HW3

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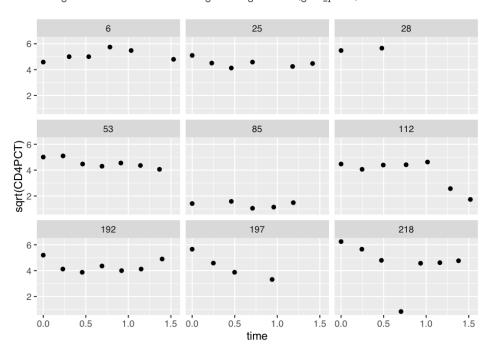
Q11.4

\mathbf{A}

Let's use a random sample of 10 patients to plot since 250 is a large number to display

```
cd4 <- read.table("dat/allvar.csv", head = T, sep = ",")
cd4$time <- cd4$visage - cd4$baseage
cd4_subset <- cd4[cd4$newpid %in% sample(cd4$newpid, 10), ]
cd4$newpid <- as.factor(cd4$newpid)
(plot1 <- ggplot(cd4_subset,aes(x=time, y=sqrt(CD4PCT))) + geom_point() + facet_wrap(-newpid))</pre>
```

Warning: Removed 5 rows containing missing values (geom_point).

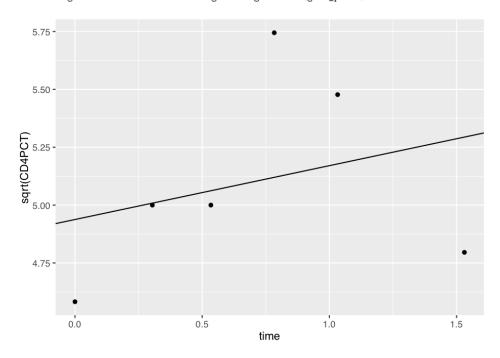


В

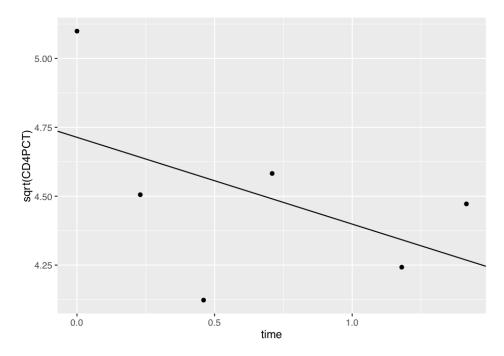
Print the models fit to the ten patients

```
cd4_splits <- split(cd4_subset, cd4_subset$newpid)
for (i in 1:length(cd4_splits)) {
   lm1 = lm(sqrt(CD4PCT) ~ time, data = cd4_splits[[i]])
   coeffs <- lm1$coeff
   plot1 <- ggplot(data = cd4_splits[[i]]) + geom_abline(slope = coeffs[2], intercept = coeffs[1]) + geon
   print(plot1)
}</pre>
```

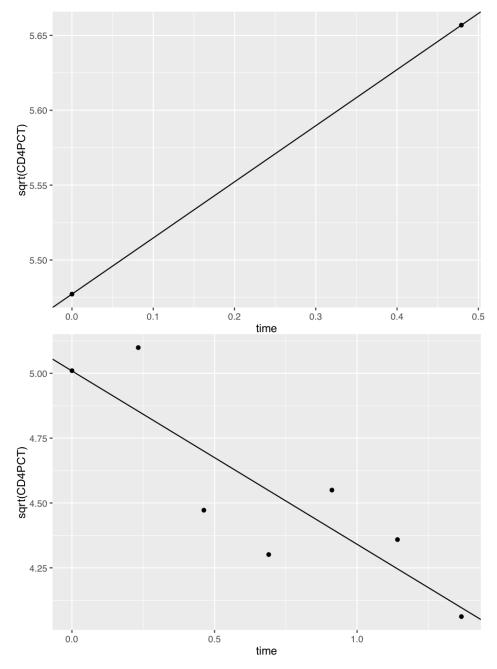
Warning: Removed 1 rows containing missing values (geom_point).



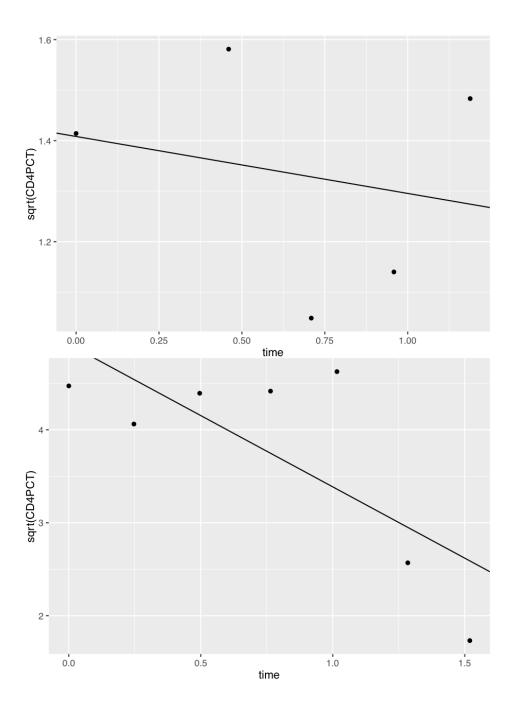
Warning: Removed 1 rows containing missing values (geom_point).

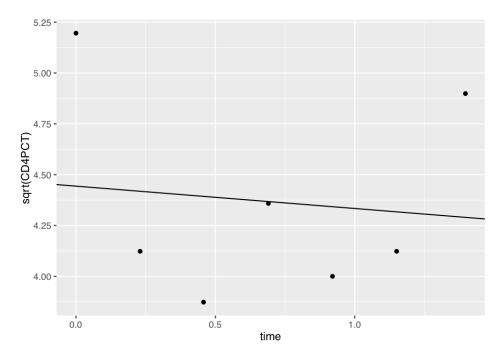


 $\mbox{\tt \#\#}$ Warning: Removed 1 rows containing missing values (geom_point).

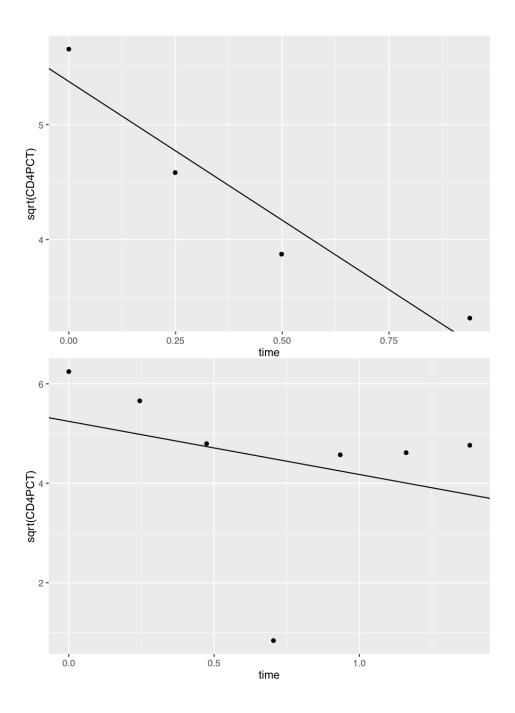


 $\hbox{\tt \#\# Warning: Removed 1 rows containing missing values ($\tt geom_point).}$





 $\mbox{\tt \#\#}$ Warning: Removed 1 rows containing missing values (geom_point).



Setup a model in which the treatment and age affect outcome

```
lm1 = lm(sqrt(CD4PCT) ~ treatmnt + time + factor(newpid) - 1, data = cd4)
#print(summary(lm1))
```

The coefficient for patient 31 is 0.70309, we can fit this to that patients data and set this coefficient as the outcome variable to get group level alphas and betas.

```
patient_31 <- cd4[cd4$newpid == 31, ]</pre>
```

Q12.2

Α

```
lmer1 <- lmer(sqrt(CD4PCT) ~ time + (1|newpid), data=cd4)</pre>
print(summary(lmer1))
## Linear mixed model fit by REML ['lmerMod']
## Formula: sqrt(CD4PCT) ~ time + (1 | newpid)
##
     Data: cd4
##
## REML criterion at convergence: 3140.8
## Scaled residuals:
    Min 1Q Median
                                     Max
## -4.7379 -0.4379 0.0024 0.4324 5.0017
##
## Random effects:
## Groups Name
                        Variance Std.Dev.
## newpid (Intercept) 1.9569 1.3989
                        0.5968 0.7725
##
  Residual
## Number of obs: 1072, groups: newpid, 250
##
## Fixed effects:
##
             Estimate Std. Error t value
## (Intercept) 4.76341
                         0.09648 49.37
## time
             -0.36609
                         0.05399
                                   -6.78
##
## Correlation of Fixed Effects:
##
       (Intr)
## time -0.278
```

The coefficient for time is -0.36609 with a SE of 0.05399, the coefficient is less than zero in the +/- 2 * SE interval hence significant. This indicates a decrease in CD4PCT with time. The intercepts vary by patient.

 \mathbf{B}

```
lmer2 <- lmer(sqrt(CD4PCT) ~ time + (treatmnt + baseage | newpid), data=cd4)</pre>
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control
## $checkConv, : unable to evaluate scaled gradient
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control
## $checkConv, : Model failed to converge: degenerate Hessian with 1 negative
## eigenvalues
summary(lmer2)
## Linear mixed model fit by REML ['lmerMod']
## Formula: sqrt(CD4PCT) ~ time + (treatmnt + baseage | newpid)
##
     Data: cd4
##
## REML criterion at convergence: 3133.1
##
## Scaled residuals:
##
     Min 1Q Median
                             3Q
## -4.7461 -0.4587 0.0112 0.4423 5.0311
## Random effects:
## Groups Name
                       Variance Std.Dev. Corr
## newpid (Intercept) 3.14107 1.7723
##
            treatmnt 0.07792 0.2791
##
                       0.06231 0.2496 -0.40 0.40
           baseage
## Residual
                       0.59649 0.7723
## Number of obs: 1072, groups: newpid, 250
## Fixed effects:
##
             Estimate Std. Error t value
## (Intercept) 4.84612 0.09337 51.90
## time -0.36493 0.05392 -6.77
##
## Correlation of Fixed Effects:
##
     (Intr)
## time -0.287
## convergence code: 0
## unable to evaluate scaled gradient
## Model failed to converge: degenerate Hessian with 1 negative eigenvalues
```

The coefficient for time is still the same as part A and indicates a decrease in CD4PCT with time. Note - The model fails to converge. The variance of the treatment and baseage coefficients for the different groups is close to zero. This is indicates that the treatment and baseage have a similar effect across groups.

 \mathbf{C}

```
intercepts <- fixef(lmer2)[1] + ranef(lmer2)$newpid[,1]
slope1 <- ranef(lmer2)$newpid[,2] #slope for treatmut
slope2 <- ranef(lmer2)$newpid[,3] #slope for baseage</pre>
```

Q12.5

```
radon <- read.table("dat/mn-radon-2.txt")</pre>
head(radon)
## radon log.radon floor
                                   county.name county uranium log.uranium
## 1 2.2 0.7884574 1 AITKIN
## 2 2.2 0.7884574 0 AITKIN
                                                  1 0.502054 -0.6890476
                                                   1 0.502054 -0.6890476
## 3 2.9 1.0647107 O AITKIN
                                                   1 0.502054 -0.6890476
                       O AITKIN
## 4
      1.0 0.0000000
                                                   1 0.502054 -0.6890476
## 5 3.1 1.1314021
                                                   2 0.428565 -0.8473129
                       O ANOKA
## 6 2.5 0.9162907
                        O ANOKA
                                                   2 0.428565 -0.8473129
## county_sample_size
## 1
                    4
## 2
                     4
## 3
## 4
                    4
## 5
                    52
## 6
                    52
lmer1 <- lmer(log.radon ~ 1 + (1 + county_sample_size | county), data = radon)</pre>
## Warning in checkConv(attr(opt, "derivs"), opt$par, ctrl = control
## $checkConv, : Model failed to converge with max|grad| = 0.00467979 (tol =
## 0.002, component 1)
summary(lmer1)
## Linear mixed model fit by REML ['lmerMod']
## Formula: log.radon ~ 1 + (1 + county_sample_size | county)
     Data: radon
##
## REML criterion at convergence: 2258.8
##
## Scaled residuals:
##
     Min 1Q Median
                             30
                                     Max
## -4.4634 -0.5664 0.0552 0.6388 3.3650
##
## Random effects:
## Groups Name
                              Variance Std.Dev. Corr
##
                              1.156e-01 0.339980
   county (Intercept)
            county_sample_size 2.164e-05 0.004651 -0.72
##
                              6.361e-01 0.797552
## Number of obs: 919, groups: county, 85
## Fixed effects:
             Estimate Std. Error t value
## (Intercept) 1.30911 0.04812 27.21
## convergence code: 0
## Model failed to converge with max|grad| = 0.00467979 (tol = 0.002, component 1)
```

#coef(lmer1)

The county sample size has a very small sigma compared to the residual sigma, this grouping doesn't seem to help the model a lot.