

September 20, 2024

# 1 Interrupted time series analysis (ITS) modelling with restricted cubic spline and cyclical trends.

```
[46]: # Import necessary libraries.  
import pymc as pm  
import pandas as pd  
from utils import rcspline_eval, h, RR_hdi_calculator  
from model import run_mod  
import matplotlib.pyplot as plt  
import numpy as np  
import arviz as az
```

## 2 Overview

The following is a Bayesian workflow example of an ITS analysis based on Bernal, Cummins, Gasparri, (2017) tutorial using data from Barone-Adesi et al. (2011) and some advanced modelling options inspired by similar analysis from chapter two of Frank Harrells' wonderful [Regression Modeling Strategies](#) textbook. Specifically, the use of restricted cubic splines (rcs) Devlin & Weeks (1986) and cyclic trends to capture nonlinearity and seasonality due to the timeseries nature of the data whilst estimating a causal effect using an ITS analysis methodology (Bhaskaran et al. 2013).

Causal models using ITS can be easily estimated using Python/PyMC. Prepackaged examples are available in the form provided CausalPy, one of PyMC's ever-developing extension packages (Abril-Pla et al., 2023). Currently, however, the model syntax is limited and focuses on using prediction-based methods to represent causal effects (this is likely due to the design choice of CausalPy to also support Scikit-learn forms of the models) to determine and visualise the causal effects similar to those generated by the R-based CausalImpact package (Brodersen et al. 2017).

The design choices for ITS analysis applied within the CausalPy package are just as applicable to the following analysis (probably warranting a separate example) and the models applied. However, as stated above, the following analysis provides a Bayesian version to the tutorial analysis presented by Bernal et al., and as such, the focus here is on the statistical estimation of a causal estimand Lundberg et al. (2021), specifically the risk ratio difference between pre and post-intervention.

### 2.1 Data description

The data analysed below is taken from Barone-Adesi et al. (2011). Their study used an ITS design to determine the causal effect of a nation wide regulation on smoking in Italy on the standardised

rate of acute coronary heart event cases (ACE) with focus in this analysis being specifically for the Sicily region.

## 2.2 Import data

```
[47]: # Load in data
df = pd.read_csv("https://raw.githubusercontent.com/HPCCurtis/Datasets/main/
↳sicily.csv")

# Add datetime for plotting.
df['date'] = pd.to_datetime(df[['year', 'month']].assign(day=1))

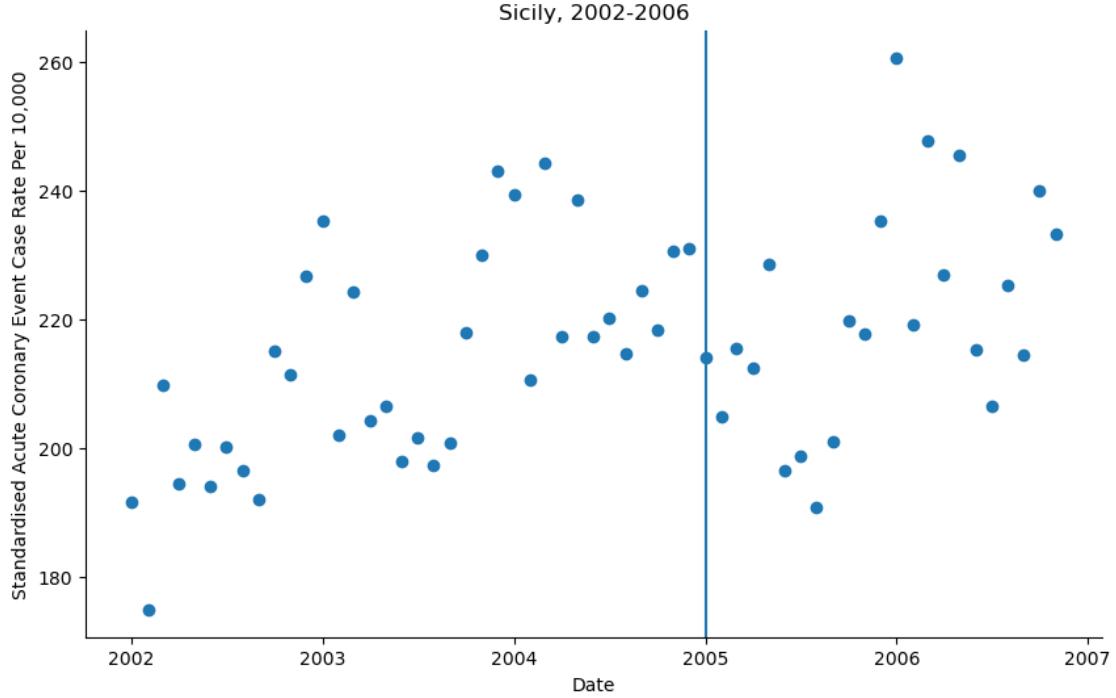
# Identify intervention date.
intervention_time = df.time[36]
intervention_date = df.date[36]
```

```
[48]: df.head()
```

```
[48]: Unnamed: 0  year  month  aces  time  smokban      pop      stdpop  \
0           1  2002      1    728     1         0  364277.4  379875.3
1           2  2002      2    659     2         0  364277.4  376495.5
2           3  2002      3    791     3         0  364277.4  377040.8
3           4  2002      4    734     4         0  364277.4  377116.4
4           5  2002      5    757     5         0  364277.4  377383.4

      rate      date
0  191.641836  2002-01-01
1  175.035293  2002-02-01
2  209.791619  2002-03-01
3  194.634866  2002-04-01
4  200.591759  2002-05-01
```

```
[49]: # Visualise the ACE data.
_, ax = plt.subplots(figsize=(10, 6));
plt.scatter(x=df.date, y=df.rate);
plt.title("Sicily, 2002-2006")
plt.ylabel('Standardised Acute Coronary Event Case Rate Per 10,000');
plt.xlabel('Date');
plt.axvline(intervention_date);
ax.spines['top'].set_visible(False);
ax.spines['right'].set_visible(False);
plt.savefig('vis/ACE_scatter.png')
```



### 3 Model overviews

For the following analyses in this tutorial two sepearate models that build on top of each other were fit to the data. Both models fundamentally are a form of Poisson Regression that models the rate of ACE using restricted cubic splines (RCS) and offset term. The difference between the two models is that the second model adds cyclical terms in the form of sin and cosine functions to model an assumed 12 month seasonality period. The following models are expressed in mathematical form that coincides closely with code implementation of PyMC model found in model.py other than the split of the *COS*, *SIN* and level-change terms (for exposition) which in the code are just added to the RCS basis spline design matrix.

### 3.1 RCS Model

$$y \sim \text{Poisson}(\lambda) \quad (1)$$

$$\lambda = \exp(a + \text{offset}(z) + f(x) + \text{level-change} * \beta_5) \quad (2)$$

$$f(x) = \sum_{k=1}^4 \beta_k \phi_k(x) \quad (3)$$

$$\alpha \sim \mathcal{N}(0, 10) \quad (4)$$

$$\beta_{1...7} \sim \mathcal{N}(0, 10) \quad (5)$$

$$\text{offset}(z) = \log(z) \quad (6)$$

$$\text{level-change} = \begin{cases} 1 & \text{if } x \geq 37 \\ 0 & \text{otherwise} \end{cases} \quad (7)$$

### 3.2 RCS model with cyclic trend

$$y \sim \text{Poisson}(\lambda) \quad (8)$$

$$\lambda = \exp(a + \text{offset}(z) + f(x) + \text{COS} + \text{SIN} + \text{level-change} \cdot \beta_7) \quad (9)$$

$$f(x) = \sum_{k=1}^4 \beta_k \phi_k(x) \quad (10)$$

$$\text{COS} = \sin\left(\frac{2\pi x}{12}\right) \cdot \beta_5 \quad (11)$$

$$\text{SIN} = \cos\left(\frac{2\pi x}{12}\right) \cdot \beta_6 \quad (12)$$

$$\alpha \sim \mathcal{N}(0, 10) \quad (13)$$

$$\beta_{1...7} \sim \mathcal{N}(0, 10) \quad (14)$$

$$\text{offset}(z) = \log(z) \quad (15)$$

$$\text{level-change} = \begin{cases} 1 & \text{if } x \geq 37 \\ 0 & \text{otherwise} \end{cases} \quad (16)$$

#### 3.2.1 Generate model design matrices

No basic implementations of functions to generate design matrices for restricted cubic splines or basic cyclical trends exist in Python (or at least I couldn't find them). Therefore, I implemented the necessary functionality within the `utils.py` file associated with this analysis project. The implementations are based of [Frank Harrells Hmisc R package](#)

```
[50]: # Impact component (level change here) is the column of design matrix that
      ↪ estimates
      # the parameter for the causal effect.
      level_change = (df.time >= 37).astype(int)

      # Generate design matrices for rcs model and rcs with cyclical components
      dm, knots = rcspline_eval(df.time, nk = 6)
      dm_cyl = h(df.time, knots=knots)
```

```
# Add causal parameter column to each model matrix.
dm = np.column_stack((dm, level_change))
dm_cyl = np.column_stack((dm_cyl, level_change))

# Add offset to model matrix to deal with overdispersion.
offset = np.log(df['stdpop']).values
```

```
[51]: # Fit PyMC models stored in model.py run_mod function.
trace, model_rcs = run_mod(dm = dm, df=df, offset=offset)
trace_cyl, model_cyl = run_mod(dm = dm_cyl, df=df, offset = offset)
```

```
0%|          | 0/2000 [00:00<?, ?it/s]
0%|          | 0/2000 [00:00<?, ?it/s]
0%|          | 0/2000 [00:00<?, ?it/s]
0%|          | 0/2000 [00:00<?, ?it/s]
```

Output()

```
0%|          | 0/2000 [00:00<?, ?it/s]
0%|          | 0/2000 [00:00<?, ?it/s]
0%|          | 0/2000 [00:00<?, ?it/s]
0%|          | 0/2000 [00:00<?, ?it/s]
```

Output()

## 4 Posterior checks

```
[52]: # Output MCMC summaries for model parameters rcs only model.
az.summary(trace , var_names=["alpha","beta"], hdi_prob=.95)
```

```
[52]:
```

	mean	sd	hdi_2.5%	hdi_97.5%	mcse_mean	mcse_sd	ess_bulk	\
alpha	-7.538	0.019	-7.577	-7.504	0.001	0.000	1195.0	
beta[0]	0.056	0.022	0.008	0.097	0.001	0.001	626.0	
beta[1]	-0.175	0.086	-0.341	0.002	0.003	0.002	611.0	
beta[2]	0.252	0.151	-0.059	0.543	0.006	0.004	662.0	
beta[3]	-0.233	0.184	-0.599	0.127	0.006	0.004	967.0	

```
beta[4] -0.106 0.060 -0.223 0.009 0.001 0.001 1952.0
```

```

      ess_tail  r_hat
alpha      1692.0  1.01
beta[0]     804.0  1.01
beta[1]     949.0  1.01
beta[2]     926.0  1.01
beta[3]    1310.0  1.00
beta[4]    2107.0  1.00

```

```
[53]: # Output MCMC summaries for model parameters rcs and sine cosine function model.
      az.summary(trace_cyl, var_names=["alpha", "beta"], hdi_prob=.95)
```

```

[53]:      mean      sd  hdi_2.5%  hdi_97.5%  mcse_mean  mcse_sd  ess_bulk  \
alpha   -7.541  0.019   -7.576   -7.502     0.000    0.000   1777.0
beta[0]  0.055  0.021    0.012    0.096     0.001    0.000   1000.0
beta[1] -0.167  0.081   -0.324   -0.004     0.003    0.002    975.0
beta[2]  0.236  0.141   -0.039    0.509     0.004    0.003   1007.0
beta[3] -0.223  0.177   -0.568    0.135     0.005    0.003   1370.0
beta[4]  0.031  0.013    0.007    0.057     0.000    0.000   3315.0
beta[5]  0.037  0.013    0.013    0.062     0.000    0.000   2913.0
beta[6] -0.132  0.062   -0.255   -0.013     0.001    0.001   2793.0

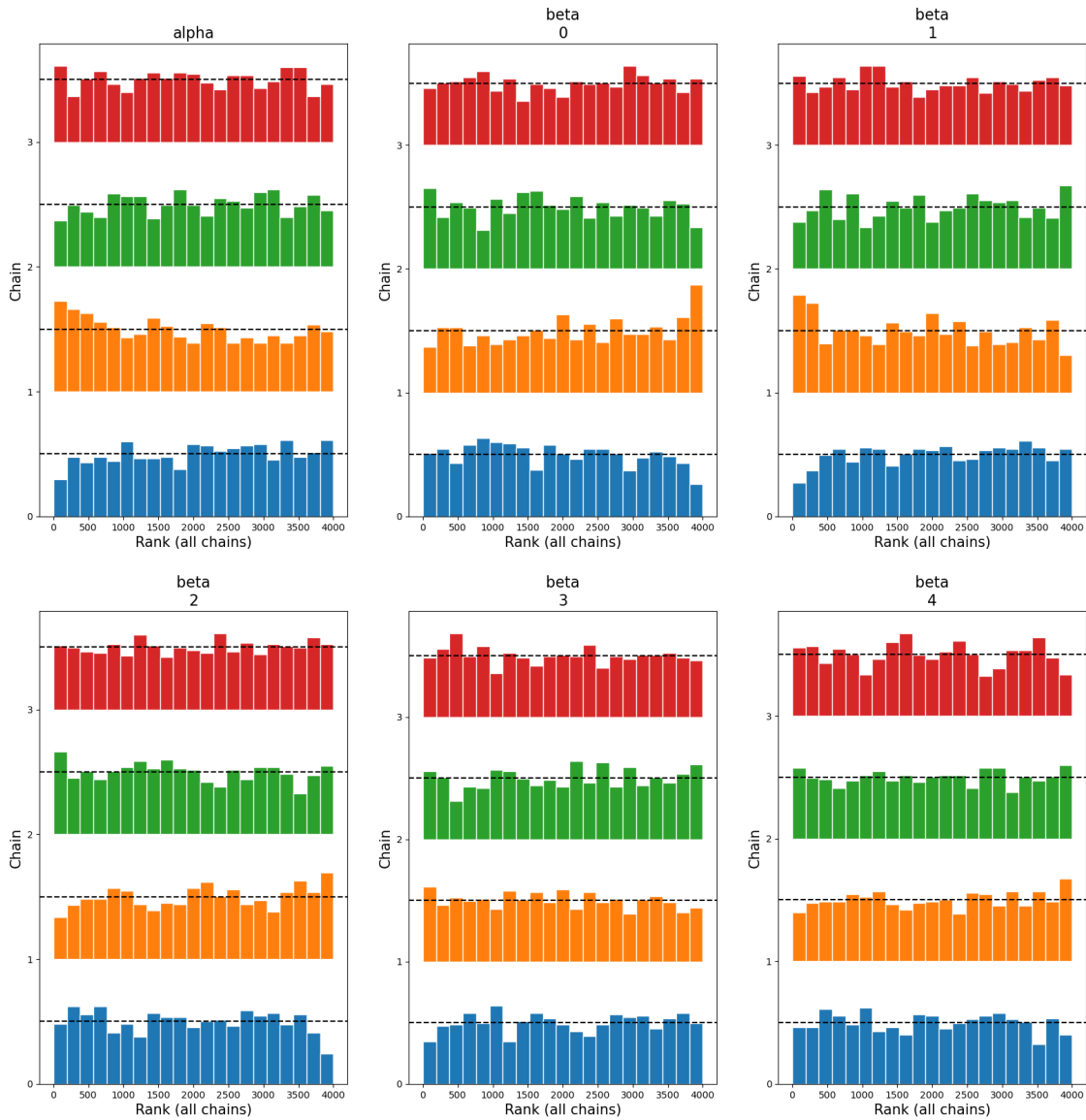
```

```

      ess_tail  r_hat
alpha      2043.0  1.0
beta[0]     1468.0  1.0
beta[1]     1427.0  1.0
beta[2]     1443.0  1.0
beta[3]     1977.0  1.0
beta[4]     2473.0  1.0
beta[5]     2566.0  1.0
beta[6]     2433.0  1.0

```

```
[54]: az.plot_rank(trace, var_names=["alpha", "beta"], figsize=(20,20));
      plt.savefig('vis/rank_rcs.png')
```



```
[55]: az.plot_rank(trace_cyl, var_names=["alpha", "beta"], figsize=(25,25));
plt.savefig('vis/rank_cyl.png')
```



Summary for both models showed good effective sample size (ess) for bulk and tail  $\geq 400$  and rhat all at 1.0 which suggest the chains have converged. Additionally, the rank plots show no issue or deformity in the chains away from uniformity (Vehtari et al. 2021).

## 5 Model Fit

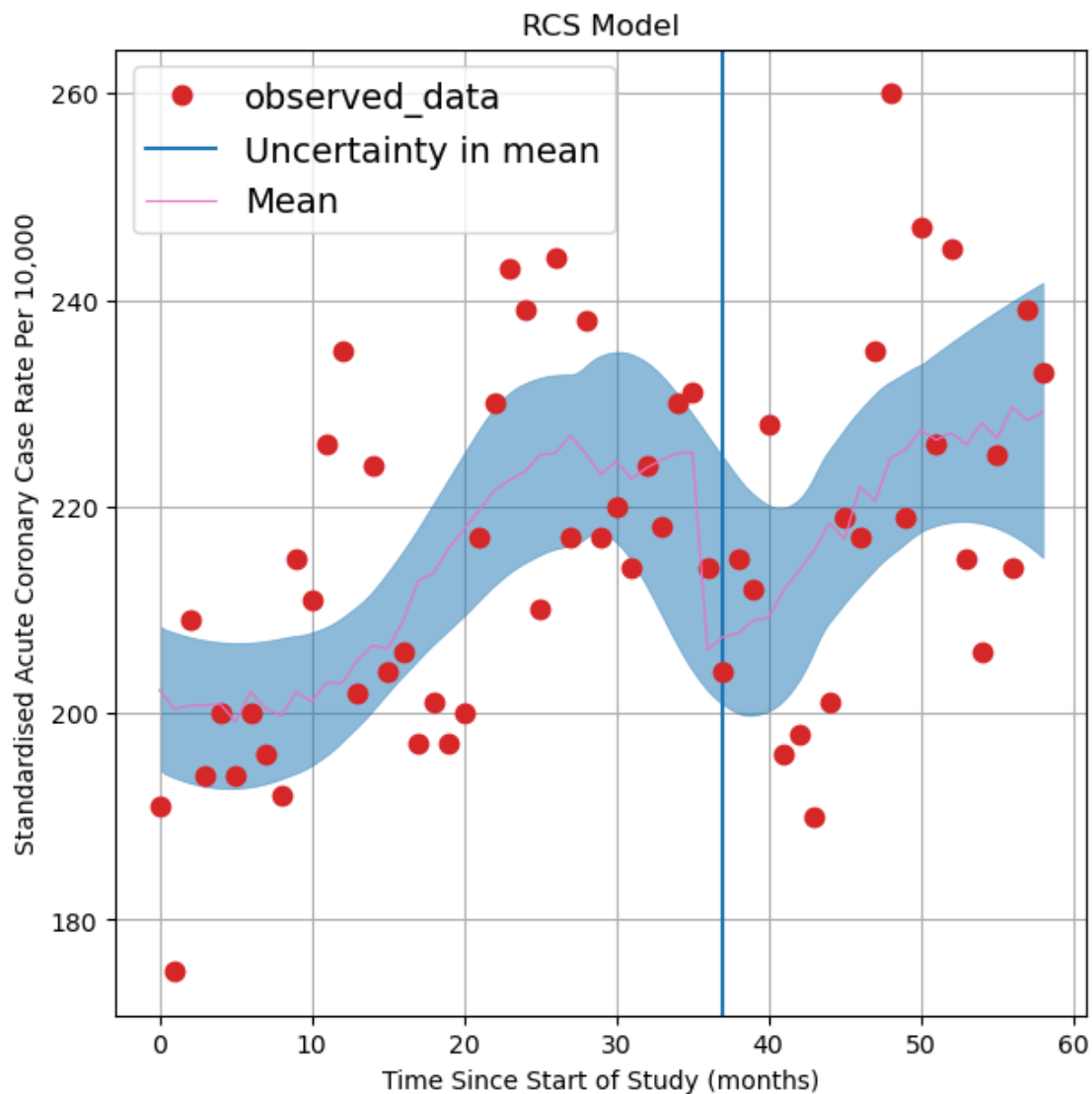
```
[56]: _, ax = plt.subplots(figsize=(7, 7))
az.plot_lm(idata=trace, y="y", num_samples=500, axes=ax, kind_model="hdi",
         y_model="lamda")
plt.ylabel("Standardised Acute Coronary Case Rate Per 10,000")
plt.xlabel("Time Since Start of Study (months)")
plt.title("RCS Model");
```



```
plt.axvline(intervention_time);
plt.savefig('vis/rcs_fit.png')
```

/home/harrison/anaconda3/envs/pymc\_env/lib/python3.11/site-packages/arviz/plots/lmplot.py:211: UserWarning: posterior\_predictive not found in idata

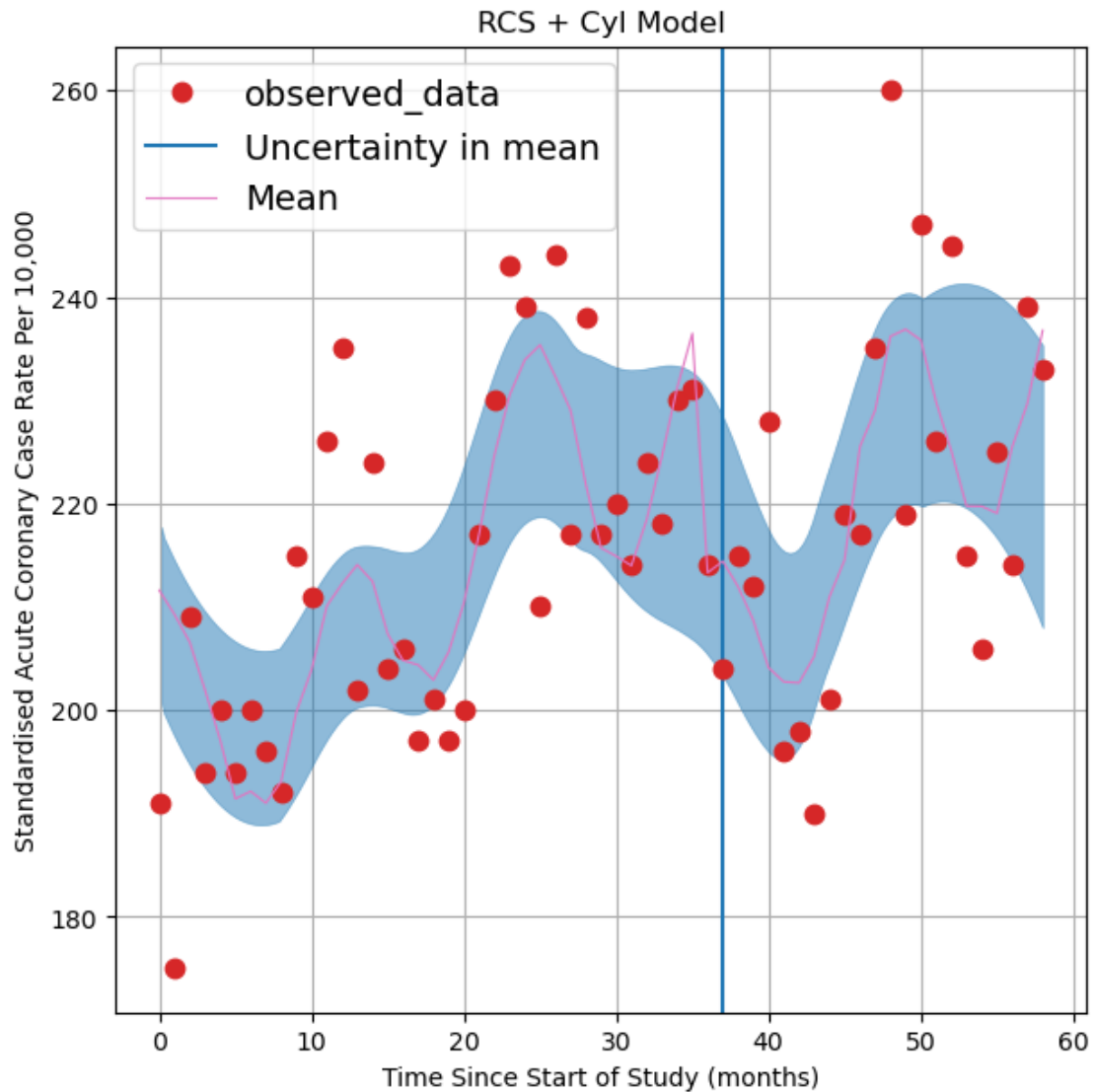
```
warnings.warn("posterior_predictive not found in idata", UserWarning)
```



```
[57]: _, ax = plt.subplots(figsize=(7, 7));
az.plot_lm(idata=trace_cyl, y="y", num_samples=500, axes=ax, kind_model="hdi",
          y_model="lamda");
#plt.axvline(intervention_date);
plt.ylabel('Standardised Acute Coronary Case Rate Per 10,000');
```

```
plt.xlabel("Time Since Start of Study (months)");
plt.title("RCS + Cyl Model");
plt.axvline(intervention_time);
plt.savefig('vis/cyl_fit.png')
```

```
/home/harrison/anaconda3/envs/pymc_env/lib/python3.11/site-
packages/arviz/plots/lmplot.py:211: UserWarning: posterior_predictive not found
in idata
  warnings.warn("posterior_predictive not found in idata", UserWarning)
```



## 6 Posterior predictive checks

```
[58]: # Using model objects posterior predictive simulations
with model_rcs:
    pm.sample_posterior_predictive(trace, extend_inferencedata=True,
    ↪random_seed=1)
with model_cyl:
    pm.sample_posterior_predictive(trace_cyl, extend_inferencedata=True,
    ↪random_seed=1)
```

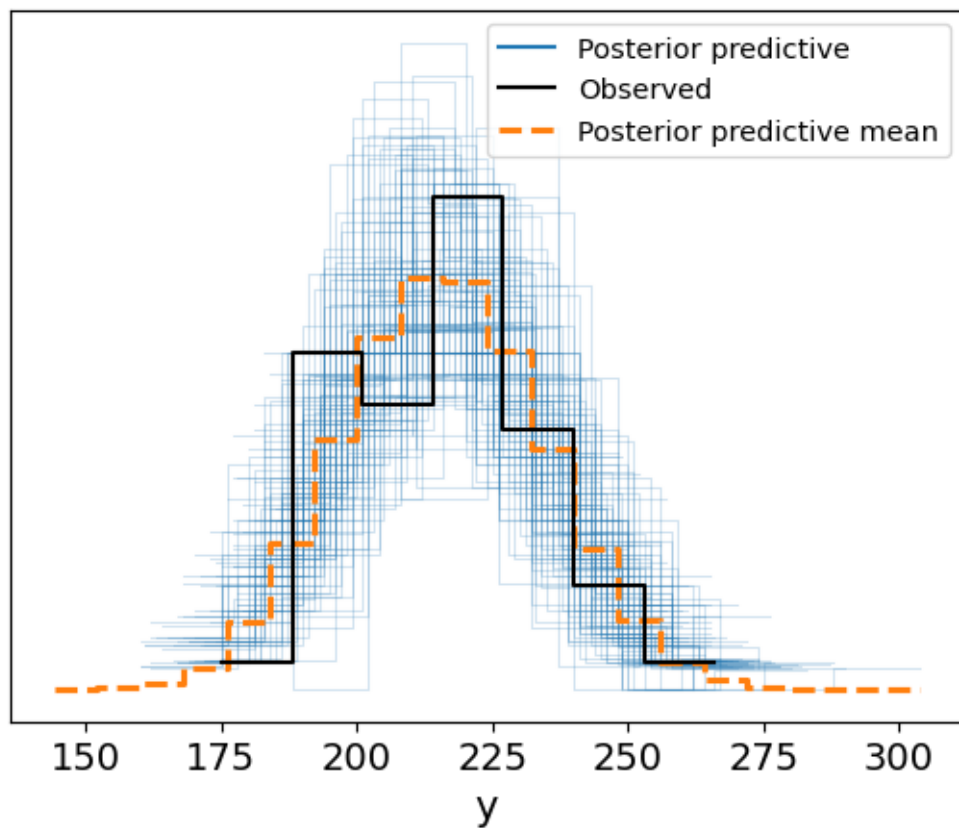
Sampling: [y]

Output()

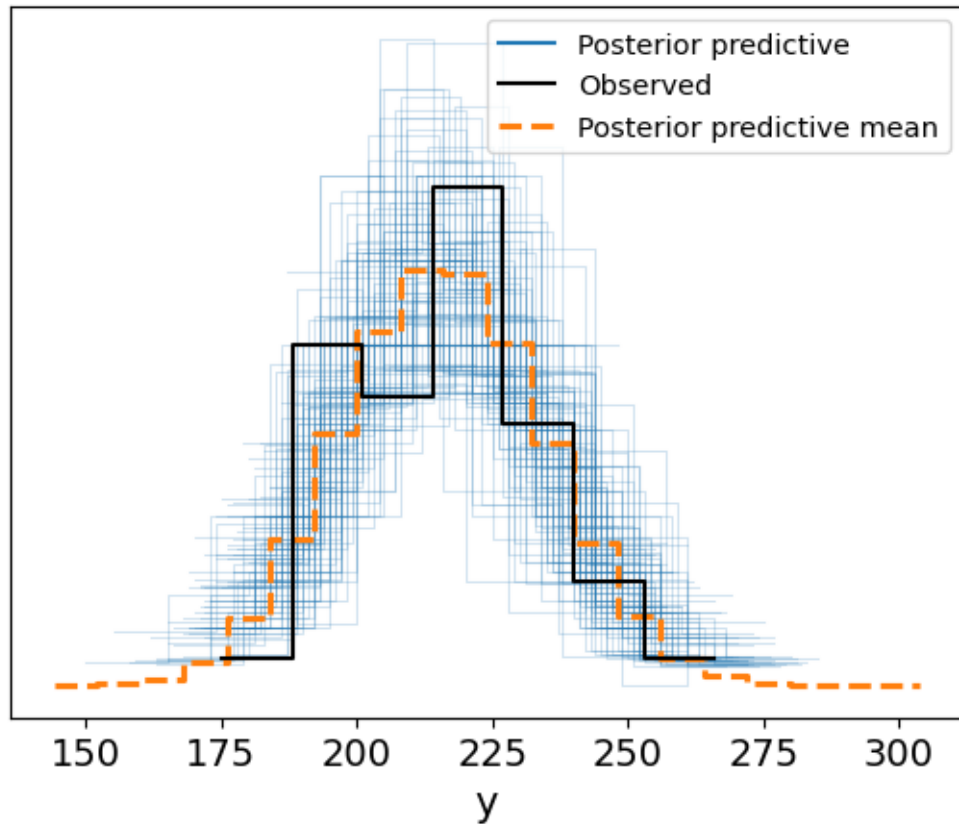
Sampling: [y]

Output()

```
[59]: # Plot posterior predictive check plot.
az.plot_ppc(trace, num_pp_samples=100);
plt.savefig('vis/PPC_rcs.png')
```



```
[60]: # Plot posterior predictive check.  
az.plot_ppc(trace, num_pp_samples=100);  
plt.savefig('vis/PPC_cyl.png')
```



Both models showed a good fit to the data with no major discrepancies between the posterior predictive distributions and the observed data.

## 6.1 Causal Inference estimates

```
[61]: # Calculate Risk Ratio highest density interval (default 95%) for the impact
      ↪ component of the ITS model.
hdi_rcs_lower, hdi_rcs_higher = RR_hdi_calculator(trace=trace.posterior.beta[:,
      ↪,4])
hdi_cyl_lower, hdi_cyl_higher = RR_hdi_calculator(trace=trace_cyl.posterior.
      ↪beta[:, :,6])

# Risk ratio show decrease for relative risk after intervention of smoking
      ↪ policy in both models
print("Risk Ratio for the RCS model", round(np.exp(trace.posterior.beta[:, :,4].
      ↪mean().values), 2), "\u00B1", f"CrI[{hdi_rcs_higher},{hdi_rcs_lower}]")
print("Risk Ratio for the RCS with cyclic trend (seasonality) model", round(np.
      ↪exp(trace_cyl.posterior.beta[:, :,6].mean().values), 2), "\u00B1",
      ↪f"CrI[{hdi_cyl_higher},{hdi_cyl_lower}]")
```

Risk Ratio for the RCS model  $0.9 \pm \text{CrI}[1.01, 0.8]$

Risk Ratio for the RCS with cyclic trend (seasonality) model  $0.88 \pm \text{CrI}[0.99, 0.78]$

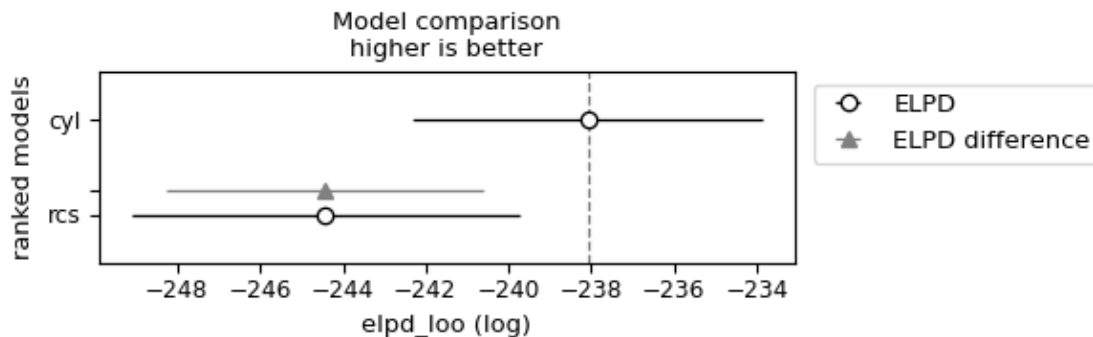
The calculated Risk Ratios (RR) provide insightful outcomes regarding the causal inferences that can be drawn about the impact of smoking regulations on ACE rates in Sicily when applying these specific models to assess causal effects. The interesting outcomes arise when evaluating the causal effect estimates using the statistical standard of assessing values that fall within the 95% credible interval to declare statistical significance (Knowing full well there is no logical basis for this statistical standard, McElreath, 2020).

If the RCS model is used it leads us to conclude that the introduction of smoking regulations had no impact, as the 95% credible interval crosses an RR of 1. In contrast, when applying the same statistical significance standard under the RCS + Cyl model, we find that the introduction of the regulations resulted in a 12% reduction in risk for ACE rates in Sicily post-intervention.

## 7 Model comparison

In Chapter 2 of Regression Modelling Strategies, the model comparison was conducted using the Akaike information criterion (AIC). However, in the strictest sense, model comparison metrics should have little impact on which models are used when applying causal inference methods, as the models should be theoretically informed in terms of the estimand and the resulting estimates. However, this example does provide an option to show the superiority of model comparison methods within the Bayesian workflow/framework. Just keep in mind that such methods are designed for selecting the best model in terms of prediction and not causal inference McElreath (2020).

```
[62]: # Use arviz loo comparison methods using log-likelihoods calculated in the run_mod() call.
df_comp_loo = az.compare({"rcs": trace, "cyl": trace_cyl})
az.plot_compare(df_comp_loo, insample_dev=False);
plt.tight_layout();
plt.savefig('vis/loo_comparison_plot.png');
```



The LOO-CV assessment above shows similar results to the AIC results found by Harrell [see](#). However, our Bayesian models provide a much more useful picture in terms of model comparison, as uncertainty estimates naturally arise from the estimated posteriors. This is useful because,

although the cyclical model was found to be superior for prediction by Harrell’s AIC analysis, that was only in terms of a point estimate. In contrast, the Bayesian LOO-CV analysis above shows, there is a lot of overlap between the models. Therefore, we cannot conclude that the cyclical model is better for prediction than the simpler RCS model.

## 8 References

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- Bernal, J. L., Cummins, S., & Gasparrini, A. (2017). Interrupted time series regression for the evaluation of public health interventions: a tutorial. *International journal of epidemiology*, 46(1), 348-355.
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- Lundberg, I., Johnson, R., & Stewart, B. M. (2021). What is your estimand? Defining the target quantity connects statistical evidence to theory. *American Sociological Review*, 86(3), 532-565.
- McElreath R. *Statistical Rethinking*. 2nd Edition. London (UK): Routledge; 2020.
- Devlin, T. F., & Weeks, B. J. (1986). Spline functions for logistic regression modeling. *Proceedings of the Eleventh Annual SAS Users Group International Conference*, 646–651.
- Vehtari, A., Gelman, A., Simpson, D., Carpenter, B., & Bürkner, P. C. (2021). Rank-normalization, folding, and localization: An improved  $\hat{R}$  for assessing convergence of MCMC (with discussion). *Bayesian analysis*, 16(2), 667-718.

## 9 Web resources

<https://hbiostat.org/rmsc/>

<https://github.com/harrelfe/Hmisc>