

## 0.1 Lai Shiao

Lai and Shiao (2005) advocates the use of LME models to study method comparison problems. The authors analyse a data set typical of method comparison studies using SAS software, with particular use of the ‘*Proc Mixed*’ package. The stated goal of this study is to determine which factor from a specified group of factors is the key contributor to the difference in the two methods.

Lai and Shiao (2005) use LME models to determine the factors that affect the difference of two methods of measurement using the conventional formulation of linear mixed effects models.

The study relates to oxygen saturation, the most investigated variable in clinical nursing studies (Lai and Shiao, 2005). The two method compared are functional saturation (SO<sub>2</sub>, percent functional oxy-hemoglobin) and fractional saturation (HbO<sub>2</sub>, percent fractional oxy-hemoglobin), which is considered to be the ‘gold standard’ method of measurement.

Lai and Shiao (2005) establishes an LME model for analysing the differences  $D_{ijtl}$ , where  $D_{ijtl}$  is the differences of the measurements (i.e.  $= SO_{2_{ijtl}} - HbO_{2_{ijtl}}$ ) for the  $i$ th donor at the  $j$ th level of foetal haemoglobin percent (Fhbperct) and the  $t$ th repeated measurement by the  $l$ th practitioner of the experiment.

(Carstensen (2004) also advocates the use of LME models in comparing methods, but with a different emphasis.) Lai and Shiao (2005) use mixed models to determine the factors that affect the difference of two methods of measurement using the conventional formulation of linear mixed effects models.

If the parameter  $\mathbf{b}$ , and the variance components are not significantly different from zero, the conclusion that there is no inter-method bias can be drawn. If the fixed effects component contains only the intercept, and a simple correlation coefficient is used, then

the estimate of the intercept in the model is the inter-method bias. Conversely the estimates for the fixed effects factors can advise the respective influences each factor has on the differences. It is possible to pre-specify different correlation structures of the variance components  $\mathbf{G}$  and  $\mathbf{R}$ .

Oxygen saturation is one of the most frequently measured variables in clinical nursing studies. ‘Fractional saturation’ ( $HbO_2$ ) is considered to be the gold standard method of measurement, with ‘functional saturation’ ( $SO_2$ ) being an alternative method. The method of examining the causes of differences between these two methods is applied to a clinical study conducted by ?. This experiment was conducted by 8 lab practitioners on blood samples, with varying levels of haemoglobin, from two donors. The samples have been in storage for varying periods (described by the variable ‘Bloodage’) and are categorized according to haemoglobin percentages (i.e 0%, 20%, 40%, 60%, 80%, 100%). There are 625 observations in all.

Lai and Shiao (2005) fits two models on this data, with the lab technicians and the replicate measurements as the random effects in both models. The first model uses haemoglobin level as a fixed effects component. For the second model, blood age is added as a second fixed factor.

### **Single fixed effect**

The first model fitted by Lai and Shiao (2005) takes the blood level as the sole fixed effect to be analyzed. The following coefficient estimates are estimated by ‘Proc Mixed’;

$$\text{fixed effects : } 2.5056 - 0.0263\text{Fhbperct}_{ijtll} \quad (1)$$

$$(\text{p-values : } = 0.0054, < 0.0001, < 0.0001)$$

$$\text{random effects : } u(\sigma^2 = 3.1826) + e_{ijtll}(\sigma_e^2 = 0.1525, \rho = 0.6978)$$

$$(\text{p-values : } = 0.8113, < 0.0001, < 0.0001)$$

With the intercept estimate being both non-zero and statistically significant ( $p = 0.0054$ ), this models supports the presence inter-method bias is 2.5% in favour of  $SO_2$ . Also, the negative value of the haemoglobin level coefficient indicate that differences will decrease by 0.0263% for every percentage increase in the haemoglobin .

In the random effects estimates, the variance due to the practitioners is 3.1826, indicating that there is a significant variation due to technicians ( $p = 0.0311$ ) affecting the differences. The variance for the estimates is given as 0.1525, ( $p < 0.0001$ ).

## Two fixed effects

Blood age is added as a second fixed factor to the model, whereupon new estimates are calculated;

fixed effects :  $-0.2866 + 0.1072\text{Bloodage}_{ijtl} - 0.0264\text{Fhbperct}_{ijtl}$

(p-values :  $= 0.8113, < 0.0001, < 0.0001$ )

random effects :  $u(\sigma^2 = 10.2346) + e_{ijtl}(\sigma_e^2 = 0.0920, \rho = 0.5577)$

(p-values :  $= 0.0446, < 0.0001, < 0.0001$ ) (2)

With this extra fixed effect added to the model, the intercept term is no longer statistically significant. Therefore, with the presence of the second fixed factor, the model is no longer supporting the presence of inter-method bias. Furthermore, the second coefficient indicates that the blood age of the observation has a significant bearing on the size of the difference between both methods ( $p < 0.0001$ ). Longer storage times for blood will lead to higher levels of particular blood factors such as MetHb and HbCO (due to the breakdown and oxidisation of the haemoglobin). Increased levels of MetHb and HbCO are concluded to be the cause of the differences. The coefficient for the haemoglobin level doesn't differ greatly from the single fixed factor model, and has a much smaller effect on the differences. The random effects estimates also indicate significant variation for the various technicians; 10.2346 with  $p = 0.0446$ .

Lai and Shiao (2005) demonstrates how that linear mixed effects models can be used to provide greater insight into the cause of the differences. Naturally the addition of further factors to the model provides for more insight into the behavior of the data.

### 0.1.1 Liao Shiao

Lai et Shiao is interesting in that it extends the usual method comparison study question. It correctly identifies LME models as a methodology that can be used to make such questions tractable. The Data Set used in their examples is unavailable for independent use. Therefore, for the sake of consistency, a data set will be simulated based on the Blood Data that will allow for extra variables.

Lai and Shiao (2005) fits two models on this data, with the lab technicians and the replicate measurements as the random effects in both models. The first model uses haemoglobin level as a fixed effects component. For the second model, blood age is added as a second fixed factor.

If the parameter  $\mathbf{b}$ , and the variance components are not significantly different from zero, the conclusion that there is no inter-method bias can be drawn. If the fixed effects component contains only the intercept, and a simple correlation coefficient is used, then the estimate of the intercept in the model is the inter-method bias. Conversely the estimates for the fixed effects factors can advise the respective influences each factor has on the differences. It is possible to pre-specify different correlation structures of the variance components  $\mathbf{G}$  and  $\mathbf{R}$ .

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# Bibliography

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