## SRM analysis

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### Introduction

This document provides all the code and output for the analysis that has been previously discussed. These are split into data cleaning steps, summary of the cleaned data, and statistical analysis of the cleaned data. Naturally, each step builds on the earlier steps, so it is important to verify that the earlier steps make sense, before going much further.

The coding is done entirely in the R software, using (where possible) well-known functions, that most R users would understand. More idiosynctratic use of R is noted, when it arises.

Please feel free to ask questions, and to correct anything I've done that doesn't match the intended analysis.

### Data cleaning

First we read in the data and note how the column letters (in Excel) match up to the variable names we use in this analysis:

```
library("readxl")
data <- read_excel("Copy of 2013 2014 for data entry (2).xlsx", sheet=1)
dLETTERS <- sapply(1:26, function(i){paste(LETTERS[i], LETTERS[i], sep="")})</pre>
cbind(c(LETTERS, dLETTERS)[1:38], names(data))
## Warning in cbind(c(LETTERS, dLETTERS)[1:38], names(data)): number of rows of
## result is not a multiple of vector length (arg 1)
##
         [,1] [,2]
    [1,] "A"
              "MPI"
    [2,] "B"
##
              "Patient Age (At Cycle Start)"
    [3,] "C"
              "Treatment #"
    [4,] "D"
              "BMI"
##
              "AFC (Calc)"
##
         "E"
         "F"
              "AMH"
##
##
         "G"
              "Lupron Protocol"
##
    [8,] "H"
              "E2 Day 3"
    [9,] "I"
              "FSH Dose Day 3"
##
              "E2 Day 4"
   [10,]
         "J"
## [11,] "K"
              "FSH Dose Day 4"
              "E2 Day 5"
## [12,] "L"
## [13,] "M"
              "FSH Dose Day 5"
## [14,] "N"
              "E2 Day 6"
## [15,] "0"
              "FSH Dose Day 6"
## [16,] "P"
              "E2 Dav 7"
              "FSH Dose Day 7"
## [17,] "Q"
## [18,] "R"
              "E2 Day 8"
```

```
## [20,] "T"
              "E2 Day 9"
## [21,] "U"
              "FSH Dose Day 9"
## [22,] "V"
              "E2 Day 10"
## [23,] "W"
              "FSH Dose Day 10"
## [24,] "X"
              "E2 Day 11"
## [25.] "Y"
              "FSH Dose Day 11"
## [26,] "Z"
              "E2 Day 12"
## [27,] "AA" "FSH Dose Day 12"
## [28,] "BB" "FD US #1"
## [29,] "CC" "FD US #2"
## [30,] "DD" "FD US #3"
## [31,] "EE" "FD US #4"
## [32,] "FF" "E2 Day 13"
## [33,] "GG" "FSH Dose Day 13"
## [34,] "HH" "E2 Day 14"
## [35,] "II" "FSH Dose Day 14"
## [36,] "JJ" "FD US #5"
## [37,] "KK" "E2 Day 15"
## [38,] "LL" "FSH Dose Day 15"
              "#MII"
## [39,] "A"
## [40,] "B"
              "Number Fertilized (ICSI)"
## [41,] "C"
              "Number Fertilized (IVF)"
## [42.] "D"
              "Blast Conversion"
## [43,] "E"
              "Total Blast Conversion"
## [44,] "F"
              "PGD"
## [45,] "G"
              "No. of embryos biopsied"
## [46,] "H"
              "No. of embryos diagnosed"
Some simple numeric summaries of some variables of interest
# variables of interest
summary(data[, c(2,4,5, 6, 39, 43)])
    Patient Age (At Cycle Start)
                                       BMI
                                                     AFC (Calc)
                                                                         AMH
##
                                                                           : 0.017
##
   Min.
          :21.00
                                         : 0.00
                                                  Min.
                                                         : 0.000
                                  Min.
                                                                    Min.
   1st Qu.:32.00
                                  1st Qu.:21.40
                                                   1st Qu.: 0.000
                                                                    1st Qu.: 0.790
                                  Median :23.90
##
  Median :35.00
                                                  Median : 7.000
                                                                    Median : 2.000
   Mean
           :35.46
                                         :25.07
                                                          : 9.571
                                                                           : 2.971
##
                                  Mean
                                                  Mean
                                                                    Mean
##
    3rd Qu.:39.00
                                                                    3rd Qu.: 3.900
                                  3rd Qu.:27.60
                                                   3rd Qu.:15.250
##
   Max.
           :46.00
                                  Max.
                                         :51.10
                                                  Max.
                                                          :83.000
                                                                    Max.
                                                                            :41.410
                                                                    NA's
##
                                                                            :46
##
         #MII
                   Total Blast Conversion
##
           : 1.0
                   Min.
                         : 0.000
    Min.
                   1st Qu.: 0.000
   1st Qu.: 6.0
   Median:10.0
                   Median : 2.000
##
           :11.3
##
  Mean
                   Mean
                          : 3.631
```

## [19,] "S"

##

## Max.

## NA's

3rd Qu.:15.0

:55.0

:660

3rd Qu.: 5.000

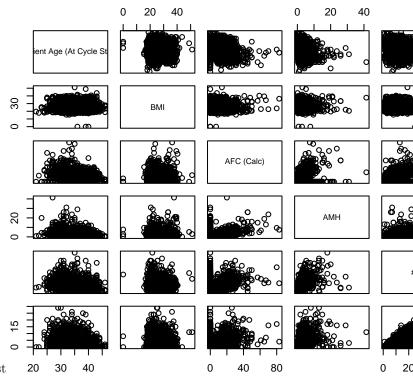
:29.000

:46

Max.

NA's

"FSH Dose Day 8"



Simple pairwise scatterplots of some variables of interest

### Examining protocol

```
## Lupron Protocol

## Antagonist LPL 10/5 Lupron Lupron Microdose

## 901 622 1 322

## Not entered Unstimulated

## 2 4
```

Examining FSH dose: there are some strange values, which we need to omit and then convert the stored data to be numeric, not character strings:

```
# FSH dose
summary(data[,c(9,11,13)]) # what does PM, QD mean? Also blank? (Skip for now)
    FSH Dose Day 3
                         FSH Dose Day 4
                                              FSH Dose Day 5
##
    Length: 1852
                         Length: 1852
                                              Length: 1852
    Class : character
                         Class : character
                                              Class : character
    Mode :character
                         Mode :character
                                              Mode :character
table(data[,9])
## FSH Dose Day 3
##
        100
               100 PM
                            112
                                    112.5 112.5 PM
                                                          125
                                                                 125 PM
                                                                              150
##
         20
                               1
                                        4
                                                  2
                                                           14
                                                                      1
                                                                              170
     150 pm
                          162.5
                                                        187.5
                                                                    200
                                                                           200 PM
##
               150 PM
                                      175
                                             175 PM
##
                    18
                                       14
                                                  3
                                                            5
                                                                     72
                                                                                5
          1
                               1
##
        225
               225 PM
                            250
                                   250 PM
                                              262.5
                                                          275
                                                                 275 PM
                                                                              300
##
        224
                                                                      2
                                                                              269
                   23
                             40
                                       12
                                                  5
                                                            9
##
     300 [M
               300 PM
                         300 QD
                                    337.5
                                                350
                                                          375
                                                                 375 PM
                                                                           375 QD
##
                   39
                               2
                                                          188
                                                                     21
                                                                                5
           1
                                        1
                                                  2
               400 PM
                            425
                                   425 PM
                                                       450 PM
                                                                 450 QD
                                                                              475
##
    3775 QD
                                                450
##
           1
                     1
                               2
                                        1
                                                115
                                                           10
                                                                      1
                                                                                1
##
       5 QD
                  525
                         525 PM
                                      600
                                             600 PM
                                                       600 QD
                                                                     75
                                                                            75 PM
```

```
2
                                                  1
##
                    19
                                                                     10
table(data[,11]) # 2 QD
## FSH Dose Day 4
                                                                               150 PM
##
                    125
                                          15
                                                              150
##
                      1
                                           1
                                                                6
                                                                                     1
##
                    175
                                        200
                                                          200 PM
                                                                                   225
##
                      2
                                                                                     2
                                           1
                                                                1
##
                    250
                                        300
                                                          300 QD
                                                                                   375
                                           7
##
                      2
                                                                1
                                                                                     2
                375 QD
                                        400
                                                              450
                                                                                   525
##
##
                      1
                                           1
                                                                4
                                                                                     2
## 69.5999999999994
##
                      1
table(data[,13]) # 4 QD
## FSH Dose Day 5
##
        100
               100 PM
                            112
                                    112.5 112.5 PM
                                                          125
                                                                 125 PM
                                                                              150
##
          26
                                        5
                                                                      2
                                                                              177
                     1
                              1
                                                  1
                                                           16
##
     150 pm
               150 PM
                            175
                                   175 PM
                                              187.5
                                                          200
                                                                 200 PM
                                                                              225
##
                                                                      5
                                                                              199
           1
                    19
                             16
                                        4
                                                  3
                                                           68
                                                                    275
##
     225 PM
               225 QD
                            250
                                   250 PM
                                                255
                                                        262.5
                                                                           275 PM
                                                                                2
##
          19
                     1
                             46
                                        8
                                                  1
                                                            5
                                                                      8
##
        300
               300 PM
                         300 QD
                                      350
                                             350 PM
                                                          375
                                                                 375 PM
                                                                           375 QD
        288
                              5
##
                   43
                                        4
                                                  1
                                                          223
                                                                     27
                                                                               11
        400
                            425
                                   425 PM
##
                  414
                                                450
                                                       450 pm
                                                                 450 PM
                                                                           450 QD
##
          5
                               2
                                                                     34
                                                                               32
                     1
                                        1
                                                327
                                                            1
##
        475
                   50
                            525
                                   525 PM
                                             525 QD
                                                          575
                                                                    600
                                                                           600 PM
##
          3
                     1
                             52
                                        8
                                                  7
                                                             1
                                                                      1
                                                                                1
##
         75
                75 PM
##
          19
# convert to numbers
data$fsh3 <- as.numeric(apply(data[,9], 1, function(x){strsplit(x, " ", fixed=TRUE)[[1]][1]}))</pre>
data$fsh4 <- as.numeric(apply(data[,11], 1, function(x){strsplit(x, " ", fixed=TRUE)[[1]][1]}))</pre>
data$fsh5 <- as.numeric(apply(data[,13], 1, function(x){strsplit(x, " ", fixed=TRUE)[[1]][1]}))</pre>
summary(data[,c("fsh3","fsh4","fsh5")])
##
          fsh3
                            fsh4
                                              fsh5
##
           :
                5.0
                       Min.
                              : 15.0
                                        Min.
                                                : 50.0
    1st Qu.: 200.0
                       1st Qu.:150.0
                                        1st Qu.:225.0
##
    Median : 300.0
                       Median :275.0
                                        Median:300.0
##
    Mean
           : 279.8
                       Mean
                              :270.4
                                        Mean
                                                :312.3
    3rd Qu.: 375.0
                       3rd Qu.:375.0
                                        3rd Qu.:450.0
                                        Max.
            :3775.0
                               :525.0
                                                :600.0
##
   {\tt Max.}
                       Max.
    NA's
            :506
                       NA's
                               :1816
                                        NA's
##
                                                :114
Filling in the missing FSH3 values with those from later in the study, where these are available:
# fill in missing FSH3 values with later, if available
table(is.na(data$fsh3))
##
## FALSE
          TRUE
   1346
            506
```

```
data$fsh3[is.na(data$fsh3)] <- data$fsh4[is.na(data$fsh3)]</pre>
table(is.na(data$fsh3))
## FALSE TRUE
## 1375
           477
data$fsh3[is.na(data$fsh3)] <- data$fsh5[is.na(data$fsh3)]</pre>
table(is.na(data$fsh3))
## FALSE TRUE
## 1791
Examining estradiol:
# Estradiol
names (data)[c(20,22,24,26)]
## [1] "E2 Day 9" "E2 Day 10" "E2 Day 11" "E2 Day 12"
summary(data[,c(20,22,24,26)])
      E2 Day 9
##
                                                          E2 Day 12
                         E2 Day 10
                                          E2 Day 11
##
   Length: 1852
                       Min. : 60
                                        Min. : 103
                                                         Length: 1852
## Class :character
                       1st Qu.: 1120
                                        1st Qu.: 1053
                                                         Class : character
## Mode :character
                       Median : 1834
                                        Median: 1720
                                                         Mode :character
##
                              : 2208
                                              : 2228
                       Mean
                                        Mean
##
                        3rd Qu.: 2859
                                        3rd Qu.: 2818
##
                               :14998
                       Max.
                                        Max.
                                               :18712
##
                        NA's
                               :952
                                        NA's
                                               :1209
There's a single ">3000" value in E2 Day 9. Change it to NA.
data[which(data[,20]=="> 3000"),20]
## # A tibble: 1 x 1
##
     `E2 Day 9`
     <chr>>
## 1 > 3000
# [1666,20]
data[1666,c(20,22,24,26)]
## # A tibble: 1 x 4
##
     `E2 Day 9` `E2 Day 10` `E2 Day 11` `E2 Day 12`
##
     <chr>>
                       <dbl>
                                   <dbl> <chr>
## 1 > 3000
                          NA
                                      NA <NA>
data[1666,20] <- NA
data[,20] <- as.numeric(unlist(data[,20]))</pre>
## Warning: NAs introduced by coercion
Construct last value recorded for E2 – after first omitting 339 (!) observations with no E2 at all
# first omit 338 (!) observations with no E2 at all
table(apply(data[,c(20,22,24,26)], 1, function(x){sum(is.na(x))}))
##
##
       1 2 3 4
```

```
##
     3 99 634 778 338
na.counts \leftarrow apply(data[,c(20,22,24,26)], 1, function(x){sum(is.na(x))})
data <- data[na.counts != 4,]</pre>
## dim(data)
data <- as.data.frame(data)</pre>
data$lastE2 <- data[,20]</pre>
table(is.na(data$lastE2))
##
## FALSE TRUE
##
     489 1025
data$lastE2 <- ifelse(!is.na(data[,22]), data[,22], data$lastE2)</pre>
table(is.na(data$lastE2))
##
## FALSE TRUE
## 1225
data$lastE2 <- ifelse(!is.na(data[,24]), data[,24], data$lastE2)</pre>
table(is.na(data$lastE2))
##
## FALSE TRUE
## 1510
data$lastE2 <- ifelse(!is.na(data[,26]), data[,26], data$lastE2)</pre>
table(is.na(data$lastE2))
##
## FALSE
## 1514
data$lastE2 <- as.numeric(unlist(data$lastE2))</pre>
## Warning: NAs introduced by coercion
Removing 2 BMIs of zero:
data <- data[data$BMI>0,]
#dim(data)
Remove a single "Lupron" only lupron protocol also single "Unstimulated"
data <- subset(data, data[,7]!="Lupron")</pre>
data <- subset(data, data[,7]!="Unstimulated")</pre>
dim(data)
## [1] 1510
               50
Remove a single FSH3 value in excess of 3000
data <- subset(data, fsh3 < 3000)</pre>
Fill in missing #MII values with Total Blast Conversion, if available
data$`#MII`[is.na(data$`#MII`)] <- data$`Total Blast Conversion`[is.na(data$`#MII`)]</pre>
Removing Total Blast Conversion is NA
data <- subset(data, !is.na(data[,43]))</pre>
```

```
#MII should be >= Total Blast Conversion
table(data$`#MII` >= data$`Total Blast Conversion`)  # There are 2

##
## FALSE TRUE
## 2 1451
Remove #MII < Total Blast Conversion
data <- subset(data, (data$`#MII` >= data$`Total Blast Conversion`)==TRUE)
Remove lastE2 is NA
data <- subset(data, !is.na(lastE2))
dim(data)  # Final data after data cleaning
## [1] 1450 50</pre>
```

Our parameters of interest are: age, BMI; antral follicle count (AFC), AMH, #MII (Total number of mature oocytes) and Total Blast Conversion listed in columns B, D, E, F, A, and E respectively

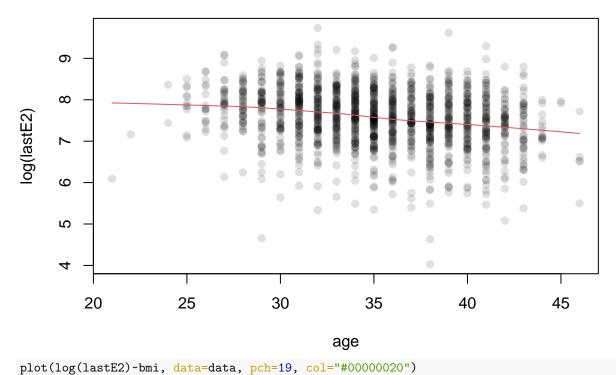
Three "protocols" are used. microdose Lupron or MDL; long lupron or LL and antagonist.

Setting up variable with names that match these, which will make subsequent code easier to read

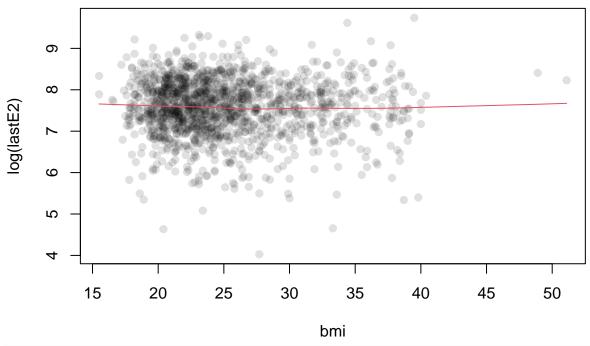
```
data$age <- data[,2]
data$bmi <- data$BMI
data$lupprot <- data[,7]
data$amh <- data$AMH
data$afc <- data[,5]
data$mii <- data[,39]
data$Total_bc <- data[,43]</pre>
```

### Data summary

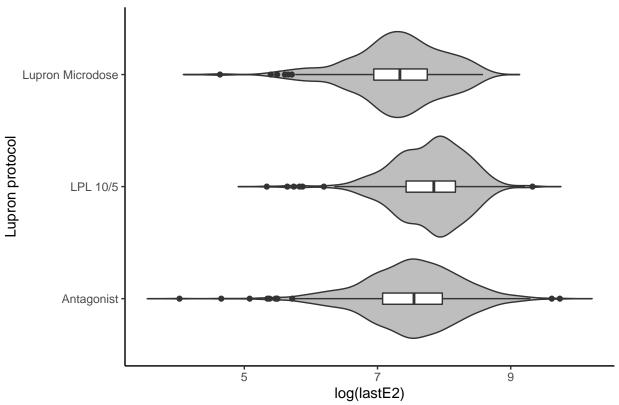
```
plot(log(lastE2)~age , data=data, pch=19, col="#00000020")
lines(lowess(x=data$age, y=log(data$lastE2), iter=0), col=2)
```



```
lines(lowess(x=data$bmi, y=log(data$lastE2), iter=0), col=2)
#table(data$lupprot)
library(tidyverse)
## -- Attaching packages -----
                                          ----- tidyverse 1.3.1 --
## v ggplot2 3.3.6
                      v purrr
                               0.3.4
## v tibble 3.1.7
                      v dplyr
                               1.0.9
## v tidyr
            1.2.0
                      v stringr 1.4.0
## v readr
            2.1.2
                      v forcats 0.5.1
## -- Conflicts -----
                                              ----- tidyverse_conflicts() --
## x dplyr::filter() masks stats::filter()
## x dplyr::lag()
                    masks stats::lag()
```

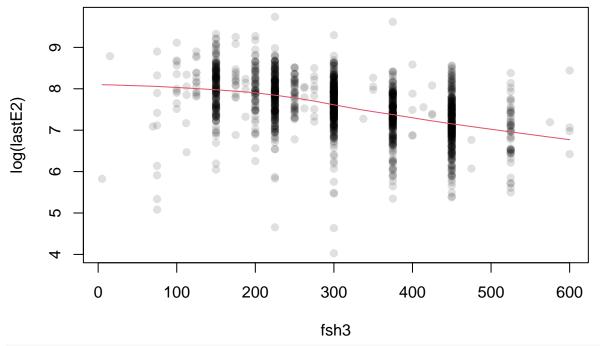


# Plot of Lupron protocol by log(lastE2)

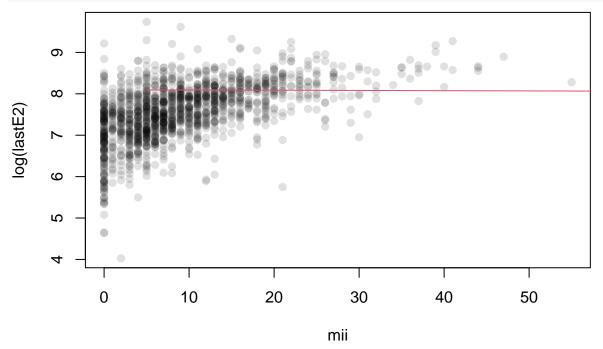


```
plot(log(lastE2)~afc, data=data, pch=19, col="#00000020")
with(subset(data), lines(lowess(x=afc, y=log(lastE2), iter=0), col=2))
      0
      \infty
log(lastE2)
      9
      2
             0
                              20
                                               40
                                                                60
                                                                                 80
                                                afc
plot(log(lastE2)~log(amh), data=data, pch=19, col="#00000020")
with(subset(data, !is.na(amh)), lines(lowess(x=log(amh), y=log(lastE2), iter=0), col=2))
      0
      \infty
log(lastE2)
      9
      2
                                -2
                                                   0
                                                                     2
              -4
                                             log(amh)
plot(log(lastE2)~fsh3, data=data, pch=19, col="#00000020")
```

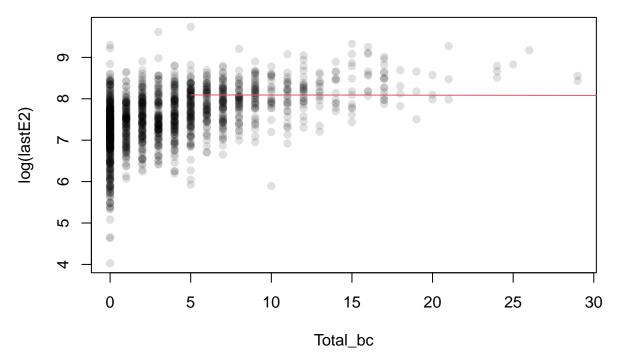
with(subset(data, !is.na(amh)), lines(lowess(x=fsh3, y=log(lastE2), iter=0), col=2))



plot(log(lastE2)~mii, data=data, pch=19, col="#00000020")
with(subset(data, !is.na(mii)), lines(lowess(x=fsh3, y=log(lastE2), iter=0), col=2))



plot(log(lastE2)~Total\_bc, data=data, pch=19, col="#00000020")
with(subset(data, !is.na(Total\_bc)), lines(lowess(x=fsh3, y=log(lastE2), iter=0), col=2))



Correlations between pairs of variables

```
data$logamh <- log(data$amh)</pre>
data$loglastE2 <- log(data$lastE2)</pre>
round(cor(data[,c("age","bmi","afc","logamh", "lastE2","fsh3", "mii","Total_bc")], use="pairwise.comple
##
                     bmi
                             afc logamh lastE2
                                                 fsh3
                                                          mii Total_bc
## age
             1.000 0.028 -0.191 -0.354 -0.211
                                                0.461 -0.245
                                                                -0.280
             0.028 1.000 0.036
                                 0.038
                                         0.009
                                               0.011
                                                        0.007
                                                                 0.005
## bmi
            -0.191 0.036
                          1.000
                                         0.124 -0.282
                                                                 0.079
## afc
                                  0.246
                                                                 0.460
            -0.354 0.038
                          0.246
                                  1.000
                                         0.508 - 0.668
                                                        0.519
## logamh
                                         1.000 -0.439
                                                                 0.504
## lastE2
            -0.211 0.009
                          0.124
                                  0.508
                                                        0.505
## fsh3
             0.461 0.011 -0.282 -0.668 -0.439
                                               1.000 -0.438
                                                                -0.415
            -0.245 0.007
                          0.197
                                  0.519
                                         0.505 -0.438
                                                       1.000
                                                                 0.702
## Total_bc -0.280 0.005
                                  0.460
                                         0.504 -0.415
                                                                 1.000
                          0.079
                                                       0.702
```

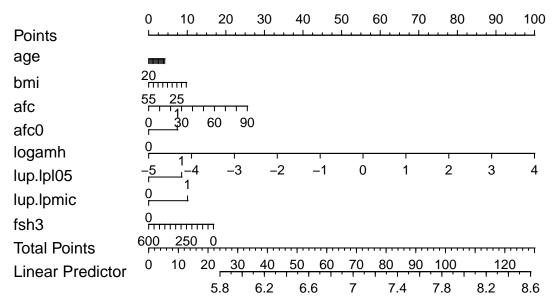
### Statistical analysis

For convenience, construct variables indicating whether AFC=0, and "dummy variables" encoding Lupron protocols;

A first analysis: linear regression of log-last E2 value on FSH adjusting for age, BMI, lupron protocol, AFC and whether AFC=0, and log AMH. Those with missing AMH values are omitted:

```
#srm$cutafc <- cut(srm$afc, c(-1,0,5,10,15,20,30,100))
#table(srm$cutafc)
clean.data <- subset(data, !is.na(amh))</pre>
m1 <- lm(log(lastE2)~age + bmi + afc + afc0 + log(amh) + factor(lupprot) +fsh3, data=clean.data)
cmat <- coef(summary(m1))</pre>
#library("rigr")
\#m1.r \leftarrow regress("mean", loglastE2\sim age + bmi + cutafc + logamh + factor(lupprot) + fsh3, data=clean.srm)
#print(m1.r)
signif(cbind(est=cmat[,1], confint(m1), p.value=cmat[,4]),3)
##
                                          est
                                                 2.5 %
                                                          97.5 %
                                                                   p.value
## (Intercept)
                                    7.370000 7.06000 7.670000 2.46e-292
                                    0.004290 -0.00289 0.011500 2.41e-01
## age
## bmi
                                    -0.006520 -0.01200 -0.001010 2.05e-02
## afc
                                    0.007600 0.00342 0.011800 3.77e-04
## afc0
                                    0.198000 0.10800 0.289000 1.85e-05
## log(amh)
                                    0.297000 0.26100 0.334000 1.60e-53
## factor(lupprot)LPL 10/5
                                    0.229000 0.16500 0.292000 2.67e-12
## factor(lupprot)Lupron Microdose 0.269000 0.17900 0.360000 6.03e-09
                                   -0.000748 -0.00112 -0.000379 7.34e-05
Turn this into a nomogram:
##
## Attaching package: 'Hmisc'
## The following objects are masked from 'package:dplyr':
##
##
       src, summarize
## The following objects are masked from 'package:base':
##
##
       format.pval, units
##
## Attaching package: 'SparseM'
## The following object is masked from 'package:base':
##
##
       backsolve
```

### Nomogram, predicting last E2 value (Rsq=0.367)



**Interpretation**: this plot shows that AMH is doing the bulk of the work when the model determines a value for (mean) E2 among those with particular covariate values. For all the other variables, comparing individuals at opposite ends of the plotted axis, the difference in log E2 value is not impressive. But for those with even minor AMH differences, we see greater differentiation between their mean log E2 values.

Residual confounding might be a concern here, so a version that adjusts more flexibly for age, AMH, and then evaluates what FSH3 contributes after that:

```
m3a <- lm(loglastE2~bs(age) + bmi + afc + afc0 + bs(logamh) + factor(lupprot), data=clean.data)
m3b <- lm(loglastE2~bs(age) + bmi + afc + afc0 + bs(logamh) + factor(lupprot) + fsh3, data=clean.data)
summary(m3b)
##
## Call:
## lm(formula = loglastE2 ~ bs(age) + bmi + afc + afc0 + bs(logamh) +
##
       factor(lupprot) + fsh3, data = clean.data)
##
## Residuals:
##
        Min
                  1Q
                       Median
                                     3Q
                                             Max
   -3.13203 -0.29452 0.04933
                               0.34407
                                         2.66486
##
##
  Coefficients:
##
                                      Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                                     6.4586239
                                                0.4321844
                                                           14.944 < 2e-16 ***
## bs(age)1
                                     0.3429520
                                                0.4604570
                                                             0.745 0.456513
## bs(age)2
                                                             0.601 0.547837
                                     0.1020228
                                                0.1697126
## bs(age)3
                                     0.2960844
                                                0.3044791
                                                             0.972 0.331005
                                                            -2.203 0.027785 *
## bmi
                                    -0.0062486
                                                0.0028369
## afc
                                     0.0076014
                                                0.0021376
                                                             3.556 0.000389 ***
## afc0
                                     0.1993294
                                                0.0462933
                                                             4.306 1.78e-05 ***
## bs(logamh)1
                                    -0.0059009
                                                0.6956270
                                                           -0.008 0.993233
## bs(logamh)2
                                     1.4758718
                                                0.2506378
                                                             5.888 4.87e-09 ***
## bs(logamh)3
                                     1.7884856
                                                0.4760884
                                                             3.757 0.000179 ***
## factor(lupprot)LPL 10/5
                                                             6.694 3.12e-11 ***
                                     0.2258600
                                               0.0337382
```

library("splines")

```
## factor(lupprot)Lupron Microdose 0.2747260 0.0463061
                                                          5.933 3.75e-09 ***
                                  -0.0007304 0.0001943 -3.758 0.000178 ***
## fsh3
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.5372 on 1401 degrees of freedom
## Multiple R-squared: 0.375, Adjusted R-squared: 0.3697
## F-statistic: 70.06 on 12 and 1401 DF, p-value: < 2.2e-16
anova (m3a, m3b)
## Analysis of Variance Table
##
## Model 1: loglastE2 ~ bs(age) + bmi + afc + afc0 + bs(logamh) + factor(lupprot)
## Model 2: loglastE2 ~ bs(age) + bmi + afc + afc0 + bs(logamh) + factor(lupprot) +
##
      fsh3
    Res.Df
##
              RSS Df Sum of Sq
                                        Pr(>F)
## 1
      1402 408.36
## 2
      1401 404.29
                        4.0763 14.126 0.000178 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

**Interpretation:** FSH3 appears to contribute, after accounting for AMH and other variables, but the contribution is *much* smaller than for AMH. We can tell this because the coefficient is essentially identical to the less-flexible fit, illustrated by the nomogram.

### Interaction analyses - Linear Regression

## bmi

It's of interest to see whether FSH3 modifies the E2:AMH relationship. No modification does not mean no effect, just that the effect of FSH appears similar regardless of the value of AMH.

```
data fsh3cat \leftarrow cut(data fsh3, c(0,150,250,350,600))
data$lupprot.f <- factor(data$lupprot)</pre>
data$amh.f <- cut(data$amh, quantile(data$amh, seq(0,1,1=5), na.rm=TRUE))
table( data$amh.f )
##
                                                (4,41.4]
## (0.017,0.92]
                 (0.92, 2.15]
                                  (2.15,4]
                          352
                                        353
                                                     353
m3 <- lm(loglastE2~age + bmi + afc + afc0 + logamh*fsh3cat + lupprot.f, data=subset(data, !is.na(amh)))
summary(m3)
##
## Call:
## lm(formula = loglastE2 ~ age + bmi + afc + afc0 + logamh * fsh3cat +
       lupprot.f, data = subset(data, !is.na(amh)))
##
##
## Residuals:
##
        Min
                  1Q
                       Median
                                              Max
## -3.14755 -0.29680 0.04248 0.34734
                                         2.56025
##
## Coefficients:
##
                               Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                               7.154043
                                         0.170369 41.991 < 2e-16 ***
                                                      1.084 0.278346
                               0.003956
                                          0.003648
## age
```

0.002817 -2.651 0.008116 \*\*

-0.007468

```
## afc
                           0.007648 0.002126
                                               3.597 0.000333 ***
## afc0
                           ## logamh
                           0.347124 0.048819
                                              7.110 1.84e-12 ***
## fsh3cat(150,250]
                          ## fsh3cat(250,350]
                           0.091714 0.097375
                                               0.942 0.346427
## fsh3cat(350,600]
                          -0.111060 0.094347 -1.177 0.239337
## lupprot.fLPL 10/5
                           0.240819 0.032967
                                              7.305 4.64e-13 ***
## lupprot.fLupron Microdose 0.273252 0.045876
                                               5.956 3.26e-09 ***
                                              0.696 0.486737
## logamh:fsh3cat(150,250]
                         0.044834 0.064445
## logamh:fsh3cat(250,350]
                          -0.068549 0.060497 -1.133 0.257363
## logamh:fsh3cat(350,600]
                          ## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.5343 on 1400 degrees of freedom
## Multiple R-squared: 0.3823, Adjusted R-squared: 0.3765
## F-statistic: 66.65 on 13 and 1400 DF, p-value: < 2.2e-16
anova(m3)
## Analysis of Variance Table
## Response: loglastE2
##
                  Df Sum Sq Mean Sq F value
                                             Pr(>F)
## age
                   1 35.33 35.334 123.7943 < 2.2e-16 ***
## bmi
                      0.23
                            0.227
                                    0.7936
                                           0.37316
                   1
## afc
                   1 10.34 10.342 36.2327 2.233e-09 ***
## afc0
                   1 49.82 49.823 174.5591 < 2.2e-16 ***
## logamh
                   1 121.79 121.791 426.7043 < 2.2e-16 ***
## fsh3cat
                   3 8.07
                             2.689
                                    9.4219 3.642e-06 ***
## lupprot.f
                   2 19.52
                             9.762 34.2028 3.143e-15 ***
                   3
                      2.18
                             0.728
                                    2.5496 0.05429 .
## logamh:fsh3cat
## Residuals
               1400 399.59
                             0.285
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
m4 <- lm(loglastE2~age + bmi + afc + afc0 + bs(logamh)*fsh3cat + lupprot.f, data=subset(data, !is.na(am
summary(m4)
##
## Call:
## lm(formula = loglastE2 ~ age + bmi + afc + afc0 + bs(logamh) *
      fsh3cat + lupprot.f, data = subset(data, !is.na(amh)))
##
## Residuals:
##
                1Q
                   Median
       Min
                                 3Q
                                        Max
## -2.90186 -0.29417 0.04245 0.34270 2.57680
##
## Coefficients:
##
                              Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                              5.395956
                                       2.041065
                                                 2.644 0.008293 **
## age
                              0.004393
                                       0.003656
                                                  1.202 0.229685
## bmi
                             -0.006851
                                       0.002834 -2.418 0.015753 *
## afc
                              0.007581
                                       0.002127
                                                  3.564 0.000378 ***
```

0.046041

4.308 1.76e-05 \*\*\*

0.198355

## afc0

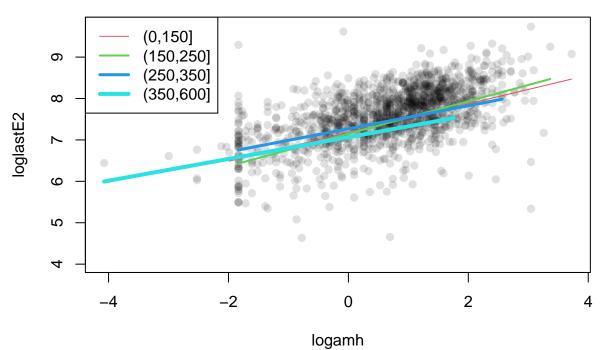
```
## bs(logamh)1
                               -0.050602
                                           3.639390 -0.014 0.988909
## bs(logamh)2
                                3.327238
                                           1.425955
                                                    2.333 0.019772 *
## bs(logamh)3
                               2.391679
                                           2.262717
                                                      1.057 0.290697
## fsh3cat(150,250]
                                           2.992351 -0.488 0.625630
                               -1.460252
## fsh3cat(250,350]
                               -0.105330
                                           2.727391 -0.039 0.969199
## fsh3cat(350,600]
                                0.907774
                                         2.088705
                                                    0.435 0.663912
## lupprot.fLPL 10/5
                                0.226578
                                           0.033571 6.749 2.18e-11 ***
## lupprot.fLupron Microdose
                                0.273836
                                           0.046138
                                                     5.935 3.70e-09 ***
## bs(logamh)1:fsh3cat(150,250]
                                3.385471
                                           5.132199
                                                      0.660 0.509586
## bs(logamh)2:fsh3cat(150,250]
                                0.053818
                                           2.151782
                                                      0.025 0.980050
## bs(logamh)3:fsh3cat(150,250]
                                2.248333
                                           3.351308
                                                      0.671 0.502407
## bs(logamh)1:fsh3cat(250,350]
                                2.443518
                                           5.037385
                                                      0.485 0.627698
## bs(logamh)2:fsh3cat(250,350] -1.826586
                                          1.670233 -1.094 0.274315
## bs(logamh)3:fsh3cat(250,350]
                               1.088598
                                                      0.318 0.750676
                                           3.425294
## bs(logamh)1:fsh3cat(350,600] -0.315495
                                           3.800094 -0.083 0.933845
## bs(logamh)2:fsh3cat(350,600] -1.380538
                                           1.534707
                                                     -0.900 0.368518
## bs(logamh)3:fsh3cat(350,600] -1.704504
                                           2.571826 -0.663 0.507594
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.5338 on 1392 degrees of freedom
## Multiple R-squared: 0.3869, Adjusted R-squared: 0.3776
## F-statistic: 41.82 on 21 and 1392 DF, p-value: < 2.2e-16
anova(m4)
## Analysis of Variance Table
## Response: loglastE2
##
                       Df Sum Sq Mean Sq F value
                                                     Pr(>F)
                        1 35.33 35.334 124.0058 < 2.2e-16 ***
## age
## bmi
                            0.23
                                   0.227
                                           0.7950
                        1
                                                    0.37275
## afc
                        1 10.34 10.342 36.2946 2.168e-09 ***
## afc0
                        1 49.82 49.823 174.8573 < 2.2e-16 ***
## bs(logamh)
                        3 122.64 40.882 143.4761 < 2.2e-16 ***
## fsh3cat
                        3
                            7.65
                                   2.550
                                          8.9501 7.126e-06 ***
## lupprot.f
                        2
                          19.32
                                   9.660
                                         33.9024 4.205e-15 ***
## bs(logamh):fsh3cat
                        9
                            4.91
                                   0.546
                                          1.9155
                                                    0.04601 *
                     1392 396.63
## Residuals
                                   0.285
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
m5 <- lm(loglastE2~age + bmi + afc + afc0 + fsh3*amh.f + lupprot.f, data=subset(data,!is.na(amh)))
summary(m5)
##
## lm(formula = loglastE2 ~ age + bmi + afc + afc0 + fsh3 * amh.f +
      lupprot.f, data = subset(data, !is.na(amh)))
##
##
## Residuals:
       Min
                 1Q
                      Median
                                   3Q
## -2.89403 -0.29585 0.04869 0.33712 2.61077
##
## Coefficients:
```

```
##
                            Estimate Std. Error t value Pr(>|t|)
                           7.0370910 0.2118514 33.217 < 2e-16 ***
## (Intercept)
## age
                           0.0019488 0.0037733
                                                 0.516 0.60560
## bmi
                           -0.0048453 0.0028925 -1.675 0.09413
## afc
                            0.0101473 0.0021767
                                                 4.662 3.44e-06 ***
## afc0
                                                5.329 1.15e-07 ***
                           0.2510238 0.0471010
## fsh3
                           -0.0005134 0.0003640 -1.411 0.15860
                           0.5358877 0.1915609
                                                 2.797 0.00522 **
## amh.f(0.92,2.15]
## amh.f(2.15,4]
                           0.8648299 0.1755972
                                                4.925 9.44e-07 ***
## amh.f(4,41.4]
                            ## lupprot.fLPL 10/5
                            5.155 2.90e-07 ***
## lupprot.fLupron Microdose 0.2449580 0.0475173
## fsh3:amh.f(0.92,2.15]
                           -0.0004847 0.0004915 -0.986 0.32424
## fsh3:amh.f(2.15,4]
                           -0.0008742 0.0004814 -1.816 0.06961 .
## fsh3:amh.f(4,41.4]
                           -0.0004098 0.0005548 -0.739 0.46018
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## Residual standard error: 0.5512 on 1399 degrees of freedom
    (1 observation deleted due to missingness)
## Multiple R-squared: 0.3415, Adjusted R-squared: 0.3354
## F-statistic: 55.82 on 13 and 1399 DF, p-value: < 2.2e-16
anova(m5)
## Analysis of Variance Table
## Response: loglastE2
               Df Sum Sq Mean Sq F value
## age
               1 35.27 35.268 116.0678 < 2.2e-16 ***
## bmi
               1
                   0.22
                         0.220
                                 0.7240
                                           0.3950
## afc
               1 10.21
                        10.213 33.6107 8.309e-09 ***
## afc0
               1 49.23
                        49.234 162.0300 < 2.2e-16 ***
## fsh3
               1 60.71
                         60.709 199.7936 < 2.2e-16 ***
## amh.f
               3 47.56
                         15.854 52.1747 < 2.2e-16 ***
               2 16.29
                         8.143 26.8000 3.787e-12 ***
## lupprot.f
## fsh3:amh.f
               3 1.01
                          0.337
                                 1.1084
                                           0.3445
## Residuals 1399 425.10
                         0.304
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
m6 <- lm(loglastE2~age + bmi + afc + afc0 + bs(fsh3)*amh.f + lupprot.f, data=subset(data, !is.na(amh)))
summary(m6)
##
## Call:
## lm(formula = loglastE2 ~ age + bmi + afc + afc0 + bs(fsh3) *
##
      amh.f + lupprot.f, data = subset(data, !is.na(amh)))
##
## Residuals:
       Min
                1Q
                     Median
                                 30
                                         Max
## -2.91021 -0.29733 0.03667 0.33304 2.52274
##
## Coefficients:
##
                             Estimate Std. Error t value Pr(>|t|)
```

```
## (Intercept)
                             5.118777
                                        0.424747 12.051 < 2e-16 ***
## age
                             0.003909
                                        0.003778
                                                 1.035 0.300985
## bmi
                            -0.005463
                                        0.002873 -1.901 0.057446 .
## afc
                                                  4.467 8.59e-06 ***
                             0.009681
                                        0.002167
## afc0
                             0.245000
                                        0.046835
                                                 5.231 1.94e-07 ***
## bs(fsh3)1
                             ## bs(fsh3)2
                             1.511968
                                        0.412751 3.663 0.000258 ***
                                        0.487380 2.683 0.007372 **
## bs(fsh3)3
                             1.307875
## amh.f(0.92,2.15]
                             1.539051
                                        0.980245 1.570 0.116627
## amh.f(2.15,4]
                             2.576004
                                        0.700701 3.676 0.000246 ***
## amh.f(4,41.4]
                             2.121921
                                        0.552007 3.844 0.000127 ***
## lupprot.fLPL 10/5
                             0.196806
                                        0.033802 5.822 7.20e-09 ***
## lupprot.fLupron Microdose
                             0.260038 0.047563
                                                 5.467 5.41e-08 ***
## bs(fsh3)1:amh.f(0.92,2.15] -1.252039 1.817502 -0.689 0.491014
                                        0.710808 -2.672 0.007636 **
## bs(fsh3)2:amh.f(0.92,2.15] -1.899026
## bs(fsh3)3:amh.f(0.92,2.15] -0.584407
                                        1.202737
                                                 -0.486 0.627116
## bs(fsh3)1:amh.f(2.15,4]
                            -2.800570
                                        1.530203 -1.830 0.067435 .
## bs(fsh3)2:amh.f(2.15,4]
                            -2.201166
                                        0.603356 -3.648 0.000274 ***
## bs(fsh3)3:amh.f(2.15,4]
                            -1.776764
                                        1.212976 -1.465 0.143202
## bs(fsh3)1:amh.f(4,41.4]
                            -1.636239
                                        1.306611
                                                 -1.252 0.210679
## bs(fsh3)2:amh.f(4,41.4]
                            -1.770377
                                        0.864404 -2.048 0.040739 *
## bs(fsh3)3:amh.f(4,41.4]
                                        1.558258 -1.046 0.295794
                            -1.629766
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.5452 on 1391 degrees of freedom
    (1 observation deleted due to missingness)
## Multiple R-squared: 0.3595, Adjusted R-squared: 0.3499
## F-statistic: 37.18 on 21 and 1391 DF, p-value: < 2.2e-16
anova(m6)
## Analysis of Variance Table
## Response: loglastE2
##
                   Df Sum Sq Mean Sq F value
                                                Pr(>F)
## age
                    1 35.27 35.268 118.6431 < 2.2e-16 ***
                       0.22
                             0.220
                                      0.7401
                                                0.3898
## bmi
                    1
## afc
                   1 10.21 10.213 34.3564 5.722e-09 ***
## afc0
                   1 49.23 49.234 165.6250 < 2.2e-16 ***
## bs(fsh3)
                    3 71.55 23.850 80.2314 < 2.2e-16 ***
## amh.f
                    3 40.86 13.621
                                     45.8214 < 2.2e-16 ***
                    2 17.07
                              8.537
                                     28.7175 6.008e-13 ***
## lupprot.f
## bs(fsh3):amh.f
                    9 7.69
                              0.854
                                      2.8732
                                                0.0023 **
## Residuals
                 1391 413.49
                              0.297
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
myranges <- sapply(1:4, function(i){ range( subset(data, fsh3cat==levels(data$fsh3cat)[i])$logamh, na.r.
myranges2 <- sapply(1:4, function(i){ range( subset(data, amh.f==levels(data$amh.f)[i])$fsh3, na.rm=TRU
with(data, plot(loglastE2~ logamh, pch=19, col="#00000020"))
for(i in 1:4){
   mynewdata <- data.frame(age=mean(data$age), bmi=mean(data$age), afc=mean(data$afc),
```

```
afc0=mean(data$afc0), fsh3cat=levels(data$fsh3cat)[i], lupprot.f="Antagonist",
    logamh=seq(myranges[1,i], myranges[2,i], l=31) )
    myfit <- predict(m3, newdata= mynewdata)
    lines(x=mynewdata$logamh, y=myfit, lwd=i, col=i+1)
}
legend("topleft", col=2:5, lwd=1:4, levels(data$fsh3cat))
title(main="Straight line fits by FSH3 category", sub="Note: numeric covariates at mean level, lupprot=</pre>
```

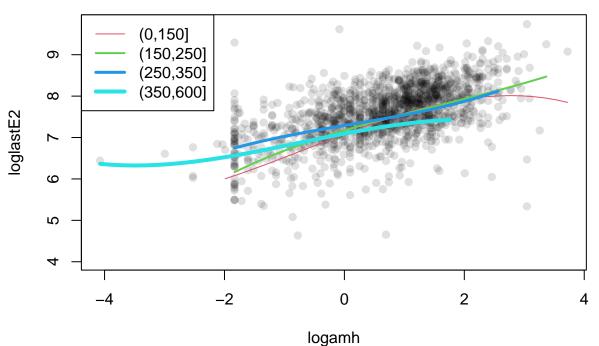
### Straight line fits by FSH3 category



Note: numeric covariates at mean level, lupprot=antagonist

```
with(data, plot(loglastE2~ logamh, pch=19, col="#00000020"))
for(i in 1:4){
    mynewdata <- data.frame(age=mean(data$age), bmi=mean(data$age), afc=mean(data$afc),
afc0=mean(data$afc0), fsh3cat=levels(data$fsh3cat)[i], lupprot.f="Antagonist",
    logamh=seq(myranges[1,i], myranges[2,i], l=31))
    myfit <- predict(m4, newdata= mynewdata)
    lines(x=mynewdata$logamh, y=myfit, lwd=i, col=i+1)
}
legend("topleft", col=2:5, lwd=1:4, levels(data$fsh3cat))
title(main="Spline fits by FSH3 category", sub="Note: numeric covariates at mean level, lupprot=antagon</pre>
```

### Spline fits by FSH3 category



Note: numeric covariates at mean level, lupprot=antagonist

### Statistical learning approaches

```
#install.packages("glmnet")
library("glmnet")
## Loading required package: Matrix
##
## Attaching package: 'Matrix'
## The following objects are masked from 'package:tidyr':
##
##
       expand, pack, unpack
## Loaded glmnet 4.1-4
# comparison of main effects-only model with CV lasso
par(mfrow=c(1,2))
coef(summary(m1))
##
                                        Estimate
                                                    Std. Error
                                                                 t value
## (Intercept)
                                    7.3651363633 0.1559526653 47.226742
                                    0.0042864597 0.0036573807 1.172003
## age
## bmi
                                   -0.0065152109 0.0028082777 -2.320002
## afc
                                    0.0075997866 0.0021323218 3.564090
## afc0
                                    0.1983474269 0.0461550992 4.297411
## log(amh)
                                    0.2972937902 0.0184904865 16.078203
## factor(lupprot)LPL 10/5
                                    0.2285524498 0.0323891389 7.056453
## factor(lupprot)Lupron Microdose
                                    0.2694409936 0.0460402640 5.852290
## fsh3
                                   -0.0007484203 0.0001882011 -3.976706
```

```
Pr(>|t|)
##
                                     2.463381e-292
## (Intercept)
## age
                                      2.413947e-01
## bmi
                                      2.048343e-02
## afc
                                      3.773456e-04
## afc0
                                      1.846991e-05
## log(amh)
                                      1.596457e-53
## factor(lupprot)LPL 10/5
                                      2.674165e-12
## factor(lupprot)Lupron Microdose
                                      6.025233e-09
                                      7.343337e-05
plot(glmnet(x=model.matrix(m1)[,-1], y=m1$model[,1]),
xvar="lambda", label=TRUE, xlim=c(-8,-1))
set.seed(4)
cv.glmnet1 <- cv.glmnet(x=model.matrix(m1)[,-1], y=m1$model[,1])</pre>
print(cv.glmnet1 )
##
##
  Call: cv.glmnet(x = model.matrix(m1)[, -1], y = m1$model[, 1])
##
## Measure: Mean-Squared Error
##
        Lambda Index Measure
                                    SE Nonzero
## min 0.00231
                   56 0.2907 0.01475
                                              8
## 1se 0.05459
                   22 0.3050 0.01507
                                              3
tail( anova(m1)[,"Mean Sq"], 1)
## [1] 0.2881211
abline(v=log(cv.glmnet1$lambda.min), lty=2)
plot(cv.glmnet1 )
                   8 8 7 3 2 1
                                                                  8 7 7 3 2 1
     0.30
                                                      0.45
                                               Mean-Squared Error
     0.20
                                                      0.40
Coefficients
                                                      0.35
     0.10
                                                     0.30
                                  -2
                                                                              -3
           -8
                                                            -7
                  -6
                                                                                      -1
                                                                      Log(\lambda)
                   Log Lambda
```

```
cv.glmnet1$lambda.min
## [1] 0.002308725
log(cv.glmnet1$lambda.min)
## [1] -6.07106
cbind( coef(m1), coef(cv.glmnet1, s = "lambda.min"))
## 9 x 2 sparse Matrix of class "dgCMatrix"
##
                                                             s 1
## (Intercept)
                                    7.3651363633
                                                 7.4096973184
                                    0.0042864597
                                                  0.0030546837
## age
## bmi
                                    -0.0065152109 -0.0059294936
## afc
                                    0.0075997866 0.0067282097
## afc0
                                    0.1983474269 0.1791451556
## log(amh)
                                    0.2972937902 0.2963774450
## factor(lupprot)LPL 10/5
                                    0.2285524498
                                                   0.2198354296
## factor(lupprot)Lupron Microdose
                                    0.2694409936 0.2549748141
## fsh3
                                   -0.0007484203 -0.0007308659
```

Interpretation: the lasso approach can potentially achieve better prediction of logE2 values, by shrinking the "classical" estimates towards zero in a way suggested by the patterns in the data. This makes them more stable, albeit at the cost of some bias. Cross-validation is used to choose the apparently-best degree of shrinkage, i.e. the best tradeoff. But for this large dataset with clear signals, it seems we do best not shrinking at all.

Also note how, if we were to shrink the coefficients anyway, AMH is the last one to be shrunk, emphasizing what we saw in the other analyses.

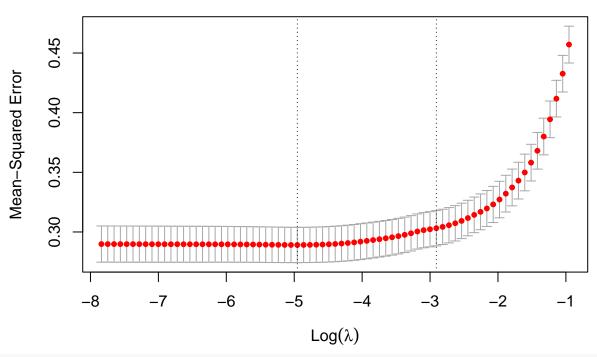
Trying the same approach for the more flexible representation of FSH3, and its interaction with AMH, we again see that all the AMH terms persist best under shrinkage. Also, lasso's degree of improvement in prediction (proportion of variance explained, known as  $R^2$ ) is very minor, when optimized via cross-validation.

```
# comparison of main effects-only model with CV lasso
coef(summary(m3))
```

```
##
                                                                      Pr(>|t|)
                                 Estimate Std. Error
                                                         t value
## (Intercept)
                              7.154042882 0.170369051 41.9914464 4.452362e-250
                              0.003955658 0.003647568
                                                      1.0844642
## age
                                                                 2.783457e-01
## bmi
                             -0.007468188 0.002817130 -2.6509912
                                                                  8.116114e-03
## afc
                              0.007647908 0.002126158
                                                       3.5970550
                                                                  3.330390e-04
## afc0
                              0.195832542 0.045994078
                                                      4.2577773 2.202247e-05
## logamh
                              0.347124332 0.048818683 7.1104813
                                                                  1.837952e-12
## fsh3cat(150,250]
                             -0.027255807 0.108757709 -0.2506103
                                                                  8.021522e-01
## fsh3cat(250,350]
                              0.091713905 0.097375400 0.9418591
                                                                  3.464273e-01
## fsh3cat(350,600]
                             -0.111060203 0.094346943 -1.1771468
                                                                  2.393370e-01
## lupprot.fLPL 10/5
                              0.240818652 0.032966690
                                                      7.3049084
                                                                  4.641112e-13
## lupprot.fLupron Microdose 0.273252469 0.045876022 5.9563243
                                                                  3.257934e-09
                              0.044834024 0.064445214 0.6956921 4.867372e-01
## logamh:fsh3cat(150,250]
## logamh:fsh3cat(250,350]
                             -0.068549482 0.060496937 -1.1331066 2.573635e-01
## logamh:fsh3cat(350,600]
                             -0.084239459 0.054290440 -1.5516444 1.209733e-01
\#plot(glmnet(x=model.matrix(m3)[,-1], y=m3\$model[,1]))
plot(glmnet(x=model.matrix(m3)[,-1], y=m3$model[,1]),
xvar="lambda", label=TRUE, xlim=c(-8,-1))
set.seed(4)
```

```
cv.glmnet3 <- cv.glmnet(x=model.matrix(m3)[,-1], y=m3$model[,1])</pre>
abline(v=log(cv.glmnet3$lambda.min), lty=2)
                                                     8
                                                               3
                                                                         2
                                                                                    1
            13
                      13
                                 13
                                           11
     0.3
Coefficients
     0.1
     0.0
     -0.1
            -8
                      -7
                                 -6
                                           -5
                                                     -4
                                                               -3
                                                                         -2
                                                                                   -1
                                          Log Lambda
print(cv.glmnet3 )
## Call: cv.glmnet(x = model.matrix(m3)[, -1], y = m3$model[, 1])
##
## Measure: Mean-Squared Error
##
##
        Lambda Index Measure
                                   SE Nonzero
## min 0.00705
                   44 0.2891 0.01478
                                            10
## 1se 0.05459
                   22 0.3031 0.01477
                                             3
tail( anova(m3)[,"Mean Sq"], 1)
## [1] 0.2854232
```

plot(cv.glmnet3 )



### cv.glmnet3\$lambda.min

#### ## [1] 0.007050512

log(cv.glmnet3\$lambda.min)

```
## [1] -4.954655
```

```
cbind( coef(m3), coef(cv.glmnet3, s = "lambda.min"))
```

```
## 14 x 2 sparse Matrix of class "dgCMatrix"
##
                                                      s1
                              7.154042882 7.360019e+00
## (Intercept)
                                           9.132309e-05
## age
                              0.003955658
## bmi
                             -0.007468188 -4.984006e-03
## afc
                              0.007647908 5.226483e-03
## afc0
                              0.195832542
                                           1.417112e-01
                                           2.959619e-01
## logamh
                              0.347124332
## fsh3cat(150,250]
                             -0.027255807
## fsh3cat(250,350]
                              0.091713905
## fsh3cat(350,600]
                             -0.111060203 -1.688898e-01
                                           2.010569e-01
## lupprot.fLPL 10/5
                              0.240818652
## lupprot.fLupron Microdose 0.273252469
                                           2.331045e-01
## logamh:fsh3cat(150,250]
                              0.044834024
                                           2.713846e-02
## logamh:fsh3cat(250,350]
                             -0.068549482
## logamh:fsh3cat(350,600]
                             -0.084239459 -1.680133e-02
```

### Poisson regression

```
family = poisson(link="log"))
summary(m7)
##
## Call:
## glm(formula = mii ~ age + bmi + afc + afc0 + log(amh) + factor(lupprot) +
      fsh3 + log(lastE2), family = poisson(link = "log"), data = clean.data)
##
## Deviance Residuals:
##
      Min
               10
                  Median
                               3Q
                                      Max
## -7.0886 -1.6006 -0.1487
                          1.0630
                                   6.3090
## Coefficients:
##
                                 Estimate Std. Error z value Pr(>|z|)
                               -1.3653566 0.1612047 -8.470 < 2e-16 ***
## (Intercept)
## age
                               -0.0067051 0.0022189 -3.022 0.00251 **
## bmi
                               0.0074344 0.0010549
                                                    7.048 1.82e-12 ***
## afc
## afc0
                                0.1285807 0.0282731
                                                    4.548 5.42e-06 ***
## log(amh)
                                ## factor(lupprot)LPL 10/5
## factor(lupprot)Lupron Microdose -0.2415286 0.0364917
                                                   -6.619 3.62e-11 ***
## fsh3
                               ## log(lastE2)
                                0.4905072  0.0176285  27.825  < 2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for poisson family taken to be 1)
##
##
      Null deviance: 9327.9 on 1413 degrees of freedom
## Residual deviance: 5556.1 on 1404 degrees of freedom
## AIC: 10551
## Number of Fisher Scoring iterations: 5
# offset = log(lastE2)?
## Total_bc
m8 <- glm(Total_bc ~ age + bmi + afc + afc0 + log(amh) + factor(lupprot) + fsh3 + log(lastE2),
        data=clean.data,
         family = poisson(link="log"))
summary (m8)
##
## Call:
## glm(formula = Total_bc ~ age + bmi + afc + afc0 + log(amh) +
      factor(lupprot) + fsh3 + log(lastE2), family = poisson(link = "log"),
      data = clean.data)
##
##
## Deviance Residuals:
      Min
               10
                  Median
                               3Q
                                      Max
##
## -4.8638 -1.5955 -0.4993 0.8944
                                    6.3692
## Coefficients:
```

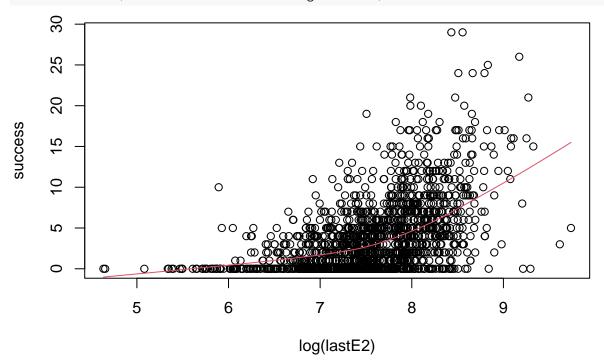
```
##
                                    Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                                  -2.7969928 0.2465690 -11.344 < 2e-16 ***
                                             0.0033818
## age
                                   -0.0225146
                                                         -6.658 2.78e-11 ***
                                   -0.0035035 0.0025701
## bmi
                                                         -1.363 0.17283
## afc
                                   0.0090450
                                              0.0016199
                                                          5.584 2.36e-08 ***
## afc0
                                   0.4319349 0.0437677
                                                          9.869 < 2e-16 ***
                                   0.1633619 0.0216608
## log(amh)
                                                          7.542 4.63e-14 ***
## factor(lupprot)LPL 10/5
                                   -0.0341690
                                              0.0293394
                                                         -1.165 0.24418
## factor(lupprot)Lupron Microdose -0.3611675
                                              0.0617275
                                                         -5.851 4.89e-09 ***
## fsh3
                                  -0.0005260
                                              0.0001963
                                                         -2.680 0.00736 **
## log(lastE2)
                                   0.6218147
                                              0.0269875
                                                         23.041 < 2e-16 ***
##
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## (Dispersion parameter for poisson family taken to be 1)
##
##
       Null deviance: 6869.7 on 1413 degrees of freedom
## Residual deviance: 4299.0 on 1404
                                      degrees of freedom
## AIC: 7703.2
##
## Number of Fisher Scoring iterations: 5
```

### Logistic Regression

Create counts of success (conversion or not) and counts of failure

```
clean.data$success <- clean.data$Total_bc
clean.data$failure <- clean.data$mii - clean.data$Total_bc

plot(success ~ log(lastE2), clean.data)
with(clean.data, lines(lowess(success ~ log(lastE2)),col=2))</pre>
```



```
# scatterplot standardized for trial size
plot(success/(success + failure) ~ log(lastE2), clean.data, ylim = c(0,1))
                                   \mathbf{0}
                                                                                 0
success/(success + failure)
                              0
      \infty
      o.
                                     0 0
                                       0
      9
                              00
      Ö.
                                                                                0
      Š
      0
                            0
      o.
                                             7
                                                                        9
                  5
                               6
                                                          8
                                          log(lastE2)
m9 <- glm(cbind(success, failure) ~ age + bmi + afc + afc0 + log(amh) + factor(lupprot) + fsh3 + log(la
          data = clean.data,
          family = "binomial")
summary(m9)
##
## Call:
  glm(formula = cbind(success, failure) ~ age + bmi + afc + afc0 +
       log(amh) + factor(lupprot) + fsh3 + log(lastE2), family = "binomial",
##
       data = clean.data)
##
## Deviance Residuals:
               1Q Median
                               3Q
                                      Max
                                    6.714
  -6.821 -1.361
                    0.000
                            1.481
##
##
## Coefficients:
                                     Estimate Std. Error z value Pr(>|z|)
##
                                   -1.5703110 0.3410727 -4.604 4.14e-06 ***
## (Intercept)
                                   -0.0299644 0.0044909
                                                          -6.672 2.52e-11 ***
## age
                                   -0.0011343 0.0034576
                                                          -0.328
                                                                    0.7429
## bmi
                                    0.0027892 0.0023397
                                                            1.192
                                                                    0.2332
## afc
## afc0
                                    0.5355732
                                               0.0613794
                                                            8.726 < 2e-16 ***
## log(amh)
                                   -0.0360801 0.0294853
                                                          -1.224
                                                                    0.2211
## factor(lupprot)LPL 10/5
                                                            4.513 6.39e-06 ***
                                    0.1834804
                                               0.0406563
## factor(lupprot)Lupron Microdose -0.1631726
                                               0.0787306
                                                          -2.073
                                                                    0.0382 *
## fsh3
                                   -0.0002808
                                               0.0002692
                                                           -1.043
                                                                    0.2968
```

## Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.05 '.' 0.1 ' ' 1

0.2750344 0.0383957

7.163 7.88e-13 \*\*\*

## log(lastE2)

```
##
## (Dispersion parameter for binomial family taken to be 1)
##
## Null deviance: 6168.6 on 1263 degrees of freedom
## Residual deviance: 5730.7 on 1254 degrees of freedom
## AIC: 7772.9
##
## Number of Fisher Scoring iterations: 4
```