

Latent Markov models for longitudinal data in R by LMest package

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Presentation at the European R Users Meeting - Milan

June 18th, 2020

- ① Elements of theory:
 - Preliminary definitions
 - Latent Markov models
 - Estimation & model selection
 - Prediction of latent states
- ② LMest package:
 - Data processing
 - Specification of formulas
 - Example with continuous responses
 - Examples with categorical responses

① LMest package by:

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- F.Pennoni - University of Milano-Bicocca, IT
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② Illustration of the LMest package by:

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Preliminary definitions

- Given a set of response variables \mathbf{Y} and a set of covariates \mathbf{X} , *latent variables* (\mathbf{U}) are unobservable variables supposed to exist and to affect \mathbf{Y} ; these may be correlated with \mathbf{X}
- A *latent variable model* (LVM) formulates assumptions on:
 - the conditional distribution of \mathbf{Y} given \mathbf{U} and \mathbf{X} , $f(\mathbf{y}|\mathbf{u}, \mathbf{x})$ (*measurement model*)
 - the conditional distribution of \mathbf{U} given \mathbf{X} , $f(\mathbf{u}|\mathbf{x})$ (*structural model*)
- By marginalizing out the latent variables we obtain the *manifest distribution* $f(\mathbf{y}|\mathbf{x})$; by the Bayes theorem we obtain the *posterior distribution* $f(\mathbf{u}|\mathbf{x}, \mathbf{y})$

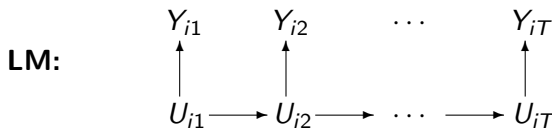
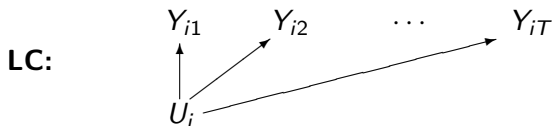
- A common assumption of LVMs is that of *local independence*, according to which the response variables are conditionally independent given the latent variables and the covariates
- Latent variables are typically *included in a LVM* with different aims, such as:
 - accounting for the *unobserved heterogeneity* among subjects
 - accounting for *measurement errors*
 - *summarizing different measurements* of the same (directly) unobservable characteristics
- We focus in particular on *Latent (Hidden) Markov* (LM) models for longitudinal data

Latent Markov models (basic version)

- These are models for the analysis of *longitudinal categorical (or continuous)* data; they are used in many contexts, e.g., economics, education, psychology, sociology
- *Main references*: Wiggins (1973), Bartolucci *et al.* (2013), Zucchini *et al.* (2016)
- For individual sequences of response variables at T time occasions, $\mathbf{Y}_i = (Y_{i1}, \dots, Y_{iT})'$, $i = 1, \dots, n$, the *basic version of the LM model* assumes that:
 - (*local independence*, LI) the response variables in \mathbf{Y}_i are conditionally independent given a latent process $\mathbf{U}_i = (U_{i1}, \dots, U_{iT})'$
 - every latent process \mathbf{U}_i follows a *first-order Markov chain* with state space $\{1, \dots, k\}$, initial probabilities π_u , and transition probabilities $\pi_{v|u}$, $u, v = 1, \dots, k$

Possible interpretation

- The LM model may be seen as a *generalization of the LC model* in which subjects are allowed to move between latent classes



Model parameters

- Each latent state u ($u = 1, \dots, k$) corresponds to a *class of subjects* in the population, and is characterized by:

- initial probability*:

$$\pi_u = p(U_{i1} = u)$$

- transition probabilities* (which may also be time-specific in the non-homogenous case):

$$\pi_{v|u} = p(U_{it} = v | U_{i,t-1} = u), \quad t = 2, \dots, T, \quad u, v = 1, \dots, k$$

- distribution of the response variables* (with categorical responses):

$$\phi_{y|u} = p(Y_{it} = y | U_{it} = u), \quad t = 1, \dots, T, \quad u = 1, \dots, k, \quad y = 0, \dots, l - 1$$

- The transition probabilities are collected in the *transition matrix* Π of size $k \times k$

Manifest distribution

- LI implies that the *conditional distribution* of \mathbf{Y}_i given \mathbf{U}_i is:

$$p(\mathbf{y}_i | \mathbf{u}_i) = p(\mathbf{Y}_i = \mathbf{y}_i | \mathbf{U}_i = \mathbf{u}_i) = \prod_{t=1}^T \phi_{y_{it} | u_{it}}$$

- *Distribution* of \mathbf{U}_i : $p(\mathbf{u}_i) = p(\mathbf{U}_i = \mathbf{u}_i) = \pi_{u_{i1}} \prod_{t>1} \pi_{u_{it} | u_{i,t-1}}$

- *Manifest distribution* of \mathbf{Y}_i : $p(\mathbf{y}_i) = p(\mathbf{Y}_i = \mathbf{y}_i) = \sum_{\mathbf{u}} p(\mathbf{y}_i | \mathbf{u}) p(\mathbf{u})$

- This may be *efficiently computed* through suitable recursions known in the hidden Markov literature (Baum *et al.*, 1970, Welch 2003)

Multivariate extension of the basic LM model

- We consider a *vector of J response variables* $\mathbf{Y}_{it} = (Y_{i1t}, \dots, Y_{iJt})'$ for each individual i and time occasion t , $i = 1, \dots, n$, $t = 1, \dots, T$
- With categorical responses, the elements of \mathbf{Y}_{it} are assumed to be *conditionally independent* given U_{it} (LI), so that

$$p(\mathbf{y}_{it}|u_{it}) = p(\mathbf{Y}_{it} = \mathbf{y}_{it}|U_{it} = u_{it}) = \prod_{j=1}^J \phi_{jy_{jt}|u_{it}}$$
$$\phi_{jy|u} = p(Y_{ijt} = y|U_{it} = u)$$

- With *continuous responses*, it is typically assumed that

$$\mathbf{Y}_{it}|u_{it} \sim N(\boldsymbol{\mu}_{u_{it}}, \boldsymbol{\Sigma})$$

- The latent variables U_{i1}, \dots, U_{iT} are assumed to follow a *first-order Markov chain* (possibly non-homogeneous)

Inclusion of covariates in the basic LM model

- Two possible *choices to include individual covariates* collected in $\mathbf{X}_i = (\mathbf{x}_{i1}, \dots, \mathbf{x}_{iT})$

- The first is in the *measurement model* so that we have random intercepts; for binary variables we could assume:

$$\lambda_{itu} = p(Y_{it} = 1 | U_{it} = u, \mathbf{X}_i),$$

$$\log \frac{\lambda_{itu}}{1 - \lambda_{itu}} = \alpha_u + \mathbf{x}'_{it}\boldsymbol{\beta}, \quad i = 1, \dots, n, \quad t = 1, \dots, T, \quad u = 1, \dots, k$$

- The latent variables are used to account for the *unobserved heterogeneity* and then the model may be seen as a “discrete version” of the logistic model for longitudinal data with random effects

- The second is in the *structural model* governing the distribution of the latent variables (via a multinomial logit parametrization):
 - initial probabilities:

$$\pi_{iu} = p(U_{i1} = u | \mathbf{x}_{i1}), \quad \log \frac{\pi_{iu}}{\pi_{i1}} = \mathbf{x}'_{i1} \beta_u, \quad u = 2, \dots, k$$

- transition probabilities:

$$\begin{aligned} \pi_{itv|u} &= p(U_{it} = v | U_{i,t-1} = u, \mathbf{x}_{it}), \\ \log \frac{\pi_{itv|u}}{\pi_{itu|u}} &= \mathbf{x}'_{it} \gamma_{uv}, \quad u, v = 1, \dots, k, \quad u \neq v \end{aligned}$$

- The *main interest is on the latent variable* which is measured through the observable response variables (e.g., health status) and on how this latent variable evolves depending on the covariates

Mixed latent Markov models

- *Additional random effects/latent variables* may be included in an LM model to account for further sources of unobserved heterogeneity (van de Pol and Langeheine, 1990; Altman, 2007; Maroutti, 2011)
- Among the mixed LM models, we focus on that based on initial and transition probabilities of the individual latent processes defined *conditional on a discrete latent variables* $V_i, i = 1, \dots, n$
- The model assumes that individuals are divided in *latent clusters*, with individuals in the same cluster following the same LM model, while the measurement model is common to all individuals
- Mixed LM models may be also used for *multilevel longitudinal data* with individuals collected in observable groups (Bartolucci et al., 2011)

Maximum likelihood estimation of the basic LM model

- Model *log-likelihood*: $\ell(\theta) = \sum_{i=1}^n \log p(\mathbf{y}_i) = \sum_{\mathbf{y}} n(\mathbf{y}) \log p(\mathbf{y})$
 - θ : vector of all model parameters ($\pi_u, \pi_{v|u}, \phi_{y|u}$ for categorical data)
 - $n(\mathbf{y})$: frequency of the response configuration \mathbf{y}
- $\ell(\theta)$ may be maximized by an *EM algorithm* (Baum *et al.*, 1970, Dempster *et al.*, 1977)
- The EM algorithms alternates *two steps* until convergence:
 - E-step*: compute the *posterior distribution* of the latent states given the observed data and the current value of the parameters
 - M-step*: maximize the posterior expected value of the *complete data log-likelihood* with respect to the model parameters

- Suitable *recursions* are required to compute the $\ell(\theta)$ and to perform the E-step (Baum *et al.*, 1970; Welch, 2003)
- Being $\ell(\theta)$ *multimodal*, different initializations (deterministic and random) of the algorithm are necessary to increase the chance to get its global maximum
- *Extended models* (multivariate, with covariates, and mixed) are still fitted by an EM algorithm in which the main adjustments are in the M-step
- If necessary, *selection of k* may be based on suitable statistical criteria (Akaike, 1973, Schwarz, 1978):

$$AIC = -2\ell(\hat{\theta}) + 2\#\text{param.}$$

$$BIC = -2\ell(\hat{\theta}) + \log(n)\#\text{param.}$$

Prediction of latent states (dynamic pattern recognition)

- The posterior probabilities

$$p(u_t|\mathbf{y}_i) = p(U_{it} = u_t | \mathbf{Y}_i = \mathbf{y}_i)$$

may be used to *assign a subject* to a latent state at a given time occasion (*local decoding*); state assigned to subject i at occasion t :

$$\hat{u}_{it} : p(\hat{u}_{it}|\mathbf{y}_i) = \max_{u_t} p(u_t|\mathbf{y}_i)$$

- More sophisticated is the problem of *path prediction*, i.e., finding the most likely sequence $\tilde{\mathbf{u}}_i = (\tilde{u}_{i1}, \dots, \tilde{u}_{iT})'$ for subject i (*global decoding*):

$$\tilde{\mathbf{u}}_i : p(U_{i1} = \tilde{u}_{i1}, \dots, U_{iT} = \tilde{u}_{iT} | \mathbf{y}_i) = \max_{\mathbf{u}} p(\mathbf{u} | \mathbf{y}_i)$$

- For this aim we need an *iterative algorithm* due to Viterbi (1967) and further elaborated by Juan & Rabiner (1991)

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