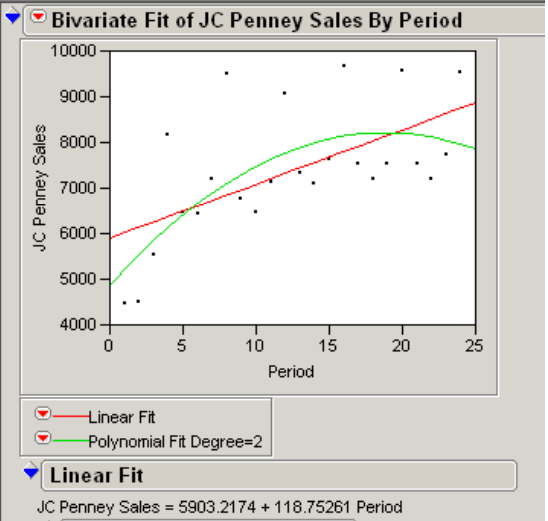
**BIOS6643 Homework 5 2016**

*Practice (not to turn in):*

1. Re: polynomial trends for time and group\*time, come up with your own graphs and then indicate which polynomial trends exist. **Here is a challenge: can you come up with a curve that displays linear and quadratic and cubic trends simultaneously (for time)? Do you understand the difference between polynomial trends for time and polynomial trends for group\*time?**



This figure indicates quadratic trend for group\*time (if there was a group).

A polynomial trend for time would be just the overall trend of all of the groups over time. The above example would constitute a slightly quadratic trend for time because the overall trend would indicate a slight quadratic curvature. The polynomial trend for group\*time for the above example would be q\*q because as you move from one group to another the trend goes from linear to quadratic.

1. For practice: try deriving *Var*(**b***i*) from the random effects slides.
2. For the Sleep data, finish constructing the **V***i* matrix when using the spatial power structure (we started it in class). For *ϕ*=0.5, determine the covariance matrix numerically, and compare it with a similar covariance matrix that applies the AR(1) on the 5 successive time points (as if they were equally spaced).

*To turn in:*

1. Consider data collected at three times, morning, noon and evening over 3 straight days. Thus, each subject has 9 measurements. We discussed this scenario in class.
   1. Say that the outcome measure is y=cortisol, which is related to stress levels. Explain why just using the AR(1) structure for repeated measures might not be the best model for such data.

If we just use the AR(1) structure for repeated measures for the subjects, we may miss the potential covariance structure for the times within the days. Thus we would be assuming the covariance between the times between days would be the same which may not be true thus including a covariance structure by using a Kronecker Product structure might give a better model for such data.

* 1. If ‘morning’, ‘noon’ and ‘evening’ have consistent meanings across days, we can consider ‘day’ and ‘time of day’ as crossed factors that constitute two different types of repeated measures. Consider the AR(1)AR(1) Kronecker Product structure for these data (although it is not available in SAS, PROC MIXED). What is the correlation between the morning measurement on one day with the evening measurement on the following day (in terms of parameters)? NOTE: you can use ϕ and ρ as the correlation parameters for the 2 different time dimensions.

The correlation between one day morning vs. next day evening = .

* 1. Suppose that we find the AR(1) structure for repeated measures within a day too restrictive. Suggest another Kronecker Product structure for the data, and determine the correlation between the morning measurement on one day with the evening measurement on the following day for your choice.

Given that the UN structure is a bit more flexible compared to the AR(1) structure we can use the UN@AR(1) form.

The correlation between day one morning vs. day 2 evening using the UN@AR(1) =

1. Consider a study where families are recruited for a study where cholesterol levels of members within families are measured at two different times.
   1. Identify the levels of this 3-level data.

Level 1: repeated measure of cholesterol

Level 2: subjects within family

Level 3: family

* 1. If we include random *family* and *subject within family* terms and allow for UN structure for the error covariance matrix for subject *i*, write the **V***i* matrix for a family with 3 members involved in the study. (The dimension of the matrix should be 6×6.)





