Data simulation and calculation of betas

```r
library(knitr)
library(kableExtra)
library(cowplot)
library(ggforce)
```

```
## Loading required package: ggplot2
```

```r
library(latex2exp)
library(reshape2)
library(dplyr)
```

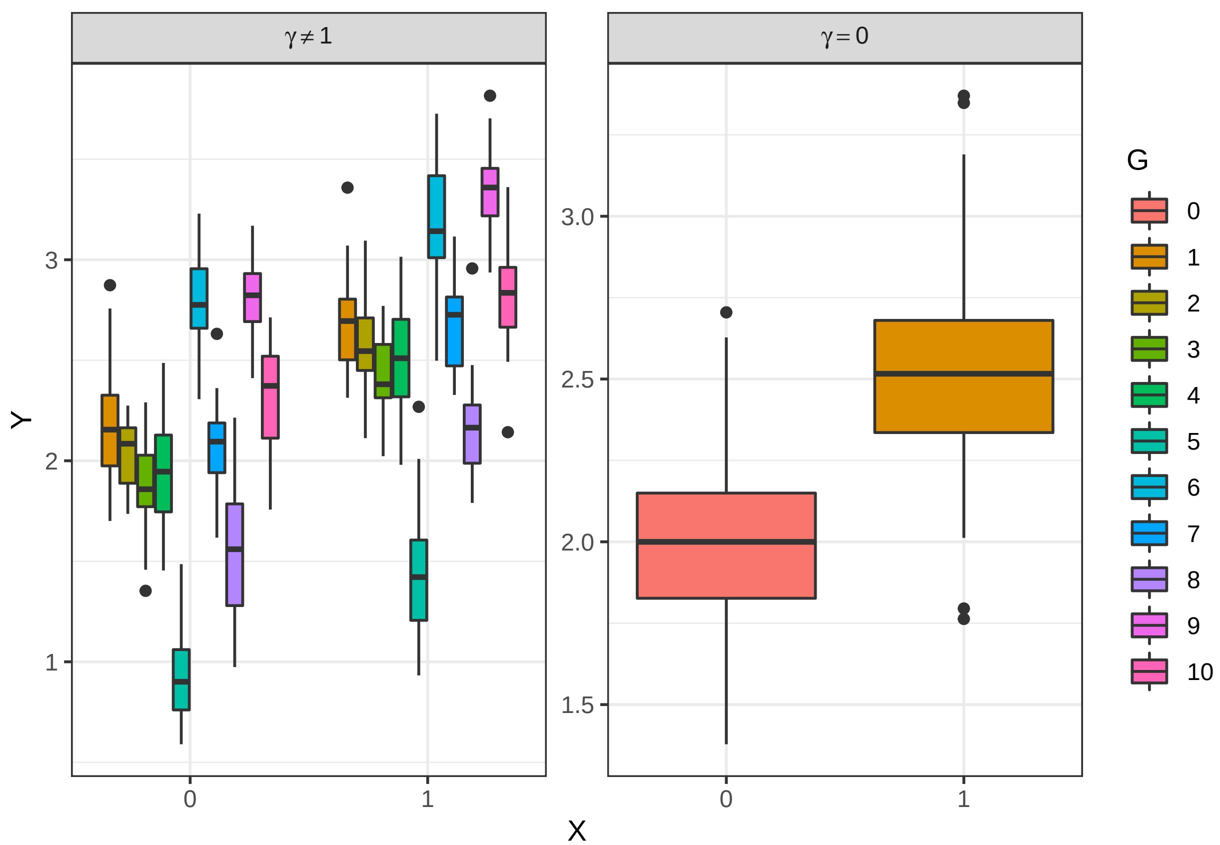
```
##
## Attaching package: 'dplyr'

## The following object is masked from 'package:kableExtra':
##
##     group_rows

## The following objects are masked from 'package:stats':
##
##     filter, lag

## The following objects are masked from 'package:base':
##
##     intersect, setdiff, setequal, union
```

```r
knitr::opts_chunk$set(cache = FALSE, warning = FALSE, message = FALSE, cache.lazy = FALSE)
```

Simulation data

```r
K <- 10 # Nombre de groupe
nK <- 50 # Nombre d'observations par groupe
N <- K * nK # Nombre total d'observation
G <- factor(rep(1:K, each = nK))
intercept <- 2
fixefEffect <- .5
aleaEffect <- rnorm(K, sd = .5)
bias <- rnorm(N, sd = .25)
X <- rbinom(N,size=1,prob = .5)
# X_gauss <- rnorm(N,1,2)
```

```r
Y_withoutAlea <- intercept + fixefEffect * X + bias
# Y_G <- intercept + fixefEffect * X_gauss + aleaEffect[G]  + bias
Y <- intercept + fixefEffect * X + aleaEffect[G] + bias
dfWith <- data.frame(X, Y, G)
dfWithout <- data.frame(X, Y=Y_withoutAlea, G)
H0 <- formula(Y ~ X)
H1 <- formula(Y ~ X + (1|G))

dataPlot = cbind.data.frame(X=rep(factor(X),2), Y = c(Y, Y_withoutAlea),
                            G = factor(c(G,X),levels = 0:10),
                            Effect = factor(rep(c("gamma != 1", "gamma == 0"),
                                                each=length(X))))
ggplot(dataPlot) +
  geom_boxplot(aes(x=X, y=Y, fill = G)) +
  scale_x_discrete(expand = c(0, 0.5)) +
  theme_bw()+
  ggforce::facet_row(vars(Effect), scales = 'free', space = 'free',
                     labeller = "label_parsed")
```



Linear model with lm function

```r
options(warn=-1)
X_prime <- cbind(1, X)
```

```r
# With Random Effect
lmModel <- lm(H0,data = dfWith)
Sigm <- sqrt(((summary(lmModel)$sigma)**2)*solve(t(X) %*% X))
betaLm <- lmModel$coefficients
SE <- (betaLm[-1] - confint(lmModel)[-1,][1])/1.96

A <- ggplot(dfWith, aes(x = X, y = Y, color = G) ) +
     geom_point() +
     geom_smooth(formula = as.formula(y ~ x), method = "lm",aes(fill = G))+
  theme_bw()+theme(legend.position="none")+
  annotate(geom='text', label=TeX("$\\gamma \\neq 0$"), y=3.7, x=.5)


# Without Random Effect
lmModel <- lm(H0,data = dfWithout)
Sigm.1 <- sqrt(((summary(lmModel)$sigma)**2)*solve(t(X) %*% X))
betaLm.1 <- lmModel$coefficients
SE.1 <- (betaLm.1[-1] - confint(lmModel)[-1,][1])/1.96

B <- ggplot(dfWithout, aes(x = X, y = Y) ) +
     geom_point() +
     geom_smooth(formula = as.formula(y ~ x), method = "lm")+
  theme_bw()+theme(axis.title.y = element_blank())+
  annotate(geom='text', label=TeX("$\\gamma=0$"), y=3, x=.5)
cowplot::plot_grid(A, B, labels = c('',''))
```

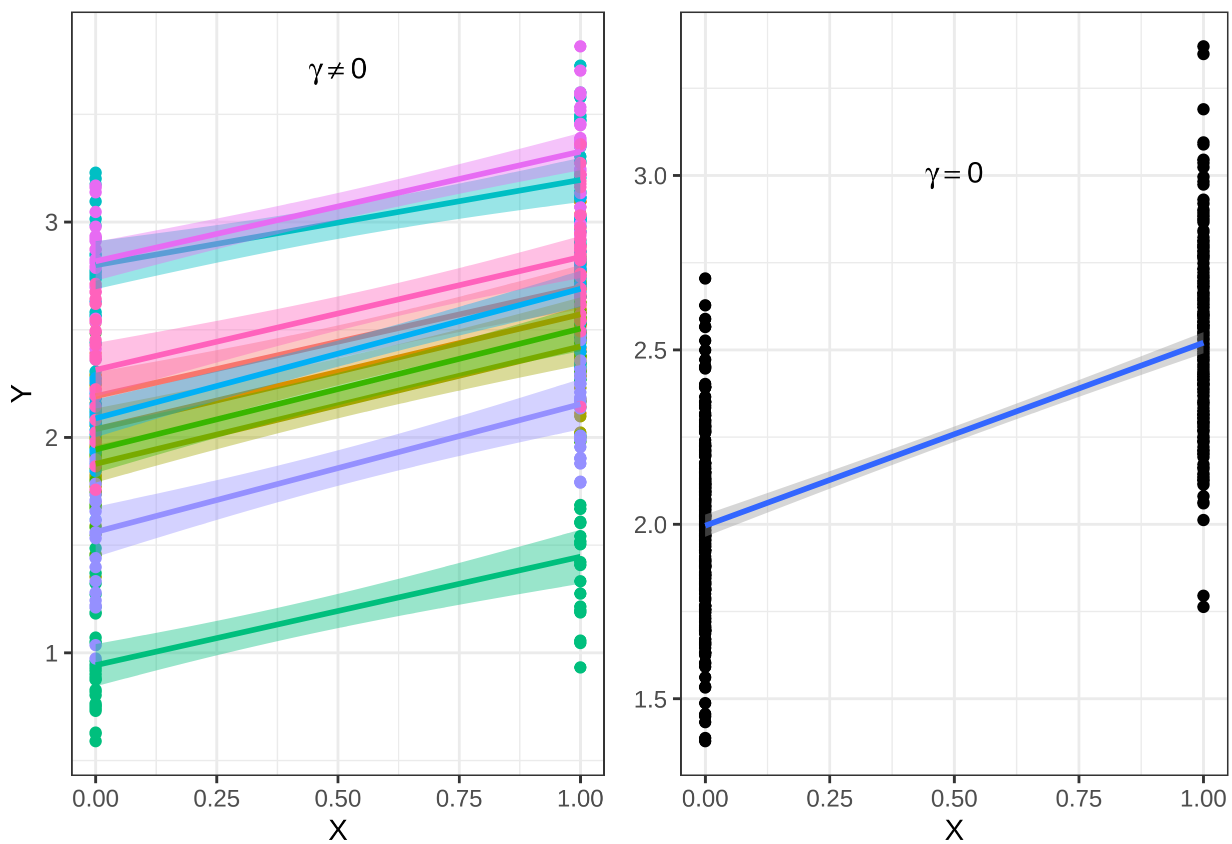


Table 1: Linear regression estimates with `lm()`

	$\hat{\beta}$	$SE(\hat{\beta})$	$\sigma(\hat{\beta})$
$\gamma \neq 0$	0.6119	0.051	0.0351
$\gamma = 0$	0.5244	0.0224	0.0154

Mixed model with lmer function

```
# With Random Effect
lmerModel <- lme4::lmer(H1, data=dfWith)
betaLmer <- lme4::fixef(lmerModel)
SE <- sqrt(diag(as.matrix(vcov(lmerModel))))[-1]
Sigm <- sqrt(stats::var(as.vector(betaLmer %*% t(X))))
A <- ggplot(dfWith, aes(x=X, y=Y, colour=G)) +
    geom_point(size=1.5) +
    geom_line(aes(y=predict(lmerModel), group=G), size=1.3) +
      theme_bw()+theme(legend.position="none")+
  annotate(geom='text', label=TeX("$\\gamma \\neq 0$"), y=3.7, x=.5)
# Without Random Effect
lmerModel.1 <- lme4::lmer(H1, data=dfWithout)
betaLmer.1 <- lme4::fixef(lmerModel.1)
SE.1 <- sqrt(diag(as.matrix(vcov(lmerModel.1))))[-1]
Sigm.1 <- sqrt(stats::var(as.vector(betaLmer.1 %*% t(X))))

B <- ggplot(dfWithout, aes(x=X, y=Y, colour=G)) +
    geom_point(size=1.5) +
    geom_line(aes(y=predict(lmerModel.1), group=G), size=1.3) +
  theme_bw()+theme(axis.title.y = element_blank())+
  annotate(geom='text', label=TeX("$\\gamma=0$"), y=3, x=.5)
cowplot::plot_grid(A, B, labels = c('',''))
```

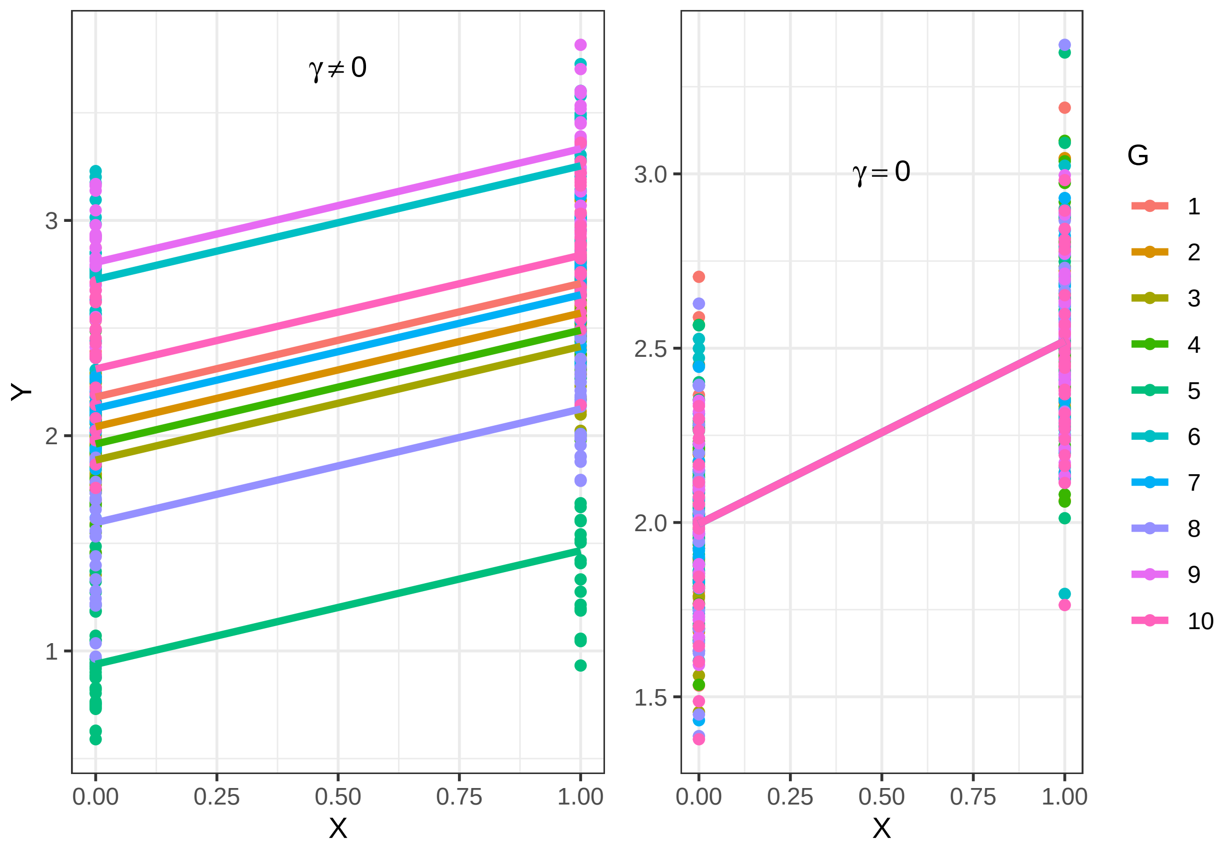


Table 2: Mixed Model estimates with `lmer()`

	$\hat{\beta}$	$SE(\hat{\beta})$	$\sigma(\hat{\beta})$
$\gamma \neq 0$	0.5281	0.0226	0.8507
$\gamma = 0$	0.5244	0.0224	0.825

OLS

```
OLS <- function(Y, X){
  modelmat <- model.matrix(~.,cbind.data.frame(X=X))
  indexes_X <- which(substring(colnames(modelmat), 1, 1) == "X")
  modX_OLS <- modelmat[, c(1, indexes_X), drop = FALSE]
  Y <- as.numeric(Y)
  betaOLS <- solve(crossprod(modX_OLS))%*%(t(modX_OLS)%*%Y)
  k <- ncol(modX_OLS)
  n <- nrow(modX_OLS)

  residuals <- as.matrix(Y - (betaOLS[1, , drop=FALSE]) - X * betaOLS[indexes_X, ,
                                                                      drop=FALSE])
  RSS <- as.numeric(t(residuals)%*%residuals)
  Sigma2 <- as.numeric(RSS/(n-k))
```

```
  Vb <- Sigma2*solve(t(X)%*% X)
  Sigm <- sqrt(Vb)
  OLSCOV <- 1/(n-k) * as.numeric(t(residuals)%*%residuals) * solve(t(modX_OLS)%*%modX_OLS)
  SE <- sqrt(diag(OLSCOV))[-1]
  return(list('betaOLS'=betaOLS[indexes_X, ,drop=FALSE], 'SE'=SE,'Sigm'=Sigm))
}
options(warn=-1)
# With Random Effect
res <- OLS(dfWith$Y,X)
# Without Random Effect
res.1 <- OLS(dfWithout$Y,X)
```

Table 3: OLS estimates

	$\hat{\beta}$	$SE(\hat{\beta})$	$\sigma(\hat{\beta})$
$\gamma \neq 0$	0.6119	0.0508	0.8507
$\gamma = 0$	0.5244	0.0224	0.825

Monte Carlo

Simulating data

The following represents a simulate a random intercepts model obtenaid 500 Monte-Carlo replicates. The method follows the following simulation framework from gaussian distributions with or without the presence of random effects:

$$Y = \beta_0 + \beta X + \gamma G + \epsilon \tag{1}$$

with $\beta_0 = 2$, $\beta \in \{0.5, 2, 5, 10\}$ the fixed effect of $X \sim \mathcal{B}\binom{n}{0.5}$ with $n = 500$ the number total of samples, $\epsilon \sim \mathcal{N}(0, 0.25)$ the bias associated, the random effect of group $\gamma \sim \mathcal{N}(0, \sigma_\gamma)$ if simulated with random effect with $\sigma_\gamma \in \{0.5, 5, 10, 20\}$) and $\gamma = 0$ if not random effect and the group $G \in \{1, \ldots, K\}$ with $K = 10$.

Running the Models

```
simOLS <- function (intercept=2, fixefEffects = c(.5,2,5,10), sds = c(.5,5,10,20),
                    K=10, nK=50, sims=5000){
  resAllOLS.1 <- resAllOLS.2 <- resAllMM.1 <- list()
  estimateAll <- matrix(0, length(fixefEffects)*length(sds)*sims, 12)
  yWithSimMean <- yWithoutSimMean <- matrix(0, 500, length(fixefEffects)*length(sds))
  n <- K * nK
  G <- factor(rep(1:K, each = nK))
  X <- rbinom(n,size=1,prob = .5)
  k = 1
  kk = 1
  for (fixefEffect in fixefEffects) {
    for (sdUnit in sds) {
        aleaEffect <- rnorm(K, sd = sdUnit)
```

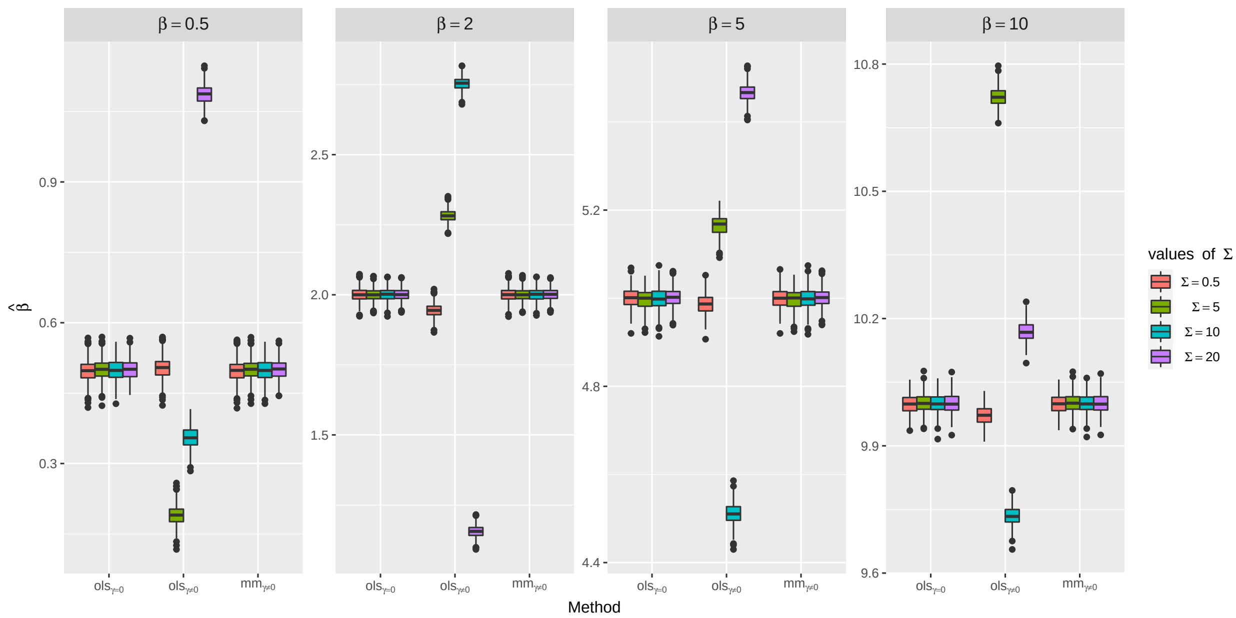
```r
      resOLS.1 <- resOLS.2 <- resMM <- matrix(0, sims, 3)
      yOlsWith <- yOlsWithout <- matrix(0, 500, sims)
      for(i in 1:sims){
        options(warn=-1)
        bias <- rnorm(n, sd = .25)
        Y_with <- intercept + fixefEffect * X + aleaEffect[G] + bias
        Y_without <- intercept + fixefEffect * X + bias
        modOLS.1 <- OLS(Y_with,X)
        modOLS.2 <- OLS(Y_without,X)
        resOLS.1[i,] <- c(modOLS.1$betaOLS, modOLS.1$SE, modOLS.1$Sigm)
        resOLS.2[i,] <- c(modOLS.2$betaOLS, modOLS.2$SE, modOLS.2$Sigm)
        lmerModel.1 <- try({ lme4::lmer(Y_with ~ X + (1|G), REML = TRUE)}, silent = T)
        beta <- lme4::fixef(lmerModel.1)[-1]
        SE_b <- sqrt(diag(as.matrix(vcov(lmerModel.1))))[-1]
        Sigm <- sqrt(stats::var(as.vector(beta %*% t(X))))
        resMM[i,] <- c(beta, SE_b,Sigm)
        estimateAll[k,] <- c(fixefEffect, modOLS.1$betaOLS,modOLS.2$betaOLS,beta,
                         modOLS.1$SE,modOLS.2$SE,SE_b,
                         modOLS.1$Sigm,modOLS.2$Sigm,Sigm,sdUnit,i)
        yOlsWith[,i] <- Y_with; yOlsWithout[,i] <- Y_without
        k <- k+1
      }
      yWithSimMean[,kk] <- rowMeans(yOlsWith)
      yWithoutSimMean[,kk] <- rowMeans(yOlsWithout)
      kk <- kk + 1

      M <- apply(resOLS.1, 2, mean)
      S <- apply(resOLS.1, 2, sd)
      H_ols.1 <- matrix(c(M[1], S[1], M[2], S[2], M[3], S[3]), ncol = 2, byrow = TRUE)

      M <- apply(resOLS.2, 2, mean)
      S <- apply(resOLS.2, 2, sd)
      H_ols.2 <- matrix(c(M[1], S[1], M[2], S[2], M[3], S[3]), ncol = 2, byrow = TRUE)

      M <- apply(resMM, 2, mean)
      S <- apply(resMM, 2, sd)
      H_mm <- matrix(c(M[1], S[1], M[2], S[2], M[3], S[3]), ncol = 2, byrow = TRUE)

      dimnames(H_ols.1) <- dimnames(H_mm) <-
        dimnames(H_ols.2)  <- list( c('Beta','Standard Error', 'Sigm'), c('mean', 'se'))

      resAllOLS.1[[as.character(paste0(fixefEffect,"_",sdUnit))]] <- H_ols.1
      resAllOLS.2[[as.character(paste0(fixefEffect,"_",sdUnit))]] <- H_ols.2
      resAllMM.1[[as.character(paste0(fixefEffect,"_",sdUnit))]] <- H_mm
  }
}
estimateAll <- as.data.frame(estimateAll)
yWithSimMean <- as.data.frame(yWithSimMean)
yWithoutSimMean <- as.data.frame(yWithoutSimMean)
yWithSimMean <- cbind.data.frame(X,G,yWithSimMean)
yWithoutSimMean <- cbind.data.frame(X,G,yWithoutSimMean)
colnames(estimateAll) = c('fixefEffect','betaOLS.1','betaOLS.2','betaMM',
                          'seOLS.1','seOLS.2','seMM','sigmOLS.1',
```

```r
                              'sigmOLS.2','sigmMM','sdUnit','simId')
  return (list('resAllOLS'=resAllOLS.1, 'resAllMM'=resAllMM.1,
               'resAllOLSWithoutAleaEffect'=resAllOLS.2,
               "estimateAll"=estimateAll,"yWithSimMean"=yWithSimMean,
               'yWithoutSimMean'=yWithoutSimMean))
}

resSim <- simOLS(sims = 500)

dataPLOT <- cbind.data.frame(betaEs = c(resSim$estimateAll[[2]],resSim$estimateAll[[3]],
                                       resSim$estimateAll[[4]]),
                             betas = factor(rep(resSim$estimateAll[[1]],3)),
                             Sigm = factor(rep(resSim$estimateAll[[11]],3)),
                             Method = as.factor(rep(c('OLS.1','OLS.2','MM'),
                                                    each=length(resSim$estimateAll[[1]]))))
```

Results

Plot estimation of β

```r
dataPLOT$Bias = (rep(resSim$estimateAll[[1]],3)-dataPLOT$betaEs)/rep(resSim$estimateAll[[1]],3)

dataPLOT$betas <- gsub(0.5, "beta == 0.5",
           gsub(2, "beta == 2",
           gsub(10, "beta == 10",dataPLOT$betas)))
dataPLOT[dataPLOT$betas==5,'betas']="beta == 5"
dataPLOT$betas = factor(dataPLOT$betas,levels = c("beta == 0.5","beta == 2",
                                                  "beta == 5","beta == 10"))

dataPLOT$Sigm <- gsub(0.5, "Sigma == 0.5",
           gsub(10, "Sigma == 10",
           gsub(20, "Sigma == 20",dataPLOT$Sigm)))
dataPLOT[dataPLOT$Sigm==5,'Sigm']="Sigma == 5"
dataPLOT$Sigm = factor(dataPLOT$Sigm,levels = c("Sigma == 0.5","Sigma == 5",
                                                "Sigma == 10","Sigma == 20"))

ggplot(dataPLOT, aes(Method,betaEs))+
geom_boxplot(position="dodge",aes(fill=Sigm))+
facet_wrap(~betas, scales = "free_y",labeller = label_parsed,ncol = 4)+
  ylab(TeX("$\\hat{\\beta}$"))+
  scale_x_discrete(labels=c(TeX("$ols_{\\gamma=0}$"),TeX("$ols_{\\gamma\\neq 0}$"),
                            TeX("$mm_{\\gamma\\neq 0}$")))+
  theme(strip.text.x = element_text(size=12, face="bold"),
        strip.text.y = element_text(size=12, face="bold",)) +
  scale_fill_discrete(name=TeX("$values\\ of\\ \\Sigma$"),
                         labels=c(TeX("$\\Sigma=.5$"),TeX("$\\Sigma=5$"),
                            TeX("$\\Sigma=10$"),TeX("$\\Sigma=20$")))
```



Plot bias of etimates β

```
ggplot(data=dataPLOT, aes(x=Method, y=Bias))+
  geom_boxplot()+
  theme_bw()+
  facet_grid(betas~Sigm, scales = "free_y",labeller = label_parsed)+
  theme(strip.text.x = element_text(size=12, face="bold"),
        strip.text.y = element_text(size=12, face="bold",)) +
  ylab(TeX("$\\frac{\\beta-\\hat{\\beta}}{\\beta}$"))+
  scale_x_discrete(labels=c(TeX("$ols_{\\gamma=0}$"),TeX("$ols_{\\gamma\\neq 0}$"),
                            TeX("$mm_{\\gamma\\neq 0}$")))
```

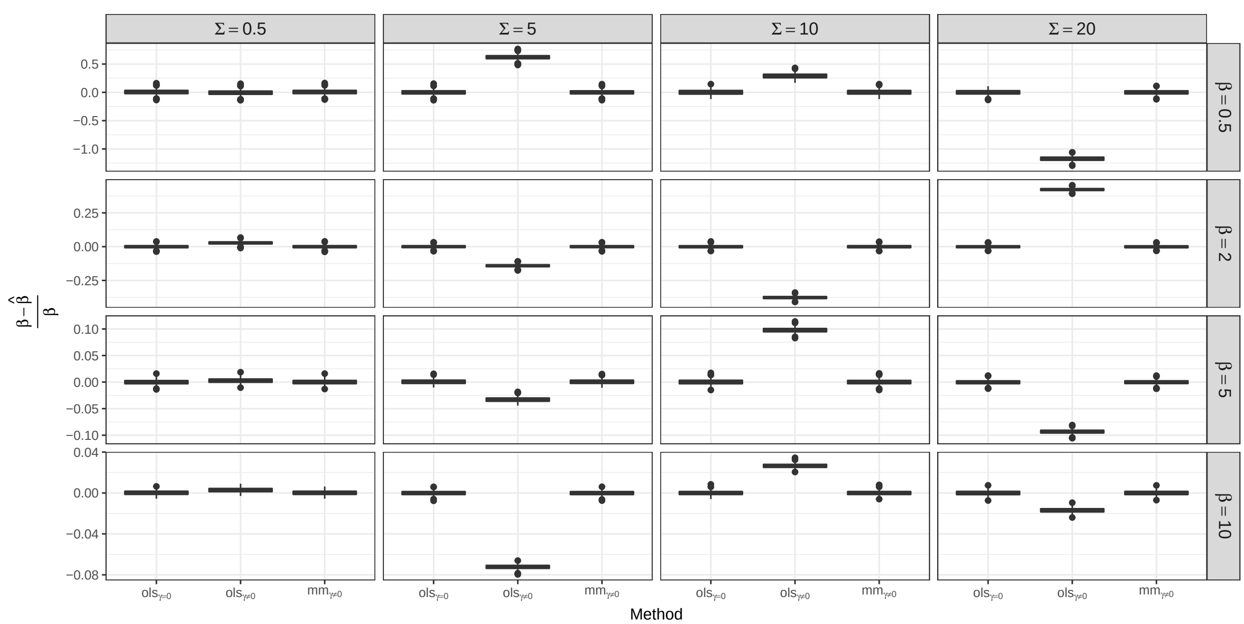


Table 4: OLS and Mixed Model estimates with 500 Monte-Carlo replicates

				$\mathbf{\Sigma = 0.5}$		$\mathbf{\Sigma = 5}$		$\mathbf{\Sigma = 10}$		$\mathbf{\Sigma = 20}$	
β	Model	γ	Estimate	μ	SE	μ	SE	μ	SE	μ	SE
$\boldsymbol{\beta = 0.5}$	OLS	$\gamma \neq 0$	$\hat{\beta}$	0.5034	0.0231	0.19	0.0222	0.3556	0.0216	1.0861	0.0212
			$\boldsymbol{SE}(\hat{\beta})$	0.0525	9×10^{-4}	0.3673	0.001	0.5655	0.001	1.0782	0.001
			$\boldsymbol{\sigma}(\hat{\beta})$	0.036	6×10^{-4}	0.2518	7×10^{-4}	0.3877	7×10^{-4}	0.7392	7×10^{-4}
		$\gamma = 0$	$\hat{\beta}$	0.4974	0.0231	0.5006	0.0222	0.4991	0.0216	0.5	0.0212
			$\boldsymbol{SE}(\hat{\beta})$	0.0224	7×10^{-4}	0.0224	7×10^{-4}	0.0224	7×10^{-4}	0.0224	7×10^{-4}
			$\boldsymbol{\sigma}(\hat{\beta})$	0.0153	5×10^{-4}	0.0153	5×10^{-4}	0.0154	5×10^{-4}	0.0154	5×10^{-4}
	MM	$\gamma \neq 0$	$\hat{\beta}$	0.4974	0.0232	0.5007	0.0224	0.4992	0.0218	0.5	0.0214
			$\boldsymbol{SE}(\hat{\beta})$	0.0224	7×10^{-4}	0.0225	7×10^{-4}	0.0225	7×10^{-4}	0.0225	7×10^{-4}
			$\boldsymbol{\sigma}(\hat{\beta})$	0.2485	0.0116	0.2501	0.0112	0.2494	0.0109	0.2498	0.0107
$\boldsymbol{\beta = 2}$	OLS	$\gamma \neq 0$	$\hat{\beta}$	1.944	0.0223	2.2818	0.0221	2.7538	0.0218	1.1556	0.022
			$\boldsymbol{SE}(\hat{\beta})$	0.0543	9×10^{-4}	0.4712	0.001	0.8782	0.001	1.8609	0.001
			$\boldsymbol{\sigma}(\hat{\beta})$	0.0373	6×10^{-4}	0.323	7×10^{-4}	0.602	7×10^{-4}	1.2758	7×10^{-4}
		$\gamma = 0$	$\hat{\beta}$	2.0002	0.0223	1.9999	0.0221	2.0006	0.0218	2.0013	0.022
			$\boldsymbol{SE}(\hat{\beta})$	0.0224	7×10^{-4}	0.0224	7×10^{-4}	0.0224	7×10^{-4}	0.0224	7×10^{-4}
			$\boldsymbol{\sigma}(\hat{\beta})$	0.0154	5×10^{-4}	0.0154	5×10^{-4}	0.0154	5×10^{-4}	0.0153	5×10^{-4}
	MM	$\gamma \neq 0$	$\hat{\beta}$	2	0.0225	1.9999	0.0222	2.0007	0.0218	2.0011	0.0219
			$\boldsymbol{SE}(\hat{\beta})$	0.0225	7×10^{-4}	0.0225	7×10^{-4}	0.0225	7×10^{-4}	0.0225	7×10^{-4}
			$\boldsymbol{\sigma}(\hat{\beta})$	0.9992	0.0112	0.9992	0.0111	0.9995	0.0109	0.9998	0.011
$\boldsymbol{\beta = 5}$	OLS	$\gamma \neq 0$	$\hat{\beta}$	4.9873	0.0218	5.1666	0.0221	4.5111	0.0236	5.4662	0.0213
			$\boldsymbol{SE}(\hat{\beta})$	0.05	9×10^{-4}	0.3746	0.001	1.1093	0.0011	1.9867	0.001
			$\boldsymbol{\sigma}(\hat{\beta})$	0.0342	6×10^{-4}	0.2568	7×10^{-4}	0.7605	7×10^{-4}	1.362	7×10^{-4}
		$\gamma = 0$	$\hat{\beta}$	5.0004	0.0218	4.9988	0.0221	4.9993	0.0236	5.0011	0.0213
			$\boldsymbol{SE}(\hat{\beta})$	0.0224	7×10^{-4}	0.0224	7×10^{-4}	0.0224	7×10^{-4}	0.0224	7×10^{-4}
			$\boldsymbol{\sigma}(\hat{\beta})$	0.0153	5×10^{-4}	0.0154	5×10^{-4}	0.0154	5×10^{-4}	0.0154	5×10^{-4}
	MM	$\gamma \neq 0$	$\hat{\beta}$	5.0003	0.022	4.9987	0.0221	4.9993	0.0235	5.0012	0.0212
			$\boldsymbol{SE}(\hat{\beta})$	0.0225	7×10^{-4}	0.0225	7×10^{-4}	0.0225	7×10^{-4}	0.0225	7×10^{-4}
			$\boldsymbol{\sigma}(\hat{\beta})$	2.4981	0.011	2.4973	0.011	2.4976	0.0117	2.4986	0.0106
$\boldsymbol{\beta = 10}$	OLS	$\gamma \neq 0$	$\hat{\beta}$	9.9712	0.0223	10.7226	0.022	9.7348	0.0218	10.1691	0.0225
			$\boldsymbol{SE}(\hat{\beta})$	0.0543	0.001	0.5342	0.001	0.608	0.001	1.4896	0.001
			$\boldsymbol{\sigma}(\hat{\beta})$	0.0372	7×10^{-4}	0.3663	7×10^{-4}	0.4168	7×10^{-4}	1.0212	7×10^{-4}
		$\gamma = 0$	$\hat{\beta}$	9.9982	0.0223	10.0012	0.022	9.9999	0.0218	9.9998	0.0225
			$\boldsymbol{SE}(\hat{\beta})$	0.0225	7×10^{-4}	0.0224	7×10^{-4}	0.0224	7×10^{-4}	0.0224	7×10^{-4}
			$\boldsymbol{\sigma}(\hat{\beta})$	0.0154	5×10^{-4}	0.0153	5×10^{-4}	0.0154	5×10^{-4}	0.0153	5×10^{-4}
	MM	$\gamma \neq 0$	$\hat{\beta}$	9.9981	0.0223	10.0012	0.0221	9.9999	0.0219	9.9999	0.0225
			$\boldsymbol{SE}(\hat{\beta})$	0.0226	7×10^{-4}	0.0225	7×10^{-4}	0.0225	7×10^{-4}	0.0225	7×10^{-4}
			$\boldsymbol{\sigma}(\hat{\beta})$	4.9951	0.0111	4.9966	0.011	4.996	0.0109	4.9959	0.0112

Running models on the average of the simulations

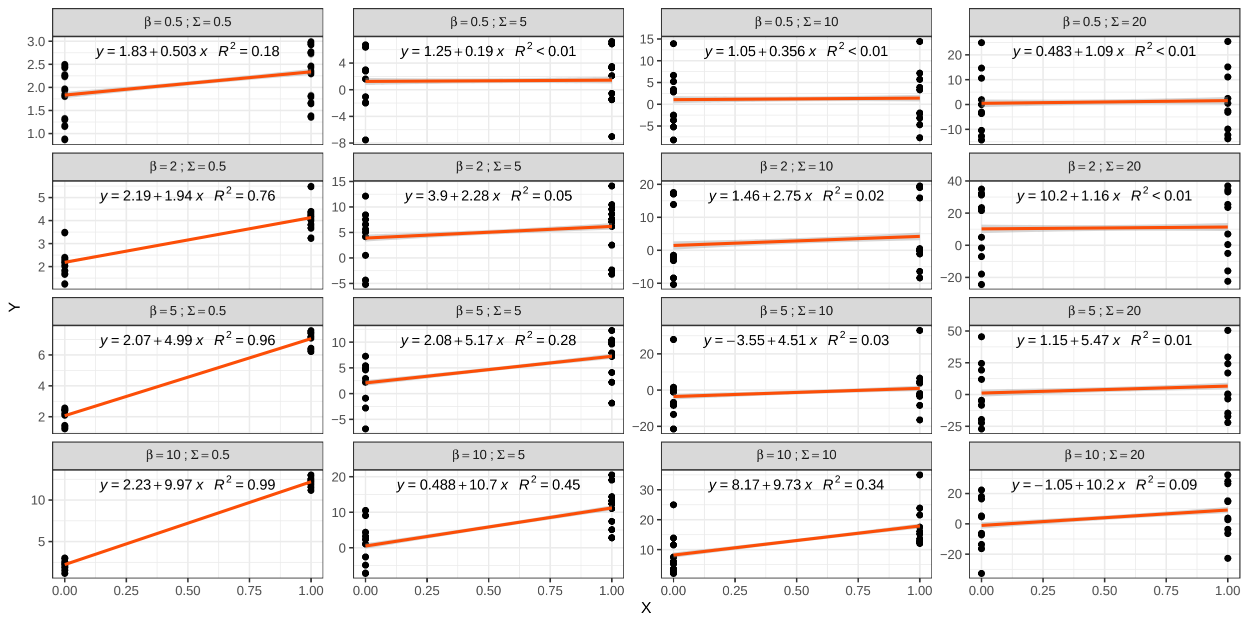
```
options(warn=-1)
colnames(resSim$yWithSimMean) <- colnames(resSim$yWithoutSimMean)<-c('X','G',
                                                                      names(resSim$resAllOLS))
resMeanSim <- matrix(0,nrow = length(colnames(resSim$yWithSimMean[,-c(1:2)])),9)
X <- resSim$yWithSimMean$X
G <- resSim$yWithSimMean$G
k=1
for (i in colnames(resSim$yWithSimMean[,-c(1:2)])) {
  lmerModel <- try({ lme4::lmer(H1,
                               data = cbind.data.frame(Y=resSim$yWithSimMean[,i],
                                                        X=X,
                                                        G=G),
                               REML = TRUE)}, silent = T)
  beta <- lme4::fixef(lmerModel)[-1]
  SE <- sqrt(diag(as.matrix(vcov(lmerModel))))[-1]
  Sigm <- sqrt(stats::var(as.vector(beta %*% t(X))))
  resMeanSim[k,] <- c(unlist(OLS(resSim$yWithSimMean[,i], X)),
                      unlist(OLS(resSim$yWithoutSimMean[,i], X)),
                      beta,SE,Sigm)
  k <- k+1
}
resMeanSim <- as.data.frame(resMeanSim)
```

Table 5: OLS and Mixed Model estimates with average 500 Monte-Carlo replicates

		$\boldsymbol{OLS_{\gamma\neq0}}$			$\boldsymbol{OLS_{\gamma=0}}$			$\boldsymbol{MM_{\gamma\neq0}}$		
$\boldsymbol{\beta}$	$\boldsymbol{\Sigma}$	$\hat{\beta}$	$\boldsymbol{SE}(\hat{\beta})$	$\boldsymbol{\sigma}(\hat{\beta})$	$\hat{\beta}$	$\boldsymbol{SE}(\hat{\beta})$	$\boldsymbol{\sigma}(\hat{\beta})$	$\hat{\beta}$	$\boldsymbol{SE}(\hat{\beta})$	$\boldsymbol{\sigma}(\hat{\beta})$
$\beta = 0.5$	$\Sigma = 0.5$	0.5034	0.0475	0.0326	0.4974	0.001	7×10^{-4}	0.4974	0.001	0.2485
	$\Sigma = 5$	0.19	0.3666	0.2513	0.5006	0.001	7×10^{-4}	0.5007	0.001	0.2501
	$\Sigma = 10$	0.3556	0.565	0.3874	0.4991	0.001	7×10^{-4}	0.4992	0.001	0.2494
	$\Sigma = 20$	1.0861	1.0779	0.739	0.5	0.001	7×10^{-4}	0.5	0.001	0.2498
$\beta = 2$	$\Sigma = 0.5$	1.944	0.0495	0.0339	2.0002	0.001	7×10^{-4}	2.0002	0.001	0.9993
	$\Sigma = 5$	2.2818	0.4707	0.3227	1.9999	0.0011	7×10^{-4}	1.9999	0.0011	0.9992
	$\Sigma = 10$	2.7538	0.8779	0.6018	2.0006	0.001	7×10^{-4}	2.0007	0.001	0.9995
	$\Sigma = 20$	1.1556	1.8608	1.2757	2.0013	0.001	7×10^{-4}	2.0011	0.001	0.9998
$\beta = 5$	$\Sigma = 0.5$	4.9873	0.0447	0.0306	5.0004	0.001	7×10^{-4}	5.0003	0.001	2.4982
	$\Sigma = 5$	5.1666	0.3739	0.2563	4.9988	0.0011	7×10^{-4}	4.9987	0.0011	2.4973
	$\Sigma = 10$	4.5111	1.109	0.7603	4.9993	0.0011	7×10^{-4}	4.9993	0.0011	2.4976
	$\Sigma = 20$	5.4662	1.9866	1.3619	5.0011	0.001	7×10^{-4}	5.0012	0.001	2.4986
$\beta = 10$	$\Sigma = 0.5$	9.9712	0.0495	0.0339	9.9982	0.001	7×10^{-4}	9.9982	0.001	4.9951
	$\Sigma = 5$	10.7226	0.5338	0.3659	10.0012	0.001	7×10^{-4}	10.0012	0.001	4.9966
	$\Sigma = 10$	9.7348	0.6076	0.4165	9.9999	0.001	7×10^{-4}	9.9999	0.001	4.996
	$\Sigma = 20$	10.1691	1.4894	1.0211	9.9998	0.001	7×10^{-4}	9.9999	0.001	4.9959

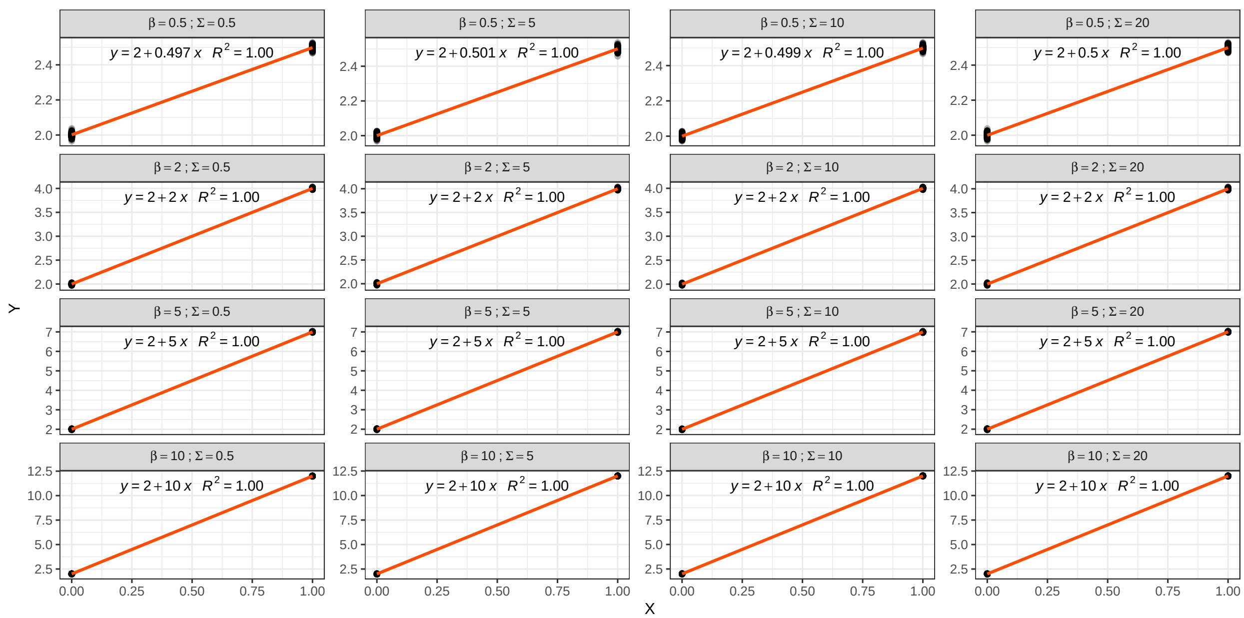
Visualization of the models

```
dataMod <- melt(resSim$yWithSimMean, id.vars=c("X","G"),value.name = "Y")
dataMod$variable = recode_factor(dataMod$variable,
              "0.5_0.5"="beta==0.5 ~ ';' ~ Sigma == 0.5",
              "0.5_5"="beta == 0.5 ~ ';' ~ Sigma == 5","0.5_10"="beta == 0.5 ~ ';' ~ Sigma == 10",
              "0.5_20"="beta == 0.5 ~ ';' ~ Sigma == 20",
              "2_0.5"="beta == 2 ~ ';' ~ Sigma == 0.5", "2_5"="beta == 2 ~ ';' ~ Sigma == 5",
              "2_10"="beta == 2 ~ ';' ~ Sigma == 10",
              "2_20"="beta == 2 ~ ';' ~ Sigma == 20","5_0.5"="beta == 5 ~ ';' ~ Sigma == 0.5",
              "5_5"="beta == 5 ~ ';' ~ Sigma == 5","5_10"="beta == 5 ~ ';' ~ Sigma == 10",
              "5_20"="beta == 5 ~ ';' ~ Sigma == 20",
              "10_0.5"="beta == 10 ~ ';' ~ Sigma == 0.5",
              "10_5"="beta == 10 ~ ';' ~ Sigma == 5","10_10"="beta == 10 ~ ';' ~ Sigma == 10",
              "10_20"="beta == 10 ~ ';' ~ Sigma == 20")

ggplot(data = dataMod, aes(x = X, y = Y)) +
   geom_point(aes(X, Y), alpha = 0.3)+
     geom_smooth(formula = as.formula(y~x),aes(x = X, y = Y),
               method = "lm", colour="#FC4E07", fullrange = TRUE, se = TRUE)+
  ggpmisc::stat_poly_eq(formula = as.formula(y~x),
             aes(label=paste(..eq.label.., ..rr.label.., sep = "~~~")),
             parse = TRUE, label.x.npc = "center", size = 3.45)+
  theme(strip.text.x = element_text(size=12, face="bold"),
strip.text.y = element_text(size=12, face="bold",))+theme_bw()+
  facet_wrap(~ variable, ncol=4,  scales = "free_y",labeller = label_parsed)
```

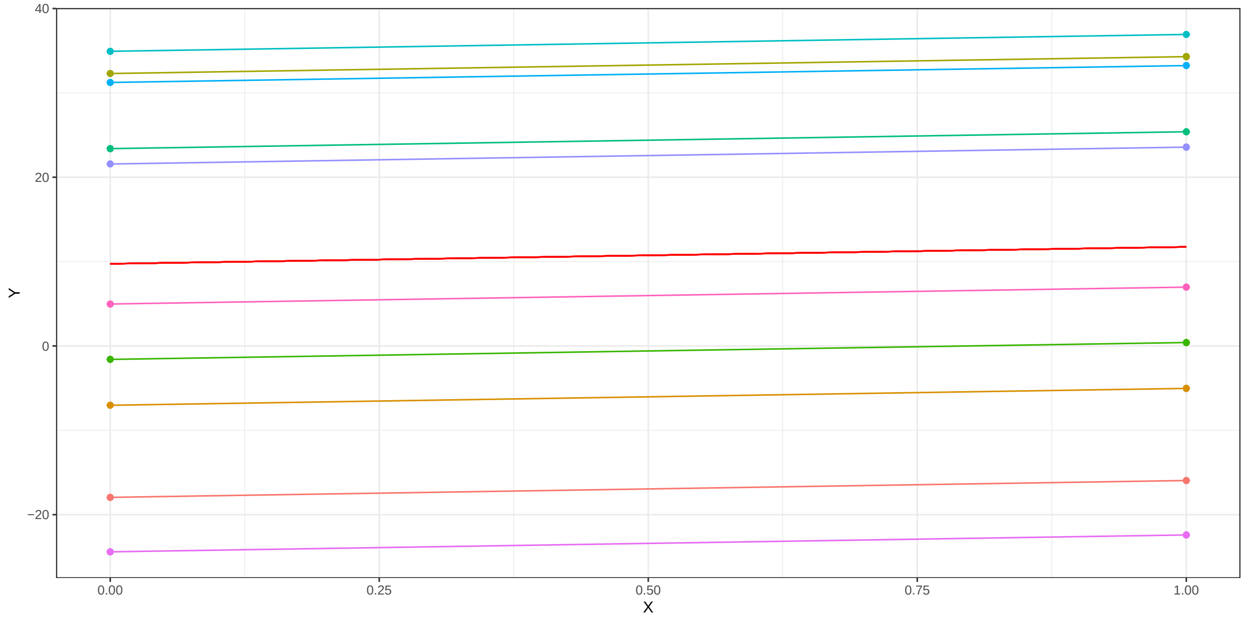



```
dataMod <- melt(resSim$yWithoutSimMean, id.vars=c("X","G"),value.name = "Y")
dataMod$variable <- recode_factor(dataMod$variable,
              "0.5_0.5"="beta == 0.5 ~ ';' ~ Sigma == 0.5",
              "0.5_5"="beta == 0.5 ~ ';' ~ Sigma == 5","0.5_10"="beta == 0.5 ~ ';' ~ Sigma == 10",
              "0.5_20"="beta == 0.5 ~ ';' ~ Sigma == 20",
              "2_0.5"="beta == 2 ~ ';' ~ Sigma == 0.5", "2_5"="beta == 2 ~ ';' ~ Sigma == 5",
              "2_10"="beta == 2 ~ ';' ~ Sigma == 10",
              "2_20"="beta == 2 ~ ';' ~ Sigma == 20","5_0.5"="beta == 5 ~ ';' ~ Sigma == 0.5",
              "5_5"="beta == 5 ~ ';' ~ Sigma == 5","5_10"="beta == 5 ~ ';' ~ Sigma == 10",
              "5_20"="beta == 5 ~ ';' ~ Sigma == 20",
              "10_0.5"="beta == 10 ~ ';' ~ Sigma == 0.5",
              "10_5"="beta == 10 ~ ';' ~ Sigma == 5","10_10"="beta == 10 ~ ';' ~ Sigma == 10",
              "10_20"="beta == 10 ~ ';' ~ Sigma == 20")


ggplot(data = dataMod, aes(x = X, y = Y)) +
   geom_point(aes(X, Y), alpha = 0.3)+
     geom_smooth(formula = as.formula(y~x),aes(x = X, y = Y),
                method = "lm", colour="#FC4E07", fullrange = TRUE, se = TRUE)+
  ggpmisc::stat_poly_eq(formula = as.formula(y~x),
             aes(label=paste(..eq.label.., ..rr.label.., sep = "~~~")),
```

```
                parse = TRUE, label.x.npc = "center", size = 3.45)+
  theme(strip.text.x = element_text(size=12, face="bold"),
strip.text.y = element_text(size=12, face="bold",))+theme_bw()+
  facet_wrap(~ variable, ncol=4,  scales = "free_y",labeller = label_parsed)
```




```
colnames(resSim$yWithSimMean)[10] <- "Y"
lmerModel <- lme4::lmer(H1, data=resSim$yWithSimMean)
ab_lines <- coef(lmerModel)[["G"]] %>%
  tibble::rownames_to_column("G") %>%
  rename(intercept = `(Intercept)`)
ab_lines$G <- factor(ab_lines$G, levels=1:K)
ggplot(resSim$yWithSimMean,aes(x = X, y = Y, colour=G)) +
  geom_point() +
    geom_line(aes(y=predict(lmerModel), group=G)) +
  geom_line(colour="red",aes(y=predict(lmerModel,re.form=NA),group=G))+
      theme_bw()+theme(legend.position="none")
```



CCDF application

Code

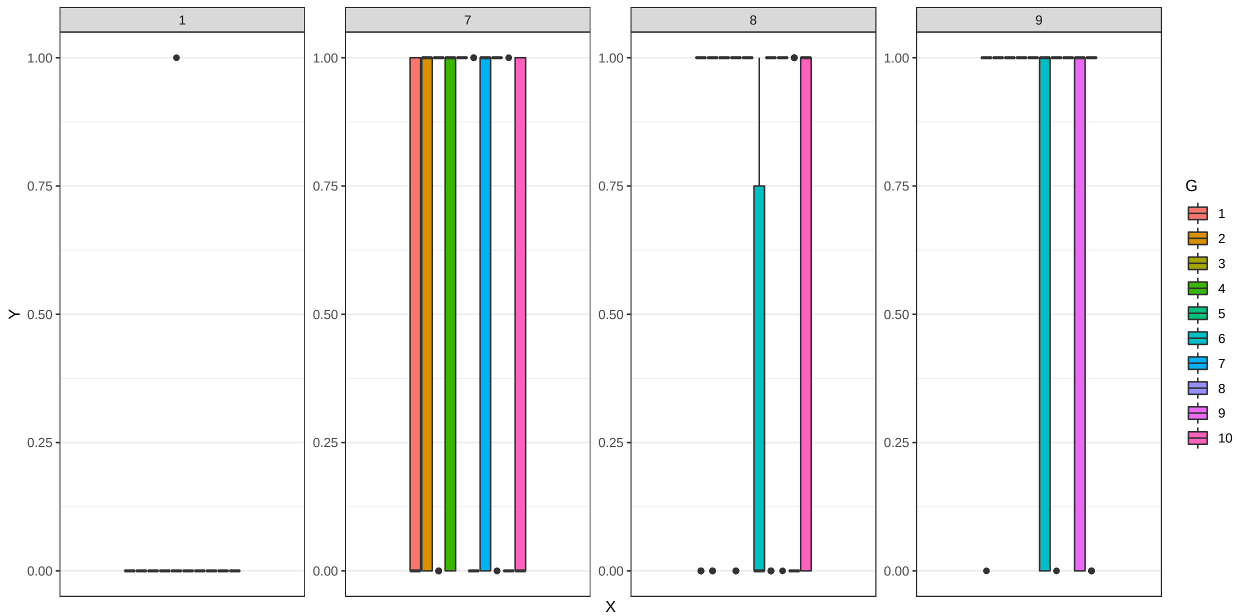
```
CCDF <- function(Y, X, Z = NULL, sample_group = NULL,
                        space_y = FALSE, number_y = length(unique(Y)), plt=FALSE){
  if (is.null(Z)){
    colnames(X) <- sapply(seq_len(ncol(X)), function(i){paste0('X', i)})
    modelmat <- as.matrix(model.matrix(~.,data=X))
  }
  else{
    colnames(X) <- sapply(seq_len(ncol(X)), function(i){paste0('X', i)})
    colnames(Z) <- sapply(seq_len(ncol(Z)), function(i){paste0('Z', i)})
    modelmat <- as.matrix(model.matrix(~.,data=cbind(X,Z)))
  }
  indexes_X <- which(substring(colnames(modelmat), 1, 1) == "X")
  p_X <- length(indexes_X)
  sample_group <- sample_group[,1]
  modX_OLS <- modelmat[, c(1, indexes_X), drop = FALSE]
```

```
n_Y_all <- length(Y)
Y <- as.numeric(Y)

if (space_y){
  y <-  seq(ifelse(length(which(Y==0))==0,min(Y),min(Y[-which(Y==0)])),max(Y[-which.max(Y)]),length.o
}
else{
  y <- sort(unique(Y))
}
n_y_unique <- length(y)

ind_X <- which(substring(colnames(modelmat),1,1)=="X")
betaOLS <- matrix(NA,10,p_X)
betaMM <- matrix(NA,10,p_X)
seuils <- matrix(NA,10,p_X)
SEsOLS <- matrix(NA,10,p_X)
SEsMM <- matrix(NA,10,p_X)



indi_pi <- matrix(NA,n_Y_all,(n_y_unique-1))
H1 <- as.formula("Y ~  X + (1|groups)")
dataPlots = c()

if (length(y)==11){
  for (i in 1:(n_y_unique-1)){
    seuils[i,] <- y[i]
    indi_Y <- 1*(Y<=y[i])
    indi_pi[,i] <- indi_Y
    reg <- OLS(indi_Y,modelmat[,-1])
    betaOLS[i,] <- round(reg$betaOLS,4)
    SEsOLS[i,] <- round(reg$SE,4)
    dataMix <- cbind.data.frame(X=X$X1,groups=sample_group)
```

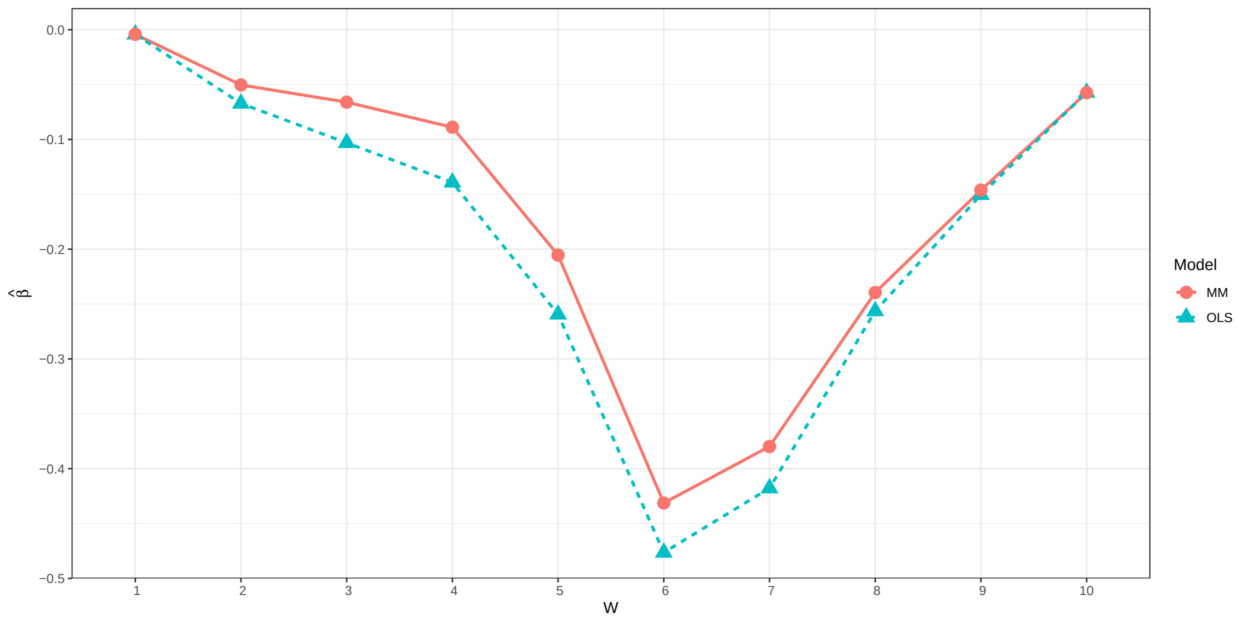
```
      dataGlm <- cbind.data.frame(Y = indi_Y, dataMix)
      glm1 <- try({ lme4::lmer(H1, data = dataGlm,REML = TRUE)}, silent = T)
      if(class(glm1) != "try-error") {
        betaMM[i,] <- round(lme4::fixef(glm1)[ind_X],4)
        SEsMM[i,] <- round(sqrt(diag(as.matrix(vcov(glm1))))[-1],4)
      }
      if(plt){
        if(i%in%c(1,7,8,9)){
        dataPlots <- append(dataPlots,dataGlm$Y)
        }
      }
    }
    betaOLS <- as.vector(betaOLS)
    betaMM <- as.vector(betaMM)

    SEsOLS <- as.vector(SEsOLS)


    SEsMM <- as.vector(SEsMM)
    if(plt)
    {
      dataPlots <- cbind.data.frame(Y = dataPlots,X=rep(X$X1,4),G=rep(sample_group,4),Ind=rep(rep(c(1,7
      plts <- ggplot(dataPlots) +
          geom_boxplot(aes(x=X, y=Y, fill = G)) +
          scale_x_discrete(expand = c(0, 0.5)) +
          theme_bw()+
        facet_wrap(~Ind,scales = 'free_y',ncol = 4)
      print(plts)
      }
    return(c(betaOLS,betaMM,SEsOLS,SEsMM))
  }
}
```

With alea effect

```
Y <- dfWith$Y
X <- data.frame(X=dfWith$X)
G <- data.frame(G = dfWith$G)

res <- CCDF(Y, X, sample_group = G,number_y = 11,space_y = TRUE,plt = TRUE)
```

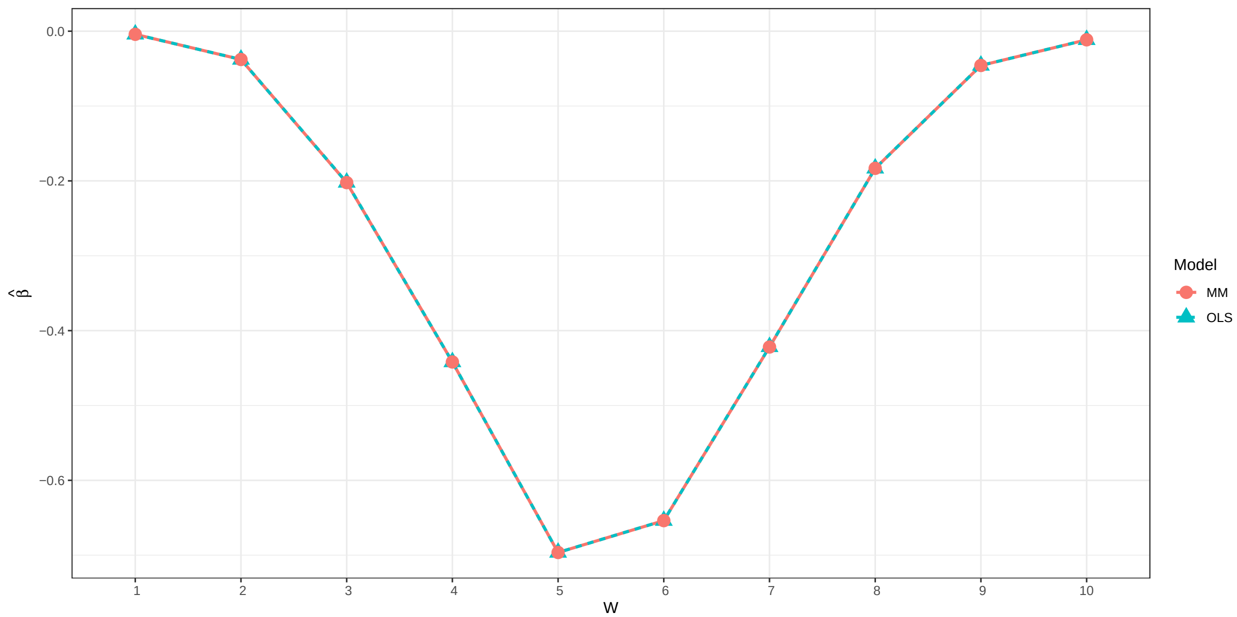



```
ccdfRes <- data.frame(indBeta=factor(rep(1:10,2)),Estimate=res[1:20],Model=factor(rep(c("OLS","MM"),eac
 ggplot(ccdfRes, aes(indBeta, Estimate, group=Model, colour=Model)) +
     geom_line(aes(linetype=Model), size=1) +
  geom_point(aes(shape=Model),size=4)+
   scale_x_discrete(limits=1:10)+
   labs(x = TeX("$W$"),y=TeX("$\\hat{\\beta}$"))+
  theme(strip.text.x = element_text(size=12, face="bold"),
        strip.text.y = element_text(size=12, face="bold"))+
   theme_bw()
```



Without alea effect

```
Y <- dfWithout$Y
X <- data.frame(X=dfWithout$X)
G <- data.frame(G = dfWithout$G)


res <- CCDF(Y, X, sample_group = G,number_y = 11,space_y = TRUE)
ccdfRes <- data.frame(indBeta=factor(rep(1:10,2)),Estimate=res[1:20],Model=factor(rep(c("OLS","MM"),eac
 ggplot(ccdfRes, aes(indBeta, Estimate, group=Model, colour=Model)) +
     geom_line(aes(linetype=Model), size=1) +
  geom_point(aes(shape=Model),size=4)+
   scale_x_discrete(limits=1:10)+
   labs(x = TeX("$W$"),y=TeX("$\\hat{\\beta}$"))+
  theme(strip.text.x = element_text(size=12, face="bold"),
        strip.text.y = element_text(size=12, face="bold"))+
   theme_bw()
```



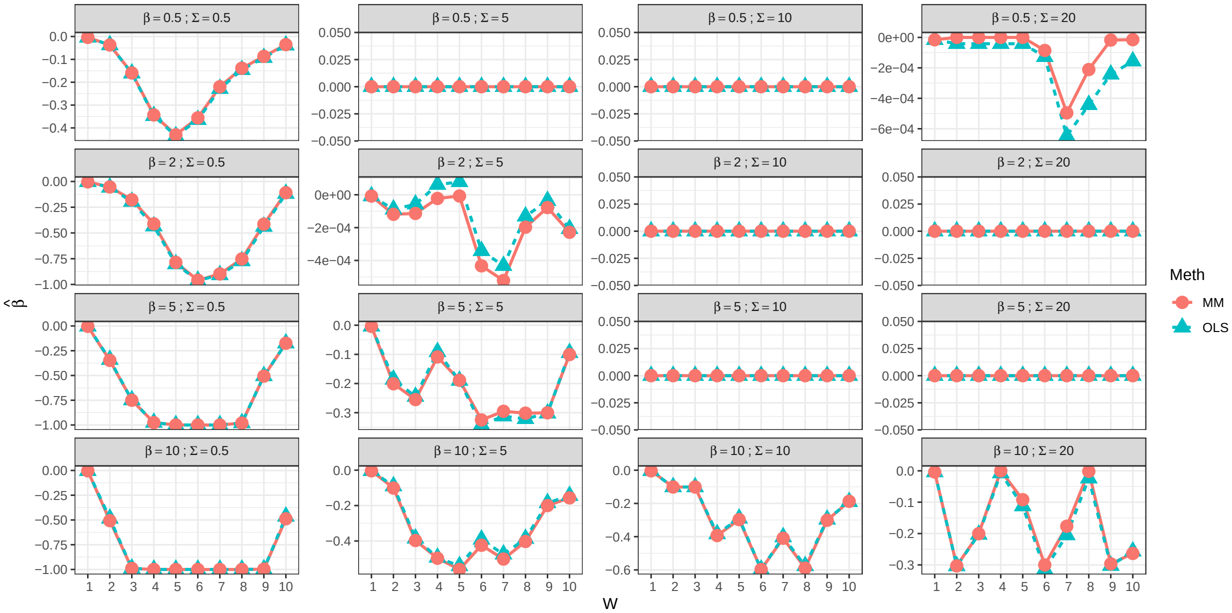
CCDF with Monte carlo with alea effect

```
simCCDF <- function (intercept=2, fixefEffects = c(.5,2,5,10), sds = c(.5,5,10,20),
                    K=10, nK=50, sims=5000){
  estimateAll <- matrix(NA, length(fixefEffects)*length(sds)*sims, 42)

  resCCDFprime <- list()
  yWithSimMean <- yWithoutSimMean <- matrix(NA, 500, length(fixefEffects)*length(sds))
  n <- K * nK
  G <- rep(1:K, each = nK)
  X <- rbinom(n,size=1,prob = .5)
  k = 1
  kk = 1
  for (fixefEffect in fixefEffects) {
    for (sdUnit in sds) {
        aleaEffect <- rnorm(K, sd = sdUnit)
        resCCDF <- matrix(0, sims, 20)
        yOlsWith <- yOlsWithout <- matrix(0, 500, sims)
        for(i in 1:sims){
```

```
        options(warn=-1)
        bias <- rnorm(n, sd = .25)
        Y_with <- intercept + fixefEffect * X + aleaEffect[G] + bias
        Y_without <- intercept + fixefEffect * X + bias
        CCDFRES.1 <- CCDF(Y = Y_with, X = data.frame(X=factor(X,levels = 0:1)),
                          sample_group = data.frame(G=factor(G,levels = 1:10)),number_y = 11,space_y =

        # CCDFRES.2 <- CCDF(Y = Y_without, X = data.frame(X=factor(X,levels = 0:1)),
        #                   sample_group = data.frame(G=factor(G,levels = 1:10)),number_y = 11,space_
        if(any(is.na(CCDFRES.1[1:20])))
          next
        resCCDF[i,] = CCDFRES.1[1:20]
        estimateAll[k,] <- c(CCDFRES.1,sdUnit,i)
        yOlsWith[,i] <- Y_with; yOlsWithout[,i] <- Y_without
        k <- k+1
      }
      resCCDF <- resCCDF[stats::complete.cases(resCCDF),]
      yWithSimMean[,kk] <- rowMeans(yOlsWith)
      yWithoutSimMean[,kk] <- rowMeans(yOlsWithout)
      kk <- kk + 1
      M <- apply(resCCDF, 2, mean)
      S <- apply(resCCDF, 2, sd)
      resCCDFprime[[as.character(paste0(fixefEffect,"_",sdUnit))]] <- M
  }
}
estimateAll <- as.data.frame(estimateAll)
yWithSimMean <- as.data.frame(yWithSimMean)
yWithoutSimMean <- as.data.frame(yWithoutSimMean)
yWithSimMean <- cbind.data.frame(X,G,yWithSimMean)
yWithoutSimMean <- cbind.data.frame(X,G,yWithoutSimMean)
return (list("estimateAll"= estimateAll[stats::complete.cases(estimateAll),],
             "resCCDFprime"= resCCDFprime,
```

```
                "yWithSimMean"= yWithSimMean[stats::complete.cases(yWithSimMean),],
                'yWithoutSimMean'= yWithoutSimMean[stats::complete.cases(yWithoutSimMean),]))
}
resSimCCDF <- simCCDF(sims = 500)
```

```
dataPlot <- data.frame(indBeta=factor(rep(rep(1:10,2),length(names(resSimCCDF$resCCDFprime)))),
                      Values=unlist(resSimCCDF$resCCDFprime,use.names =FALSE),Parms=rep(names(resSimCC
                     Meth = rep(rep(c("OLS","MM"),each=10),length(names(resSimCCDF$resCCDFprime))))


dataPlot$Parms <- recode_factor(dataPlot$Parms,
              "0.5_0.5"="beta == 0.5 ~ ';' ~ Sigma == 0.5",
              "0.5_5"="beta == 0.5 ~ ';' ~ Sigma == 5","0.5_10"="beta == 0.5 ~ ';' ~ Sigma == 10",
              "0.5_20"="beta == 0.5 ~ ';' ~ Sigma == 20",
              "2_0.5"="beta == 2 ~ ';' ~ Sigma == 0.5", "2_5"="beta == 2 ~ ';' ~ Sigma == 5",
              "2_10"="beta == 2 ~ ';' ~ Sigma == 10",
              "2_20"="beta == 2 ~ ';' ~ Sigma == 20","5_0.5"="beta == 5 ~ ';' ~ Sigma == 0.5",
              "5_5"="beta == 5 ~ ';' ~ Sigma == 5","5_10"="beta == 5 ~ ';' ~ Sigma == 10",
              "5_20"="beta == 5 ~ ';' ~ Sigma == 20",
              "10_0.5"="beta == 10 ~ ';' ~ Sigma == 0.5",
              "10_5"="beta == 10 ~ ';' ~ Sigma == 5","10_10"="beta == 10 ~ ';' ~ Sigma == 10",
              "10_20"="beta == 10 ~ ';' ~ Sigma == 20")



 ggplot(dataPlot, aes(indBeta, Values, group=Meth, colour=Meth)) +
     geom_line(aes(linetype=Meth), size=1) +
  geom_point(aes(shape=Meth),size=4)+
   scale_x_discrete(limits=1:10)+
   labs(x = TeX("$W$"),y=TeX("$\\hat{\\beta}$"))+
  theme(strip.text.x = element_text(size=12, face="bold"),
        strip.text.y = element_text(size=12, face="bold"))+
   theme_bw()+
  facet_wrap(~Parms,scales = 'free_y',ncol = 4,labeller = label_parsed)
```


β = 0.5 ; Σ = 0.5
β = 0.5 ; Σ = 5
β = 0.5 ; Σ = 10
β = 0.5 ; Σ = 20
β = 2 ; Σ = 0.5
β = 2 ; Σ = 5
β = 2 ; Σ = 10
β = 2 ; Σ = 20
β = 5 ; Σ = 0.5
β = 5 ; Σ = 5
β = 5 ; Σ = 10
β = 5 ; Σ = 20
β = 10 ; Σ = 0.5
β = 10 ; Σ = 5
β = 10 ; Σ = 10
β = 10 ; Σ = 20
β̂
W
Meth
MM
OLS