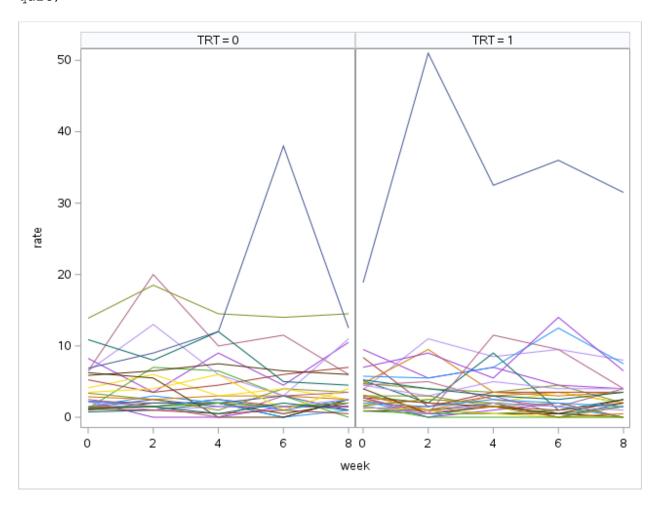
```
data epileptic w;
input ID TRT Age C0 C1 C2 C3 C4;
datalines;
                 0
                        31
                                11
                                        5
                        30
                 0
                                11
                                        3
...... . .
          59
                        37
                                12
              run;
data epileptic;
set epileptic w;
 array AC(1:5) C0-C4;
  array Aweek(1:5) (0 2 4 6 8);
 do i=1 to 5;
  Count = AC[i];
  week = Aweek[i];
  L per = log(2);
  if i eq 1 then L per=log(8);
  output;
  end;
 drop C0-C4 Aweek1 - Aweek5 i;
data epileptic;
set epileptic;
  rate = Count/exp(L per);
  l count = log(Count+1);
  l rate = log((Count+1)/exp(L per));
run;
proc print data=epileptic (obs=10);
run;
```

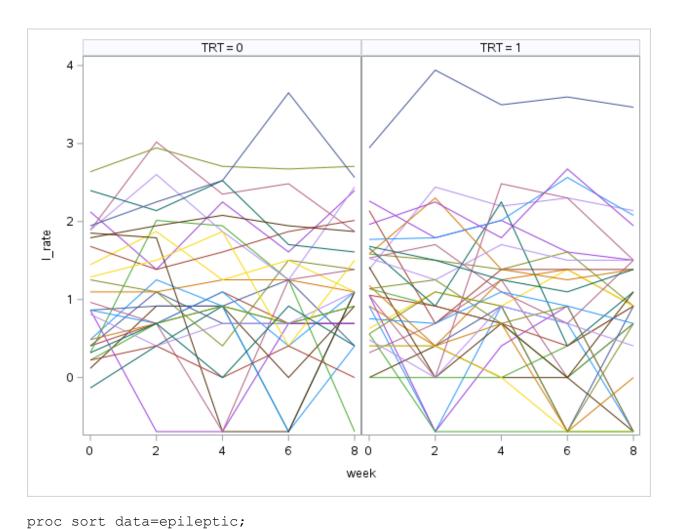
Obs	ID	TRT	Age	Count	week	L_per	rate	I_count	I_rate
1	1	0	31	11	0	2.07944	1.375	2.48491	0.40547
2	1	0	31	5	2	0.69315	2.500	1.79176	1.09861
3	1	0	31	3	4	0.69315	1.500	1.38629	0.69315
4	1	0	31	3	6	0.69315	1.500	1.38629	0.69315
5	1	0	31	3	8	0.69315	1.500	1.38629	0.69315
6	2	0	30	11	0	2.07944	1.375	2.48491	0.40547
7	2	0	30	3	2	0.69315	1.500	1.38629	0.69315
8	2	0	30	5	4	0.69315	2.500	1.79176	1.09861
9	2	0	30	3	6	0.69315	1.500	1.38629	0.69315
10	2	0	30	3	8	0.69315	1.500	1.38629	0.69315

```
Proc SGpanel data = epileptic;
PanelBy TRT / columns=2;
```

```
series y=rate x=week / group =ID LineAttrs= (pattern=1 );
run;
quit;
```



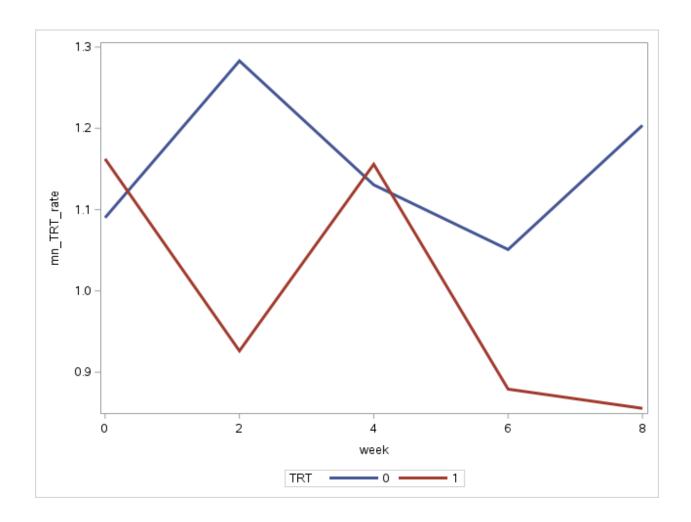
```
Proc SGpanel data = epileptic;
PanelBy TRT / columns=2;
series y=l_rate x=week / group =ID LineAttrs= (pattern=1 );
run;
quit;
```



```
by TRT week;

*Calculate the mean by week;
proc means mean data=epileptic noprint;
by TRT week;
var 1_rate;
output out = MN_TRT_dat mean = mn_TRT_rate;
run;

*First, let's look at the mean by TRT group;
Proc SGplot data = MN_TRT_dat;
series x=week y=mn_TRT_rate / group =TRT LineAttrs= (pattern=1 thickness=3);
run;
```



```
proc glimmix data=epileptic;
class ID trt (ref='0');
model Count = week trt week*trt/d=poisson link=log offset=L_per solution;
random intercept week/subject=ID type=UN G;
run;
quit;
```

Model Information				
Data Set	WORK.EPILEPTIC			
Response Variable	Count			
<b>Response Distribution</b>	Poisson			
<b>Link Function</b>	Log			
Variance Function	Default			
Offset Variable	L_per			
Variance Matrix Blocked By	ID			
<b>Estimation Technique</b>	Residual PL			
<b>Degrees of Freedom Method</b>	Containment			

Class Level Information					
Class	Levels	Values			
ID	59	1 2 3 4 5 59			
TRT	2	1 0			

<b>Number of Observations Read</b>	295
<b>Number of Observations Used</b>	295

Dimensions		
G-side Cov. Parameters	3	
Columns in X	6	
Columns in Z per Subject	2	
Subjects (Blocks in V)	59	
Max Obs per Subject	5	

Optimization Information			
Optimization Technique Dual Quasi-Newton			
Parameters in Optimization	3		
<b>Lower Boundaries</b>	2		
<b>Upper Boundaries</b>	0		
Fixed Effects	Profiled		
Starting From	Data		

Iteration History						
Iteration Restarts Subiterations Fu				Change	Max Gradient	
0	0	5	715.90199832	2.00000000	0.141681	
1	0	6	790.0318566	0.25874549	0.00005	
2	0	5	799.18843282	0.00762797	0.000969	
18	0	1	799.46552535	0.00000026	0.000155	
19	0	1	799.46552774	0.00000463	0.001866	

Did not converge.

```
proc glimmix data=epileptic method=quad(QPOINTS=5);
class ID trt (ref='0');
model Count = week trt week*trt/d=poisson link=log offset=L_per solution;
random intercept week/subject=ID type=UN G;
run;
quit;
```

Model Information				
Data Set	WORK.EPILEPTIC			
Response Variable	Count			
<b>Response Distribution</b>	Poisson			
<b>Link Function</b>	Log			
Variance Function	Default			
Offset Variable	L_per			
Variance Matrix Blocked By	ID			
<b>Estimation Technique</b>	Maximum Likelihood			

Model Information			
Likelihood Approximation	Gauss-Hermite Quadrature		
<b>Degrees of Freedom Method</b>	Containment		

	Class Level Information						
Class	Levels	Values					
ID		1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59					
TRT	2	10					

<b>Number of Observations Read</b>	295
<b>Number of Observations Used</b>	295

Dimensions	
G-side Cov. Parameters	3
Columns in X	6
Columns in Z per Subject	2
Subjects (Blocks in V)	59
Max Obs per Subject	5

Optimization Information				
<b>Optimization Technique</b>	Dual Quasi-Newton			
Parameters in Optimization	7			
Lower Boundaries	2			
<b>Upper Boundaries</b>	0			
Fixed Effects	Not Profiled			
Starting From	GLM estimates			
Quadrature Points	5			

Iteration History					
Iteration	Restarts	Evaluations	Objective Function	Change	Max Gradient
0	0	4	1935.877681		1360.217
1	0	5	1934.0660428	1.81163821	1278.973
2	0	5	1931.4844275	2.58161522	1243.717
3	0	5	1929.8241138	1.66031377	1179.902
4	0	5	1920.0003502	9.82376352	491.0731
5	0	3	1913.8175124	6.18283779	1285.27
6	0	3	1912.8773189	0.94019352	674.922
7	0	4	1910.8501449	2.02717403	497.4587
8	0	5	1910.4180459	0.43209903	192.8727
9	0	2	1909.983809	0.43423687	54.65148
10	0	3	1909.915481	0.06832802	45.72635
11	0	3	1909.8969513	0.01852967	26.35039
12	0	3	1909.8935545	0.00339679	4.640038
13	0	3	1909.8931368	0.00041772	6.534372
14	0	3	1909.8930695	0.00006733	0.209633
15	0	3	1909.8930693	0.00000021	0.00327

Convergence criterion (GCONV=1E-8) satisfied.

Fit Statistics			
-2 Log Likelihood	1909.89		
AIC (smaller is better)	1923.89		
AICC (smaller is better)	1924.28		
BIC (smaller is better)	1938.44		
CAIC (smaller is better)	1945.44		
<b>HQIC</b> (smaller is better)	1929.57		

Fit Statistics for Conditional Distribution		
-2 log L(Count   r. effects)	1562.24	
Pearson Chi-Square	472.31	
Pearson Chi-Square / DF	1.60	

Estimated G Matrix					
Effect	Row	Col1	Col2		
Intercept	1	0.5277	0.01120		
week	2	0.01120	0.005059		

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error		
UN(1,1)	ID	0.5277	0.1045		
UN(2,1)	ID	0.01120	0.008762		
UN(2,2)	ID	0.005059	0.001461		

Solutions for Fixed Effects						
Effect	TRT	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept		1.1039	0.1428	57	7.73	<.0001
week		-0.01133	0.01692	57	-0.67	0.5057
TRT	1	0.01755	0.1966	177	0.09	0.9290
TRT	0	0				
week*TRT	1	-0.04675	0.02350	177	-1.99	0.0482
week*TRT	0	0		•		•

<b>Type III Tests of Fixed Effects</b>					
Effect	Num DF		F Value	<b>Pr</b> > <b>F</b>	
week	1	57	8.09	0.0062	
TRT	1	177	0.01	0.9290	
week*TRT	1	177	3.96	0.0482	

```
proc glimmix data=epileptic method=quad(QPOINTS=20);
class ID trt (ref='0');
model Count = week trt week*trt/d=poisson link=log offset=L_per solution;
random intercept week/subject=ID type=UN G;
run;
quit;
```

Solutions for Fixed Effects						
Effect	TRT	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept		1.1039	0.1428	57	7.73	<.0001
week		-0.01133	0.01692	57	-0.67	0.5058
TRT	1	0.01755	0.1966	177	0.09	0.9290
TRT	0	0				·
week*TRT	1	-0.04675	0.02351	177	-1.99	0.0482
week*TRT	0	0				·

```
proc glimmix data=epileptic method=quad(QPOINTS=50);
class ID trt (ref='0');
model Count = week trt week*trt/d=poisson link=log offset=L_per solution;
random intercept week/subject=ID type=UN G;
run;
quit;
```

Solutions for Fixed Effects						
Effect	TRT	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept		1.1039	0.1428	57	7.73	<.0001
week		-0.01133	0.01692	57	-0.67	0.5058
TRT	1	0.01755	0.1966	177	0.09	0.9290
TRT	0	0				
week*TRT	1	-0.04675	0.02351	177	-1.99	0.0482
week*TRT	0	0				

# The negative binomial model is an alternative to the Poisson model. The interpretation is similar, and it allow for overdispersion. In the negative binomial model $var(Y)=\mu+k\mu^2$

```
proc glimmix data=epileptic method=quad(QPOINTS=20);
class ID trt (ref='0');
model Count = week trt week*trt/d=negbin link=log offset=L_per solution;
random intercept week/subject=ID type=UN G;
run;
quit;
```

#### The SAS System

#### The GLIMMIX Procedure

#### **Model Information**

**Data Set** WORK.EPILEPTIC

**Response Variable** Count

**Response Distribution** Negative Binomial

**Link Function** Log

Variance Function Default

Offset Variable L per

Variance Matrix Blocked By ID

**Estimation Technique** Maximum Likelihood

**Likelihood Approximation** Gauss-Hermite Quadrature

**Degrees of Freedom Method** Containment

#### **Class Level Information**

#### Class Levels Values

**ID** 59 1 2 3 4 5 6 7 8 9 10 11 12 13 14 15 16 17 18 19 20 21 22 23 24 25 26 27 28 29 30 31 32 33 34 35 36 37 38 39 40 41 42 43 44 45 46 47 48 49 50 51 52 53 54 55 56 57 58 59

**TRT** 2 1 0

**Number of Observations Read** 295

Number of Observations Used 295

#### **Dimensions**

G-side Cov. Parameters 3
R-side Cov. Parameters 1

## **Dimensions**

Columns in X	6
Columns in Z per Subject	2
Subjects (Blocks in V)	59
Max Obs per Subject	5

# **Optimization Information**

Optimization Technique	Dual Quasi-Newton
Parameters in Optimization	8
<b>Lower Boundaries</b>	3
<b>Upper Boundaries</b>	0
<b>Fixed Effects</b>	Not Profiled
Starting From	GLM estimates
Quadrature Points	20

# **Iteration History**

Iteration	Restarts	Evaluations	Objective Function	Change	Max Gradient
0	0	4	1864.9791757		1322.935
1	0	5	1863.4623877	1.51678805	1357.649
61	0	3	1773.992202	0.00000511	1021.949

Convergence criterion (GCONV=1E-8) satisfied.

## **Fit Statistics**

-2 Log Likelihood	1773.99
AIC (smaller is better)	1789.99
AICC (smaller is better)	1790.50
<b>BIC</b> (smaller is better)	1806.61
<b>CAIC</b> (smaller is better)	1814.61
<b>HQIC</b> (smaller is better)	1796.48

# **Fit Statistics for Conditional Distribution**

-2 log L(Count   r. effects)	1570.51
Pearson Chi-Square	227.57

## **Fit Statistics for Conditional Distribution**

Pearson Chi-Square / DF 0.77

## **Estimated G Matrix**

Effect	Row	Col1	Col2
Intercept	1	0.5610	0.04230
week	2	0.04230	0.003190

## **Covariance Parameter Estimates**

Cov Parm	Subject	Estimate	Standard Error
UN(1,1)	ID	0.5610	0.1585
UN(2,1)	ID	0.04230	0.01823
UN(2,2)	ID	0.003190	0.003409
Scale		0.1407	0.02871

## **Solutions for Fixed Effects**

Effect	TRT	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept		1.1728	0.1586	57	7.40	<.0001
week		-0.02103	0.01921	57	-1.09	0.2782
TRT	1	-0.01187	0.2179	177	-0.05	0.9566
TRT	0	0	•			
week*TRT	1	-0.04466	0.02665	177	-1.68	0.0955
week*TRT	0	0				

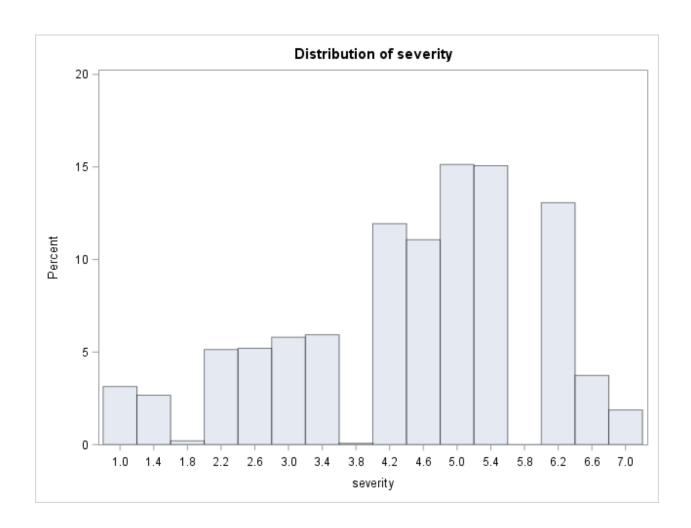
# **Type III Tests of Fixed Effects**

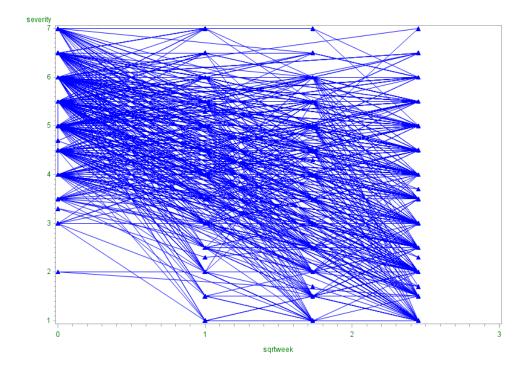
Effect	Num DF	Den DF	F Value	Pr > F
week	1	57	9.50	0.0032
TRT	1	177	0.00	0.9566
week*TRT	1	177	2.81	0.0955

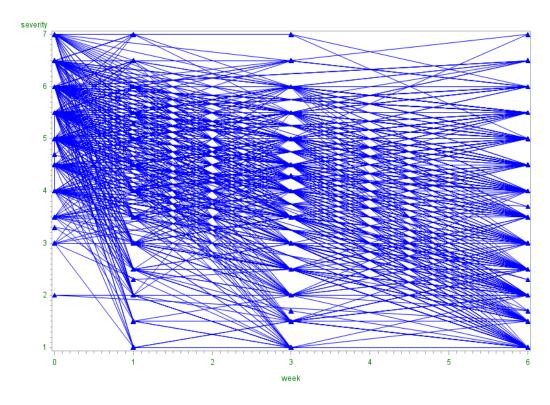
```
*Example - Schizophrenia
Data analyzed by Hedeker and Gibbons (1997). A randomized trial for
schizophrenia. The trial contained
312 patients received drug therapy and 101 received placebo. The
measurements were taken at weeks 0, 1, 3, 6,
but some subjects have missing data due to dropout. The outcome of interest
is severity of illness (1 = normal, ..., 7 = extremely ill);
data schizo;
input ID Group week severity;
sqrtweek = week**(0.5);
r severity = round(severity);
datalines;
1103 1 0 5.5
1103 1 1 3.0
1103 1 3 2.5
1103 1 6 4.0
.....
9316 0 0 5.5
9316 0 1 6.0
9316 0 3 6.5
9316 0 6 6.0
run;
proc freq data=schizo;
tables group*week;
run;
```

Table of Group by week					
Group			week		
Frequency Percent Row Pct Col Pct	0	1	3	6	Total
0	101 6.11 25.00 24.46	101 6.11 25.00 24.46	101 6.11 25.00 24.46	101 6.11 25.00 24.46	404 24.46
1	312 18.89 25.00 75.54	312 18.89 25.00 75.54	312 18.89 25.00 75.54	312 18.89 25.00 75.54	1248 75.54
Total	413 25.00	413 25.00	413 25.00	413 25.00	1652 100.00

```
proc univariate data=schizo;
var severity;
histogram;
run;
```







```
proc glimmix data=schizo method=RMPL;
class ID Group (ref="0");
model r_severity = Group sqrtweek Group*sqrtweek/solution link=cumlogit
dist=multinomial;
random intercept/subject=ID type=UN G;
run;
```

Model Information			
Data Set	WORK.SCHIZO		
Response Variable	r_severity		
<b>Response Distribution</b>	Multinomial (ordered)		
<b>Link Function</b>	Cumulative Logit		
Variance Function	Default		
Variance Matrix Blocked By	ID		
<b>Estimation Technique</b>	Residual MPL		
<b>Degrees of Freedom Method</b>	Containment		

	Class Level Information				
Class Levels		Values			
ID	413	1103 1104 11059316			
Group	2	1 0			

<b>Number of Observations Read</b>	1652
<b>Number of Observations Used</b>	1500

Response Profile			
Ordered Value	r_severity	Total Frequency	
1	1	47	
2	2	120	
3	3	166	
4	4	268	
5	5	394	
6	6	421	

Response Profile				
Ordered	Total			
Value	r_severity	Frequency		
7	7	84		

The GLIMMIX procedure is modeling the probabilities of levels of r\_severity having lower Ordered Values in the Response Profile table.

Dimensions		
G-side Cov. Parameters	1	
Columns in X	11	
Columns in Z per Subject	1	
Subjects (Blocks in V)	413	
Max Obs per Subject	4	

Optimization Information					
<b>Optimization Technique</b>	Dual Quasi-Newton				
Parameters in Optimization	1				
<b>Lower Boundaries</b>	1				
<b>Upper Boundaries</b>	0				
Fixed Effects	Profiled				
<b>Starting From</b>	Data				

Iteration History					
Iteration	Restarts	Subiterations	Objective Function	Change	Max Gradient
0	0	4	28161.4378	2.00000000	0.00019
1	0	5	31754.375232	1.21312762	0.001151
2	0	3	32373.253267	0.08405759	0.000602
3	0	2	32383.501727	0.00164673	7.522E-8
4	0	2	32383.492634	0.00015664	1.132E-9
5	0	1	32383.476423	0.00000453	4.411E-6
6	0	0	32383.475503	0.00000045	5.13E-6
7	0	0	32383.475457	0.00000002	5.602E-6
8	0	0	32383.475454	0.00000000	5.633E-6

Convergence criterion (PCONV=1.11022E-8) satisfied.

Fit Statistics			
-2 Res Log Pseudo-Likelihood	32383.48		

<b>Estimated G Matrix</b>					
Effect	Row	Col1			
Intercept	1	1.0920			

Covariance Parameter Estimates					
Cov Standard					
Parm	Subject	Estimate	Error		

Solutions for Fixed Effects							
Effect	r_severity	Group	Estimate	Standard Error	DF	t Value	Pr >  t
Intercept	1		-5.3218	0.2523	411	-21.09	<.0001
Intercept	2		-3.8528	0.2188	411	-17.61	<.0001
Intercept	3		-2.8738	0.2090	411	-13.75	<.0001
Intercept	4		-1.7987	0.2015	411	-8.93	<.0001
Intercept	5		-0.4393	0.1951	411	-2.25	0.0249
Intercept	6		1.9550	0.2127	411	9.19	<.0001
Group		1	-0.01599	0.2220	1080	-0.07	0.9426
Group		0	0			•	
sqrtweek			0.4862	0.1138	1080	4.27	<.0001
sqrtweek*Group		1	0.8172	0.1299	1080	6.29	<.0001
sqrtweek*Group		0	0			•	

Type III Tests of Fixed Effects						
Num Den DF F Value Pr >						
Effect	DF	DF	r value	Pr > F		
Group	1	1080	0.01	0.9426		
sqrtweek	1	1080	176.53	<.0001		
sqrtweek*Group	1	1080	39.60	<.0001		