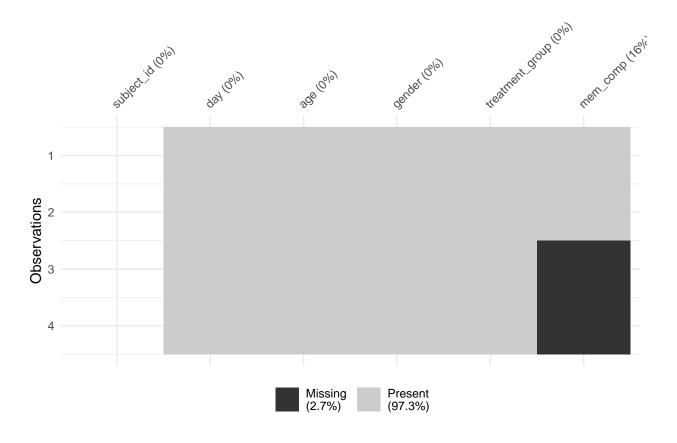
model.rmd

Yanran Li, Yijin Wang, Shubo Zhang

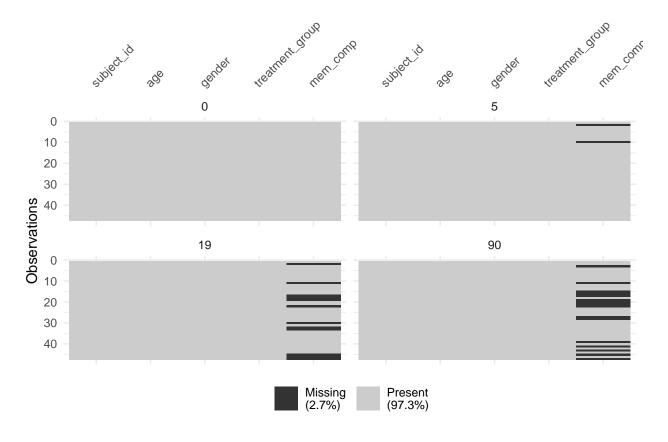
2024-03-20

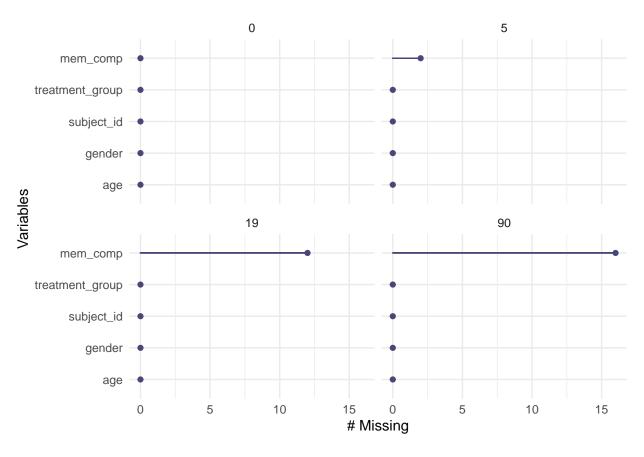
```
library(mice)
## Attaching package: 'mice'
## The following object is masked from 'package:stats':
##
##
       filter
## The following objects are masked from 'package:base':
##
##
       cbind, rbind
library(tidyr)
library(dplyr)
## Attaching package: 'dplyr'
## The following objects are masked from 'package:stats':
##
##
       filter, lag
## The following objects are masked from 'package:base':
##
##
       intersect, setdiff, setequal, union
library(visdat)
library(naniar)
library(ggplot2)
library(lme4)
## Loading required package: Matrix
## Warning: package 'Matrix' was built under R version 4.2.3
## Attaching package: 'Matrix'
```

```
## The following objects are masked from 'package:tidyr':
##
##
       expand, pack, unpack
library(broom.mixed)
library(kableExtra)
## Warning: package 'kableExtra' was built under R version 4.2.3
##
## Attaching package: 'kableExtra'
## The following object is masked from 'package:dplyr':
##
       group_rows
data <- read.csv("data.csv") %>%
  janitor::clean_names() %>%
  mutate(day = as.factor(day))
# pre-processing: expand design matrix and fill in NAs
full_data <- data %>%
  complete(day,
           nesting(subject_id, treatment_group)) %>%
  relocate(day, .after = subject_id) %>%
  relocate(treatment_group, .after = gender) %>%
  group_by(subject_id) %>%
  fill(age, gender, .direction = "downup") %>%
  arrange(subject_id, day)
vis_miss(full_data)
```



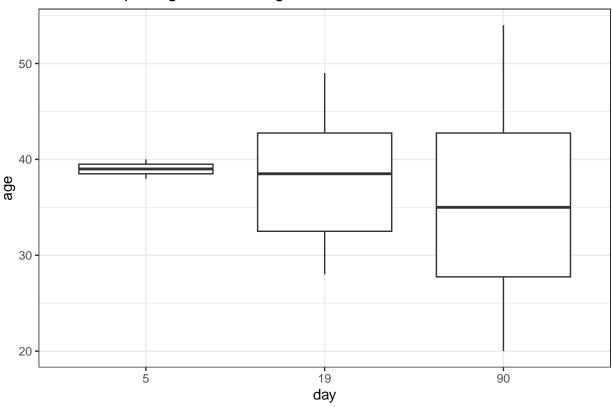
vis_miss(full_data, facet = day)





```
full_data %>% filter(is.na(mem_comp)) %>%
   ggplot(aes(x=as.factor(day)))+
   geom_boxplot(aes(y=age))+
   theme_bw()+
   xlab("day")+
   ggtitle("Relationship of age and missing values")
```

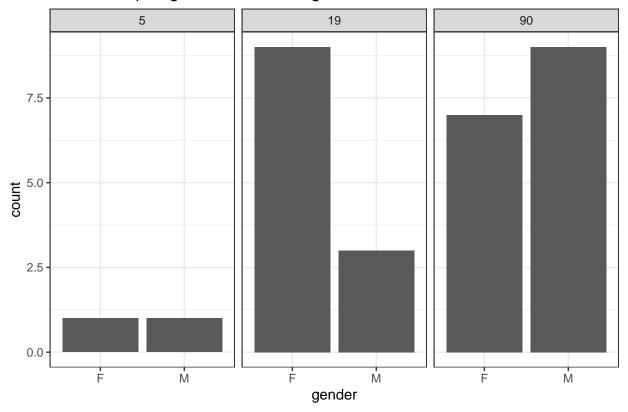
Relationship of age and missing values



```
full_data %>% filter(is.na(mem_comp)) %>%
   ggplot()+
   geom_bar(aes(x=gender, stat = "count"))+
   facet_wrap(day~.)+
   theme_bw()+
   xlab("gender")+
   ggtitle("Relationship of gender and missing values")
```

```
## Warning in geom_bar(aes(x = gender, stat = "count")): Ignoring unknown
## aesthetics: stat
```

Relationship of gender and missing values



```
# assume MAR
# multiple imputations
imputed_data <- mice::mice(data = full_data, m = 6, seed =2024, print = FALSE)</pre>
```

Warning: Number of logged events: 2

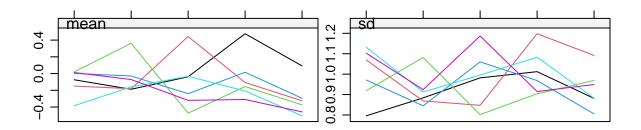
imputed_data

```
## Class: mids
## Number of multiple imputations: 6
## Imputation methods:
##
       subject_id
                                               age
                                                            gender treatment_group
##
##
          mem_comp
             "pmm"
##
## PredictorMatrix:
                   subject_id day age gender treatment_group mem_comp
## subject_id
                            0
                                           0
                                                           0
## day
                            1
                                0
                                    1
                                           0
                                                           0
                                                                    1
## age
                                1
                                                                    1
                                                           0
## gender
                            1
                                    1
                                           0
                                                                    1
                                1
## treatment_group
                                    1
                                           0
                                                           0
                                                                    1
## mem_comp
                                    1
                            1
## Number of logged events: 2
     it im dep
##
                   meth
                                    out
```

```
## 1 0 0 constant gender
## 2 0 0 constant treatment_group
```

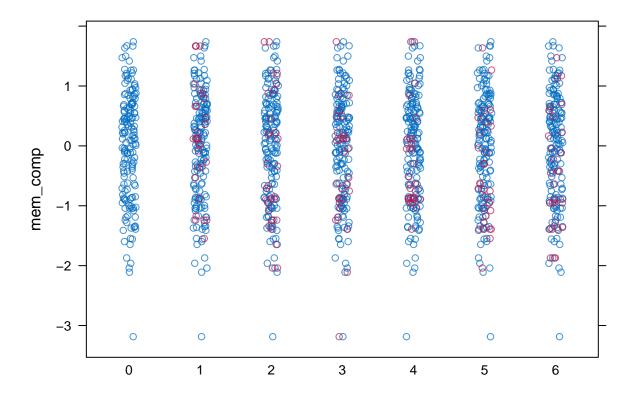
```
# used pmm method
```

```
# check convergence
plot(imputed_data)
```



Iteration

```
# check if imputed data makes sense (ie. in a reasonable bound)
# red is imputed, blue is observed
mice::stripplot(imputed_data, mem_comp)
```



```
# fit model to each imputed datasets

model <- with(imputed_data, lmer(mem_comp ~ age + gender + treatment_group+day+treatment_group:day + (1
pool.fit <- pool(model)
summary(pool.fit)</pre>
```

```
##
                        term
                                estimate std.error
                                                    statistic
## 1
                              0.61259148 0.58498731
                                                    1.0471876 142.40918
                 (Intercept)
## 2
                         age -0.01435861 0.01378527 -1.0415912 125.55072
## 3
                     genderM 0.07118804 0.25591736 0.2781681 88.04616
## 4
            treatment_groupB -0.07762312 0.34501125 -0.2249872 169.48896
            treatment_groupC -0.18796858 0.33052182 -0.5687025 169.82702
## 5
## 6
                        day5 -0.09577277 0.20913497 -0.4579472 170.01722
                       day19 -0.29378401 0.21785002 -1.3485609 131.38638
## 7
## 8
                       day90 -0.32331261 0.32115763 -1.0067100
## 9
       treatment_groupB:day5 -0.06276973 0.32782242 -0.1914748 117.93381
## 10
      treatment_groupC:day5  0.34998520  0.30725190  1.1390823  152.67981
## 11 treatment_groupB:day19
                             0.09954652 0.36771610 0.2707157
                             0.57107906 0.31251365
## 12 treatment_groupC:day19
                                                    1.8273732 132.74876
## 13 treatment_groupB:day90 0.12771299 0.40146403 0.3181181
                                                                24.01220
## 14 treatment_groupC:day90 0.31860668 0.34760696 0.9165716 48.25563
##
        p.value
## 1 0.29678712
```

```
## 2 0.29960283
## 3 0.78153553
## 4 0.82226025
## 5 0.57030935
## 6 0.64757513
## 7 0.17979804
## 8 0.33321463
## 9 0.84848291
## 10 0.25645285
## 11 0.78796372
## 12 0.06988959
## 13 0.75314553
## 14 0.36392529
# check the pooled model covariance
# get the full matrix ubar (instead of only the diagonal)
m <- pool.fit$m</pre>
ubar <- Reduce("+", lapply(model$analyses, vcov)) / (m)</pre>
b <- pool.fit$pooled$b # this one is still provided by mice
# # or by hand as well
# qbar <- getqbar(fil.pooled) # pooled estimates</pre>
# b <-1 / (m-1) * rowSums((sapply(fit.mi$analyses, coef) - qbar)^2)
t \leftarrow ubar + (1 + 1 / (m)) * b # this is t as it used to be
# check versus the diagonal of t that is still provided
all.equal(as.numeric(diag(t)), pool.fit$pooled$t) # check
```

[1] TRUE

```
calc_pooled_covar<- function(pool.fit,model){</pre>
  # check the pooled model covariance
  # get the full matrix ubar (instead of only the diagonal)
 m <- pool.fit$m
  ubar <- Reduce("+", lapply(model$analyses, vcov)) / (m)</pre>
  b <- pool.fit$pooled$b # this one is still provided by mice
  # # or by hand as well
  # qbar <- getqbar(fil.pooled) # pooled estimates</pre>
  \# b \leftarrow 1 / (m-1) * rowSums((sapply(fit.mi * analyses, coef) - qbar)^2)
 t <- ubar + (1 + 1 / (m)) * b # this is t as it used to be
  # check versus the diagonal of t that is still provided
  check = all.equal(as.numeric(diag(t)), pool.fit$pooled$t) # check
  if (check) {
    return(t)
 } else{
    stop("error!!!!!!")
  }
}
```

```
smy<-summary(pool.fit)
# Hypothesis test to see whether treatment effects at day 5, 19, and 90 are significant

output <- data.frame(
    Estimate = round(c(smy$estimate[c(6:8, 9, 11, 13, 10, 12, 14)], smy$estimate[6]+smy$estimate[9], smy$
    `Standard error` = round(c(smy$std.error[c(6:8, 9, 11, 13, 10, 12, 14)], sqrt((t[6,6]) + (t[9,9]) + 2
    `95% CI` = rep(NA,15)
)

colnames(output)[c(2,3)] <- c("Standard error", "95% CI")
output$`95% CI` <- pasteO( "(", as.character(round(output$Estimate - 1.96*output$`Standard error`, 3)),
output$Significance <- ifelse((output$Estimate - 1.96*output$`Standard error`) * (output$Estimate + 1.9
rownames(output) <- c("$\\beta_5$", "$\\beta_6$", "$\\beta_7$", "$\\beta_7$", "$\\beta_9$", "$\\beta_9$", "$\\beta_{1}$</pre>
# Print the table using kable
knitr::kable(output,caption = "Summary table")
```

Table 1: Summary table

	Estimate	Standard error	95% CI	Significance
β_5	-0.096	0.209	(-0.506,0.314)	FALSE
eta_6	-0.294	0.218	(-0.721, 0.133)	FALSE
β_7	-0.323	0.321	(-0.952, 0.306)	FALSE
β_8	-0.063	0.328	(-0.706, 0.58)	FALSE
eta_9	0.100	0.368	(-0.621, 0.821)	FALSE
β_{10}	0.128	0.401	(-0.658, 0.914)	FALSE
β_{11}	0.350	0.307	(-0.252, 0.952)	FALSE
β_{12}	0.571	0.313	(-0.042, 1.184)	FALSE
β_{13}	0.319	0.348	(-0.363, 1.001)	FALSE
$\beta_5 + \beta_8$	-0.159	0.252	(-0.653, 0.335)	FALSE
$\beta_6 + \beta_9$	-0.194	0.320	(-0.821,0.433)	FALSE
$\beta_7 + \beta_{10}$	-0.196	0.544	(-1.262,0.87)	FALSE
$\beta_5 + \beta_{11}$	0.254	0.225	(-0.187, 0.695)	FALSE
$\beta_6 + \beta_{12}$	0.277	0.255	(-0.223, 0.777)	FALSE
$\beta_7 + \beta_{13}$	-0.005	0.505	(-0.995, 0.985)	FALSE

```
# pool coef estimates and standard errors to create 95% CIs
pool_coef_ci_table <- function(pool.fit, t, caption){
    smy<-summary(pool.fit)

# Hypothesis test to see whether treatment effects at day 5, 19, and 90 are significant

output <- data.frame(
    Estimate = round(c(smy$estimate[c(6:8, 9, 11, 13, 10, 12, 14)], smy$estimate[6]+smy$estimate[9], smy$
    `Standard error` = round(c(smy$std.error[c(6:8, 9, 11, 13, 10, 12, 14)], sqrt((t[6,6]) + (t[9,9]) + 2
    `95% CI` = rep(NA,15)
)

colnames(output)[c(2,3)] <- c("Standard error", "95% CI")
output$^95% CI` <- pasteO( "(", as.character(round(output$Estimate - 1.96*output$`Standard error`, 3)),
output$Significance <- ifelse((output$Estimate - 1.96*output$`Standard error`) * (output$Estimate + 1.9
rownames(output) <- c("$\\beta_5$", "$\\beta_6$", "$\\beta_7$", "$\\beta_8$", "$\\beta_9$", "$\\beta_9$", "$\\beta_6$"]

# Print the table using kable</pre>
```

```
return (knitr::kable(output, caption = caption, escape = TRUE))
# sensitivity analysis for each data missing assumptions
# mcar - fit data with completers data
completers_data <- full_data %>%
 group_by(subject_id) %>%
 mutate(missing = any(is.na(mem_comp))) %>%
completers_fit <- lmer(mem_comp ~ age + gender + treatment_group+day +treatment_group:day + (1|subject_</pre>
summary(completers_fit)
## Linear mixed model fit by REML ['lmerMod']
## Formula:
## mem_comp ~ age + gender + treatment_group + day + treatment_group:day +
##
       (1 | subject_id)
##
     Data: completers_data %>% filter(missing == FALSE)
## REML criterion at convergence: 173.8
##
## Scaled residuals:
      Min
              10 Median
                               3Q
                                      Max
## -1.7688 -0.5756 0.1020 0.6102 1.7294
## Random effects:
## Groups Name
                          Variance Std.Dev.
## subject_id (Intercept) 0.6790
                                   0.8240
## Residual
                          0.1597
                                   0.3997
## Number of obs: 96, groups: subject_id, 24
##
## Fixed effects:
                           Estimate Std. Error t value
## (Intercept)
                         -0.2777878 0.9983716 -0.278
                         0.0004539 0.0227681 0.020
## age
                          0.2159847 0.3696430
## genderM
                                                0.584
## treatment_groupB
                         0.0579773 0.4876764 0.119
## treatment_groupC
                         -0.0553875 0.4461694 -0.124
## day5
                         -0.2121626 0.1998282 -1.062
## day19
                         -0.3476050 0.1998282 -1.740
## day90
                         -0.2289847 0.1998282 -1.146
## treatment_groupB:day5  0.0978170  0.2925186  0.334
## treatment_groupC:day5  0.3899459  0.2746377
                                                1.420
## treatment_groupB:day19 0.3457121 0.2925186
                                                1.182
## treatment_groupC:day19 0.6461374 0.2746377
                                               2.353
## treatment_groupB:day90 0.3018569 0.2925186
                                                1.032
## treatment_groupC:day90 0.2610949 0.2746377
                                                 0.951
##
## Correlation matrix not shown by default, as p = 14 > 12.
## Use print(x, correlation=TRUE) or
##
      vcov(x)
                    if you need it
```

Table 2: Completers' Model Summary table

	Estimate	Standard error	95% CI	Significance
$\overline{eta_5}$	-0.212	0.200	(-0.604,0.18)	FALSE
eta_6	-0.348	0.200	(-0.74, 0.044)	FALSE
β_7	-0.229	0.200	(-0.621, 0.163)	FALSE
β_8	0.098	0.293	(-0.476, 0.672)	FALSE
β_9	0.346	0.293	(-0.228, 0.92)	FALSE
β_{10}	0.302	0.293	(-0.272, 0.876)	FALSE
β_{11}	0.390	0.275	(-0.149, 0.929)	FALSE
β_{12}	0.646	0.275	(0.107, 1.185)	TRUE
β_{13}	0.261	0.275	(-0.278, 0.8)	FALSE
$\beta_5 + \beta_8$	-0.114	0.214	(-0.533, 0.305)	FALSE
$\beta_6 + \beta_9$	-0.002	0.214	(-0.421, 0.417)	FALSE
$\beta_7 + \beta_{10}$	0.073	0.214	(-0.346, 0.492)	FALSE
$\beta_5 + \beta_{11}$	0.178	0.188	(-0.19, 0.546)	FALSE
$\beta_6 + \beta_{12}$	0.299	0.188	(-0.069, 0.667)	FALSE
$\beta_7 + \beta_{13}$	0.032	0.188	(-0.336, 0.4)	FALSE

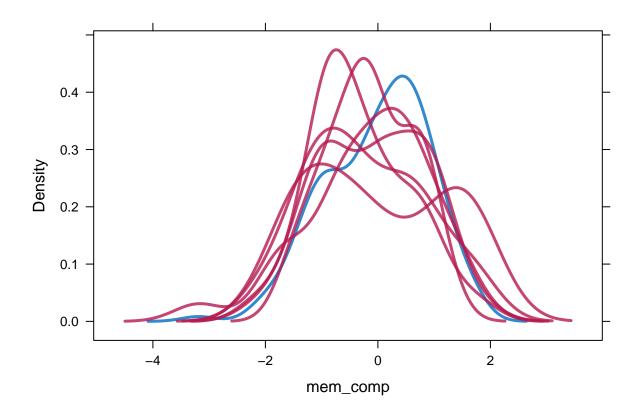
```
# mnar - fill na's with different delta --> fit model --> CI's

# Create a delta vector that represent the following adjustment values for mmHg: 0 for MAR, and -0.7, -
delta <- c(0, -0.7, -0.2, 0.2, 0.7)

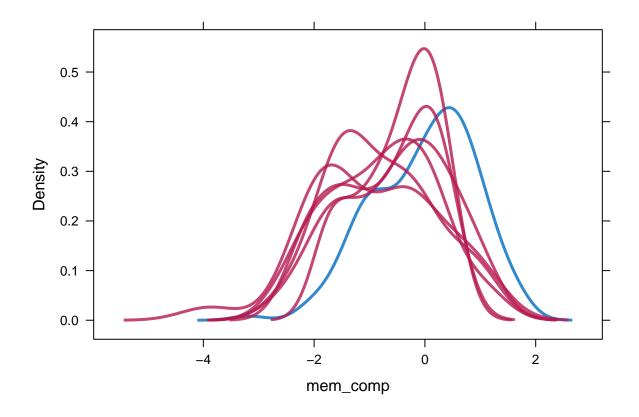
imp.all <- vector("list", length(delta))
post <- imputed_data$post
for (i in 1:length(delta)){
    d <- delta[i]
    cmd <- paste("imp[[j]][,i] <- imp[[j]][,i] +", d)
    post["mem_comp"] <- cmd
    imp <- mice::mice(full_data, post = post,m = 6,seed = i, print = FALSE)
    imp.all[[i]] <- imp
}</pre>
```

Warning: Number of logged events: 2

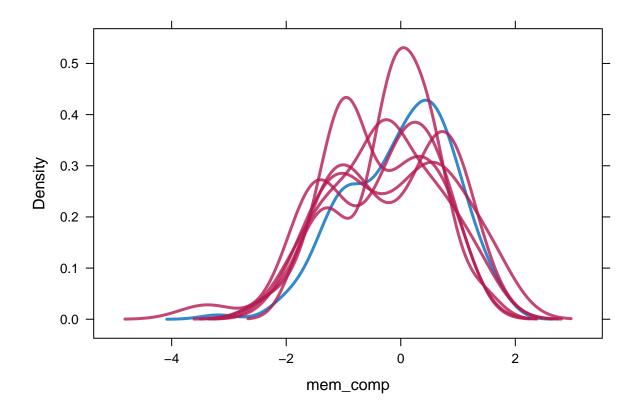
```
## Warning: Number of logged events: 2
## imputation with no adjustment (delta = 0)
densityplot(imp.all[[1]], lwd = 3)
```



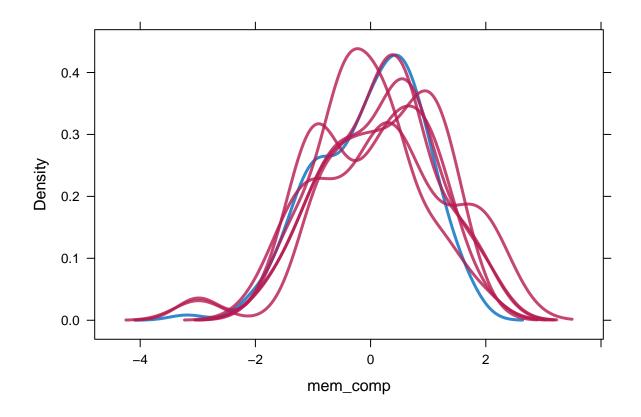
```
# imputation with adjustment (delta = -0.7)
densityplot(imp.all[[2]], lwd = 3)
```



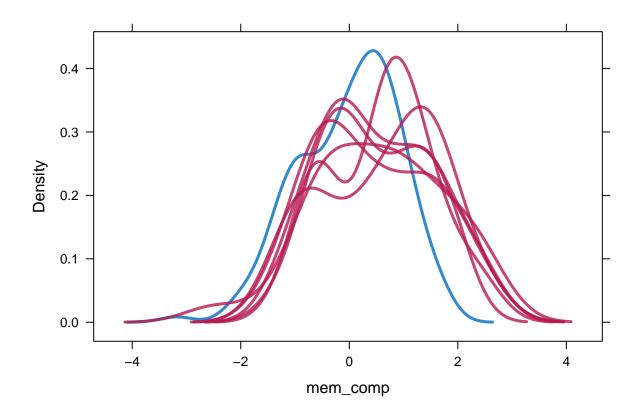
imputation with adjustment (delta = -0.2)
densityplot(imp.all[[3]], lwd = 3)



imputation with adjustment (delta = 0.2)
densityplot(imp.all[[4]], lwd = 3)



imputation with adjustment (delta = 0.7)
densityplot(imp.all[[5]], lwd = 3)



```
# calculate results for imputation+adjustment datasets
for (i in 2:length(delta)){
    curr_data <- imp.all[[i]]

# fit model
    curr_model <- with(curr_data, lmer(mem_comp ~ age + gender + treatment_group+day+treatment_group:day)
    curr.pool.fit <- pool(curr_model)

# pool covar matrix
    curr_t<-calc_pooled_covar(curr.pool.fit,curr_model)

# generate ci table
    curr_table <- pool_coef_ci_table(curr.pool.fit, curr_t, caption = pasteO("delta=", delta[i]," Summary

    print(curr_table)
}</pre>
```

Table 3: delta=-0.7 Summary Table

	Estimate	Standard error	95% CI	Significance
$\overline{eta_5}$	-0.096	0.231	(-0.549, 0.357)	FALSE
eta_6	-0.361	0.259	(-0.869, 0.147)	FALSE
eta_7	-0.446	0.254	(-0.944, 0.052)	FALSE
eta_8	-0.040	0.352	(-0.73, 0.65)	FALSE
eta_9	0.039	0.409	(-0.763, 0.841)	FALSE
eta_{10}	0.107	0.365	(-0.608, 0.822)	FALSE
eta_{11}	0.303	0.336	(-0.356, 0.962)	FALSE
eta_{12}	0.622	0.379	(-0.121, 1.365)	FALSE
eta_{13}	0.200	0.377	(-0.539, 0.939)	FALSE
$\beta_5 + \beta_8$	-0.135	0.265	(-0.654, 0.384)	FALSE
$\beta_6 + \beta_9$	-0.322	0.394	(-1.094, 0.45)	FALSE
$\beta_7 + \beta_{10}$	-0.339	0.337	(-1,0.322)	FALSE
$\beta_5 + \beta_{11}$	0.207	0.245	(-0.273, 0.687)	FALSE
$\beta_6 + \beta_{12}$	0.261	0.364	(-0.452, 0.974)	FALSE
$\beta_7 + \beta_{13}$	-0.245	0.350	(-0.931, 0.441)	FALSE

Table 4: delta=-0.2 Summary Table

	Estimate	Standard error	95% CI	Significance
$\overline{eta_5}$	-0.096	0.214	(-0.515, 0.323)	FALSE
eta_6	-0.275	0.236	(-0.738, 0.188)	FALSE
eta_7	-0.326	0.255	(-0.826, 0.174)	FALSE
eta_8	-0.022	0.326	(-0.661, 0.617)	FALSE
eta_9	0.206	0.355	(-0.49, 0.902)	FALSE
eta_{10}	0.143	0.374	(-0.59, 0.876)	FALSE
eta_{11}	0.295	0.313	(-0.318, 0.908)	FALSE
eta_{12}	0.584	0.332	(-0.067, 1.235)	FALSE
β_{13}	0.289	0.388	(-0.471, 1.049)	FALSE
$\beta_5 + \beta_8$	-0.118	0.246	(-0.6, 0.364)	FALSE
$\beta_6 + \beta_9$	-0.069	0.333	(-0.722, 0.584)	FALSE
$\beta_7 + \beta_{10}$	-0.183	0.390	(-0.947, 0.581)	FALSE
$\beta_5 + \beta_{11}$	0.199	0.228	(-0.248, 0.646)	FALSE
$\beta_6 + \beta_{12}$	0.309	0.307	(-0.293, 0.911)	FALSE
$\beta_7 + \beta_{13}$	-0.037	0.404	(-0.829, 0.755)	FALSE

Table 5: delta=0.2 Summary Table

	Estimate	Standard error	95% CI	Significance
eta_5	-0.096	0.201	(-0.49, 0.298)	FALSE
eta_6	-0.260	0.231	(-0.713, 0.193)	FALSE
β_7	-0.116	0.234	(-0.575, 0.343)	FALSE
β_8	-0.018	0.326	(-0.657, 0.621)	FALSE
eta_9	0.199	0.366	(-0.518, 0.916)	FALSE
β_{10}	0.080	0.352	(-0.61, 0.77)	FALSE
β_{11}	0.384	0.293	(-0.19, 0.958)	FALSE
β_{12}	0.598	0.349	(-0.086, 1.282)	FALSE
β_{13}	0.271	0.330	(-0.376, 0.918)	FALSE

	Estimate	Standard error	95% CI	Significance
$\beta_5 + \beta_8$	-0.114	0.256	(-0.616, 0.388)	FALSE
$\beta_6 + \beta_9$	-0.061	0.363	(-0.772, 0.65)	FALSE
$\beta_7 + \beta_{10}$	-0.036	0.354	(-0.73, 0.658)	FALSE
$\beta_5 + \beta_{11}$	0.288	0.213	(-0.129, 0.705)	FALSE
$\beta_6 + \beta_{12}$	0.339	0.346	(-0.339, 1.017)	FALSE
$\beta_7 + \beta_{13}$	0.156	0.332	(-0.495, 0.807)	FALSE

Table 6: delta=0.7 Summary Table

	Estimate	Standard error	95% CI	Significance
β_5	-0.096	0.220	(-0.527, 0.335)	FALSE
eta_6	-0.072	0.226	(-0.515, 0.371)	FALSE
β_7	-0.079	0.263	(-0.594, 0.436)	FALSE
β_8	0.051	0.336	(-0.608, 0.71)	FALSE
eta_9	0.216	0.405	(-0.578, 1.01)	FALSE
β_{10}	0.205	0.419	(-0.616, 1.026)	FALSE
β_{11}	0.365	0.325	(-0.272, 1.002)	FALSE
β_{12}	0.630	0.362	(-0.08, 1.34)	FALSE
β_{13}	0.178	0.424	(-0.653, 1.009)	FALSE
$\beta_5 + \beta_8$	-0.045	0.254	(-0.543, 0.453)	FALSE
$\beta_6 + \beta_9$	0.144	0.354	(-0.55, 0.838)	FALSE
$\beta_7 + \beta_{10}$	0.126	0.437	(-0.731, 0.983)	FALSE
$\beta_5 + \beta_{11}$	0.269	0.239	(-0.199, 0.737)	FALSE
$\beta_6 + \beta_{12}$	0.558	0.303	(-0.036, 1.152)	FALSE
$\beta_7 + \beta_{13}$	0.099	0.441	(-0.765,0.963)	FALSE