

STAT347: Generalized Linear Models

Lecture 13

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Today's topics:

- Correlated samples /responses in GLM
- Normal linear mixed effect models (LMM)
 - Random intercept and random slope models
 - Hierarchical models for a multi-level design
 - Model estimation: MLE, REML and BLUP

Modeling correlated responses

For the responses: y_1, y_2, \dots, y_n , we have assumed independence, but some samples may be correlated. Examples:

- Kids of one mom, longitudinal data for one individual
- Students in the same classroom with many classrooms
- Multiple individuals measured in one day with many different days

Form of the data: there are $i = 1, 2, \dots, n$ groups (individuals / classrooms / days), and each of them has $s = 1, 2, \dots, d_i$ samples. The response is denoted as y_{is} with its covariates x_{is} .

We consider that the correlations are caused by shared latent variables across samples

Formulation of GLMM

Generalized linear mixed model (GLMM):

$$g(\mu_{is}) = X_{is}^T \beta + Z_{is}^T u_i$$

where X_{is} and Z_{is} are observed, and u_i are i.i.d. random variables across i following some unknown distribution F .

- The responses $(y_{i1}, \dots, y_{id_i})$ within each group i are correlated because they share the same latent random variable u_i
- $Z_{is}^T u_i$ models that the influences of u_i on different samples depend on some covariate Z_{is}

Two motivations of GLMM

$$g(\mu_{is}) = X_{is}^T \beta + Z_{is}^T u_i$$

- We use GLMM to model dependence structures among samples
- We treat u_i as an unknown coefficient of Z_{is} . We add prior on u_i (make u_i random) to borrow information across i (so that we only need to estimate unknown parameters in F instead of estimating each u_i).
 - Example: $Z_{is} = 1$ assuming group members share a common group-level effect
- The first perspective treat u_i as latent factors, and the second perspective treat u_i as random coefficients

Normal linear mixed models

$$y_{is} = X_{is}^T \beta + Z_{is}^T u_i + \epsilon_{is}$$

- β is a length p vector, and is for fixed effects
- $u_i \stackrel{i.i.d.}{\sim} N(0, \Sigma_u)$ can be a vector when Z_{is} is a vector. It models the random effects
- $\epsilon_{is} \stackrel{i.i.d.}{\sim} N(0, \sigma_e^2)$ are the individual randomness of each sample

Matrix form for each group i :

$$y_i = X_i \beta + Z_i u_i + \epsilon_i$$

where

$$y_i = \begin{pmatrix} y_{i1} \\ \vdots \\ y_{id_i} \end{pmatrix}, \quad X_i = \begin{pmatrix} X_{i1}^T \\ \vdots \\ X_{id_i}^T \end{pmatrix}, \quad Z_i = \begin{pmatrix} Z_{i1}^T \\ \vdots \\ Z_{id_i}^T \end{pmatrix}, \quad \epsilon_i = \begin{pmatrix} \epsilon_{i1} \\ \vdots \\ \epsilon_{id_i} \end{pmatrix}$$

Linear random intercept model

$$y_{is} = X_{is}^T \beta + u_i + \epsilon_{ij}$$

- Matrix form for each group i :

$$y_i = X_i \beta + u_i \mathbf{1} + \epsilon_i \tag{1}$$

$$\text{and } \text{Var}(y_i) = \sigma_u^2 \mathbf{1}\mathbf{1}^T + \sigma_e^2 I$$

- for any $s \neq k$

$$\text{corr}(y_{is}, y_{ik}) = \frac{\sigma_u^2}{\sigma_u^2 + \sigma_e^2} \geq 0$$

Correlations within group are restricted to be non-negative, why?

Linear model with random intercept and random slope

Example: a clinical study understanding the effect of a drug treating veterans suffering from chronic alcohol dependence.

- Each individual (veteran) is measured at for time points: 4, 26, 52 and 78 weeks
- Total number of veterans: 627
- The response is a financial satisfaction score
- Each individual is randomly assigned to the drug treatment or placebo treatment
- Two covariates: whether the individual takes the drug or not, the time point
- There are in total 726×4 observations: y_{is}

Linear model with random intercept and random slope

In our model, we want to consider three aspects

- the drug may have a different effect at different time points
 - So we want to add an interaction term: drug \times time points
- the four measures for the same individual are correlated
 - We want to add an individual-specific latent factor (random intercept)
- Time can have a different effect for different individual
 - We want to have a different coefficient of time for different individual, we make the coefficients random slopes if we want to borrow information across individuals

Linear model with random intercept and random slope

We build the following model:

$$y_{is} = (\beta_0 + u_{i1}) + (\beta_1 + u_{i2})t_s + \beta_2 x_i + \beta_3 t_s x_i + \epsilon_{is}$$

- $t_s = \log(\text{week number} + 1)$, x_i is whether the individual takes the drug or not
- In terms of the general form of the LMM model, here $Z_{is} = (1, t_s)$ and $u_i = (u_{i1}, u_{i2})$

Linear model with random intercept and random slope

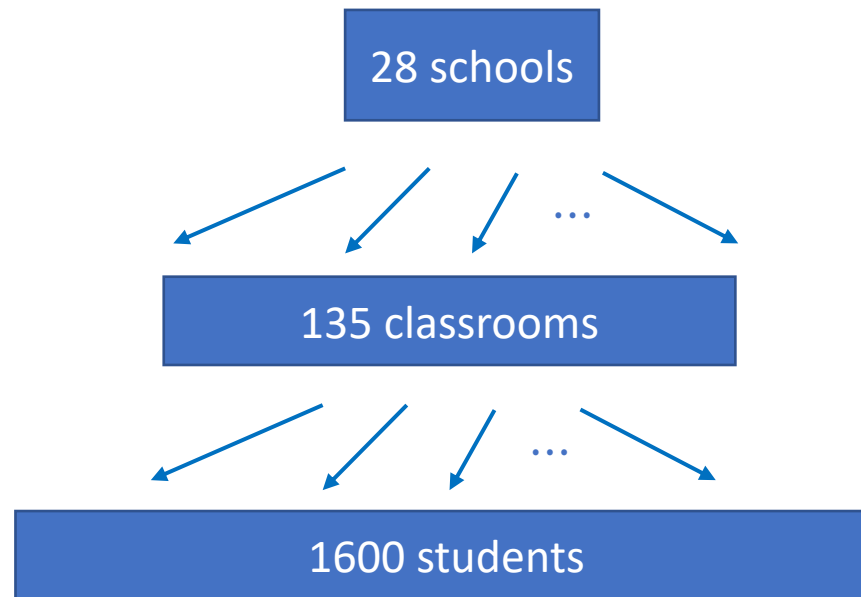
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Hierarchical models

Example: check data in R data example 8



LMM for a multi-level design

$$y_{ics} = \beta_0 + \beta_1 \text{PTHK}_{ics} + \beta_2 \text{SC}_{ics} + \beta_3 \text{TV}_{ics} + u_s + v_{cs} + \epsilon_{ics}$$

- School effect: $u_s \stackrel{i.i.d.}{\sim} N(0, \sigma_u^2)$
- classroom effects: $v_{cs} \stackrel{i.i.d.}{\sim} N(0, \sigma_v^2)$
- individual randomness: $\epsilon_{ics} \stackrel{i.i.d.}{\sim} N(0, \sigma_e^2)$
- Correlation between students in the same classroom: for any $i \neq i'$

$$\text{corr}(y_{ics}, y_{i'cs}) = \frac{\sigma_u^2 + \sigma_v^2}{\sigma_u^2 + \sigma_v^2 + \sigma_e^2}$$

- Correlation between students in the same school but different classrooms: for any $c \neq c'$, i_1, i_2

$$\text{corr}(y_{i_1cs}, y_{i_2c's}) = \frac{\sigma_u^2}{\sigma_u^2 + \sigma_v^2 + \sigma_e^2}$$

LMM model estimation

Let the total number of individuals be N and total number of unique random effect terms be p_2 . In general, we can write down a matrix form of the LMM for the whole dataset:

$$y = X\beta + Zu + \epsilon$$

Here $y \in \mathbb{R}^N$, $u \in \mathbb{R}^{p_2}$ and $\epsilon \in \mathbb{R}^N$ are vectors of random variables, and X and Z are known matrices (Chapter 9.3.1).

For instance, if the data follows the random intercept model (model (1)), then

$$y = \begin{pmatrix} y_1 \\ \vdots \\ y_n \end{pmatrix}, X = \begin{pmatrix} X_1 \\ \vdots \\ X_n \end{pmatrix}, Z = \begin{pmatrix} Z_1 & 0 & \cdots & 0 \\ 0 & Z_2 & \cdots & 0 \\ 0 & 0 & \ddots & 0 \\ 0 & 0 & \cdots & Z_n \end{pmatrix}, u = \begin{pmatrix} u_1 \\ \vdots \\ u_n \end{pmatrix}, \epsilon = \begin{pmatrix} \epsilon_1 \\ \vdots \\ \epsilon_n \end{pmatrix}$$

LMM model estimation

In LMM, we assume that $u \sim N(0, \Sigma_u)$. If the data follows the random intercept model (model (1)), then $\Sigma_u = \text{diag}(\Sigma_u, \dots, \Sigma_u)$. Marginally, y follows the distribution that

$$y \sim N(X\beta, Z\Sigma_u Z^T + R_\epsilon)$$

where $R_\epsilon = \text{Cov}(\epsilon) = \sigma_e^2 I$.

Define $V = Z\Sigma_u Z^T + R_\epsilon$, if V is known, then then we have a closed-form MLE solution for β , which is

$$\tilde{\beta} = \tilde{\beta}(V) = (X^T V^{-1} X)^{-1} X^T V^{-1} y$$

In practice, V is unknown, we will plug in an estimate \hat{V} and use the estimate

$$\hat{\beta} = \tilde{\beta}(\hat{V})$$

How to find \hat{V} ?

Residual ML (REML)

How can we estimate V without knowing β ?

The projection matrix in linear regression: $P_X = X(X^T X)^{-1} X^T$. Remember that the residuals of least square in linear regression is

$$(I - P_X)y = (I - X(X^T X)^{-1} X^T)y$$

Under the LMM model, we have

$$Ly = (I - P_X)y = (I - X(X^T X)^{-1} X^T)y = (I - P_X)(Zu + \epsilon)$$

where we define $L = I - P_X$. We know that

$$Ly \sim N(0, LV L^T)$$

thus the likelihood of Ly does not involve β and we can maximize this likelihood to find the estimate of V .

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Prediction of the random effects u_i

- We may be interested in finding the groups that has high/low random effects.
- We use “prediction” instead of “estimation” as in LMM, u_i are random variables instead of unknown parameters
- Compared to fixed effect model that treat each u_i as different unknown parameters, in LMM we additionally assume $u_i \sim N(0, \Sigma_u)$
- Benefits:
 - Reduce the number of parameters
 - Borrow information across groups

BLUP: best linear unbiased predictor

We predict each u_i by an estimate of its posterior mean:

$$\hat{u}_i = \hat{E}[u_i \mid y]$$

The joint distribution of y and u is

$$\begin{pmatrix} y \\ u \end{pmatrix} \sim N \left[\begin{pmatrix} X\beta \\ 0 \end{pmatrix}, \begin{pmatrix} Z\Sigma_u Z^T + R_\epsilon & Z\Sigma_u \\ \Sigma_u Z^T & \Sigma_u \end{pmatrix} \right]$$

From above we can get the conditional distribution $u \mid y$ which also follows a Normal distribution, the conditional expectation is

$$E[u \mid y] = \Sigma_u Z^T (Z\Sigma_u Z^T + R_\epsilon)^{-1} (y - X\beta) = \Sigma_u Z^T V^{-1} (y - X\beta)$$

BLUP: best linear unbiased predictor

$$E[u \mid y] = \Sigma_u Z^T (Z \Sigma_u Z^T + R_\epsilon)^{-1} (y - X\beta) = \Sigma_u Z^T V^{-1} (y - X\beta)$$

When V is known, our prediction will be

$$\hat{u} = \Sigma_u Z^T V^{-1} [I - X(X^T V^{-1} X)^{-1} X^T V^{-1}] y$$

which is the best linear unbiased predictor (BLUP).

In practice, V is not known, we can plug in the estimate of V (and Σ_u) from REML and get the predictor

$$\hat{u} = \widehat{\Sigma}_u Z^T \widehat{V}^{-1} [I - X(X^T \widehat{V}^{-1} X)^{-1} X^T \widehat{V}^{-1}] y$$