Notes on Longitudinal Data Analysis for Epidemiology

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Welcome

1 State of the Art - Statistics

All this section is based on Twisk (2013)

1.1 Longitudinal studies

> Longitudinal studies are defined as studies in which the outcome variable is repeatedly measured; i.e. the outcome variable is measured in the same subject on several occasions. – Extracted from Twisk (2013)

Characteristics:

- Observations of one subject over time are not independent of each other.

- Statistics should consider that repeated observations of each subject are correlated.

- This studies bring the illusion than are solving causality but only we can try temporality.

Table 1.1: Statistical notation

	Notation
number of subjects	i = 1 to N
number of covariates	j = 1 to J
number of times a particular subject is measured	t = 1 to T
outcome variable	Y
covariates	X

1.2 Cohort studies

1.2.1 Observational cohort studies

The question of probable causality remains unanswered.

can be divided into:
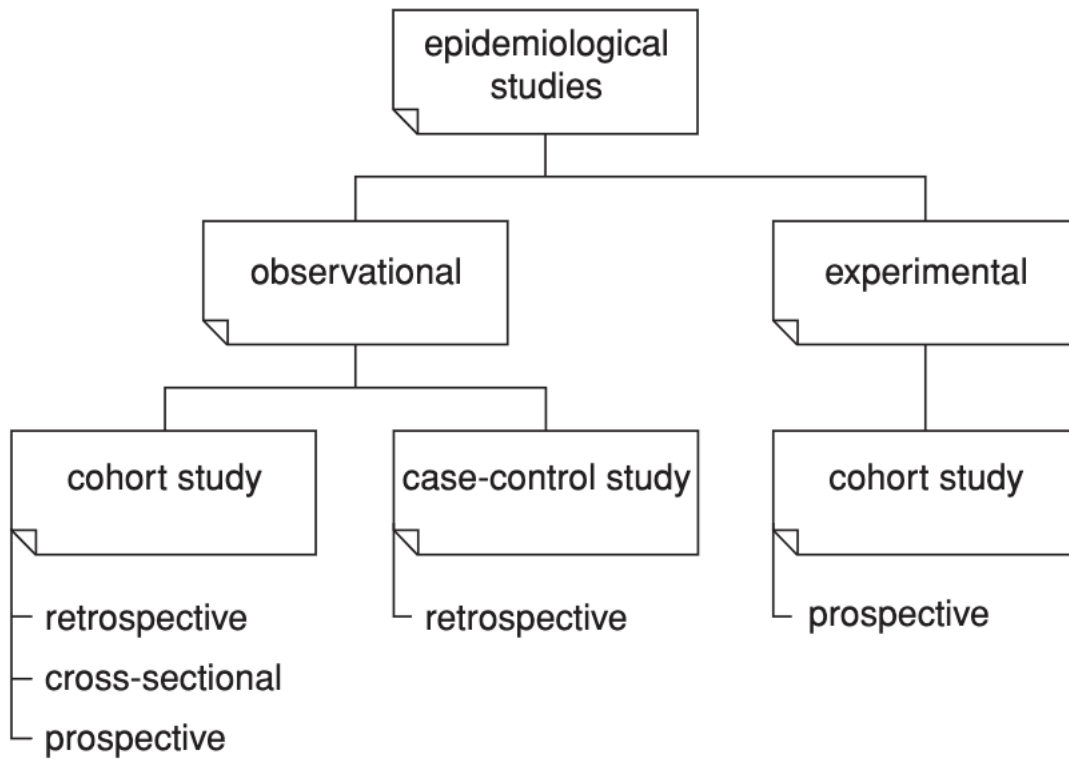* **prospective**. * The only one that can be characterized as longitudinal.

Figure 1.1: Image extracted from Twisk (2013)

* Analyze the longitudinal development of a certain characteristic over time (growth or deterioration).

* **tracking**: "stability" of a certain characteristic over time.

- **retrospective**.
- **cross-sectional**.

Term	Definition
age	time from date of birth to date of measurement
period	time or moment at which the measurement is taken
birth cohort	group of subjects born in the same year

1.2.1.1 Confounding Effects

age, *period* and *cohort* effects could produce variations in the results.

- **period effect**.
  If we measure physical activity during summers, it is likely that we can have more physical activity a hot summer than a rainy one. This can produce a bias in the age trend.
- **cohort effect**. If we want to unify results for the same age for cohorts that start at different ages, we will find that the trend is much flatter than the effects of the cohorts in isolation.

One way to avoid the bias is to use an approach called *multiple longitudinal design* Basically, multiple longitudinal design is to work with more than one cohort at the same time. If all the cohorts show a defined pattern for a particular measure in time, we will be able to detect it with this approach.

- **Test or learning effect**. Individuals start performing better with exposure.
- **Low reproducibility of the measurements**. Inter-period correlation coefficients (IPCs) (van 't Hofand Kowalski, 1979)

1.2.2 Experimental cohort studies (clinical trials)

- There are prospective (ie longitudinal).
- The outcome variable Y is measured at least twice (the classical "pre-test," "post-test" design).
- The issue of causality can be covered

1.3 One continous outcome variables is repeatedly measured over time

1.3.1 Two measurements

1.3.1.1 Parametric: paired t-test

Is there a difference in the outcome variable `Y` between `t = 1` and `t = 2`?

The **paired t-test** is used to test the hypothesis that the mean difference between `Yt1` and `Yt2` equals zero.

- Observations within one individual are dependent on each other.
- Use if the number of subjects is quite large (say above 25).

1.3.1.1.1 Assumptions

1 - The observations of different subjects are independent and;
2 - The differences between the two measurements are approximately normally distributed.

1.3.1.2 Non-parametric: (Wilcoxon) signed rank sum

Doesn't assume any distribution.

1.3.2 More than two measurements

Does the outcome variable `Y` change over time?

1.3.3 Multivariate analysis of variance (MANOVA) for repeated measurements

1 - Observations of different subjects. at each of the repeated measurements need to be independent; and. 2 - The observations need to be multivariate normally distributed, which is comparable but slightly more restrictive than the requirement that the differences between subsequent measurements be normally distributed.

1.3.3.1 ANOVA (univariate) vs. MANOVA (multivariate)

To perform an ANOVA there is one extra assumption with 2 parts:

Sphericity assumption (epsilon coefficient)

3 - All correlations in outcome variable Y between repeated measurements are equal, irrespective of the time interval between the measurements.

4 - The variances of outcome variable Y are the same at each of the repeated measurements.

Which approach should be used? If the assumptions are met, ANOVA is more powerful for smaller samples:

> "The restriction of the assumption of sphericity (i.e. equal correlations and equal variances over time) leads to an increase in degrees of freedom, i.e. an increase in power for the "univariate" approach. This increase in power becomes more important when the sample size becomes smaller. Historically, the "multivariate" approach was developed later than the "univariate" approach, especially for situations when the assumption of sphericity does not hold. So, one could argue that **when the assumption of sphericity is violated, the "multivariate" approach should be used**.

– Extracted from Twisk (2013)

MAMOVA in R - https://www.appsilon.com/post/manova-in-r

1.4 Continuous outcome variable Y is compared between different groups.

This design is known as the "one-within, one-between" design. Time is the within-subject factor and the group variable is the between-subjects factor.

> Is there a difference in change over time for outcome variable Y between two or more groups?

- This question can also be answered with MANOVA for repeated measurements if it is assumed that the covariance matrices of the different groups that are compared to each other are homogeneous (independent sample `t-test`).

- Apparently, MANOVA could be bias when you have a lot of drop-offs in the study (Everitt (1998)).

1.5 Continuous outcome variable and several covariates

(which can be either continuous, dichotomous, or categorical)

> **"traditional" methods** tried to reduce the statistical longitudinal problem into a **cross-sectional problem**.

1.5.1 Traditional methods.

- Analysis of the relationships between changes in different parameters between two points in time. (but, you are not using all the data)
- Use individual regression lines with time.

1.5.2 New methods.

With the development of (new) statistical techniques, such as:

1. Generalized estimating equations (GEE) analysis and;

2. Mixed-model analysis,

it has become possible to analyze longitudinal relationships using all available longitudinal data, without summarizing the longitudinal development of each subject into one value.

2 Scientific articles

stringhini, 2018

Premature mortality reduction from chronic diseases

Biological Risk factors. - high blood pressure. - obesity. - tobacco use. - excess salt intake. - diabetes. - insufficient physical activity. - alcohol consumption.

Socioeconomic status.
- occupational group.
- educational attainment.
- level of income and wealth. - place of residence.

2.1 General Additive Mixed Model (GAMM)

semi-parametric model

Let's start with an equation for a Gaussian linear model:

$y = \beta_0 + x_1 \beta_1 + \epsilon, \ \epsilon \sim N(0, \sigma^2)$

What changes in a GAM is the presence of a smoothing term:

$y = \beta_0 + f(x_1) + \epsilon, \ \epsilon \sim N(0, \sigma^2)$

This term could be many things.

2.1.1 Walking speed and age

Fixed Effects Predictors. - age. - height.

Random Effect. - study at the intercept and age slope.

2.1.2 Number of years of functioning lost (primary outcome)

It is based on the predictions of the previous model.

Fixed Effects - age. - age2. - height. - year of birth. - distances walked.
- risk factor under study (minimally adjusted model). - all risk factors (mutually adjusted models).

CI - Model based parametric 5000 bootstrap samples

2.1.3 Years of life lost (secundary outcome)

Difference between the areas of the survival curves. Survival curves Kaplan-Meier adjusted curves, conditional on survival to age 60 years. They run a shared frality Cox model with age as time scale, stratified by the levels of the given risk factor and a year of birth as covariate (for minimally adjusted models) or year of birth and the remaining risk factors as covariates (mutually adjusted models)

schrempft 2022

2.2 Pace of aging

similar to Dunedin Study investigators

1 - Biomarkers were standarized for healthy men and women. Z-scores were reversed for HDL and creatinine clearence.

2 - Mixed-effects models with a random interecept and a random linear slope, were used to calculate participants' personal slopes (change in biomarkers per year) Each year included time, age a t baseline center in the samples mean, and a interaction term between the time and age at the baseline. For biomarkers that show a non linear trajectory, an additionally

3 - The individual slopes for each biomarker (annual change in biomarker Z-score) wee aggregated to create a total Pace of Aging score.

Covariates: - Alcohol > 14 units. - hipertensive or diabetic medication. - pysical inactivity. - smoking status

carmeli, 2019

3 data analysis

References

Everitt, BS. 1998. "Analysis of Longitudinal Data: Beyond MANOVA." *The British Journal of Psychiatry* 172 (1): 7–10.

Twisk, Jos W. R. 2013. *Applied Longitudinal Data Analysis for Epidemiology: A Practical Guide.* 2nd ed. Cambridge University Press.