

refitME: Tutorial for fitting MCEM models when covariates are subject to measurement error/error-in-variables

Jakub Stoklosa & David Warton

17 March, 2019

This tutorial documents fitting an MCEM algorithm via the `refitME` R-package. For more specific details see:

Stoklosa, J. and Warton, D.I. (2019). A general algorithm for error-in-variables using Monte Carlo expectation maximization.

Also, see `?refitME` for further details on the fitting function, input arguments and output.

Example 1: A simple GLM example taken from Carroll *et al.* (2006).

The Framingham heart study data set. Here, we also fit SIMEX models and compare them with MCEM. Computational times for both models are also reported.

Load data and R-packages.

```
suppressMessages(library(refitME));  
suppressMessages(library(simex));  
  
epsilon<-0.00001; # A set convergence threshold.  
B<-100; # The number of Monte Carlo replication values/SIMEX simulations.  
  
family<-"binomial";  
  
data(Framinghamdata);
```

Setup all variables (the construction below follows the Carroll et al. (2006) monograph).

```
W<-as.matrix(Framinghamdata$w1); # Matrix of error-contaminated covariate.  
  
sigma.sq.u<-0.01259/2; # ME variance, obtained from Carroll et al. (2006) monograph.
```

Fit the naive model.

The first stored variable `w1` is the error contaminated variable used in the analysis.

```
mod_naiv1<-glm(Y~w1+z1+z2+z3,x=TRUE,family=binomial,data=Framinghamdata);
```

Fit the SIMEX model.

```
start<-Sys.time();
mod_simex1<-simex(mod_naiv1,SIMEXvariable=c("w1"),
                  measurement.error=cbind(sqrt(sigma.sq.u)),B=B); # SIMEX.
end<-Sys.time();
t1<-difftime(end,start,units="secs");
comp.time<-c(t1);
```

Fit the MCEM model.

```
start<-Sys.time();
est<-refitME(mod_naiv1,sigma.sq.u,W,B);

## [1] "One specified error-contaminated covariate."
## [1] "convergence :-)"
## [1] 5

end<-Sys.time();
t2<-difftime(end,start,units="secs");
comp.time<-c(comp.time,t2);
```

Report and compare times and model estimates.

```
est.beta<-rbind(coef(mod_naiv1),coef(mod_simex1),est$beta);
est.beta.se<-rbind(sqrt(diag(vcov(mod_naiv1))),
                   sqrt(diag(mod_simex1$variance.jackknife)),est$beta.se2);
round(est.beta,digits=3);
```

```
##      (Intercept)    w1    z1    z2    z3
## [1,]    -14.951  1.707  0.008  0.055  0.592
## [2,]    -15.854  1.936  0.008  0.053  0.601
## [3,]    -16.250  2.001  0.008  0.055  0.593
```

```
round(est.beta.se,digits=3); # Standard error estimates.
```

```
##      (Intercept)    w1    z1    z2    z3
## [1,]      1.900  0.418  0.002  0.012  0.250
## [2,]      2.114  0.476  0.002  0.012  0.251
## [3,]      2.195  0.490  0.002  0.012  0.251
```

```
comp.time; # SIMEX and MCEM.
```

```
## Time differences in secs
```

```
## [1] 7.741613 4.559641
```

Example 2: A GAM example taken from Ganguli *et al.* (2005).

The Milan mortality air pollution data set. Here, we fit GAM models via the `mgcv` package where one covariate is error-contaminated.

Load data and R-packages.

```
rm(list=ls());

suppressMessages(library(refitME));
suppressMessages(library(SemiPar));

epsilon<-0.00001; # A set convergence threshold.
B<-50; # The number of Monte Carlo replication values.

family<-"poisson";

data(milan.mort);

dat.air<-milan.mort;
```

Setup all variables.

```
Y<-dat.air[,6]; # Mortality counts.

n<-length(Y);

z1<-(dat.air[,1]);
z2<-(dat.air[,4]);
z3<-(dat.air[,5]);
w1<-log(dat.air[,9]);
w1<-scale(w1);
colnames(w1)<-"w1";
W<-as.matrix(w1);
dat<-data.frame(cbind(Y,z1,z2,z3,w1));

## Reliability ratio.

#sigma.sq.u<-0.1; # Rel. ratio of 0.9.
#sigma.sq.u<-0.2; # Rel. ratio of 0.8.
sigma.sq.u<-0.3; # Rel. ratio of 0.7.

rel.rat<-(1-sigma.sq.u/var(dat$w1))*100;
```

Fit the naive model.

```
#mod_naiv1<-gam(Y~s(w1,k=5)+s(z1,k=25)+s(z2,k=5)+s(z3,k=5),family="poisson",data=dat);
mod_naiv1<-gam(Y~s(w1)+s(z1,k=25)+s(z2)+s(z3),family="poisson",data=dat);
```

Fit the MCEM model.

```
est<-refitME(mod_naiv1,sigma.sq.u,W,B);  
  
## [1] "One specified error-contaminated covariate."  
## [1] "convergence :-)"  
## [1] 15
```

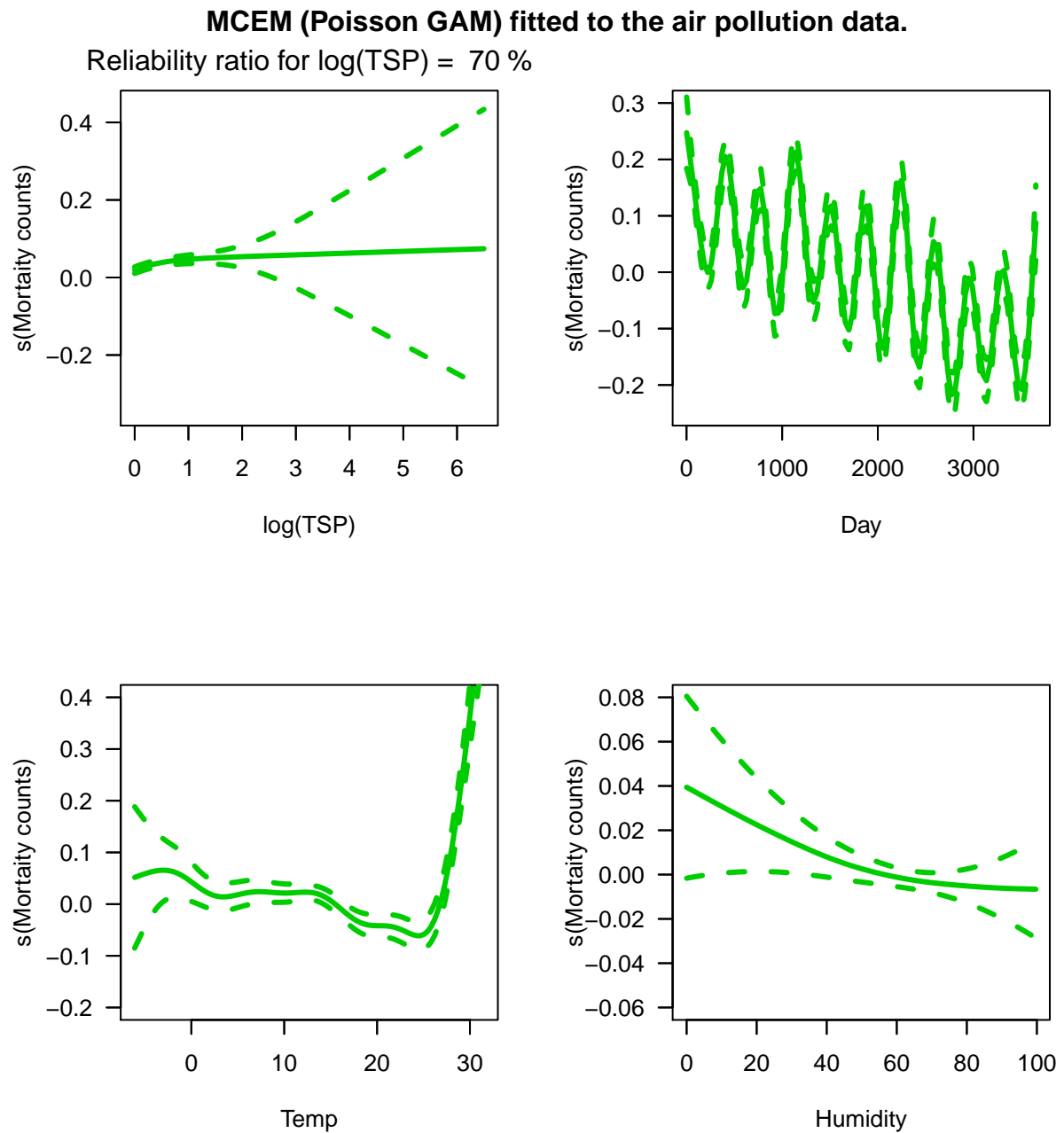


Figure 1: Plots of smooths against covariate. TSP (top left is the error contaminated variable).