandani

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- Predictors

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 - Wealth index

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 - Household expenditure

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- Response(s): Three WASH variables were created as per WHO definition

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- Response(s): Three WASH variables were created as per WHO definition
 - Drinking water source
 - Toilet facility type
 - Garbage disposal method

Objective

The aim is to investigate the contribution of demographic, social and economic factors to improved water, sanitation and hygiene (WASH) among the urban poor.

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How do we account for the repeated measurements within the households across the years?

- Model the wash variables separately (Manuscript already submitted?)

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The two approaches are not accounting for the unmeasured variations and correlation among the WASH variables

Problems

Does this matter?

- Access to any of the WASH indicators (variables) vary within the households and also across the years.

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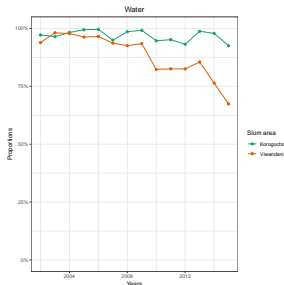
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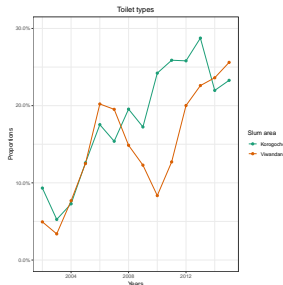
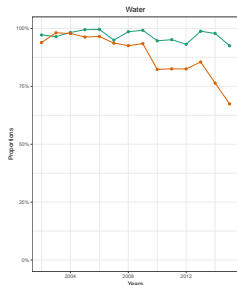
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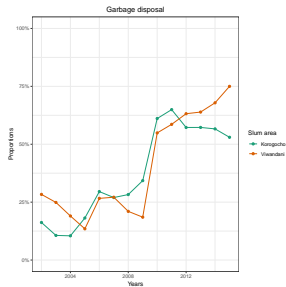
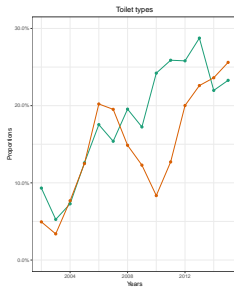
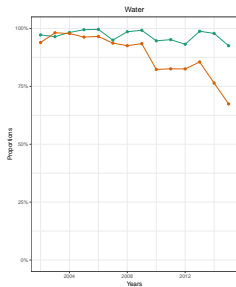
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- But we need some understanding of data generation process
 - Some simulations

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$$\hat{y}_i = U_i + \beta_{0i} + \beta_{1i}x$$

Where $i \in \{\text{WASH}\}$

- Let P be the probability that HH has access to $i \in \{\text{WASH}\}$

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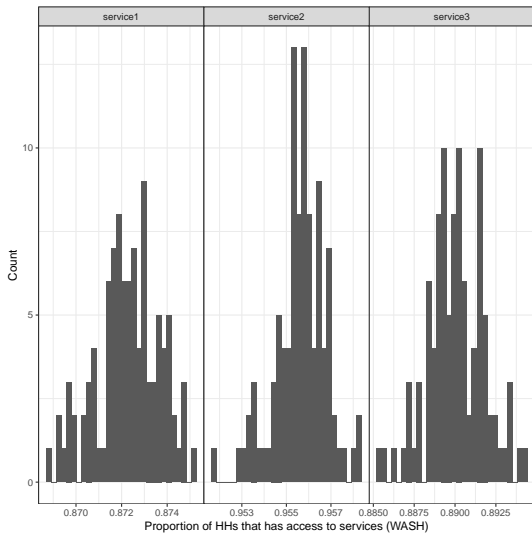
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Now that we know the observed β s, can we find a model which gives us back the β s having answered the 3 question above?

Simulation results



Data structure

- Stacked response variables column-wise and predictor variables duplicated

```
hhid_anon wealthindex U service1 service2 service3
0000E8BF-FD5C-4FEF-BF10-9B54AD51AD22 2.655956745 1.723123e-02 1 1 1
000428BC-1DF8-48EF-8B6A-1B5AAB70729 0.757750928 1.167529e+00 1 1 1
0004BA55-669A-4995-95D5-D9EE75E45F17 1.134567142 3.027808e-01 1 1 1
00061CB0-76E0-4981-8737-88DF82D2D2FD 1.832620502 1.011865e+00 1 1 1
00089090-39CF-450E-9CB4-A2002713AB6F 3.200252771 1.860632e-01 1 1 1
000AS3A7-1054-4B2F-9EB9-E29F164445A2 2.238202333 1.537059e-01 1 1 1
0008AB2C-268B-4CA7-AB01-090173593622 -1.060479641 1.242479e-02 0 1 0
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00089090-39CF-450E-9CB4-A2002713AB6F 3.200252771 1.860632e-01 1 1 1
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0004BA55-669A-4995-95D5-D9EE75E45F17	1.134567142	3.027808e-01	1	1	1	
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00089090-39CF-450E-9CB4-A2002713AB6F	3.200252771	1.860632e-01	1	1	1	
000A53A7-1054-4B2F-9EB9-E29F164445A2	2.238202333	1.537059e-01	1	1	1	
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	hhid_anon	wealthindex	U	service1	service2	service3		hhid_anon	wealthindex	service	status
								0908CF12-E6F8-4E85-90AC-8AF8FC9F253F	2.4543889	service1	1
								50849E44-B9BD-49D5-8093-E43327ACED39	-1.5968139	service1	0
								8F3300F4-72B6-4F86-9C3D-CFADB5A01FFC	0.9861318	service1	1
								1572654D-4D6E-49CF-88BD-8C4B937FCCA3	0.7724896	service2	1
								3D5ED844-14B7-4268-BEDE-00A947AF99A9	1.9834844	service2	1
								3F1136A9-2D1F-43FF-A325-C0B9F3037FB5	3.1475494	service2	1
								4D618CE5-F113-4924-AD90-6727183E4B97	1.4844546	service2	1
								4EA4ECCF-E315-4312-BFB2-5A02FE9E96C4	1.2261925	service2	1
								CC86B39-DC8E-4122-9510-4B20B7690127	2.9173722	service2	1
								811EBAC9-677E-409A-ABCB-9527BES86C15	2.8915195	service3	1
								AB4E5789-E31D-493A-AD91-51E05745DC3F	3.3699727	service3	1
								B1482027-E8AA-48C5-8998-127F351A519E	0.7724896	service3	1
								F48BD065-92AA-4C5B-AB4F-62474D39EAF4	0.7724896	service3	1
								F870E595-676F-419C-8B8C-CC751694E77B	-0.4757498	service3	0

- The idea is to fit a Generalized Linear Mixed-Effects Model with varying intercepts for the **services**

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	hhid_anon	wealthindex	U	service1	service2	service3		hhid_anon	wealthindex	service	status
								0908CF12-E6F8-4E85-90AC-8A0FC9F253F	2.4543889	service1	1
								50849E44-B9BD-49D5-8093-E43327ACED39	-1.5968139	service1	0
								8F3300F4-72B6-4F86-9C3D-CFA0B5A01FFC	0.9861318	service1	1
								1572654D-4D6E-49CF-88BD-8C4B937FCCA3	0.7724896	service2	1
								3D5ED844-14B7-4268-BEDE-00A947AF99A9	1.9834844	service2	1
								3F1136A9-2D1F-43FF-A325-C089F3037FB5	3.1475494	service2	1
								4D618CE5-F113-4924-A090-6727183E4B97	1.4844546	service2	1
								4E44ECCF-E315-4312-BFB2-5A02FE9E96C4	1.2261925	service2	1
								CC86839-DC8E-4122-9510-4B20B7690127	2.9173722	service2	1
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								AB4E5789-E31D-493A-AD91-51E05745DC3F	3.3699727	service3	1
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 - New response: **status**

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 - New response: **status**
 - Predictor: **wealthindex**

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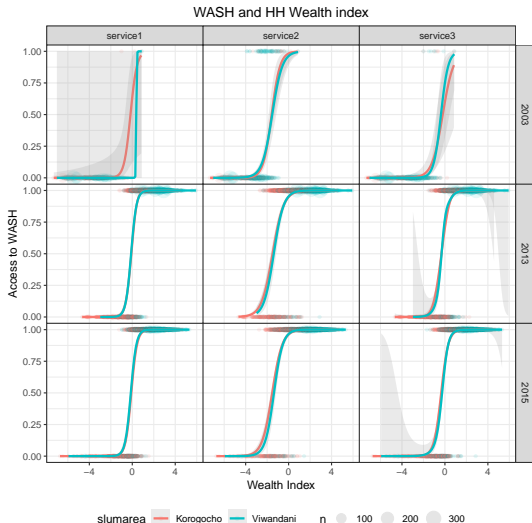
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- **Model 1**: Different intercepts for different HH

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model <- glmer(status ~ 0 + wealthindex:service + service
  + (1|hhid_anon))
  , data = data
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Random effects:

Groups	Name	Variance	Std.Dev.
hhid_anon	(Intercept)	0.1498	0.3871

Number of obs: 13671, groups: hhid_anon, 4557

Fixed effects:

	Estimate	Std. Error	z value	Pr(> z)
serviceservice1	0.38483	0.08905	4.322	1.55e-05 ***
serviceservice2	2.99555	0.14622	20.487	< 2e-16 ***
serviceservice3	1.12193	0.08834	12.700	< 2e-16 ***
wealthindex:serviceservice1	3.98509	0.21353	18.663	< 2e-16 ***
wealthindex:serviceservice2	2.08893	0.11548	18.089	< 2e-16 ***
wealthindex:serviceservice3	3.01912	0.15519	19.454	< 2e-16 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Correlation of Fixed Effects:

	srvc1	srvc2	srvc3	wlth1	wlth2
servicesrvc2	0.071				
servicesrvc3	0.065	0.177			
wlthndx:sr1	-0.138	0.241	0.169		
wlthndx:sr2	0.055	0.693	0.139	0.199	

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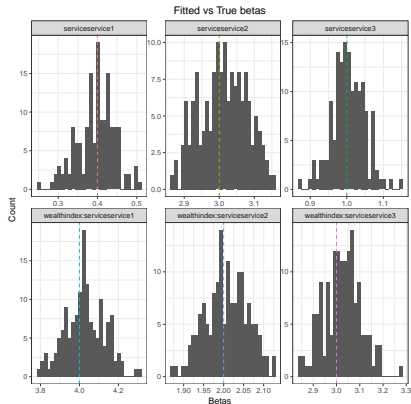
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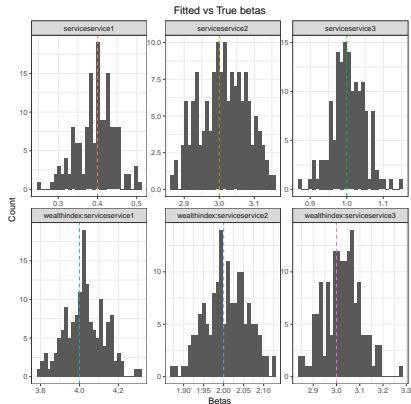
```

	Estimate	Std. Error	z value	Pr(> z)
serviceservice1	0.38483	0.08905	4.322	1.55e-05 ***
serviceservice2	2.99555	0.14622	20.487	< 2e-16 ***
serviceservice3	1.12193	0.08834	12.700	< 2e-16 ***
wealthindex:serviceservice1	3.98509	0.21353	18.663	< 2e-16 ***
wealthindex:serviceservice2	2.08893	0.11548	18.089	< 2e-16 ***
wealthindex:serviceservice3	3.01912	0.15519	19.454	< 2e-16 ***

```
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:

```

	srvc1	srvc2	srvc3	wlth:1	wlth:2
servicsrvc2	0.071				
servicsrvc3	0.065	0.177			
wlthndx:sr1	-0.138	0.241	0.169		
wlthndx:sr2	0.055	0.693	0.139	0.199	



● Comments:

Modelling

- **Model 1: Different intercepts for different HH**

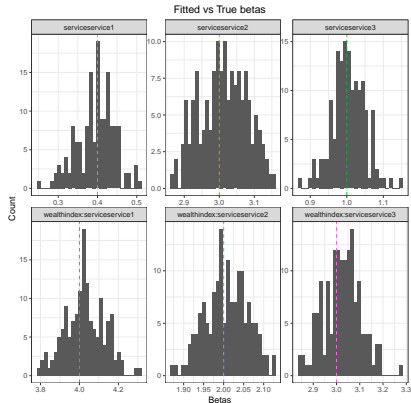
```
model <- glmer(status ~ 0 + wealthindex:service + service
+ (1|hhid_anon))
, data = data
, family = binomial
)
```

```
Random effects:
Groups Name Variance Std.Dev.
hhid_anon (Intercept) 0.1498 0.3871
Number of obs: 13671, groups: hhid_anon, 4557
Fixed effects:

```

	Estimate	Std. Error	z value	Pr(> z)
serviceservice1	0.38483	0.08905	4.322	1.55e-05 ***
serviceservice2	2.99555	0.14622	20.487	< 2e-16 ***
serviceservice3	1.12193	0.08834	12.700	< 2e-16 ***
wealthindex:serviceservice1	3.98509	0.21353	18.663	< 2e-16 ***
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```
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      srvc1  srvc2  srvc3  wlth:1  wlth:2
servicesrvc2  0.071
servicesrvc3  0.065  0.177
wlthndx:sr1 -0.138  0.241  0.169
wlthndx:sr2  0.055  0.693  0.139  0.199
```



- **Comments:**

- Captures *True* β s but no random slopes for services

- **Model 2:** Different intercepts for different HH and random slopes for services

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```
model <- glmer(status ~ 0 + wealthindex:service + service
  + (service + 0|hhid_anon))
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)
```

- **Model 2:** Different intercepts for different HH and random slopes for services

```
model <- glmer(status ~ 0 + wealthindex:service + service
  + (service + 0|hhid_anon))
  , data = data
  , family = binomial
)
```


- **Model 2:** Different intercepts for different HH and random slopes for services

```
model <- glmer(status ~ 0 + wealthindex:service + service
  + (service + 0|hhid_anon))
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  , family = binomial
)
```

● Model 2: Different intercepts for different HH and random slopes for services

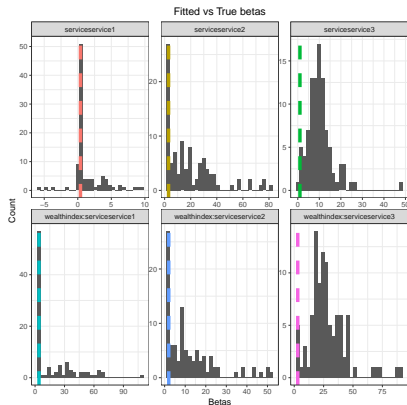
```
model <- glmer(status ~ 0 + wealthindex:service + service
  + (service + 0|hhid_anon))
  , data = data
  , family = binomial
)
```

```
Random effects:
Groups   Name              Variance Std.Dev. Corr
hhid_anon serviceservicel 1100.9631 33.1808
          serviceservice2  0.1178  0.3432 -0.67
          serviceservice3 3535.9781 59.4641 -0.52 -0.29
Number of obs: 13443, groups: hhid_anon, 4481
Fixed effects:
              Estimate Std. Error z value Pr(>|z|)
serviceservicel  4.661e+00  5.294e-04   8803  <2e-16 ***
serviceservice2  2.880e+00  4.940e-04   5830  <2e-16 ***
serviceservice3  1.245e+01  5.313e-04  23429  <2e-16 ***
wealthindex:serviceservicel 3.017e+01  4.996e-04  60387  <2e-16 ***
wealthindex:serviceservice2 1.810e+00  4.875e-04   3714  <2e-16 ***
wealthindex:serviceservice3 3.471e+01  5.031e-04  68990  <2e-16 ***
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
      srvc1 srvc2 srvc3 wlth:1 wlth:2
servicesrvc2  0.018
servicesrvc3  0.077  0.027
wlthndx:sr1  0.022  0.025  0.041
wlthndx:sr2  0.008  0.011  0.012  0.011
wlthndx:sr3  0.035  0.027  0.046  0.041  0.012
```

● Model 2: Different intercepts for different HH and random slopes for services

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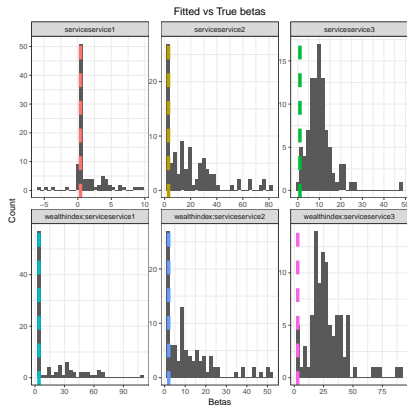
```
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          serviceservice2  0.1178  0.3432 -0.67
          serviceservice3 3535.9781 59.4641 -0.52 -0.29
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Groups   Name              Variance Std.Dev. Corr
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wlthndx:sr3  0.035 0.027 0.046 0.041 0.012
```

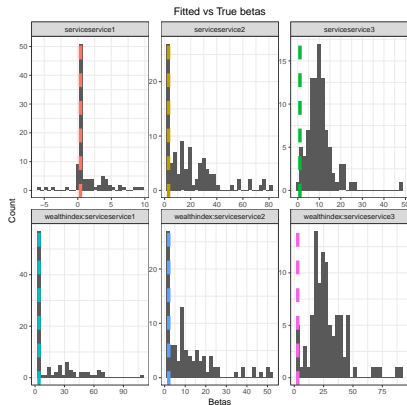


● Comments:

● Model 2: Different intercepts for different HH and random slopes for services

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model <- glmer(status ~ 0 + wealthindex:service + service
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)
```

```
Random effects:
Groups   Name              Variance Std.Dev. Corr
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wlthndx:sr2 0.008 0.011 0.012 0.011
wlthndx:sr3 0.035 0.027 0.046 0.041 0.012
```



● Comments:

- Random slopes for services but not able to capture *true β s*

New Hypothesis

- Discussed the results with [Mac-Theobio](#) Lab

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- Discussed the results with **Mac-Theobio** Lab
 - Unidentifiability of latent variability in binary-response models

New Hypothesis

- Discussed the results with **Mac-Theobio** Lab
 - Unidentifiability of latent variability in binary-response models
 - Moving to Markov chain Monte Carlo Sampler for Multivariate Generalised Linear Mixed Models

Asanteni Sana