# Supplement 11

#### Experiment 2 – Stimulus-response characteristics of the SPARS

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#### **Contents**

Import and inspect data	1
Clean and process data	2
Stimulus exposure ranges	3
Exploratory plots	3
Linear mixed model regression	23
Quantile mixed model regression	46
Session information	52

This analysis examines the stimulus-response characteristics of the SPARS.

Unlike Trial A, where participants were exposed to a prescribed range of stimulus intensities (1 to 4J, at 0.25J intervals), in Trial B, all participants were exposed to 9 stimulus intensities (0.25J interval), but the range of stimuli intensities were calibrated against the sensitivity of each participant. For example, a more sensitive participant may have been exposed to 9 stimuli from 1.75J to 3.75J, another participant may be exposed to stimuli from 2.5J to 4.5J.

This design makes performing group-level analyses difficult (the extremes will have fewer observations), and so we transformed the exposure intensities into an relative scale by ranking (1 to 9) an ordered list of 9 stimulus intensities for each participant. This brought everyone onto the same 1 to 9 scale.

For transparency, we have performed exploratory plots using the raw stimulus intensity data and the relative intensity data. However, the regression analysis was performed using the relative intensity data only.

# Import and inspect data

## Clean and process data

We performed a basic clean-up of the data, and then calculated *Tukey trimean* at each stimulus intensity for each participant (participant average), and finally the *median* of the trimeans at each stimulus intensity across participants (group average).

```
#
                                              #
#
                     Clean
                                              #
#
                                              #
data %<>%
   # Rename block_number
   rename(block = block number) %>%
   # Select SPARS scale
   filter(scale == 'SPARS') %>%
   ungroup() %>%
   arrange(PID)
#
                                              #
#
             Calculate 'Tukey trimean'
                                              #
# Define tri.mean function
tri.mean <- function(x) {</pre>
 # Calculate quantiles
 q1 <- quantile(x, probs = 0.25, na.rm = TRUE)[[1]]
 q2 <- median(x, na.rm = TRUE)
 q3 <- quantile(x, probs = 0.75, na.rm = TRUE)[[1]]
 # Calculate trimean
 tm \leftarrow (q2 + ((q1 + q3) / 2)) / 2
 # Convert to integer
 tm <- as.integer(round(tm))</pre>
 return(tm)
}
# Calculate the participant average based on 'raw' intensity
data_tm <- data %>%
 group_by(PID, intensity) %>%
 summarise(tri_mean = tri.mean(rating)) %>%
```

```
ungroup()
# Calculate the group average based on 'raw' intensity
data_group <- data_tm %>%
  group_by(intensity) %>%
  summarise(median = median(tri mean)) %>%
 ungroup()
# Calculate the participant average based on 'relative' intensity
data tmR <- data %>%
  group_by(PID, intensity_rank) %>%
  summarise(tri mean = tri.mean(rating)) %>%
  ungroup()
# Calculate the group average based on 'relative' intensity
data_groupR <- data_tmR %>%
  group_by(intensity_rank) %>%
  summarise(median = median(tri_mean)) %>%
 ungroup()
```

## Stimulus exposure ranges

Table 1: Range of stimulus intensities covered in each participant

PID	Minimum stimulus intensity	Maximum stimulus intensity
ID01	2.25	4.25
ID02	2.25	4.25
ID03	2.50	4.50
ID04	2.50	4.50
ID05	2.50	4.50
ID06	1.75	3.75
ID07	2.25	4.25

# **Exploratory plots**

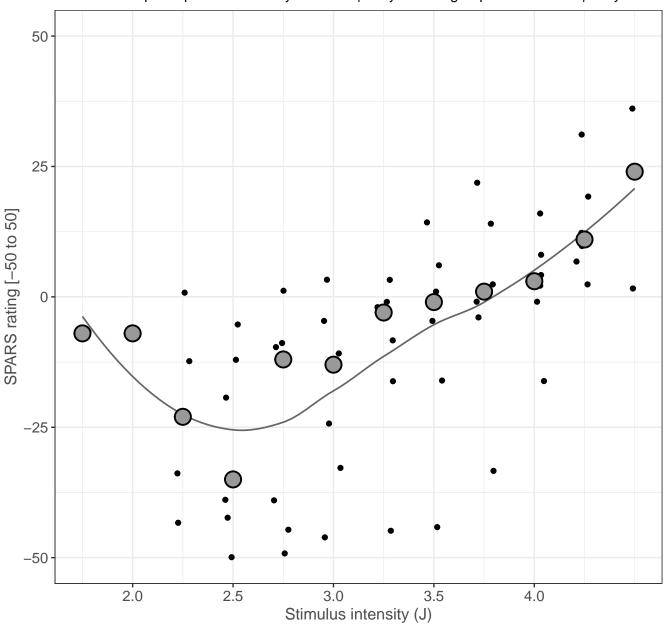
Group-level stimulus response curve

```
# Plot (y.axis = raw stimulus intensity)
data_tm %>%
```

```
ggplot(data = .) +
aes(x = intensity,
    y = tri_mean) +
geom_point(position = position_jitter(width = 0.05)) +
geom_smooth(method = 'loess',
            se = FALSE,
            colour = '#656565',
            size = 0.6) +
geom_point(data = data_group,
           aes(y = median),
           shape = 21,
           size = 5,
           stroke = 1,
           fill = '#999999') +
labs(title = 'Group-level stimulus-response plots (raw intensity)',
     subtitle = 'Black circles: participant-level Tukey trimeans | Grey circles: group-l
     x = 'Stimulus intensity (J)',
     y = 'SPARS rating [-50 to 50]') +
scale_y_continuous(limits = c(-50, 50)) +
scale_x_continuous(breaks = seq(from = 1, to = 4, by = 0.5))
```

### Group-level stimulus-response plots (raw intensity)

Black circles: participant-level Tukey trimeans | Grey circles: group-level median | Grey line: low

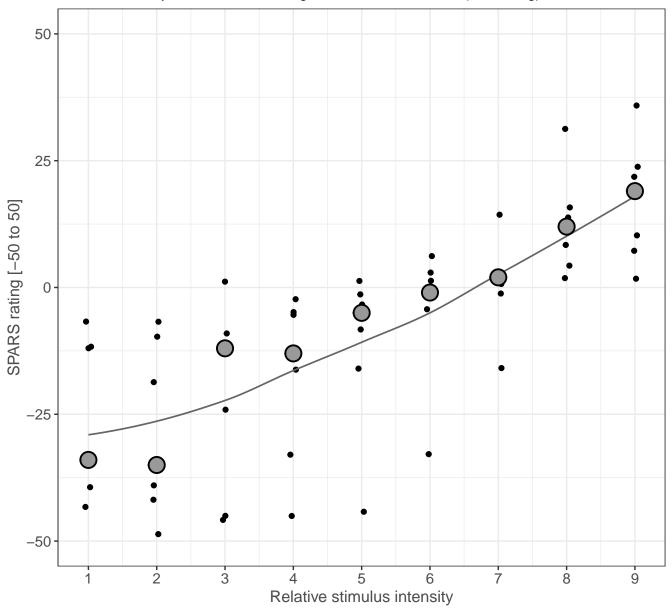


```
# Plot (y.axis = relative stimulus intensity)
data_tmR %>%
  ggplot(data = .) +
  aes(x = intensity rank,
      y = tri_mean) +
 geom_point(position = position_jitter(width = 0.05)) +
  geom_smooth(method = 'loess',
              se = FALSE,
              colour = '#656565',
              size = 0.6) +
 geom_point(data = data_groupR,
             aes(y = median),
             shape = 21,
             stroke = 1,
             size = 5,
             fill = '#999999') +
 labs(title = 'Group-level stimulus-response plots (relative intensity)',
```

```
subtitle = 'Black circles: participant-level Tukey trimeans | Grey circles: group-l
x = 'Relative stimulus intensity',
y = 'SPARS rating [-50 to 50]') +
scale_y_continuous(limits = c(-50, 50)) +
scale_x_continuous(breaks = seq(from = 1, to = 9, by = 1))
```

## Group-level stimulus-response plots (relative intensity)

Black circles: participant-level Tukey trimeans | Grey circles: group-level median | Grey line: low Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities.



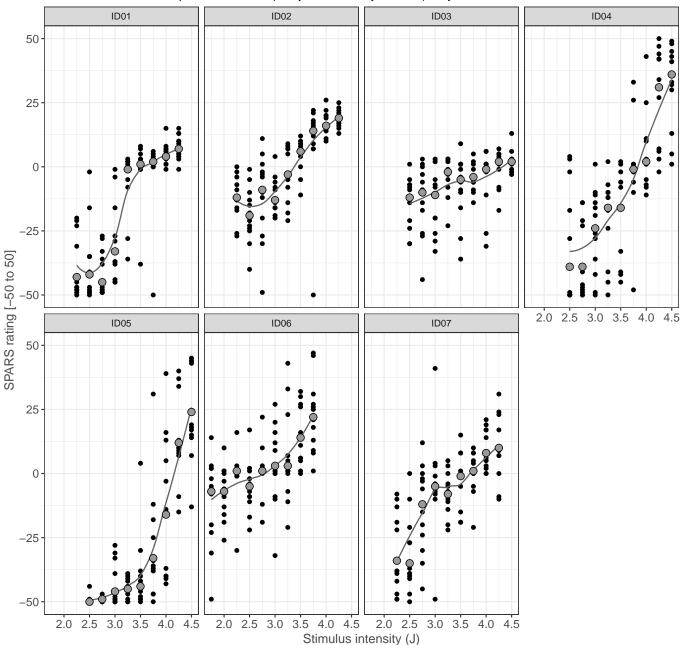
#### Participant-level stimulus response curves

#### All trials

```
# Plot (y.axis = raw stimulus intensity)
data %>%
    ggplot(data = .) +
    aes(x = intensity,
        y = rating) +
    geom_point() +
```

Participant-level stimulus-response plot (raw intensity)

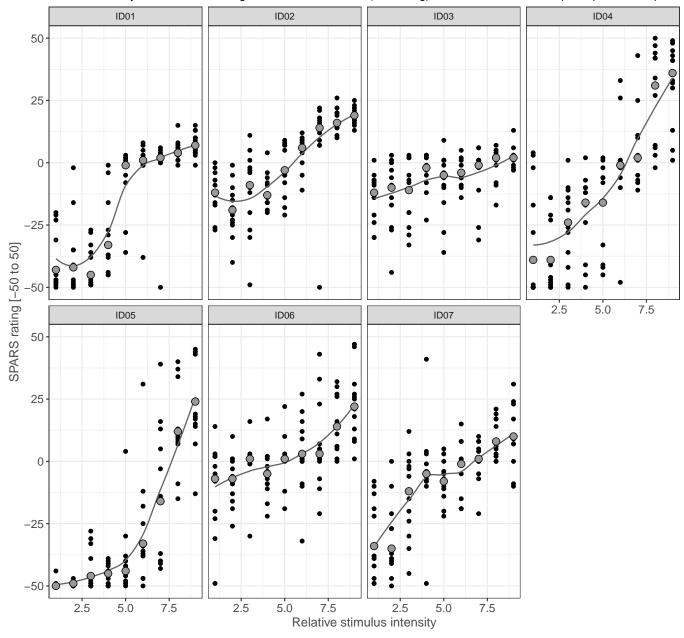
Black circles: individual experimental blocks | Grey circles: Tukey trimean | Grey line: loess curve



```
# Plot (y.axis = rank stimulus intensity)
data %>%
 ggplot(data = .) +
  aes(x = intensity_rank,
      y = rating) +
 geom_point() +
 geom_smooth(method = 'loess',
              se = FALSE,
              colour = '#656565',
              size = 0.6) +
  geom_point(data = data_tmR,
             aes(y = tri_mean),
             shape = 21,
             size = 3,
             fill = '#999999') +
 labs(title = 'Participant-level stimulus-response plot (relative intensity)',
       subtitle = 'Black circles: individual experimental blocks | Grey circles: Tukey tri
       x = 'Relative stimulus intensity',
       y = 'SPARS rating [-50 to 50]') +
  scale_y_continuous(limits = c(-50, 50)) +
 facet_wrap(~ PID, ncol = 4)
```

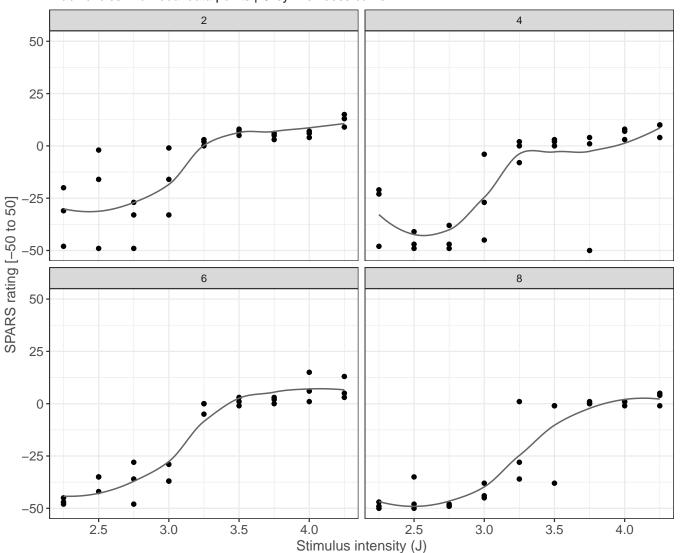
Participant-level stimulus-response plot (relative intensity)

Black circles: individual experimental blocks | Grey circles: Tukey trimean | Grey line: loess curve Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities each participant was exposed

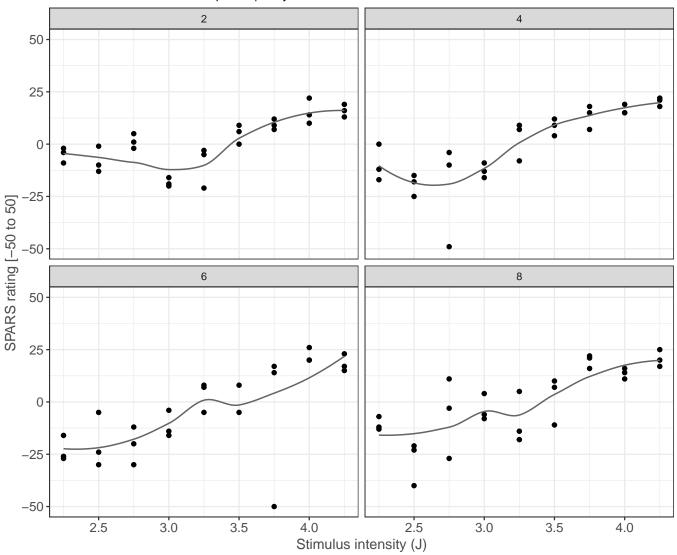


#### Trials by experimental block

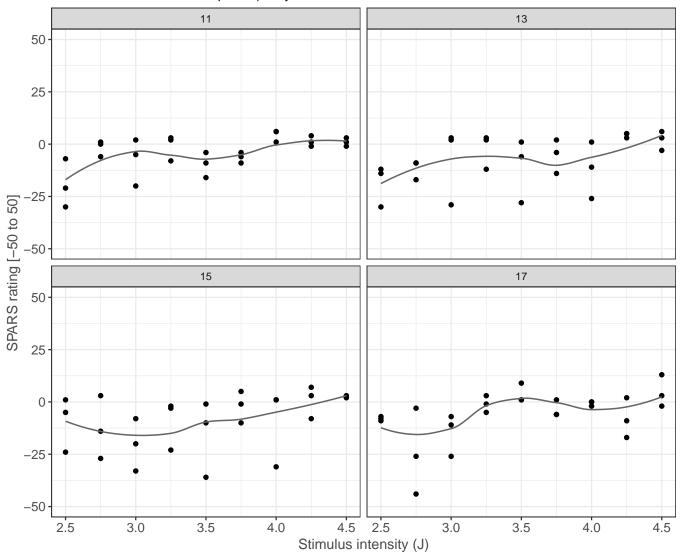
ID01 : Participant-level stimulus-response plots conditioned on experimental block (raw inter Black circles: individual data points | Grey line: loess curve



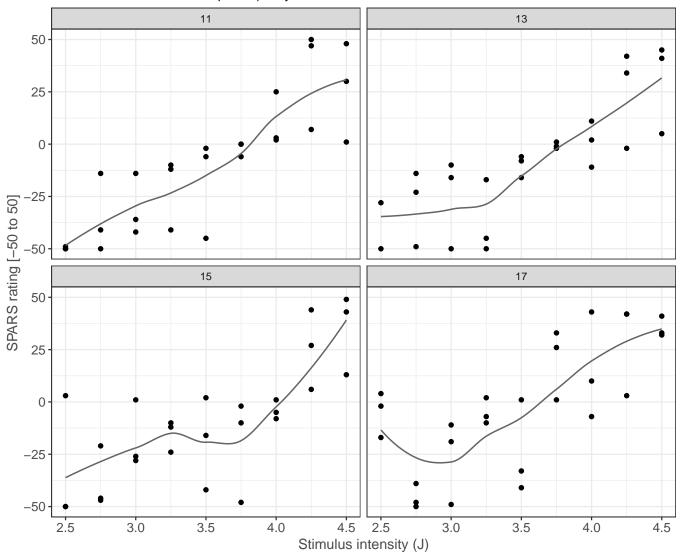
ID02 : Participant–level stimulus–response plots conditioned on experimental block (raw inter Black circles: individual data points | Grey line: loess curve



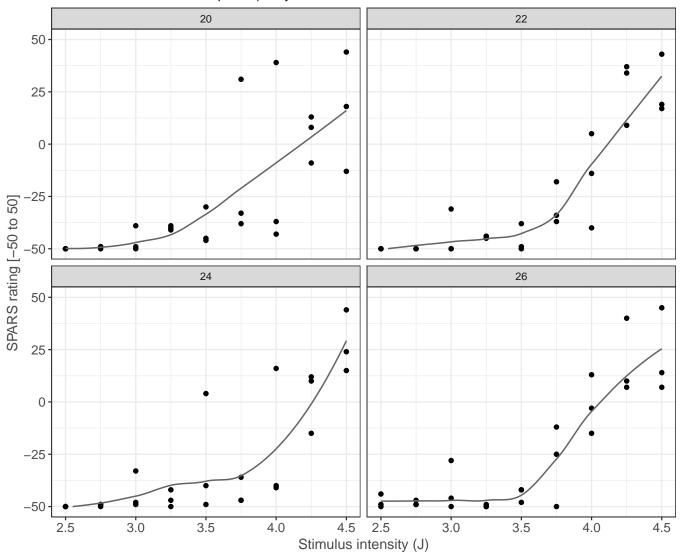
ID03 : Participant–level stimulus–response plots conditioned on experimental block (raw inter Black circles: individual data points | Grey line: loess curve



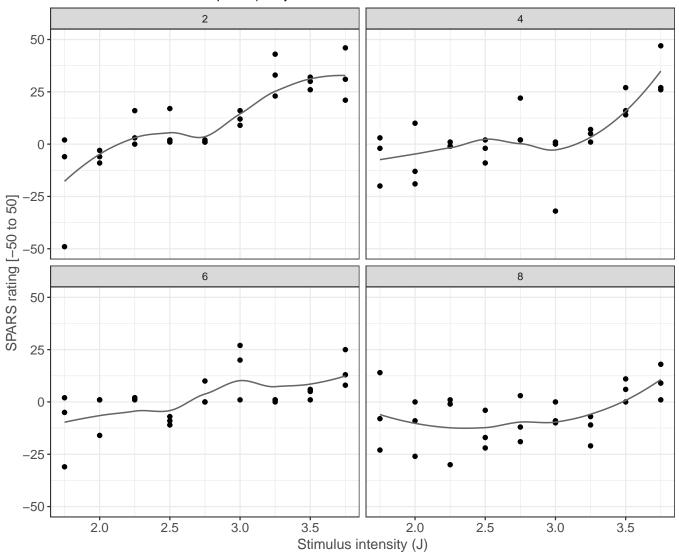
ID04 : Participant–level stimulus–response plots conditioned on experimental block (raw inter Black circles: individual data points | Grey line: loess curve



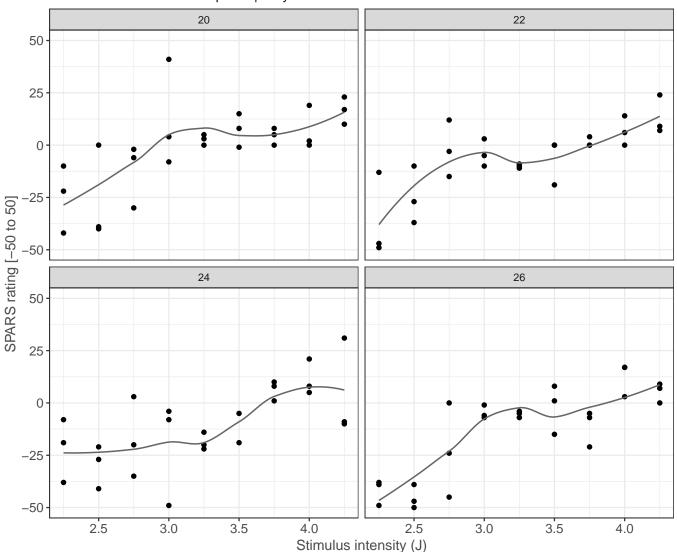
ID05 : Participant–level stimulus–response plots conditioned on experimental block (raw inter Black circles: individual data points | Grey line: loess curve



ID06 : Participant–level stimulus–response plots conditioned on experimental block (raw inter Black circles: individual data points | Grey line: loess curve



ID07 : Participant–level stimulus–response plots conditioned on experimental block (raw inter Black circles: individual data points | Grey line: loess curve

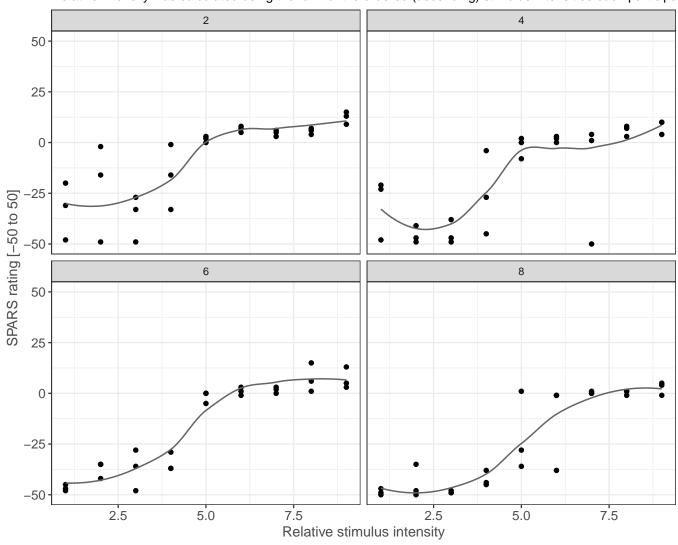


```
# Process data (relative stimulus intensity)
data_blockR <- data %>%
  # Rename blocks
  #mutate(block = sprintf('Block: %s (order: %i)', block, block_order)) %>%
  # Nest by PID
 group_by(PID) %>%
 nest() %>%
  # Generate plots
 mutate(plots = map2(.x = data,
                      .y = unique(PID),
                      ~ ggplot(data = .x) +
                        aes(x = intensity_rank,
                            y = rating) +
                        geom_point() +
                        geom_smooth(method = 'loess',
                                    se = FALSE,
                                    colour = '#656565',
                                    size = 0.6) +
                        labs(title = paste(.y, ': Participant-level stimulus-response plot
                             subtitle = 'Black circles: individual data points | Grey line
                             x = 'Relative stimulus intensity',
```

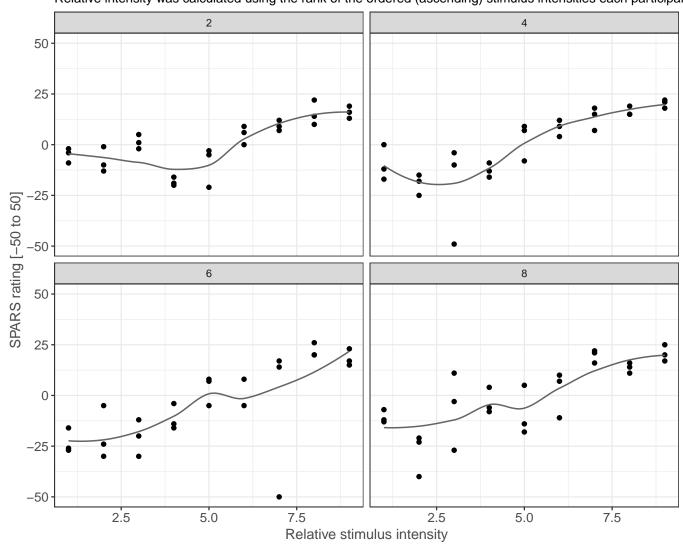
```
y = 'SPARS rating [-50 to 50]') +
scale_y_continuous(limits = c(-50, 50)) +
facet_wrap(~ block, ncol = 2)))

# Print plots
walk(.x = data_blockR$plots, ~ print(.x))
```

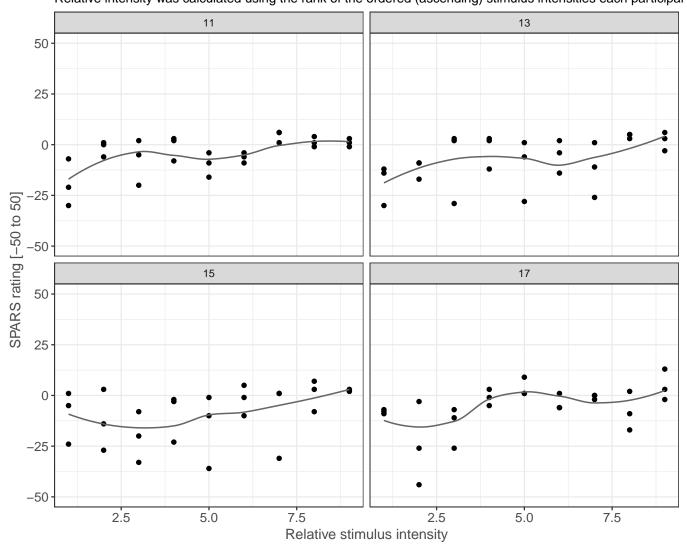
ID01 : Participant–level stimulus–response plots conditioned on experimental block (relative i Black circles: individual data points | Grey line: loess curve Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities each participar



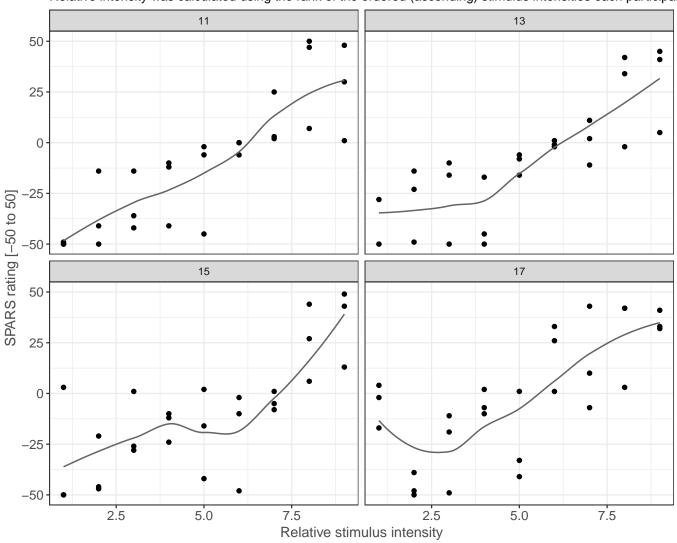
ID02 : Participant–level stimulus–response plots conditioned on experimental block (relative i Black circles: individual data points | Grey line: loess curve Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities each participar



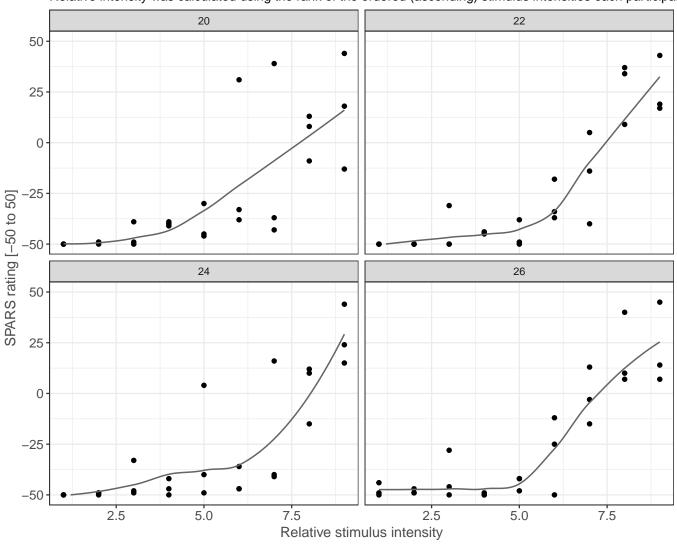
ID03 : Participant–level stimulus–response plots conditioned on experimental block (relative i Black circles: individual data points | Grey line: loess curve Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities each participar



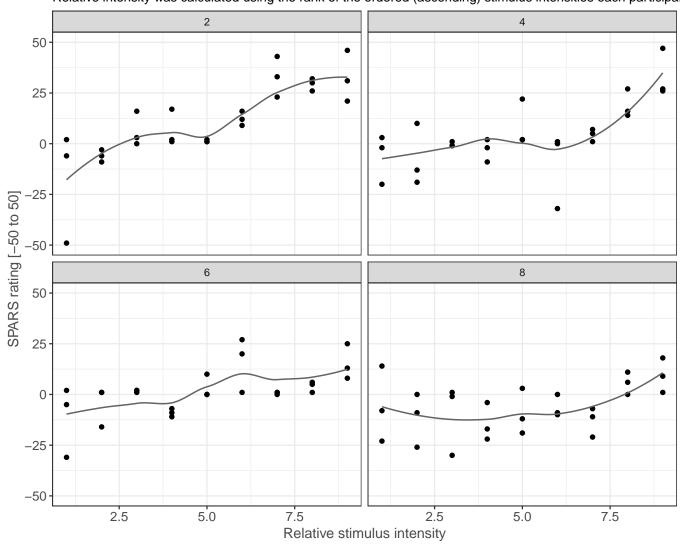
ID04 : Participant–level stimulus–response plots conditioned on experimental block (relative i Black circles: individual data points | Grey line: loess curve Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities each participar



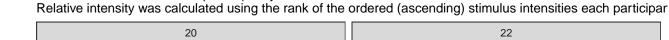
ID05 : Participant–level stimulus–response plots conditioned on experimental block (relative i Black circles: individual data points | Grey line: loess curve Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities each participar

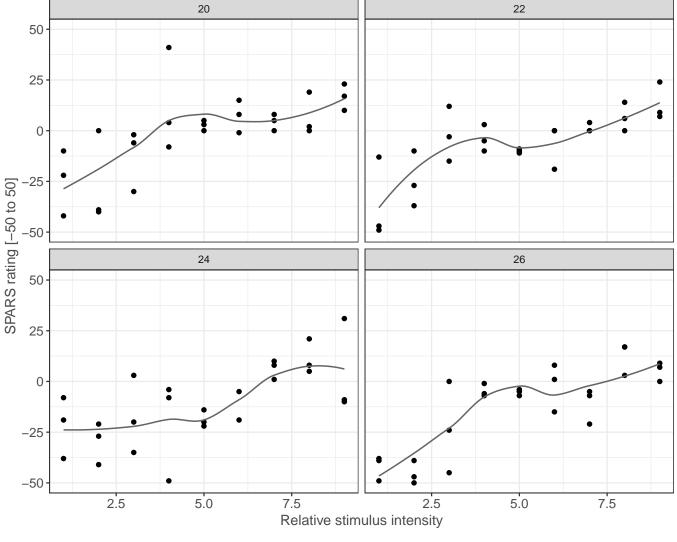


ID06 : Participant–level stimulus–response plots conditioned on experimental block (relative i Black circles: individual data points | Grey line: loess curve Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities each participar



ID07: Participant–level stimulus–response plots conditioned on experimental block (relative i Black circles: individual data points | Grey line: loess curve
Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities each participar





# Linear mixed model regression

To allow for a curvilinear relationship between stimulus intensity and rating, we modelled the data using polynomial regression, with 1<sup>st</sup> (linear), 2<sup>nd</sup> (quadratic), and 3<sup>rd</sup> (cubic) order orthogonal polynomials. For each polynomial expression, we modelled the random effects as random intercept only, and as random intercept and slope.

The random intercept only and random intercept and slope models were compared using the loglikelihood test, and the better model taken forward. Diagnostics were run on the final model only, and we examined level 1 residuals (conditional / fixed effects), and level 2 residuals (random effects) and influence points <sup>1</sup>.

#### 1st-order (linear) polynomial

<sup>&</sup>lt;sup>1</sup>Loy A, Hofmann H. HLMdiag: A suite of diagnostics for hierarchical linear models in R. J. Stat. Softw. 2014;56:1–28. Available

```
REML = TRUE)
# Intercept and slope
lmm1b <- lmer(tri_mean ~ intensity_rank + (intensity_rank | PID),</pre>
              data = data tmR,
              REML = TRUE)
# Better model?
anova(lmm1, lmm1b)
## Data: data tmR
## Models:
## lmm1: tri_mean ~ intensity_rank + (1 | PID)
## lmm1b: tri_mean ~ intensity_rank + (intensity_rank | PID)
##
         Df
                      BIC logLik deviance Chisq Chi Df Pr(>Chisq)
               AIC
          4 495.89 504.46 -243.94
## lmm1
                                    487.89
## lmm1b 6 475.23 488.08 -231.61
                                    463.23 24.66
                                                      2 4.418e-06 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# Anova of better model
Anova(lmm1b,
      type = 2,
     test.statistic = 'F')
## Analysis of Deviance Table (Type II Wald F tests with Kenward-Roger df)
##
## Response: tri_mean
##
                       F Df Df.res
                                     Pr(>F)
## intensity_rank 28.612 1
                                 6 0.001746 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# Print better model
summary(lmm1b)
## Linear mixed model fit by REML ['lmerMod']
## Formula: tri mean ~ intensity rank + (intensity rank | PID)
##
      Data: data_tmR
##
## REML criterion at convergence: 457.4
##
## Scaled residuals:
##
        Min
                  1Q
                       Median
                                    3Q
                                            Max
## -2.33646 -0.51117 -0.07924 0.56052
                                        1.99579
##
## Random effects:
##
   Groups
             Name
                            Variance Std.Dev. Corr
##
   PID
             (Intercept)
                            509.896 22.581
##
             intensity_rank
                              7.863
                                      2.804
                                             -0.96
                             58.333
                                      7.638
##
   Residual
## Number of obs: 63, groups: PID, 7
##
## Fixed effects:
```

```
##
                  Estimate Std. Error t value
                   -38.873
                                 8.789 -4.423
## (Intercept)
                     6.010
                                         5.349
                                 1.123
## intensity_rank
##
## Correlation of Fixed Effects:
##
               (Intr)
## intnsty_rnk -0.948
# Does not work on LaTex
#tab model(lmm1b,
           auto.label = FALSE,
#
           dv.labels = "Response",
#
#
           string.pred = "Coefficients",
#
           pred.labels = c('(Intercept)',
#
                             'Intensity'),
#
           string.stat = 'Estimate',
#
           string.ci = '95\% CI',
#
           string.p = 'p-value',
#
           show.icc = FALSE,
           show.r2 = FALSE)
#
```

#### 2nd-order (quadratic) polynomial

```
# Intercept only
lmm2 <- lmer(tri_mean ~ poly(intensity_rank, 2) + (1 | PID),</pre>
             data = data_tmR,
             REML = TRUE)
# Intercept and slope
lmm2b <- lmer(tri_mean ~ poly(intensity_rank, 2) + (intensity_rank | PID),</pre>
              data = data tmR,
              REML = TRUE)
# Better model?
anova(lmm2, lmm2b)
## Data: data tmR
## Models:
## lmm2: tri_mean ~ poly(intensity_rank, 2) + (1 | PID)
## lmm2b: tri mean ~ poly(intensity rank, 2) + (intensity rank | PID)
##
         Df
               AIC
                      BIC logLik deviance Chisq Chi Df Pr(>Chisq)
## lmm2
          5 495.50 506.22 -242.75
                                    485.50
                                    458.71 26.793
## lmm2b 7 472.71 487.71 -229.35
                                                        2 1.521e-06 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# Anova for better model
Anova(1mm2b,
      type = 2,
      test.statistic = 'F')
```

## Analysis of Deviance Table (Type II Wald F tests with Kenward-Roger df)
##

```
## Response: tri_mean
##
                               F Df Df.res
                                              Pr(>F)
## poly(intensity_rank, 2) 15.85 2 13.527 0.0002848 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# Print better model
summary(lmm2b)
## Linear mixed model fit by REML ['lmerMod']
## Formula: tri mean ~ poly(intensity rank, 2) + (intensity rank | PID)
##
      Data: data tmR
##
## REML criterion at convergence: 441
##
## Scaled residuals:
##
        Min
                  1Q
                       Median
                                    3Q
                                             Max
## -2.10038 -0.64598 0.00681 0.50085
                                         2.38158
##
## Random effects:
##
   Groups
                            Variance Std.Dev. Corr
##
   PID
             (Intercept)
                            512.02
                                     22.628
##
             intensity_rank
                              7.93
                                      2.816
                                              -0.96
##
   Residual
                             54.30
                                       7.369
## Number of obs: 63, groups: PID, 7
##
## Fixed effects:
##
                            Estimate Std. Error t value
## (Intercept)
                                          3.902 -2.262
                              -8.825
## poly(intensity rank, 2)1 123.159
                                          23.024
                                                   5.349
## poly(intensity_rank, 2)2
                                          7.369
                              15.865
                                                   2.153
##
## Correlation of Fixed Effects:
##
               (Intr) p(_,2)1
## ply(nt_,2)1 -0.695
## ply(nt_,2)2 0.000 0.000
# Doesn't work on LaTex
#tab_model(lmm2b,
#
           auto.label = FALSE,
#
           dv.labels = "Response",
           string.pred = "Coefficients",
#
#
           pred.labels = c('(Intercept)',
#
                            'Intensity (linear)',
#
                            'Intensity (quadratic)'),
           string.stat = 'Estimate',
#
#
           string.ci = '95\% CI',
#
           string.p = 'p-value',
#
           show.icc = FALSE,
           show.r2 = FALSE)
```

#### 3rd-order (cubic) polynomial

```
# Intercept only
lmm3 <- lmer(tri mean ~ poly(intensity rank, 3) + (1 | PID),</pre>
             data = data_tmR,
             REML = TRUE)
# Intercept and slope
lmm3b <- lmer(tri_mean ~ poly(intensity_rank, 3) + (intensity_rank | PID),</pre>
              data = data_tmR,
              REML = TRUE
# Better model?
anova(lmm3, lmm3b)
## Data: data tmR
## Models:
## lmm3: tri_mean ~ poly(intensity_rank, 3) + (1 | PID)
## lmm3b: tri_mean ~ poly(intensity_rank, 3) + (intensity_rank | PID)
                     BIC logLik deviance Chisq Chi Df Pr(>Chisq)
              AIC
         6 497.33 510.19 -242.66
                                    485.33
## lmm3b 8 474.37 491.52 -229.19
                                  458.37 26.956
                                                       2 1.402e-06 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# Anova for better model
Anova(1mm3b,
      type = 2,
     test.statistic = 'F')
## Analysis of Deviance Table (Type II Wald F tests with Kenward-Roger df)
##
## Response: tri_mean
##
                                F Df Df.res
                                               Pr(>F)
## poly(intensity_rank, 3) 10.617 3 21.094 0.0001842 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# Print better model
summary(lmm3b)
## Linear mixed model fit by REML ['lmerMod']
## Formula: tri_mean ~ poly(intensity_rank, 3) + (intensity_rank | PID)
##
      Data: data_tmR
##
## REML criterion at convergence: 434.9
##
## Scaled residuals:
##
       Min
             1Q
                     Median
                                    3Q
                                            Max
## -2.08782 -0.59452 0.01548 0.49782 2.36396
##
## Random effects:
##
   Groups
                            Variance Std.Dev. Corr
                           511.612 22.619
##
   PID
             (Intercept)
```

```
##
                              7.917
                                       2.814
                                               -0.96
             intensity_rank
##
   Residual
                             55.081
                                       7.422
## Number of obs: 63, groups: PID, 7
##
## Fixed effects:
                            Estimate Std. Error t value
##
## (Intercept)
                              -8.825
                                           3.902 -2.262
## poly(intensity_rank, 3)1 123.159
                                          23.024
                                                   5.349
## poly(intensity rank, 3)2
                                          7.422
                                                   2.138
                              15.865
## poly(intensity rank, 3)3
                                           7.422 -0.568
                              -4.216
##
## Correlation of Fixed Effects:
##
               (Intr) p( ,3)1 p( ,3)2
## ply(nt ,3)1 -0.695
## ply(nt_,3)2 0.000 0.000
## ply(nt_,3)3 0.000 0.000
                               0.000
# Doesn't wotk with LaTex
#tab_model(lmm3b,
           auto.label = FALSE,
#
#
           dv.labels = "Response",
           string.pred = "Coefficients",
#
           pred.labels = c('(Intercept)',
#
                            'Intensity (linear)',
#
                            'Intensity (quadratic)',
#
#
                            'Intensity (cubic)'),
#
           string.stat = 'Estimate',
           string.ci = '95\% CI',
#
           string.p = 'p-value',
#
#
           show.icc = FALSE,
#
           show.r2 = FALSE)
```

## Compare models

Table 2: Linear model vs quadratic model and cubic model

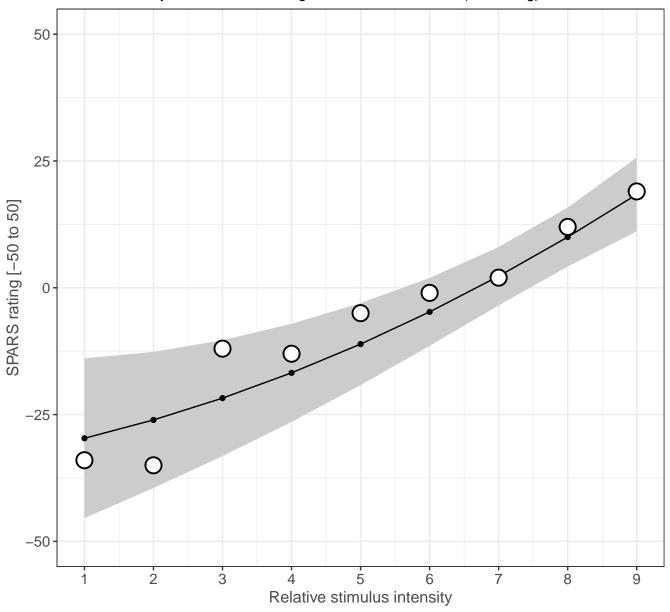
term	df	AIC	BIC	logLik	deviance	statistic	Chi.Df	p.value
lmm1b	6	475.2254	488.0842	-231.6127	463.2254	NA	NA	NA
lmm2b	7	472.7085	487.7104	-229.3542	458.7085	4.5169285	1	0.0335610
lmm3b	8	474.3731	491.5182	-229.1866	458.3731	0.3353413	1	0.5625307

#### Plot the model

```
ci.lvl = 0.95)
ggplot() +
    geom_ribbon(data = predicted,
                aes(x = x,
                    ymin = conf.low,
                    ymax = conf.high),
                fill = '#CCCCCC') +
    geom_line(data = predicted,
              aes(x = x,
                  y = predicted)) +
    geom_point(data = predicted,
              aes(x = x,
                  y = predicted)) +
    geom_point(data = data_groupR,
               aes(x = intensity_rank,
                   y = median),
               shape = 21,
               stroke = 1,
               size = 5,
               fill = '#FFFFFF') +
    labs(title = 'Quadratic model (95% CI): Predicted values vs stimulus intensity_rank',
       subtitle = 'Black circles/line: predicted values | White circles: group-level media
       x = 'Relative stimulus intensity',
       y = 'SPARS rating [-50 to 50]') +
    scale_y_continuous(limits = c(-50, 50)) +
    scale_x_continuous(breaks = seq(from = 1, to = 9, by = 1))
```

## Quadratic model (95% CI): Predicted values vs stimulus intensity\_rank

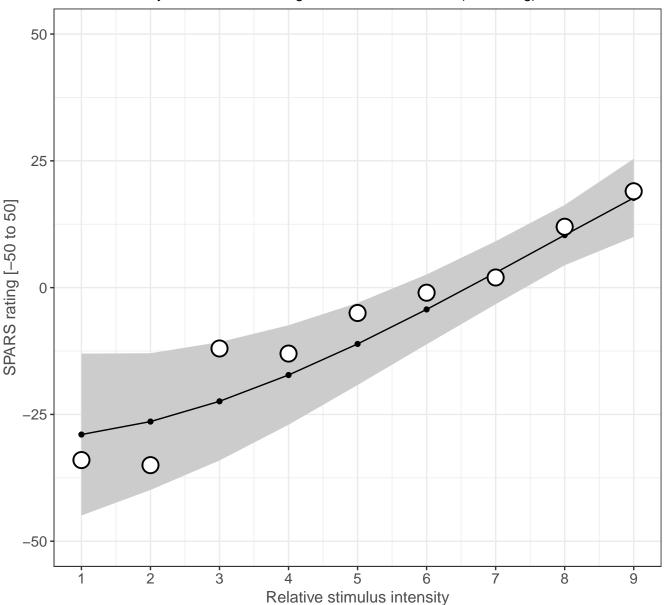
Black circles/line: predicted values | White circles: group-level median Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities



```
# Plot cubic model
predicted_cubic <- ggeffect(model = lmm3b,</pre>
                             terms = 'intensity_rank',
                             ci.lvl = 0.95)
ggplot() +
    geom_ribbon(data = predicted_cubic,
                aes(x = x,
                    ymin = conf.low,
                    ymax = conf.high),
                fill = '#CCCCCC') +
    geom_line(data = predicted_cubic,
              aes(x = x,
                   y = predicted)) +
    geom_point(data = predicted_cubic,
              aes(x = x,
                   y = predicted)) +
```

## Cubic model (95% CI): Predicted values vs stimulus intensity\_rank

Black circles/line: predicted values | White circles: group-level median Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities



The quadratic and cubic models were better fits than the linear model, and did not differ significantly from each other. Therefore we took the simpler of the two models (quadratic) for further inspection, performing diagnostics on the model to confirm that the model was properly specified.

#### Diagnostics on the quadratic model

#### Generate residuals

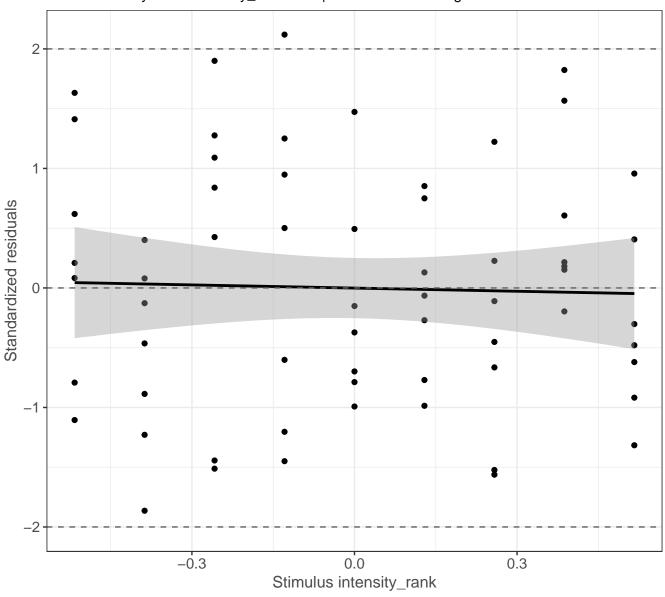
```
# Level 1 residuals
## Standardized
lmm resid1 <- HLMresid(lmm2b,</pre>
                         level = 1,
                         type = 'LS',
                         standardize = TRUE)
# Semi-standardized residuals (used for assessing homoscedasticity)
lmm ssresid1 <- HLMresid(lmm2b,</pre>
                           level = 1,
                           type = 'LS',
                           standardize = 'semi')
# Level 2 residuals
## Standardized
lmm resid2 <- HLMresid(lmm2b,</pre>
                        level = 'PID',
                         type = 'EB')
```

#### Level 1 residuals: linearity

The relationship between predictor(s) and outcome for a linear model should be linear. This relationship can be observed by plotting the level 1 standardized residuals against the predictors. The scatter of residuals should show no pattern, and be centred around 0.

```
# Standardized residuals vs intensity_rank
ggplot(data = lmm_resid1) +
    aes(x = `poly(intensity_rank, 2)`[, 1],
        y = std.resid) +
    geom_point() +
    geom_smooth(method = 'lm',
                colour = '#000000') +
    geom_hline(yintercept = 0,
               colour = '#656565',
               linetype = 2) +
    geom_hline(yintercept = -2,
               colour = '#656565',
               linetype = 2) +
    geom_hline(yintercept = 2,
               colour = '#656565',
               linetype = 2) +
    labs(title = 'Quadratic model: Level 1 residuals vs intensity_rank',
         subtitle = 'Assess linearity of the intensity_rank term | Black line: linear regr
         caption = 'The regression line should be centered on 0\n~95\% of points should be
         y = 'Standardized residuals',
         x = 'Stimulus intensity_rank')
```

# Quadratic model: Level 1 residuals vs intensity\_rank Assess linearity of the intensity\_rank term | Black line: linear regression line



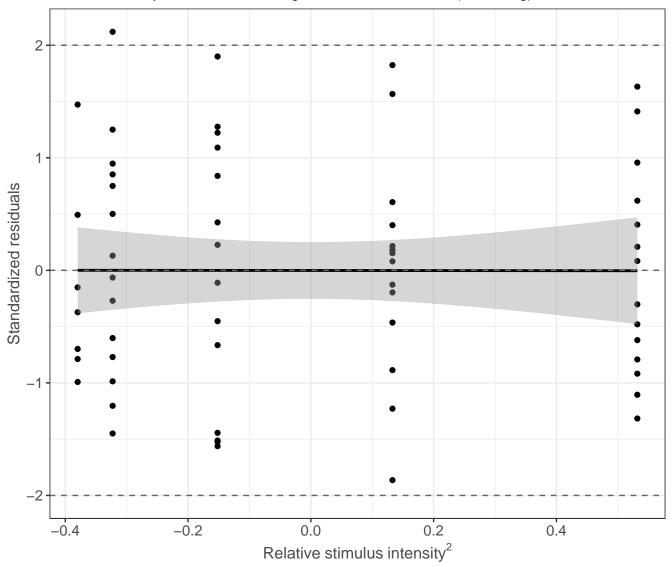
The regression line should be centered on 0 ~95% of points should be betwen -2 and +2

```
# Standardized residuals vs intensity 2
ggplot(data = lmm_resid1) +
    aes(x = `poly(intensity_rank, 2)`[, 2],
        y = std.resid) +
    geom_point() +
    geom_smooth(method = 'lm',
                colour = '#000000') +
    geom_hline(yintercept = 0,
               colour = '#656565',
               linetype = 2) +
    geom_hline(yintercept = -2,
               colour = '#656565',
               linetype = 2) +
    geom_hline(yintercept = 2,
               colour = '#656565',
               linetype = 2) +
    labs(title = expression(paste('Quadratic model: Level 1 residuals vs ', intensity^2))
```

```
subtitle = 'Assess linearity of the intensity_rank^2 term | Black line: linear re
caption = 'The regression line should be centered on 0\n~95% of points should be
y = 'Standardized residuals',
x = expression(Relative~stimulus~intensity^2))
```

# Quadratic model: Level 1 residuals vs intensity<sup>2</sup>

Assess linearity of the intensity\_rank^2 term | Black line: linear regression line Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities e



The regression line should be centered on 0 ~95% of points should be betwen -2 and +2

Based on the plot of the linear and quadratic terms' residuals, we accept that the condition of linearity for the quadratic model.

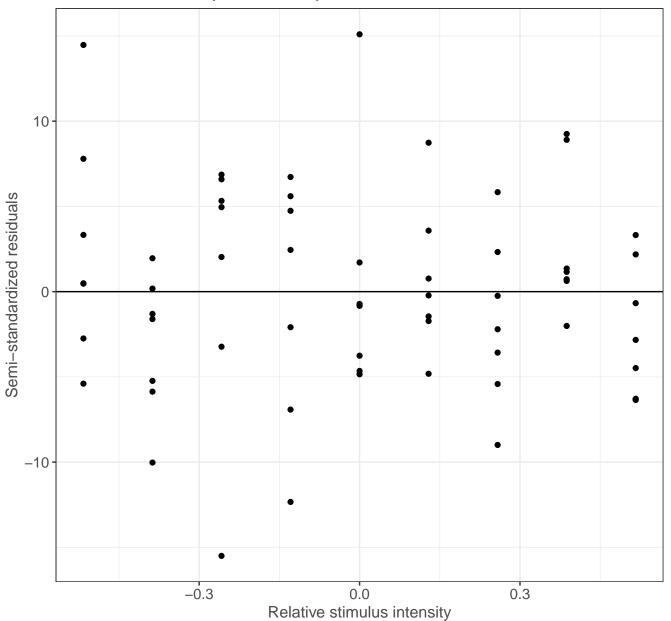
#### Level 1 residuals: homoscedasticity

The variance of residuals should be constant across the range of the predictor(s). This relationship can be observed by plotting the level 1 semi-standardized residuals against the predictors. Like the assessment of linearity, the residuals should be centred on 0, and show no pattern in the scatter of points.

```
# Standardized residuals vs intensity_rank
ggplot(data = lmm_ssresid1) +
   aes(x = `poly(intensity_rank, 2)`[ ,1],
```

# Quadratic model: Level 1 residuals vs intensity\_rank

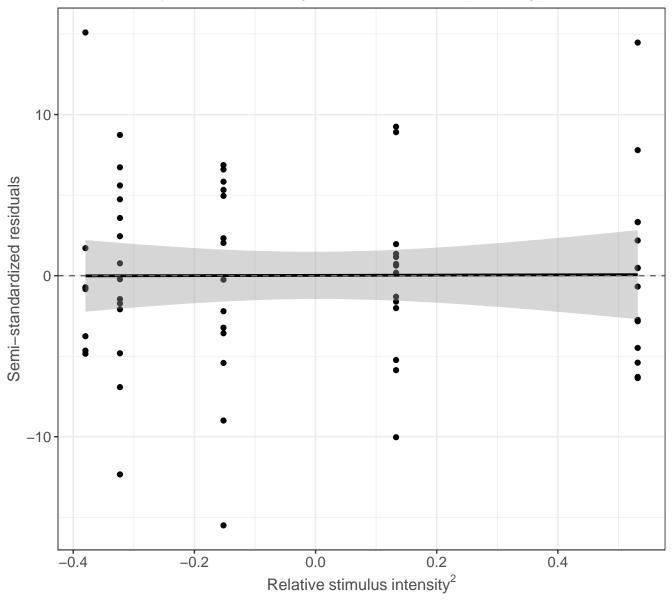
Assess homoscedasticity for the intensity\_rank term



```
linetype = 2) +
labs(title = expression(paste('Quadratic model: Level 1 residuals vs ', intensity^2))
subtitle = 'Assess homoscedasticity for the intensity_rank^2 term | Black line: l
y = 'Semi-standardized residuals',
x = expression(Relative~stimulus~intensity^2))
```

# Quadratic model: Level 1 residuals vs intensity<sup>2</sup>

Assess homoscedasticity for the intensity\_rank^2 term | Black line: linear regression line Relative intensity was calculated using the rank of the ordered (ascending) stimulus intensities



There is no obvious pattern to the scatter of residuals across any of the fixed effect terms. So we accept that the residuals are homoscedastic in the quadratic model.

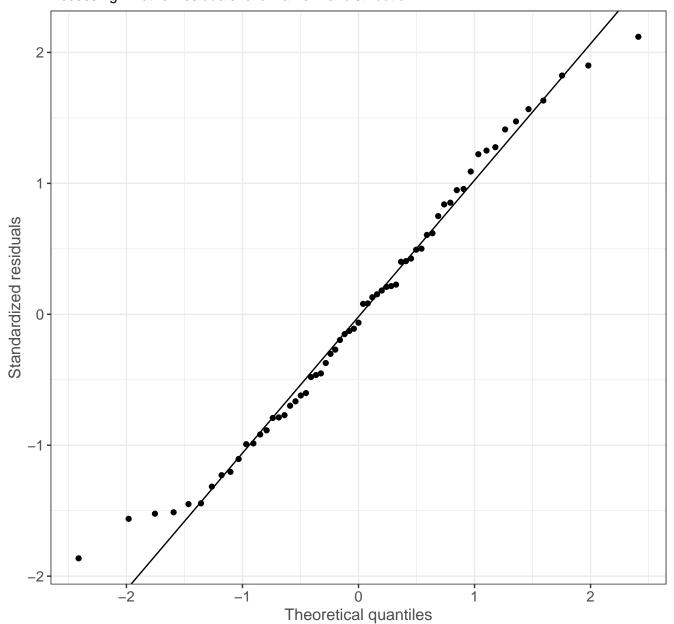
#### Level 1 residuals: residual distribution

Residuals should be normally distributed. There are various methods of examining the distribution, and we have chosen the QQ-plot method, which plots the quantiles of the standardized residuals against a theoretical (Gaussian) quantile distribution. Points should line on the line of identity of the two sets of quantiles follow the same distribution.

```
# Standardized residuals vs intensity_rank
ggplot_qqnorm(x = lmm_resid1$std.resid,
```

```
line = "rlm") +
labs(title = 'Quadratic model: QQ-plot of level 1 residuals',
    subtitle = 'Assessing whether residuals follow a normal distribution',
    x = 'Theoretical quantiles',
    y = 'Standardized residuals')
```

## Quadratic model: QQ-plot of level 1 residuals Assessing whether residuals follow a normal distribution



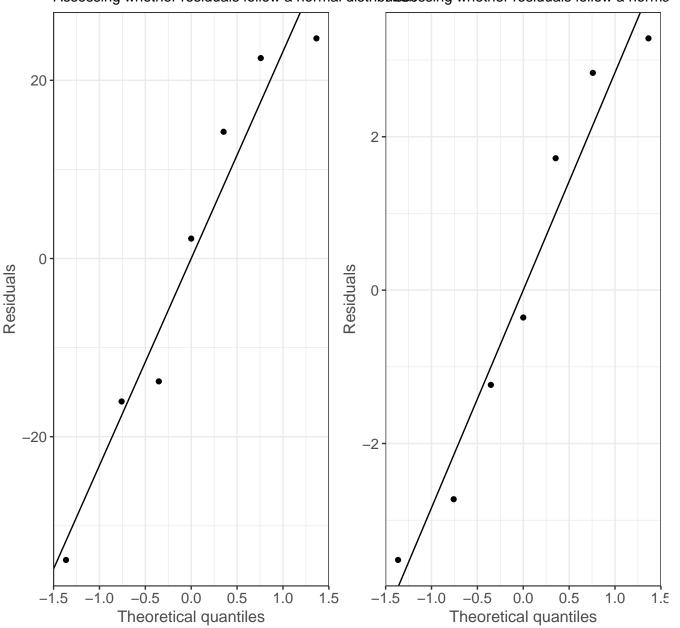
There is minor deviation at the extremes (possibly a thin left tail), but on the whole, we are satisfied that the quadratic model fits the assumption of normally distributed residuals.

#### Level 2 residuals: residual distribution

Level 2 residuals can be used to identify predictors that should be included in the model, but since we are only assessing the effect of stimulus strength on SPARS rating, we have only assessed whether the level 2 residuals (intercept and slope) meet the assumption of being normally distributed (assessed using QQ-plots).

```
# Generate QQplots
qq1 <- ggplot_qqnorm(x = lmm_resid2$`(Intercept)`,</pre>
```

Quadratic model: QQ-plot of level 2 residua (adtatice propodel: QQ-plot of level 2 residuals follow a normal distribation whether residuals follows a normal distribution whether the normal dist



Although the data are sparse, we are satisfied that the level 2 residuals for the intercept and the slope of the quadratic

model fit the assumption of being normally distributed.

#### influence points

We assessed three aspects of influence (data that significantly model coefficients):

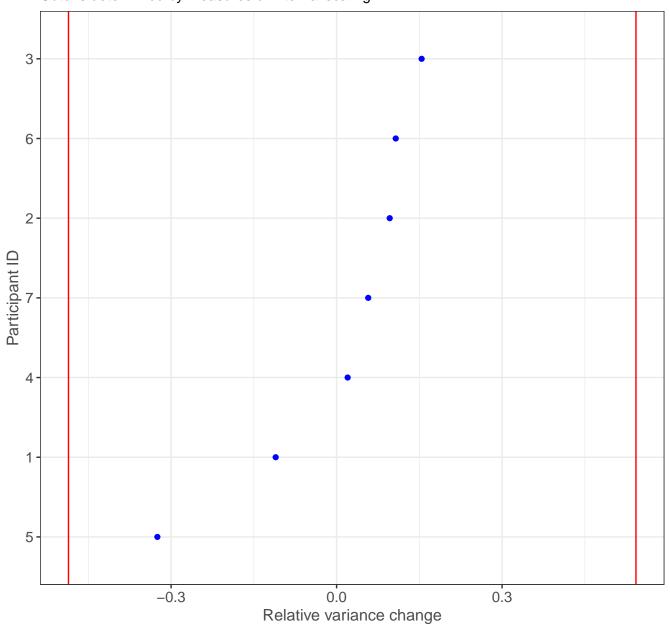
- The variance component (random effects) was assessed using the relative variance change metric, which calculates the impact of deleting observational units of the variance of the residuals, random intercept, random slope, and covariance of the random slope and random intercept.
- Leverage was used to assess fitted values. The assessment involves assessing the rate of change in the predicted response with respect to the observed response.
- Cook's Distance was used to assess the influence of fixed effects. The metric measures the distance between
  the fixed effects estimates obtained from the full model to that obtained from the reduced data (observations
  removed).

In all cases, we treated the individual (indicated using PID) as the unit of observation, and we used internal scaling to set the diagnostic cut-offs for each metric. The cut-offs were determined as:  $3^{rd} \ Quartile + (3 \cdot IQR)$ .

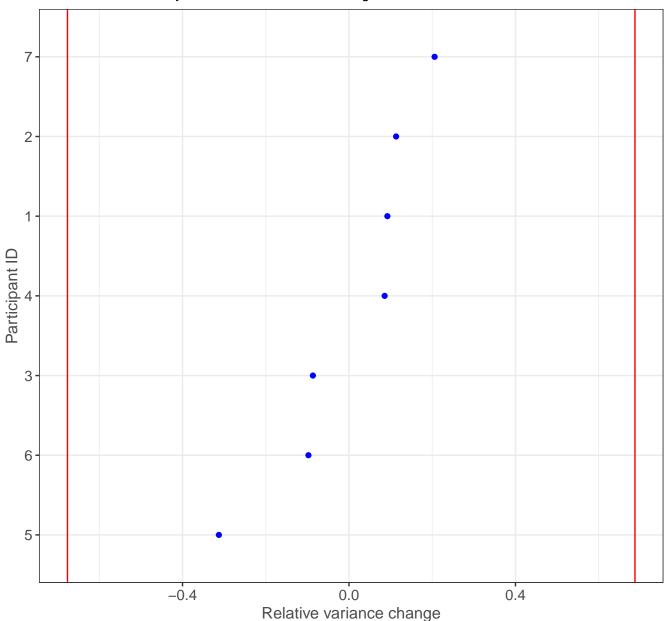
#### **Random effects**

Estimation of the variance component was undertaken by calculating relative variance change (RCV). RVC is close to zero when deletion of observational units from the model does not have a large influence on the variance component.

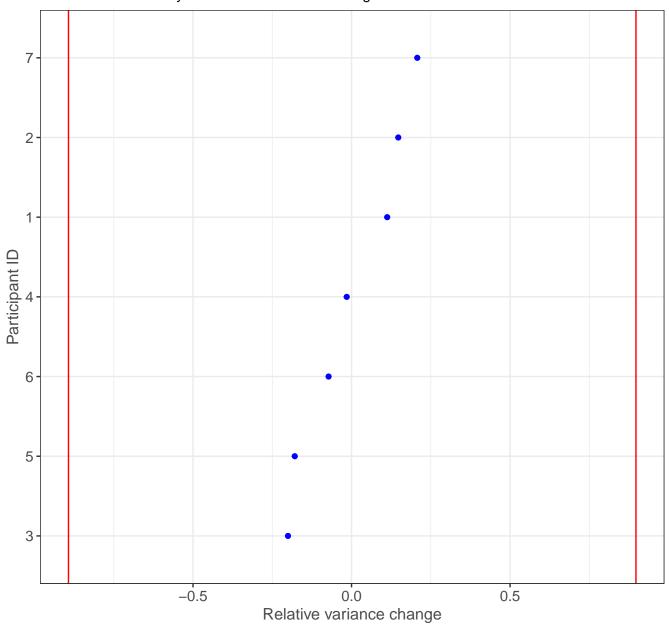
## Relative variance change for the residual variance Cutoffs determined by measures of internal scaling



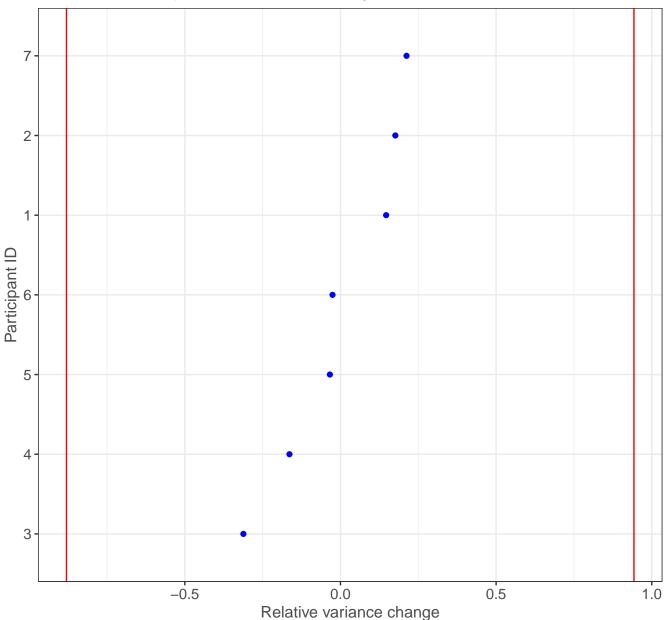
### Relative variance change for the random intercept variance Cutoffs determined by measures of internal scaling



## Relative variance change for the random slope variance Cutoffs determined by measures of internal scaling



Relative variance change for the random slope and intercept covariance Cutoffs determined by measures of internal scaling



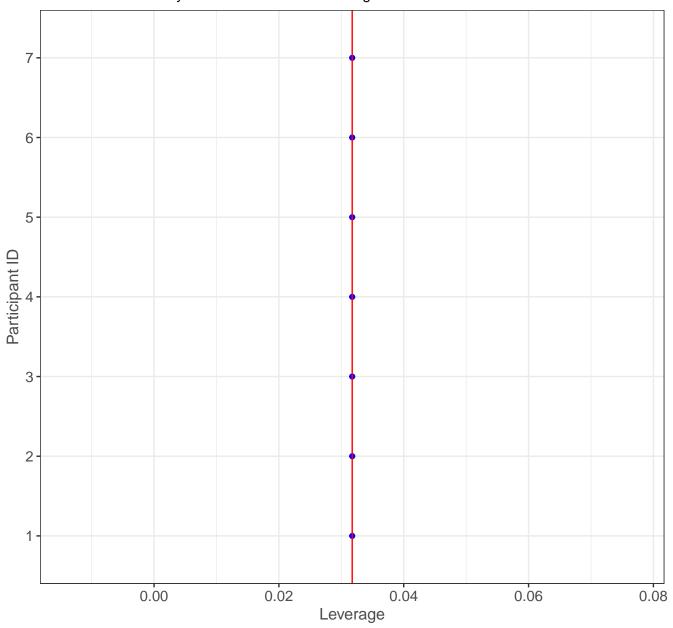
One value (PID11) is below the cut-off for the relative variance change for random slope and intercept covariance. The extent of the deviation is minor, and was ignored.

#### **Fitted values**

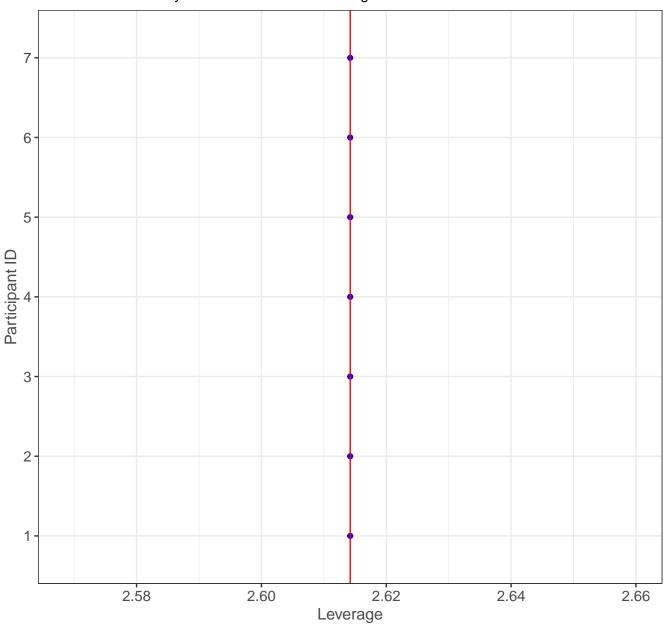
Assessing whether observations are unusual with regard to the fitted values and explanatory variables using leverage. We assessed leverage at two levels: i) fixed effects, and ii) unconfounded (by fixed effects) random effects.

## Leverage: fixed effects

Cutoffs determined by measures of internal scaling



## Leverage: unconfounded random effects Cutoffs determined by measures of internal scaling

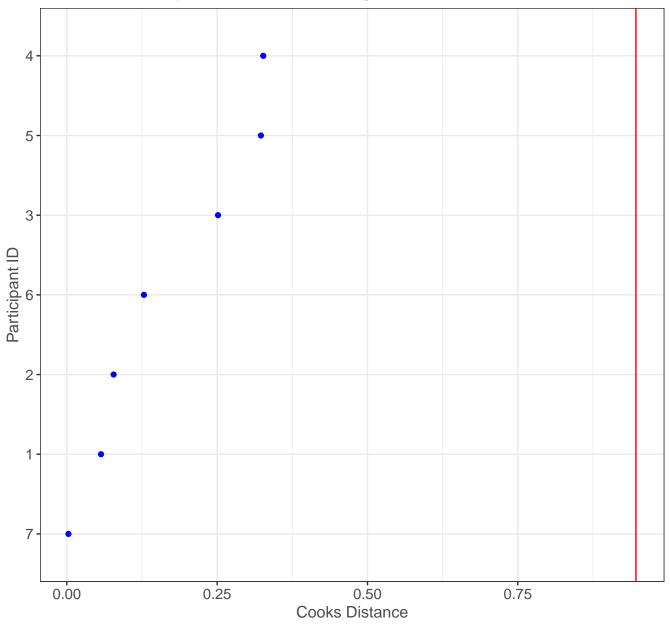


#### **Fixed effects**

Influence points were assessed by calculating Cook's Distance metrics.

### Influence: Cooks Distance

Cutoffs determined by measures of internal scaling



There are no influential fixed effects.

### **Summary**

The linear is well-specified.

# Quantile mixed model regression

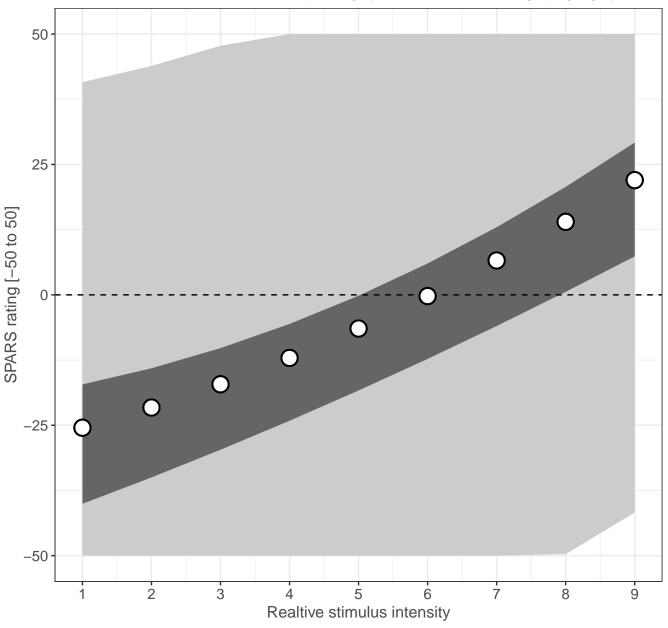
```
tau = c(0.025, 0.25, 0.5, 0.75, 0.975))
# Summary
summary(qmm)
## Call: lqmm(fixed = tri mean ~ poly(intensity rank, 2), random = ~intensity rank,
##
       group = PID, tau = c(0.025, 0.25, 0.5, 0.75, 0.975), data = data_tmR)
##
## tau = 0.025
##
## Fixed effects:
                               Value Std. Error lower bound upper bound
## (Intercept)
                             -69.078
                                         25.258
                                                   -119.836
                                                                 -18.320
## poly(intensity rank, 2)1
                             128.368
                                         23.032
                                                      82.083
                                                                 174.653
## poly(intensity_rank, 2)2
                                                    -17.995
                                         14.627
                                                                  40.792
                              11.399
##
                             Pr(>|t|)
## (Intercept)
                             0.008662 **
## poly(intensity_rank, 2)1 1.055e-06 ***
## poly(intensity_rank, 2)2 0.439557
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## tau = 0.25
##
## Fixed effects:
                               Value Std. Error lower bound upper bound
## (Intercept)
                            -17.4995
                                         9.5505
                                                   -36.6919
                                                                  1.6929
## poly(intensity rank, 2)1 121.5351
                                        23.6059
                                                    74.0974
                                                                168.9729
## poly(intensity rank, 2)2
                                        14.5642
                                                   -23.4877
                                                                 35.0478
                              5.7801
##
                             Pr(>|t|)
## (Intercept)
                              0.07298 .
## poly(intensity rank, 2)1 4.639e-06 ***
## poly(intensity_rank, 2)2
                              0.69319
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## tau = 0.5
##
## Fixed effects:
                               Value Std. Error lower bound upper bound
## (Intercept)
                             -4.4901
                                         7.2822
                                                   -19.1243
                                                                  10.144
                                                    72.7995
## poly(intensity_rank, 2)1 121.6123
                                        24.2901
                                                                 170.425
## poly(intensity_rank, 2)2
                                        13.7149
                                                   -13.8612
                                                                  41.261
                             13.7000
##
                             Pr(>|t|)
## (Intercept)
                               0.5404
## poly(intensity rank, 2)1 7.561e-06 ***
## poly(intensity rank, 2)2
                               0.3227
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## tau = 0.75
##
```

```
## Fixed effects:
##
                               Value Std. Error lower bound upper bound
                                        10.5575
                                                   -18.8071
## (Intercept)
                              2.4089
                                                                  23.625
## poly(intensity rank, 2)1 118.7761
                                        26.4401
                                                    65.6427
                                                                 171.910
## poly(intensity_rank, 2)2
                                        14.5500
                                                   -11.2846
                                                                  47.194
                             17.9548
##
                             Pr(>|t|)
## (Intercept)
                               0.8205
## poly(intensity_rank, 2)1 4.302e-05 ***
## poly(intensity_rank, 2)2
                               0.2231
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## tau = 0.975
##
## Fixed effects:
##
                               Value Std. Error lower bound upper bound
## (Intercept)
                             60.2116
                                        21.1731
                                                     17.6628
                                                                 102.760
## poly(intensity rank, 2)1 117.4004
                                        23.7859
                                                     69.6009
                                                                 165.200
## poly(intensity_rank, 2)2
                             17.2735
                                        13.2332
                                                     -9.3196
                                                                  43.867
##
                             Pr(>|t|)
## (Intercept)
                             0.006486 **
## poly(intensity_rank, 2)1 9.641e-06 ***
## poly(intensity_rank, 2)2 0.197881
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## AIC:
## [1] 585.5 (df = 6) 509.7 (df = 6) 522.3 (df = 6) 524.7 (df = 6)
## [5] 562.1 (df = 6)
# Get predicted values
## Level 0 (conditional, note difference to the lmer diagnostics)
quant predict <- as.data.frame(predict(qmm, level = 0))</pre>
names(quant_predict) <- paste0(^{'}Q', c(2.5, 25, 50, 75, 97.5))
# Join with 'central lmm'
data_lqmm <- data_tmR %>%
 bind_cols(quant_predict)
# Trim prediction to upper and lower limits of the scale
data lqmm %<>%
  mutate_if(is.numeric,
            funs(ifelse(. > 50,
                        yes = 50,
                        no = ifelse(. < -50,
                                    yes = -50,
                                    no = .))))
# Plot
ggplot(data = data_lqmm) +
  aes(x = intensity_rank,
      y = Q50) +
 geom_ribbon(aes(ymin = `Q2.5`,
```

```
ymax = (Q97.5),
            fill = '#CCCCCC') +
geom_ribbon(aes(ymin = `Q25`,
                ymax = Q75),
            fill = '#656565') +
geom_hline(yintercept = 0,
           linetype = 2) +
geom_point(size = 5,
           shape = 21,
           stroke = 1,
           fill = '#FFFFFF',
           colour = '#000000') +
labs(title = paste('Quantile regression'),
     subtitle = 'Open circles: 50th percentile (median) | Dark grey band: interquartile
     x = 'Realtive stimulus intensity',
     y = 'SPARS rating [-50 to 50]') +
scale_y_continuous(limits = c(-50, 50)) +
scale_x_continuous(breaks = unique(data_lqmm$intensity_rank))
```

### Quantile regression

Open circles: 50th percentile (median) | Dark grey band: interquartile range | Light grey band: 9



```
## With original data
ggplot(data = data_lqmm) +
  aes(x = intensity_rank,
      y = Q50) +
 geom_ribbon(aes(ymin = `Q2.5`,
                  ymax = (Q97.5),
              fill = '#CCCCCC') +
 geom_ribbon(aes(ymin = `Q25`,
                  ymax = Q75),
              fill = '#656565') +
 geom_hline(yintercept = 0,
             linetype = 2) +
  geom_point(data = data_tmR,
             aes(y = tri_mean),
             position = position_jitter(width = 0.03)) +
  geom_point(size = 5,
             stroke = 1,
```

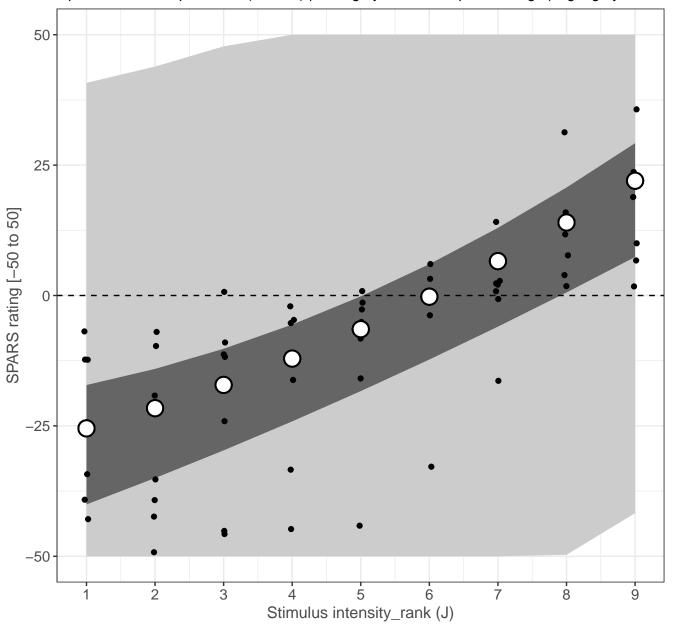
```
shape = 21,
    fill = '#FFFFFF',
        colour = '#000000') +

labs(title = paste('Quantile regression (with original Tukey trimean data)'),
    subtitle = 'Open circles: 50th percentile (median) | Dark grey band: interquartile
    x = 'Stimulus intensity_rank (J)',
    y = 'SPARS rating [-50 to 50]') +

scale_y_continuous(limits = c(-50, 50)) +
scale_x_continuous(breaks = unique(data_lqmm$intensity_rank))
```

### Quantile regression (with original Tukey trimean data)

Open circles: 50th percentile (median) | Dark grey band: interquartile range | Light grey band: 9



The response is consistent across the range of stimulus intensities, but the prediction interval is extremely broad.

#### Session information

## [76] pillar\_1.3.0

```
sessionInfo()
## R version 3.5.1 (2018-07-02)
## Platform: x86 64-apple-darwin15.6.0 (64-bit)
## Running under: macOS
                        10.14
##
## Matrix products: default
## BLAS: /Library/Frameworks/R.framework/Versions/3.5/Resources/lib/libRblas.0.dylib
## LAPACK: /Library/Frameworks/R.framework/Versions/3.5/Resources/lib/libRlapack.dylib
##
## locale:
## [1] en_GB.UTF-8/en_GB.UTF-8/en_GB.UTF-8/c/en_GB.UTF-8
##
## attached base packages:
## [1] stats
                 graphics grDevices utils
                                                         methods
                                                datasets
                                                                    base
##
## other attached packages:
##
    [1] bindrcpp_0.2.2 ggeffects_0.5.0 car_3.0-2
                                                         carData_3.0-2
    [5] sjPlot 2.6.0
                        HLMdiag 0.3.1
                                                         lme4 1.1-18-1
##
                                        lqmm 1.5.4
##
   [9] Matrix 1.2-14
                        patchwork 0.0.1 forcats 0.3.0
                                                         stringr_1.3.1
## [13] dplyr_0.7.6
                        purrr_0.2.5
                                        readr_1.1.1
                                                         tidyr_0.8.1
## [17] tibble 1.4.2
                        ggplot2 3.0.0
                                        tidyverse 1.2.1 magrittr 1.5
##
## loaded via a namespace (and not attached):
   [1] TH.data 1.0-9
                           minqa_1.2.4
##
                                               colorspace 1.3-2
    [4] modeltools_0.2-22
                           rio 0.5.10
                                               ggridges 0.5.1
##
   [7] sjlabelled 1.0.14
                           rprojroot 1.3-2
                                               estimability 1.3
## [10] snakecase 0.9.2
                           rstudioapi 0.8
                                               glmmTMB 0.2.2.0
## [13] mvtnorm_1.0-8
                           lubridate_1.7.4
                                               coin_1.2-2
## [16] xml2 1.2.0
                           codetools_0.2-15
                                               splines_3.5.1
## [19] mnormt 1.5-5
                           knitr 1.20
                                               sjmisc 2.7.5
## [22] effects 4.0-3
                           bayesplot_1.6.0
                                               jsonlite 1.5
## [25] nloptr 1.2.1
                           pbkrtest 0.4-7
                                               broom 0.5.0
## [28] compiler 3.5.1
                           httr 1.3.1
                                               sjstats 0.17.1
## [31] emmeans 1.2.4
                           backports_1.1.2
                                               assertthat_0.2.0
## [34] lazyeval_0.2.1
                           survey_3.33-2
                                               cli_1.0.1
## [37] htmltools 0.3.6
                           tools 3.5.1
                                               SparseGrid 0.8.2
                                               glue_1.3.0
## [40] coda 0.19-1
                           gtable 0.2.0
## [43] reshape2_1.4.3
                           Rcpp_0.12.19
                                               cellranger_1.1.0
## [46] nlme_3.1-137
                           psych_1.8.4
                                               openxlsx_4.1.0
## [49] rvest 0.3.2
                           stringdist 0.9.5.1 MASS 7.3-50
## [52] zoo 1.8-4
                           scales 1.0.0
                                               hms_0.4.2
## [55] parallel_3.5.1
                           sandwich_2.5-0
                                               pwr_1.2-2
## [58] TMB_1.7.14
                           yaml_2.2.0
                                               curl_3.2
## [61] stringi 1.2.4
                           highr 0.7
                                               zip 1.0.0
## [64] rlang_0.2.2
                           pkgconfig_2.0.2
                                               evaluate_0.11
## [67] lattice 0.20-35
                           prediction 0.3.6
                                               bindr 0.1.1
## [70] labeling 0.3
                           tidyselect 0.2.4
                                               plyr 1.8.4
## [73] R6_2.2.2
                           multcomp_1.4-8
                                               RLRsim_3.1-3
```

foreign\_0.8-71

haven\_1.1.2

##	[79]	withr_2.1.2	mgcv_1.8-24	$abind_1.4-5$
##	[82]	survival_2.42-6	nnet_7.3-12	modelr_0.1.2
##	[85]	crayon_1.3.4	rmarkdown_1.10	grid_3.5.1
##	[88]	readxl_1.1.0	data.table_1.11.8	digest_0.6.17
##	[91]	xtable 1.8-3	stats4 3.5.1	munsell 0.5.0