0.1 Cook's Distance

? greatly expanded the study of residuals and influence measures. Cook's Distance , denoted as $D_{(i)}$, is a well known diagnostic technique used in classical linear models, used as an overall measure of the combined impact of the ith case of all estimated regression coefficients. Cook's key observation was the effects of deleting each observation in turn could be calculated with little additional computation. That is to say, $D_{(i)}$ can be calculated without fitting a new regression coefficient each time an observation is deleted. Consequently deletion diagnostics have become an integral part of assessing linear models.

The focus of this analysis is related to the estimation of point estimates (i.e. regression coefficients). It must be pointed out that the effect on the precision of estimates is separate from the effect on the point estimates. Data points that have a small Cook's distance, for example, can still greatly affect hypothesis tests and confidence intervals, if their influence on the precision of the estimates is large.

As well as individual observations, Cook's distance can be used to analyse the influence of observations in subset U on a vector of parameter estimates (**?**).

$$\hat{e}_{i(U)} = y_i - x\hat{\beta}_{(U)} \tag{1}$$

$$\delta_{(U)} = \hat{\beta} - \hat{\beta}_{(U)} \tag{2}$$

0.2 Exention of Cook's Distance methodology to LME models

Cook's Distance is extended to LME models. For LME models, two formulations exist; a Cook's distance that examines the change in fixed fixed parameter estimates, and another that examines the change in random effects parameter estimates. The outcome of either Cook's distance is a scaled change in either β or θ.

Diagnostic methods for variance components are based on 'one-step' methods. **?**

gives a completely general method for assessing the influence of local departures from assumptions in statistical models. For fixed effects parameter estimates in LME models, the Cook's distance can be extended to measure influence on these fixed effects.

$$\text{CD}_i(\beta) = \frac{(c_{ii} - r_{ii}) \times t_i^2}{r_{ii} \times p}$$

For random effect estimates, the Cook's distance is

$$\text{CD}_i(b) = g\prime_{(i)}(I_r + \text{var}(\hat{b})D)^{-2}\text{var}(\hat{b})g_{(i)}.$$

Large values for Cook's distance indicate observations for special attention.

Cook's Distance was extended from classical linear models to LME models. For linear mixed effects models, Cook's distance can be extended to model influence diagnostics by definining.

$$CD_{\beta i} = \frac{(\hat{\beta} - \hat{\beta}_{[i]})^T(\boldsymbol{X}'\boldsymbol{V}^{-1}\boldsymbol{X})(\hat{\beta} - \hat{\beta}_{[i]})}{p}$$

It is also desirable to measure the influence of the case deletions on the covariance matrix of $\hat{\beta}$.

0.2.1 Cook's Distance

- For variance components γ: $CD(\gamma)_i$,

- For fixed effect parameters β: $CD(\beta)_i$,

- For random effect parameters $\boldsymbol{u}$: $CD(u)_i$,

- For linear functions of $\hat{beta}$: $CD(\psi)_i$

It is also desirable to measure the influence of the case deletions on the covariance matrix of $\hat{\beta}$.

0.3 Cook's Distance for LMEs

Diagnostic methods for fixed effects are generally analogues of methods used in classical linear models. Diagnostic methods for variance components are based on 'one-step' methods. **?** gives a completely general method for assessing the influence of local departures from assumptions in statistical models.

For fixed effects parameter estimates in LME models, the Cook's distance can be extended to measure influence on these fixed effects.

$$\text{CD}_i(\beta) = \frac{(c_{ii} - r_{ii}) \times t_i^2}{r_{ii} \times p}$$

For random effect estimates, the Cook's distance is

$$\text{CD}_i(b) = g\prime_{(i)}(I_r + \text{var}(\hat{b})D)^{-2}\text{var}(\hat{b})g_{(i)}.$$

Large values for Cook's distance indicate observations for special attention.

Random Effects

A large value for $CD(u)_i$ indicates that the $i-$th observation is influential in predicting random effects.

linear functions

$CD(\psi)_i$ does not have to be calculated unless $CD(\beta)_i$ is large.

For LME models, two formulations exist; a Cook's distance that examines the change in fixed fixed parameter estimates, and another that examines the change in random effects parameter estimates. The outcome of either Cook's distance is a scaled change in either β or θ.

0.3.1 Change in the precision of estimates

The effect on the precision of estimates is separate from the effect on the point estimates. Data points that have a small Cook's distance, for example, can still greatly affect hypothesis tests and confidence intervals, if their influence on the precision of the estimates is large.