The cd4 data base contains information about CD4 (T-cells) counts on 369 HIV positive men. These subjects were followed as part of a large cohort from approximatively 3 years before seroconversion to roughly 5 years after seroconversion. Observations are taken every six months on average for a total of 2376 observations (average of 6.5 measures per patient). The dataset contains the following variables:

- age: age at seroconversion
- packs: smoking (packs/day)
- rdu: recreational drug use (yes/no)
- snp: number of sexual partners (centered?)
- CESD: depression CESD scale
- tss: time since seroconversion
- cd4: CD4 counts
- id: subject ID

The goals of the study were:

- 1. Estimate average pattern of CD4 decline.
- 2. Estimate pattern of CD4 decline for individuals.
- 3. Identify factors which predict CD4 changes.
- 4. Understand heterogeneity of outcome across men.

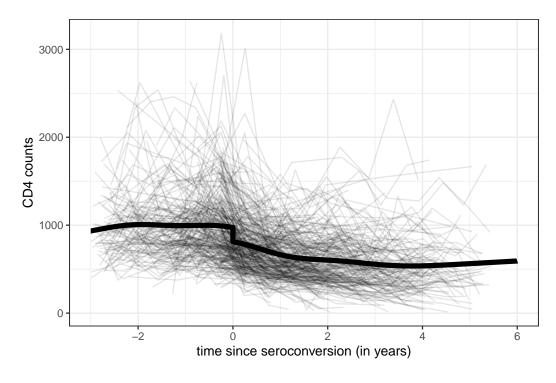


Figure 1: Spaghetti plot of CD4 trajectories.

Figure 1 shows the time evolution of the individuals trajectory with a smoothed mean estimator. In the context of the workshop, we will fit linear mixed models with as sole fixed effect various functions of time, with random intercepts for individuals and a first-order autoregressive structure for the errors.

- 1. How could we model the following changes in CD4 counts over time? Create the auxiliary variables for the mean model.
 - (a) CD4 is stable, jumps at seroconversion, then is stable again
 - (b) CD4 changes linearly with time

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- (c) CD4 changes linearly, jumps at seroconversion then declines linearly again (with the same slope before and after).
- (d) CD4 changes linearly, jumps at seroconversion then declines linearly again (different slopes)
- (e) CD4 changes linearly until seroconversion, then declines more steeply after
- (f) CD4 is stable, jumps at seroconversion, then changes linearly after seroconversion
- (g) CD4 is stable, then changes linearly after seroconversion (no jump)
- (h) CD4 is stable, jumps at seroconversion, then follows a quadratic curve after seroconversion.
- (i) CD4 is stable, then follows a quadratic curve after seroconversion (no jump at seroconversion).
- 2. Fit the various representations of time
- 3. Write down the mean model equation before, at, and after seroconversion.
- 4. Determine which model fits best evolution of CD4 counts using information criteria.
- 5. Using the best fitting model, does the effect of time vary across subject?
- 6. Compare the regression coefficients for time from the model with random intercepts and slopes to that with random intercept and serial correlation.
- 7. Is the serial correlation needed in the model with random intercepts and random slopes?
- 8. Is there evidence that smokers have a different change over time?

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