

Contents

1	Introduction	2
1.1	Influence	2
2	Influence analysis	4
2.1	Cook's 1986 paper on Local Influence	4
2.2	Overall Influence	4
2.3	Quantifying Influence	4
2.4	Model Data Agreement	5
2.5	Residual diagnostics	5
2.6	Extension of techniques to LME Models	6
2.7	Influence	8
2.8	Leverage	8
2.8.1	Calculation of Leverage (h)	8
2.9	Summary of Influence Statistics	9
2.10	Interpreting Cook's Distance	9
3	Iterative and non-iterative influence analysis	10
3.1	Iterative Influence Analysis	10
4	Influence analysis	10
5	Effects on fitted and predicted values	11
5.1	Overall Influence	11
5.2	Marginal Residuals	11
6	Covariance Parameters	11
6.1	Methods and Measures	11
6.2	Influence measures using R	12
7	Framework for Model Validation using Residual Diagnostics	12
8	Model Validation Framework	13
8.1	Residual Analysis	14
8.2	Outliers and Leverage	15

8.3	Matrix Notation for Case Deletion	15
8.4	Extension of Diagnostic Methods to LME models	15
9	Analysis of Influence	16
9.1	Further Assumptions of Linear Models	16
9.2	Summary of Schabenberger's Paper	17
9.3	Summary of Paper	18
10	Influence in LME Models	19
11	Influence analysis for LME Models	19
11.1	Influence Diagnostics: Basic Idea and Statistics	20
11.2	Influence Analysis for LME Models	20
11.3	Influence Statistics for LME models	20
11.4	Quantifying Influence	22
12	Case Deletion Diagnostics	23
12.1	Deletion Diagnostics	23
13	Terminology for Case Deletion diagnostics	23

1 Introduction

In classical linear models model diagnostics have been become a required part of any statistical analysis, and the methods are commonly available in statistical packages and standard textbooks on applied regression. However it has been noted by several papers that model diagnostics do not often accompany LME model analyses. Model diagnostic techniques determine whether or not the distributional assumptions are satisfied, and to assess the influence of unusual observations.

1.1 Influence

Broadly defined, “*influence*” is understood as the ability of a single or multiple data points, through their presence or absence in the data, to alter important aspects of the analysis, yield qualitatively different inferences, or violate assumptions of the statistical model.

Broadly defined, influence is understood as the ability of a single or multiple data points, through their presence or absence in the data, to alter important aspects of the analysis, yield qualitatively different inferences, or violate assumptions of the statistical model. The goal of influence analysis is not primarily to mark data points for deletion so that a better model fit can be achieved for the reduced data, although this might be a result of influence analysis (Schabenberger, 2004). The goal of influence analysis is not primarily to mark data points for deletion so that a better model fit can be achieved for the reduced data, although this might be a result of influence analysis. The goal is rather to determine which cases are influential and the manner in which they are important to the analysis. Outliers, for example, may be the most noteworthy data points in an analysis. They can point to a model breakdown and lead to development of a better model.

2 Influence analysis

Likelihood based estimation methods, such as ML and REML, are sensitive to unusual observations. Influence diagnostics are formal techniques that assess the influence of observations on parameter estimates for β and θ . A common technique is to refit the model with an observation or group of observations omitted.

West et al. (2007) examines a group of methods that examine various aspects of influence diagnostics for LME models. For overall influence, the most common approaches are the ‘likelihood distance’ and the ‘restricted likelihood distance’.

2.1 Cook’s 1986 paper on Local Influence

Cook 1986 introduced methods for local influence assessment. These methods provide a powerful tool for examining perturbations in the assumption of a model, particularly the effects of local perturbations of parameters of observations.

The local-influence approach to influence assessment is quite different from the case deletion approach, comparisons are of interest.

$$r_{mi} = x_i^T \hat{\beta} \quad (1)$$

2.2 Overall Influence

An overall influence statistic measures the change in the objective function being minimized. For example, in OLS regression, the residual sums of squares serves that purpose. In linear mixed models fit by maximum likelihood (ML) or restricted maximum likelihood (REML), an overall influence measure is the likelihood distance [Cook and Weisberg].

2.3 Quantifying Influence

The basic procedure for quantifying influence is simple as follows:

- Fit the model to the data and obtain estimates of all parameters.
- Remove one or more data points from the analysis and compute updated estimates of model parameters.

- Based on full- and reduced-data estimates, contrast quantities of interest to determine how the absence of the observations changes the analysis.

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2.5 Model Data Agreement

Schabenberger(20XX) describes the examination of model-data agreement as comprising several elements;

- residual analysis,
- goodness of fit,
- collinearity diagnostics
- influence analysis.

2.6 Influence Analysis for LME Models

The linear mixed effects model is a useful methodology for fitting a wide range of models. However, linear mixed effects models are known to be sensitive to outliers. Christensen et al. (1992) advises that identification of outliers is necessary before conclusions may be drawn from the fitted model.

Standard statistical packages concentrate on calculating and testing parameter estimates without considering the diagnostics of the model. The assessment of the effects of perturbations in data, on the outcome of the analysis, is known as statistical influence

analysis. Influence analysis examines the robustness of the model. Influence analysis methodologies have been used extensively in classical linear models, and provided the basis for methodologies for use with LME models. Computationally inexpensive diagnostics tools have been developed to examine the issue of influence (Zewotir and Galpin, 2005). Studentized residuals, error contrast matrices and the inverse of the response variance covariance matrix are regular components of these tools.

Influence arises at two stages of the LME model. Firstly when V is estimated by \hat{V} , and subsequent estimations of the fixed and random regression coefficients β and u , given \hat{V} .

2.7 Influence Diagnostics: Basic Idea and Statistics

The general idea of quantifying the influence of one or more observations relies on computing parameter estimates based on all data points, removing the cases in question from the data, refitting the model, and computing statistics based on the change between full-data and reduced-data estimation.

Influence Diagnostics : Basic Idea and Statistics

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Influence statistics can be coarsely grouped by the aspect of estimation that is their primary target:

- overall measures compare changes in objective functions: (restricted) likelihood distance (Cook and Weisberg 1982, Ch. 5.2)
- influence on parameter estimates: Cooks (Cook 1977, 1979), MDFFITS (Belsley, Kuh, and Welsch 1980, p. 32)
- influence on precision of estimates: CovRatio and CovTrace
- influence on fitted and predicted values: PRESS residual, PRESS statistic (Allen 1974), DFFITS (Belsley, Kuh, and Welsch 1980, p. 15)

- outlier properties: internally and externally studentized residuals, leverage

For linear models for uncorrelated data, it is not necessary to refit the model after removing a data point in order to measure the impact of an observation on the model. The change in fixed effect estimates, residuals, residual sums of squares, and the variance-covariance matrix of the fixed effects can be computed based on the fit to the full data alone. By contrast, in mixed models several important complications arise. Data points can affect not only the fixed effects but also the covariance parameter estimates on which the fixed-effects estimates depend.

Furthermore, closed-form expressions for computing the change in important model quantities might not be available. This section provides background material for the various influence diagnostics available with the MIXED procedure. See the section Mixed Models Theory for relevant expressions and definitions. The parameter vector denotes all unknown parameters in the and matrix. The observations whose influence is being ascertained are represented by the set and referred to simply as "the observations in ." The estimate of a parameter vector, such as , obtained from all observations except those in the set is denoted . In case of a matrix , the notation represents the matrix with the rows in removed; these rows are collected in . If is symmetric, then notation implies removal of rows and columns. The vector comprises the responses of the data points being removed, and is the variance-covariance matrix of the remaining observations. When , lowercase notation emphasizes that single points are removed, such as .

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2.8 Residual diagnostics

For classical linear models, residual diagnostics are typically implemented as a plot of the observed residuals and the predicted values. A visual inspection for the presence of trends inform the analyst on the validity of distributional assumptions, and to detect outliers and influential observations.

Extension of techniques to LME Models

Model diagnostic techniques, well established for classical models, have since been adapted for use with linear mixed effects models. Diagnostic techniques for LME models are inevitably more difficult to implement, due to the increased complexity.

Beckman, Nachtsheim and Cook (1987) applied the local influence method of Cook (1986) to the analysis of the linear mixed model.

While the concept of influence analysis is straightforward, implementation in mixed models is more complex. Update formulae for fixed effects models are available only when the covariance parameters are assumed to be known.

If the global measure suggests that the points in U are influential, the nature of that influence should be determined. In particular, the points in U can affect the following

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- fitted and predicted values.

2.11 Influence

The influence of an observation can be thought of in terms of how much the predicted scores for other observations would differ if the observation in question were not included.

Cook's D is a good measure of the influence of an observation and is proportional to the sum of the squared differences between predictions made with all observations in the analysis and predictions made leaving out the observation in question. If the predictions are the same with or without the observation in question, then the observation has no influence on the regression model. If the predictions differ greatly when the observation is not included in the analysis, then the observation is influential.

2.12 Leverage

The leverage of an observation is based on how much the observation's value on the predictor variable differs from the mean of the predictor variable. The greater an observation's leverage, the more potential it has to be an influential observation.

For example, an observation with a value equal to the mean on the predictor variable has no influence on the slope of the regression line regardless of its value on the criterion variable. On the other hand, an observation that is extreme on the predictor variable has the potential to affect the slope greatly.

2.12.1 Calculation of Leverage (h)

The first step is to standardize the predictor variable so that it has a mean of 0 and a standard deviation of 1. Then, the leverage (h) is computed by squaring the observation's value on the standardized predictor variable, adding 1, and dividing by the number of observations.

2.13 Summary of Influence Statistics

- **Studentized Residuals** Residuals divided by their estimated standard errors (like t-statistics). Observations with values larger than 3 in absolute value are considered outliers.
- **Leverage Values (Hat Diag)** Measure of how far an observation is from the

others in terms of the levels of the independent variables (not the dependent variable). Observations with values larger than $2(k+1)/n$ are considered to be potentially highly influential, where k is the number of predictors and n is the sample size.

- **DFFITS** Measure of how much an observation has effected its fitted value from the regression model. Values larger than $2\sqrt{(k+1)/n}$ in absolute value are considered highly influential.
- **DFBETAS** Measure of how much an observation has effected the estimate of a regression coefficient (there is one DFBETA for each regression coefficient, including the intercept). Values larger than $2/\sqrt{n}$ in absolute value are considered highly influential.

The measure that measures how much impact each observation has on a particular predictor is DFBETAs The DFBETA for a predictor and for a particular observation is the difference between the regression coefficient calculated for all of the data and the regression coefficient calculated with the observation deleted, scaled by the standard error calculated with the observation deleted.

- **Cooks D** Measure of aggregate impact of each observation on the group of regression coefficients, as well as the group of fitted values. Values larger than $4/n$ are considered highly influential.

2.14 Interpreting Cook's Distance

A common rule of thumb is that an observation with a value of Cook's D over 1.0 has too much influence. As with all rules of thumb, this rule should be applied judiciously and not thoughtlessly.

3 Iterative and non-iterative influence analysis

Schabenberger (2004) highlights some of the issue regarding implementing mixed model diagnostics.

A measure of total influence requires updates of all model parameters.

however, this doesnt increase the procedures execution time by the same degree.

3.1 Iterative Influence Analysis

For linear models, the implementation of influence analysis is straightforward. However, for LME models, the process is more complex. Update formulas for the fixed effects are available only when the covariance parameters are assumed to be known. A measure of total influence requires updates of all model parameters. This can only be achieved in general is by omitting observations, then refitting the model.

Schabenberger (2004) describes the choice between iterative influence analysis and non-iterative influence analysis.

4 Influence analysis

Likelihood based estimation methods, such as ML and REML, are sensitive to unusual observations. Influence diagnostics are formal techniques that assess the influence of observations on parameter estimates for β and θ . A common technique is to refit the model with an observation or group of observations omitted.

West et al. (2007) examines a group of methods that examine various aspects of influence diagnostics for LME models. For overall influence, the most common approaches are the ‘likelihood distance’ and the ‘restricted likelihood distance’.

Diagnostic Methods for OLS models

Influence diagnostics are formal techniques allowing for the identification of observations that exert substantial influence on the estimates of fixed effects and variance covariance parameters.

The idea of influence diagnostics for a given observation is to quantify the effect of omission of this observation from the data on the results of the model fit. To this aim, the concept of likelihood displacement is used.

5 Effects on fitted and predicted values

$$\hat{e}_{i(U)} = y_i - x\hat{\beta}_{(U)} \quad (2)$$

5.1 Overall Influence

An overall influence statistic measures the change in the objective function being minimized. For example, in OLS regression, the residual sums of squares serves that purpose. In linear mixed models fit by maximum likelihood (ML) or restricted maximum likelihood (REML), an overall influence measure is the likelihood distance [Cook and Weisberg].

5.2 Marginal Residuals

$$\begin{aligned}\hat{\beta} &= (X^T R^{-1} X)^{-1} X^T R^{-1} Y \\ &= BY\end{aligned}$$

6 Covariance Parameters

The unknown variance elements are referred to as the covariance parameters and collected in the vector θ .

6.1 Methods and Measures

The key to making deletion diagnostics useable is the development of efficient computational formulas, allowing one to obtain the case deletion diagnostics by making use of basic building blocks, computed only once for the full model.

Zewotir and Galpin (2005) lists several established methods of analyzing influence in LME models. These methods include

- Cook's distance for LME models,
- likelihood distance,
- the variance (information) ration,
- the Cook-Weisberg statistic,
- the Andrews-Prebigon statistic.

6.2 Influence measures using R

R provides the following influence measures of each observation.

	dfb.1_	dfb.A	dffit	cov.r	cook.d	hat
1	0.42	-0.42	-0.56	1.13	0.15	0.18
2	0.17	-0.17	-0.34	1.14	0.06	0.11
3	0.01	-0.01	-0.24	1.17	0.03	0.08
4	-1.08	1.08	1.57	0.24	0.56	0.16
5	-0.14	0.14	-0.24	1.30	0.03	0.13
6	-0.00	0.00	-0.11	1.31	0.01	0.08
7	-0.04	0.04	-0.08	1.37	0.00	0.11
8	0.02	-0.02	0.15	1.28	0.01	0.09
9	0.69	-0.68	0.75	2.08	0.29	0.48
10	0.18	-0.18	-0.22	1.63	0.03	0.27
11	-0.03	0.03	-0.04	1.53	0.00	0.19
12	-0.25	0.25	0.44	1.05	0.09	0.12

7 Framework for Model Validation using Residual Diagnostics

In statistical modelling, the process of model validation is a critical step, but also a step that is too often overlooked. A very simple procedure is to examine commonly encountered metrics, such as the R^2 value. However, using a small handful of simple measures and methods is insufficient to properly assess the quality of a fitted model. To do so properly, a full and comprehensive analysis that tests of all of the assumptions, as far as possible, must be carried out. A statistical model, whether of the fixed-effects or mixed-effects variety, represents how you think your data were generated. Following model specification and estimation, it is of interest to explore the model-data agreement by raising questions such as

- Does the model-data agreement support the model assumptions?

- Should model components be refined, and if so, which components? For example, should regressors be added or removed, and is the covariation of the observations modeled properly?
- Are the results sensitive to model and/or data? Are individual data points or groups of cases particularly influential on the analysis?

8 Model Validation Framework

In statistical modelling, the process of model validation is a critical step of model fitting process, but also a step that is too often overlooked. A very simple procedure is to examine commonly-used metrics, such as the R^2 value. However, using a small handful of simple measures and methods is insufficient to properly assess the quality of a fitted model. To do so properly, a full and comprehensive analysis that tests of all of the assumptions, as far as possible, must be carried out.

Schabenberger (2005) describes the model validation framework as comprised of the following tasks

- overall measures of goodness-of-fit
- the informal, graphical examination of estimates of model errors to assess the quality of distributional assumptions: residual analysis
- the quantitative assessment of the inter-relationship of model components; for example, collinearity diagnostics
- the qualitative and quantitative assessment of influence of cases on the analysis, i.e. influence analysis.

The sensitivity of a model is studied through measures that express its stability under perturbations. You are not interested in a model that is either overly stable or overly sensitive. Changes in the data or model components should produce commensurate changes in the model output. The difficulty is to determine when the changes are substantive enough to warrant further investigation, possibly leading to a reformulation of the model or changes in the data (such as dropping outliers). This paper is primarily concerned with stability of linear mixed models to perturbations of the data; that is, with influence analysis.

8.1 Residual Analysis

A residual is the difference between an observed quantity and its estimated or predicted value. Residual analysis is a widely used model validation technique. A residual is simply the difference between an observed value and the corresponding fitted value, as predicted by the model. The rationale is that, if the model is properly fitted to the model, then the residuals would approximate the random errors that one should expect. that is to say, if the residuals behave randomly, with no discernible trend, the model has fitted the data well. If some sort of non-random trend is evident in the model, then the model can be considered to be poorly fitted. Statistical software environments, such as the R Programming language, provides a suite of tests and graphical procedure sfor appraising a fitted linear model, with several of these procedures analysing the model residuals.

In classical linear models, an examination of model-data agreement has traditionally revolved around

The second part of the chapter looks at diagnostics techniques for LME models, firstly covering the theory, then proceeding to a discussion on implementing these using R code.

While a substantial body of work has been developed in this area, there is still areas worth exploring. In particular the development of graphical techniques pertinent to LME models should be looked at.

Residual analysis is a widely used model validation technique. A residual is simply the difference between an observed value and the corresponding fitted value, as predicted by the model. The rationale is that, if the model is properly fitted to the model, then the residuals would approximate the random errors that one should expect. that is to say, if the residuals behave randomly, with no discernible trend, the model has fitted the data well. If some sort of non-random trend is evident in the model, then the model can be considered to be poorly fitted.

Statistical software environments, such as the R Programming language, provides a suite of tests and graphical procedure sfor appraising a fitted linear model, with several of these procedures analysing the model residuals.

8.2 Outliers and Leverage

The question of whether or not a point should be considered an outlier must also be addressed. An outlier is an observation whose true value is unusual given its value on the predictor variables. The leverage of an observation is a further consideration. Leverage describes an observation with an extreme value on a predictor variable is a point with high leverage. High leverage points can have a great amount of effect on the estimate of regression coefficients.

Influence can be thought of as the product of leverage and outlierness. An observation is said to be influential if removing the observation substantially changes the estimate of the regression coefficients. The R programming language has a variety of methods used to study each of the aspects for a linear model. While linear models and GLMS can be studied with a wide range of well-established diagnostic techniques, the choice of methodology is much more restricted for the case of LMEs.

For classical linear models, residual diagnostics are typically conducted using a plot of the observed residuals and the predicted values. A visual inspection for the presence of trends inform the analyst on the validity of distributional assumptions, and to detect outliers and influential observations.

8.3 Extension of Diagnostic Methods to LME models

When similar notions of statistical influence are applied to mixed models, things are more complicated. Removing data points affects fixed effects and covariance parameter estimates. Update formulas for *leave-one-out* estimates typically fail to account for changes in covariance parameters.

? noted the case deletion diagnostics techniques have not been applied to linear mixed effects models and seeks to develop Christensen et al. (1992) noted the case deletion diagnostics techniques had not been applied to linear mixed effects models and seeks to develop methodologies in that respect. Christensen et al. (1992) develops these techniques in the context of REML.

Demidenko (2004) extends several regression diagnostic techniques commonly used in linear regression, such as leverage, infinitesimal influence, case deletion diagnostics, Cook's distance, and local influence to the linear mixed-effects model. In each case, the proposed new measure has a direct interpretation in terms of the effects on a

parameter of interest, and reduces to the familiar linear regression measure when there are no random effects.

The new measures that are proposed by Demidenko (2004) are explicitly defined functions and do not require re-estimation of the model, especially for cluster deletion diagnostics. The basis for both the cluster deletion diagnostics and Cook's distance is a generalization of Miller's simple update formula for case deletion for linear models. Furthermore Demidenko (2004) shows how Pregibon's infinitesimal case deletion diagnostics is adapted to the linear mixed-effects model.

Demidenko (2004) proposes two likelihood-based diagnostics for identifying individuals that can influence the choice between two competing models.

9 Analysis of Influence

9.1 Further Assumptions of Linear Models

As with fitted models, the assumption of normality of residuals and homogeneity of variance is applicable to LMEs also.

Homoscedascity is the technical term to describe the variance of the residuals being constant across the range of predicted values. Heteroscedascity is the converse scenario : the variance differs along the range of values.

In recent years, mixed models have become invaluable tools in the analysis of experimental and observational data. In these models, more than one term can be subject to random variation. Mixed model technology enables you to analyze complex experimental data with hierarchical random processes, temporal, longitudinal, and spatial data, to name just a few important applications.

9.2 Summary of Schabenberger's Paper

On occasion, quantification is not possible. Assume, for example, that a data point is removed and the new estimate of the G matrix is not positive definite. This may occur if a variance component estimate now falls on the boundary of the parameter space. Thus, it may not be possible to compute certain influence statistics comparing the full-data and reduced-data parameter estimates. However, knowing that a new singularity was encountered is important qualitative information about the data points influence

on the analysis.

The basic procedure for quantifying influence is simple:

1. Fit the model to the data and obtain estimates of all parameters.
2. Remove one or more data points from the analysis and compute updated estimates of model parameters.
3. Based on full- and reduced-data estimates, contrast quantities of interest to determine how the absence of the observations changes the analysis.

We use the subscript (U) to denote quantities obtained without the observations in the set U. For example, (U) denotes the fixed-effects *leave-U-out* estimates. Note that the set U can contain multiple observations.

If the global measure suggests that the points in U are influential, you should next determine the nature of that influence. In particular, the points can affect

- the estimates of fixed effects
- the estimates of the precision of the fixed effects
- the estimates of the covariance parameters
- the estimates of the precision of the covariance parameters
- fitted and predicted values

It is important to further decompose the initial finding to determine whether data points are actually troublesome. Simply because they are influential somehow, should not trigger their removal from the analysis or a change in the model. For example, if points primarily affect the precision of the covariance parameters without exerting much influence on the fixed effects, then their presence in the data may not distort hypothesis tests or confidence intervals about β .

9.3 Summary of Paper

Standard residual and influence diagnostics for linear models can be extended to LME models. The dependence of the fixed effects solutions on the covariance parameters has important ramifications on the perturbation analysis. Calculating the studentized

residuals-And influence statistics whereas each software procedure can calculate both conditional and marginal raw residuals, only SAS Proc Mixed is currently the only program that provide studentized residuals Which are preferred for model diagnostics. The conditional Raw residuals are not well suited to detecting outliers as are the studentized conditional residuals. (schabenberger)

LME are flexible tools for the analysis of clustered and repeated measurement data. LME extend the capabilities of standard linear models by allowing unbalanced and missing data, as long as the missing data are MAR. Structured covariance matrices for both the random effects G and the residuals R . missing at Random.

A conditional residual is the difference between the observed value and the predicted value of a dependent variable- Influence diagnostics are formal techniques that allow the identification observation that heavily influence estimates of parameters. To alleviate the problems with the interpretation of conditional residuals that may have unequal variances, we consider scaling. Residuals obtained in this manner are called studentized residuals.

- Standard residual and influence diagnostics for linear models can be extended to linear mixed models. The dependence of fixed-effects solutions on the covariance parameter estimates has important ramifications in perturbation analysis.
- To gauge the full impact of a set of observations on the analysis, covariance parameters need to be updated, which requires refitting of the model.
- The conditional (subject-specific) and marginal (population-averaged) formulations in the linear mixed model enable you to consider conditional residuals that use the estimated BLUPs of the random effects, and marginal residuals which are deviations from the overall mean.
- Residuals using the BLUPs are useful to diagnose whether the random effects components in the model are specified correctly, marginal residuals are useful to diagnose the fixed-effects components.
- Both types of residuals are available in SAS 9.1 as an experimental option of the MODEL statement in the MIXED procedure.
- It is important to note that influence analyses are performed under the assumption that the chosen model is correct. Changing the model structure can alter

the conclusions. Many other variance models have been fit to the data presented in the repeated measures example. You need to see the conclusions about which model component is affected in light of the model being fit.

10 Influence in LME Models

Model diagnostic techniques, well established for classical models, have since been adapted for use with linear mixed effects models. Diagnostic techniques for LME models are inevitably more difficult to implement, due to the increased complexity.

11 Influence analysis for LME Models

Likelihood based estimation methods, such as ML and REML, are sensitive to unusual observations. Influence diagnostics are formal techniques that assess the influence of observations on parameter estimates for β and θ . A common technique is to refit the model with an observation or group of observations omitted.

West et al. (2007) examines a group of methods that examine various aspects of influence diagnostics for LME models. For overall influence, the most common approaches are the ‘likelihood distance’ and the ‘restricted likelihood distance’.

12 Case Deletion Diagnostics

CPJ develops case deletion diagnostics, in particular the equivalent of Cook’s distance, for diagnosing influential observations when estimating the fixed effect parameters and variance components.

12.1 Matrix Notation for Case Deletion

For notational simplicity, $\mathbf{A}(i)$ denotes an $n \times m$ matrix \mathbf{A} with the i -th row removed, a_i denotes the i -th row of \mathbf{A} , and a_{ij} denotes the (i, j) -th element of \mathbf{A} .

12.2 Deletion Diagnostics

Since the pioneering work of Cook in 1977, deletion measures have been applied to many statistical models for identifying influential observations.

Deletion diagnostics provide a means of assessing the influence of an observation (or groups of observations) on inference on the estimated parameters of LME models.

Data from single individuals, or a small group of subjects may influence non-linear mixed effects model selection. Diagnostics routinely applied in model building may identify such individuals, but these methods are not specifically designed for that purpose and are, therefore, not optimal. We describe two likelihood-based diagnostics for identifying individuals that can influence the choice between two competing models.

Case-deletion diagnostics provide a useful tool for identifying influential observations and outliers.

The computation of case deletion diagnostics in the classical model is made simple by the fact that estimates of β and σ^2 , which exclude the i th observation, can be computed without re-fitting the model. Such update formulas are available in the mixed model only if you assume that the covariance parameters are not affected by the removal of the observation in question. This is rarely a reasonable assumption.

13 Terminology for Case Deletion diagnostics

Preisser (1996) describes two type of diagnostics. When the set consists of only one observation, the type is called 'observation-diagnostics'. For multiple observations, Preisser describes the diagnostics as 'cluster-deletion' diagnostics.

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