Assignment 2: ALDA

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September 13, 2017

1 Reading the Data

We are going to perform the analyses on two datasets: the original email dataset, and a sample dataset that contains resting state data from 91 participants.

```
> cell = read.csv("cell_withitems_complete.csv", header = TRUE, sep = ",")
> alda_sample = read.csv("alda_sample.csv", header = TRUE, sep = ",")
> head(cell)
    ID Days ItemNo Memorablity Accuracy Messages
1 1 103
                  1 11.0000000
          17
2 2 103
                  2
          14
                      7.4285717
                                       1
                                                6
3 3 103
         68
                  3 30.7142870
                                       1
                                               11
```

3

4

2

0

1

	${\tt RecallBeforeHint}$	Vividness	${\it Guessed Month}$	${\it NumItems}$	Month
1	1	10	1	30	1
2	3	10	1	30	1
3	1	9	3	30	3
4	5	5	9	30	10
5	1	10	2	30	2
6	4	9	7	30	7

4 21.0000000

5 30.0000000

0.5714285

6

 ${\it TimeJudgmentDistance}$

4 4 103 279

6 6 103 203

52

5 5 103

1	U
2	0
3	0
4	1
5	0
6	0

> head(alda_sample)

```
ID group time
                   CON CON_SAL CON_SMN7
                                           DAN DAN_CON
        PD
              4 0.1929
                       0.0708
                                 0.0088 0.1619
2
  6
              5 0.1949
                       0.0862
                                 0.0040 0.1677
                                               0.1173
              6 0.1811
3
        PD
                       0.0916
                               -0.0037 0.2153
  6
                                               0.1636
4 29
        PD
              4 0.1594
                       0.0438
                               -0.0253 0.1749
5 29
       PD
             5 0.0881
                       0.0446
                               -0.0288 0.1356
     CTRL
             4 0.1372
                       0.0113
                               -0.0792 0.1659
 DAN_SAL DAN_SMN7
                    DMN6 DMN6_CON DMN6_DAN DMN6_SAL
1 0.0739
           0.0041 0.1775 -0.1162
                                  -0.1184 -0.1264
2 0.0812
           0.0204 0.1512 -0.0709
                                   -0.1177
3 0.1133
           0.0155 0.1733 -0.0994 -0.1215
                                            -0.1622
```

```
0.0621
             0.0121 0.2145
                              0.0199
                                       -0.1355
                                                -0.0815
   0.0277
             0.0444 0.1338
                              0.0311
                                       -0.0819
                                                -0.0237
6 -0.0075
             0.0432 0.1250
                              0.0493
                                       -0.0893
                                                -0.0539
  DMN6_SMN7
                SAL SAL_SMN7
                                SMN7 wave
                                                 date Exclude
1
    -0.0257 0.2097
                      0.0695 0.0352
                                         1 2011-01-07
                                                          keep
    -0.0342 0.2036
                      0.0453 0.0504
                                         2 2011-12-19
2
                                                          keep
    -0.0295 0.2024
                      0.0443 0.0135
.3
                                         3 2012-11-12
                                                          keep
4
    -0.0998 0.2337
                      0.0552 0.1104
                                         1 2011-10-03
                                                          keep
5
    -0.0655 0.1229
                      0.0465 0.0761
                                         2 2012-10-16
                                                          keep
6
    -0.0655 0.1432
                      0.0072 0.1226
                                         1 2011-10-27
                                                          keep
  RSNdata RSNexclude RSNexcludeDevDem
                                         CogDate_0
                                   keep 2006-12-08
1
        1
                 keep
2
        1
                 keep
                                   keep 2006-12-08
3
                                   keep 2006-12-08
        1
                 keep
4
         1
                 keep
                                exclude 2007-11-27
5
        1
                 keep
                                exclude 2007-11-27
                 keep
                                   keep 2008-04-17
6
        1
  CCIRtrio_MR_date_0 Dur_PDsx_0 PIBpos18 Neuro_Dx
1
                 <NA>
                               NA
                                       PIB-
                                                 iPD
2
                                       PIB-
                 <NA>
                               NA
                                                  iPD
3
                 <NA>
                               NA
                                       PIB-
                                                  iPD
4
                 <NA>
                               NA
                                       PIB-
                                                  iPD
5
                 <NA>
                               NA
                                       PIB-
                                                  iPD
                 <NA>
                               NA
                                       PIB-
                                                   HC
  NeuroCDR_0 NeuroCDR_1 NeuroCDR_2 NeuroCDR_3 NeuroCDR_4
1
    PD CDR=0
              PD CDR=.5
                          PD CDR=.5
                                        PD CDR=0
                                                  PD CDR=.5
2
    PD CDR=0
               PD CDR=.5
                          PD CDR=.5
                                        PD CDR=0
                                                  PD CDR=.5
3
    PD CDR=0
               PD CDR=.5
                          PD CDR=.5
                                       PD CDR=0
                                                  PD CDR=.5
4
    PD CDR=0
                PD CDR=0
                                      PD CDR=.5
                                                  PD CDR=.5
                                <NA>
                                                  PD CDR=.5
5
    PD CDR=0
                PD CDR=0
                                <NA>
                                       PD CDR=.5
6
    HC CDR=0
                    <NA>
                                <NA>
                                            <NA>
                                                   HC CDR=0
  NeuroCDR_5 NeuroCDR_6 NeuroCDR_7 NeuroCDR_8
                                                   YOB
                                                          Sex
               PD CDR=.5
                          PD CDR=.5 PD CDR=0.5 1937 female
   PD CDR=.5
1
               PD CDR=.5
                          PD CDR=.5 PD CDR=0.5 1937 female
2
   PD CDR=.5
3
   PD CDR=.5
               PD CDR=.5
                          PD CDR=.5 PD CDR=0.5 1937 female
4
    PD CDR=1
               PD CDR=.5
                                <NA>
                                            <NA> 1935
                                                         male
               PD CDR=.5
5
    PD CDR=1
                                <NA>
                                            <NA> 1935
                                                         male
         <NA>
                HC CDR=0
                                <NA>
                                            <NA> 1944 female
  Ethnicity Education APOEs APOE4 Orig_MCBP_30to60
                                                          Asvn
                           33
                                         -0.084801180
1 caucasian
                    14
                                  0
                                                            NA
                    14
                           33
                                                            NA
2 caucasian
                                  0
                                         -0.084801180
3 caucasian
                    14
                           33
                                  0
                                         -0.084801180
                                                            NA
                           23
                                          0.001760821 3356.47
4 caucasian
                    14
                    14
                                          0.001760821 3356.47
5 caucasian
                           23
                                  0
                                          0.105326328
  caucasian
                    12
                           33
                                  0
                                                            NA
     Abeta Total_Tau
                            week Cog_rest_datediff
                   NA 0.0000000
1
        NA
                                                 NA
                   NA 0.9479452
2
        NA
                                                 NA
                   NA 1.8493151
                                                 NA
3
        NA
4 1273.076
              357.214 0.0000000
                                                 NA
5 1273.076
              357.214 1.0383562
                                                 NA
                   NA 0.0000000
        NΑ
                                                 NA
```

In the CELL data, the DV is TimeJudgmentDistance, and the IV is Days. The question we're trying to ask is, whether the estimate of the month of the email is farther or closer to the actual month depending on how many days have passed since the email was written. In the resting state data, we will use DMN6 as a dependent variable, and time as the independent variable, and the research question is whether DMN6 increases or decreases as a function of time.

2 Linear Model for All Subjects

We first run a linear model for all the subjects:

CELL data

```
> library(lme4)
> cell_lm1 = lm(data = cell, TimeJudgmentDistance ~ Days)
> summary(cell_lm1)
Call:
lm(formula = TimeJudgmentDistance ~ Days, data = cell)
Residuals:
   Min
             1Q Median
                             ЗQ
-3.4125 -1.4466 -0.7086 0.3640 10.3797
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
(Intercept) 0.6125055 0.1550466
                                   3.950 8.45e-05 ***
Days
            0.0078212 0.0008296
                                   9.428 < 2e-16 ***
Signif. codes:
0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 2.557 on 845 degrees of freedom
Multiple R-squared: 0.09518,
                                     Adjusted R-squared:
F-statistic: 88.89 on 1 and 845 DF, p-value: < 2.2e-16
```

The average intercept is 0.6125 and indicates the distance between the actual month and the participant's estimate at day 0, i.e. if the email was sent on the day of the test, the estimate is 0.6125 months off. The average slope is 0.0078, and indicates that for every 1-day change, the distance will increase by 0.0078 months. This is a weak but positive association.

Sample Data

```
> sample_lm1 = lm(data = alda_sample, DMN6 ~ time)
> summary(sample_lm1)
Call:
lm(formula = DMN6 ~ time, data = alda_sample)
Residuals:
     Min
               1Q
                   Median
                                 ЗQ
                                         Max
-0.20666 -0.07126 -0.01532 0.05281 0.32706
Coefficients:
              Estimate Std. Error t value Pr(>|t|)
(Intercept) 0.2171926 0.0092565 23.464
                                            <2e-16 ***
time
            -0.0003761 0.0036769 -0.102
                                             0.919
Signif. codes:
0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.09631 on 223 degrees of freedom
```

```
Multiple R-squared: 4.691e-05,
                                      Adjusted R-squared:
                                                           -0.004437
```

> cell_mlm1 = lmer(data = cell, TimeJudgmentDistance ~ 1 + (1/ID))

F-statistic: 0.01046 on 1 and 223 DF, p-value: 0.9186

The average intercept is 0.2172 and indicates the value of the DMN6 measure and time 0. The average slope is -0.00037, and indicates that for every 1-year change in time, the value of DMN6 decreases by 0.0003 units. This is a very weak negative association.

3 MLM with Random Intercept

CELL Data

```
> summary(cell_mlm1)
Linear mixed model fit by REML ['lmerMod']
Formula: TimeJudgmentDistance ~ 1 + (1 | ID)
   Data: cell
REML criterion at convergence: 4076.6
Scaled residuals:
            1Q Median
   Min
                             ЗQ
                                    Max
-0.8575 -0.5833 -0.2994 0.0677 4.2154
Random effects:
 Groups
         Name
                      Variance Std.Dev.
 ΙD
          (Intercept) 0.1551
                               0.3939
                      7.0646
                               2.6579
 Residual
Number of obs: 847, groups: ID, 44
Fixed effects:
```

Note that the intercept-only model only takes into account the differences across subjects. We can also calculate the ICC for this model:

16.52

```
> cell_ICC = 0.1551/(0.1551+7.0646)
> print(cell_ICC)
```

[1] 0.02148289

(Intercept)

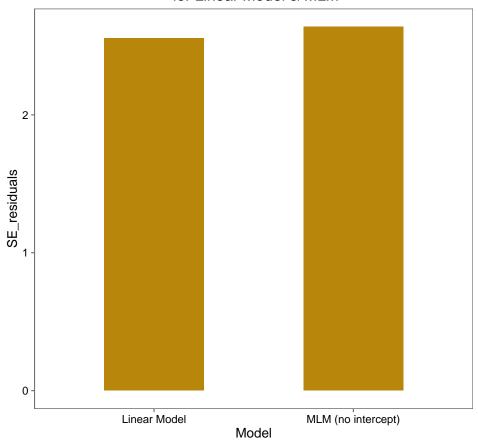
Below, we compare the residual standard deviation from MLM1 to the residual standard error from the linear model.

```
> library(broom)
> library(ggplot2)
> library(ggthemes)
> cell_mlm1_fitted = augment(cell_mlm1, cell)
> cell_lm_fitted = augment(cell_lm1, cell)
> cell_residual_plot = matrix(nrow = 2, ncol = 2)
> colnames(cell_residual_plot) = c("Model", "SE_residuals")
> cell_residual_plot = as.data.frame(cell_residual_plot)
```

Estimate Std. Error t value 0.1098

1.8150

Standard Error of Residuals for Linear Model & MLM



Note that the residual SE is slightly larger in MLM1 (i.e. the intercept-only model), which means that there is more unexplained variance in the MLM than in the linear model.

Sample Data

```
> sample_mlm1 = lmer(data = alda_sample, DMN6 ~ 1 + (1|ID))
> summary(sample_mlm1)
```

```
Linear mixed model fit by REML ['lmerMod']

Formula: DMN6 ~ 1 + (1 | ID)

Data: alda_sample

REML criterion at convergence: -514.7

Scaled residuals:

Min 1Q Median 3Q Max
-2.83141 -0.53002 -0.05154 0.45287 2.99901
```

Random effects:

```
Groups Name Variance Std.Dev.

ID (Intercept) 0.005944 0.07710

Residual 0.002759 0.05253

Number of obs: 225, groups: ID, 91

Fixed effects:

Estimate Std. Error t value
(Intercept) 0.213057 0.008841 24.1
```

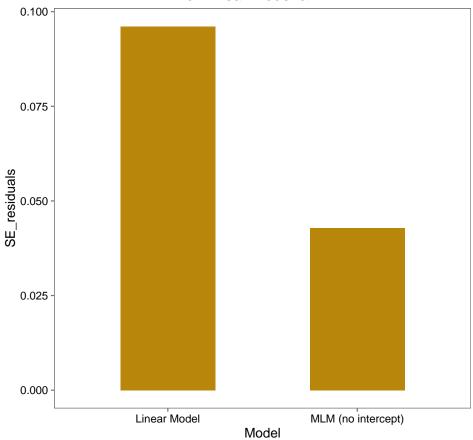
The ICC for this model is:

```
> sample_ICC = 0.005944/(0.005944 + 0.002759)
> print(sample_ICC)
```

[1] 0.6829829

Below, we compare the residual standard deviation from MLM1 to the residual standard error from the linear model.

Sample Data: Standard Error of Residuals for Linear Model & MLM



In this case, the MLM residual standard error is much lower than the SE from the linear model.

4 Fixed Slope

CELL Data

We introduce a fixed slope term for Days in the model:

```
> cell_mlm2 = lmer(data = cell, TimeJudgmentDistance ~ Days + (1|ID))
> summary(cell_mlm2)
```

```
Linear mixed model fit by REML ['lmerMod']
Formula: TimeJudgmentDistance ~ Days + (1 | ID)
  Data: cell
REML criterion at convergence: 4002.1
Scaled residuals:
          1Q Median
                            3Q
                                   Max
-1.4830 -0.5791 -0.2552 0.1900 4.2185
Random effects:
Groups Name
                     Variance Std.Dev.
         (Intercept) 0.1891
                              0.4349
                     6.3506
                              2.5200
Residual
Number of obs: 847, groups: ID, 44
```

Fixed effects:

```
Estimate Std. Error t value (Intercept) 0.6100832 0.1668470 3.657
Days 0.0078864 0.0008239 9.572
```

Correlation of Fixed Effects:

(Intr)

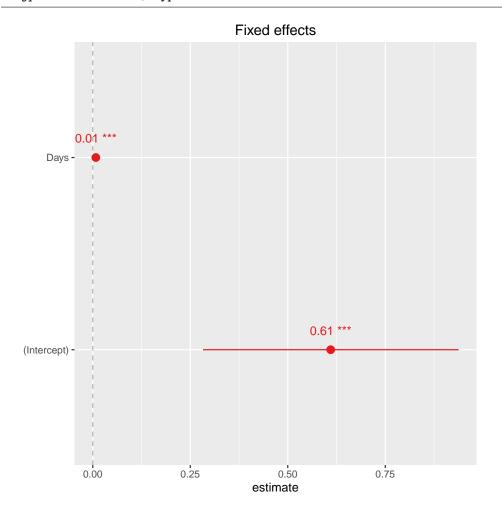
Days -0.754

Now, we have a fixed estimate of the change in TimeJudgmentDistance as a function of Days. This estimate is difference from the previous estimate because now the regression line that we're fitting also has a slope. The intercept-only model fit parallel lines with slope 0 for each subject. This model fits lines with slope = 0.0078 for each subject. Note that the lines are still parallel, since this effect is fixed.

The residual standard error is now 6.35, in comparison to 7.06. Thus adding a predictor has reduced the residual standard error, or the unexplained variance in the model.

Below, we show the fixed effects estimates and the CIs around them using the sjPlot package (we can also use the confint function and manually make the plots):

> library(sjPlot)
> sjp.lmer(cell_mlm2, type = "fe")



Sample Data

> sample_mlm2 = lmer(data = alda_sample, DMN6 ~ time + (1/ID))

> summary(sample_mlm2)

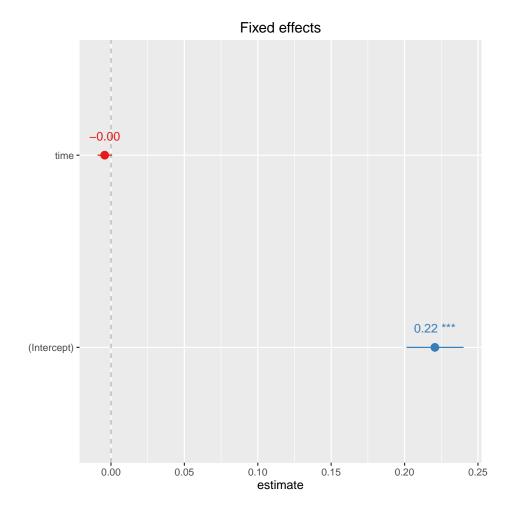
```
Linear mixed model fit by REML ['lmerMod']
Formula: DMN6 ~ time + (1 | ID)
   Data: alda_sample
REML criterion at convergence: -507.6
Scaled residuals:
   Min
            1Q Median
                             ЗQ
-2.7370 -0.4612 -0.0904 0.4127 3.1761
Random effects:
 Groups
                      Variance Std.Dev.
 ID
          (Intercept) 0.006036 0.07769
Residual
                      0.002699 0.05195
Number of obs: 225, groups: ID, 91
Fixed effects:
             Estimate Std. Error t value
(Intercept) 0.220655
                       0.009857 22.385
            -0.004297
                        0.002413 -1.781
Correlation of Fixed Effects:
     (Intr)
time -0.434
```

Just as in the previous case, this fixed effect estimate represents the slope of the regression line, and since there is only a fixed term for time and a random intercept for subject, each subject has the same slope but different intercepts i.e. the model produces a set of parallel lines with the slope = -0.00429.

The residual standard error is now 0.0026, and it was 0.0027 earlier. Thus, adding the new predictor has only slightly reduced the error variance.

Below, we plot the fixed effect:

> sjp.lmer(sample_mlm2, type = "fe")



5 Random Slope

CELL Data

We introduce a random slope term for Days in the model:

```
> cell_mlm3_1 = lmer(data = cell, TimeJudgmentDistance ~ Days + (Days|ID))
> summary(cell_mlm3_1)
```

```
Linear mixed model fit by REML ['lmerMod']
Formula: TimeJudgmentDistance ~ Days + (Days | ID)
Data: cell

REML criterion at convergence: 3966

Scaled residuals:
Min 1Q Median 3Q Max
-2.2453 -0.5440 -0.2062 0.1900 4.1650

Random effects:
Groups Name Variance Std.Dev. Corr
```

ID (Intercept) 7.344e-02 0.270989

Days 3.124e-05 0.005589 -1.00

Residual 5.877e+00 2.424338

Number of obs: 847, groups: ID, 44

```
Fixed effects:
           Estimate Std. Error t value
(Intercept) 0.596585 0.153988 3.874
           0.008164 0.001184 6.898
Correlation of Fixed Effects:
     (Intr)
Days -0.739
convergence code: 0
Model failed to converge with max/grad/ = 0.013951 (tol = 0.002, component 1)
Model is nearly unidentifiable: very large eigenvalue
 - Rescale variables?
> ##model fails to converge. we rescale Days.
> cell$zDays = scale(cell$Days, scale = TRUE, center = TRUE)
> cell_mlm3_2 = lmer(data = cell, TimeJudgmentDistance ~ zDays + (zDays|ID))
> summary(cell_mlm3_2)
Linear mixed model fit by REML ['lmerMod']
Formula: TimeJudgmentDistance ~ zDays + (zDays | ID)
   Data: cell
REML criterion at convergence: 3956.7
Scaled residuals:
            10 Median
                            3Q
                                   Max
-2.2453 -0.5440 -0.2062 0.1900 4.1650
Random effects:
 Groups
         Name
                     Variance Std.Dev. Corr
          (Intercept) 0.3478 0.5897
         zDays
                              0.5922
                     0.3507
                                       1.00
Residual
                     5.8774
                              2.4243
Number of obs: 847, groups: ID, 44
Fixed effects:
           Estimate Std. Error t value
(Intercept) 1.8538 0.1242 14.927
             0.8650
zDays
                        0.1254 6.898
Correlation of Fixed Effects:
      (Intr)
zDays 0.551
```

Introducing the random slope term allows each subject to have a different slope and intercept. In comparison to the previous model the residual variance is lower and therefore, we can say that more variance is being explained by this model. Hence, we keep the random slope. We can also compare the two models to see if the second model is a better fit:

```
> anova(cell_mlm2, cell_mlm3_2)
```

Data: cell Models:

This test tells us that the mlm3 fits the data better.

Sample Data

```
> sample_mlm3 = lmer(data = alda_sample, DMN6 ~ time + (time|ID))
> summary(sample_mlm3)
```

```
Linear mixed model fit by REML ['lmerMod']
Formula: DMN6 ~ time + (time | ID)
   Data: alda_sample
REML criterion at convergence: -512.8
Scaled residuals:
     Min
               1Q
                    Median
                                 3Q
                                         Max
-2.43325 -0.42316 -0.04733 0.34412
                                     2.72929
Random effects:
                      Variance Std.Dev. Corr
 Groups
          Name
 ID
          (Intercept) 0.005864 0.07658
                      0.000180 0.01342
                                        -0.09
 Residual
                      0.002135 0.04620
Number of obs: 225, groups: ID, 91
Fixed effects:
             Estimate Std. Error t value
(Intercept) 0.222121
                        0.009504 23.372
time
            -0.005727
                        0.002721 -2.105
Correlation of Fixed Effects:
     (Intr)
time -0.381
```

Just as before, the random slope term introduces a slope for each subject. The residual variance now is 0.002135, in comparison to 0.002699, which shows a slight decrease in the unexplained variance. We can also statistically test if this model is a better fit than the previous one:

```
> anova(sample_mlm2, sample_mlm3)
```

```
Data: alda_sample
Models:
sample_mlm2: DMN6 ~ time + (1 | ID)
sample_mlm3: DMN6 ~ time + (time | ID)
```

```
Df
                   AIC
                          BIC logLik deviance Chisq Chi Df
sample_mlm2
            4 -517.47 -503.8 262.73
                                      -525.47
            6 -518.40 -497.9 265.20
sample_mlm3
                                     -530.40 4.9342
                                                          2
            Pr(>Chisq)
sample_mlm2
sample_mlm3
               0.08483 .
Signif. codes:
0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

This shows that the new model is only a marginally better fit than the previous model. Thus, the random slopes do not add a lot, but we will still keep them.

6 Correlation between Intercept and Slope

The correlation between the slope and intercept tells us something about how a predictor might influence these variables, and essentially the regression line. For example, if the correlation between the slope and intercept is positive, then the predictor will move both in the same direction. On the other hand, if the slope and intercept have a negative correlation, then they will move in the opposite direction with the increase in the predictor.

For the CELL data, we see that the correlation between the slope and intercept is positive, i.e. the slope and intercept move in the same direction. For the sample data, the correlation is negative, i.e. the slope and intercept move in opposite directions.

7 Density Plot of Random Effects

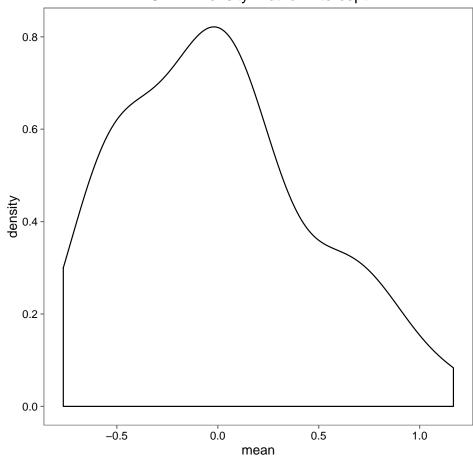
Below is the density plot for the random effects:

```
> library(merTools)
> cell_re.sim = REsim(cell_mlm3_2)
> sample_re.sim = REsim(sample_mlm3)
> cell_fe.sim = FEsim(cell_mlm3_2)
> sample_fe.sim = FEsim(sample_mlm3)
```

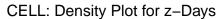
CELL data

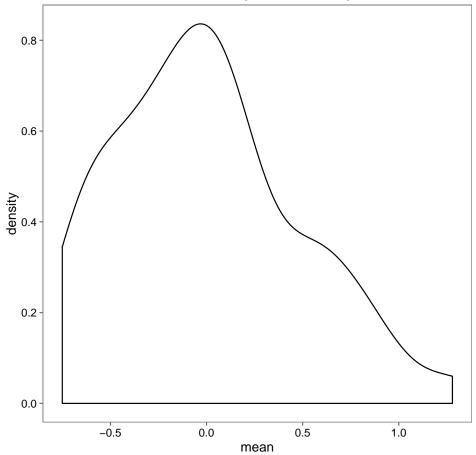
```
> library(ggplot2)
> cell_g1 <- cell_re.sim %>%
+ filter(term == "(Intercept)")
> ggplot(cell_g1, aes(mean)) +
+ geom_density() +
+ theme_few()+
+ ggtitle("CELL: Density Plot for Intercept")
```





```
> cell_g2 <- cell_re.sim %>%
+ filter(term == "zDays")
> ggplot(cell_g2, aes(mean)) +
+ geom_density() +
+ theme_few()+
+ ggtitle("CELL: Density Plot for z-Days")
```

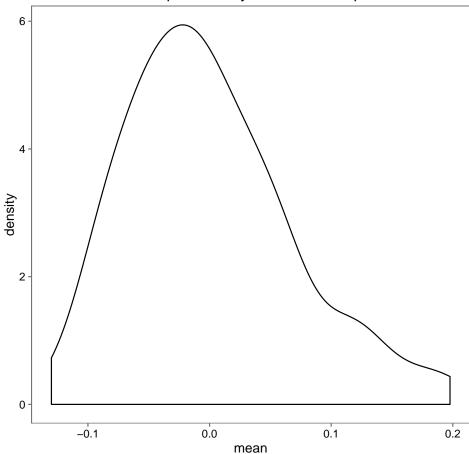




Sample data

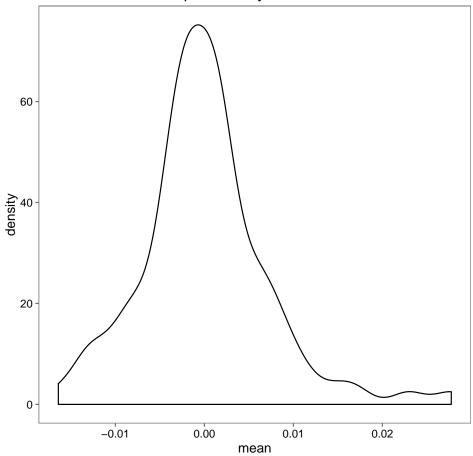
```
> library(ggplot2)
> library(ggthemes)
> sample_g1 <- sample_re.sim %>%
+ filter(term == "(Intercept)")
> ggplot(sample_g1, aes(mean)) +
+ geom_density() +
+ theme_few()+
+ ggtitle("Sample: Density Plot for Intercept")
```

Sample: Density Plot for Intercept



```
> sample_g2 <- sample_re.sim %>%
+ filter(term == "time")
> ggplot(sample_g2, aes(mean)) +
+ geom_density() +
+ theme_few()+
+ ggtitle("Sample: Density Plot for Time")
```



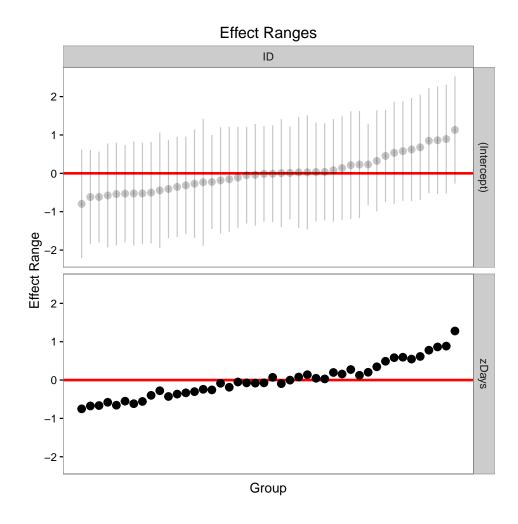


8 Caterpillar Plot of Random Effects

CELL data

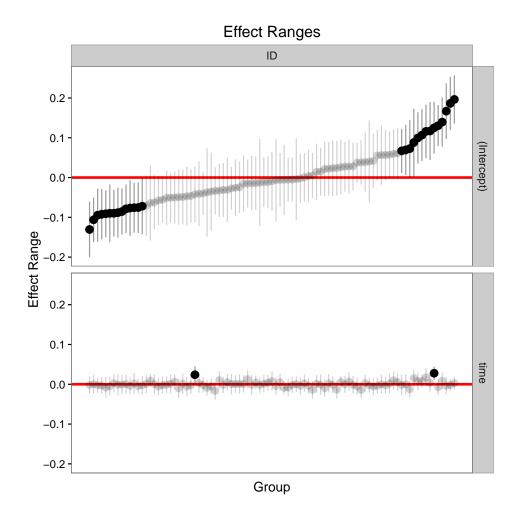
> cell_p1 = plotREsim(cell_re.sim)

> cell_p1



Sample data

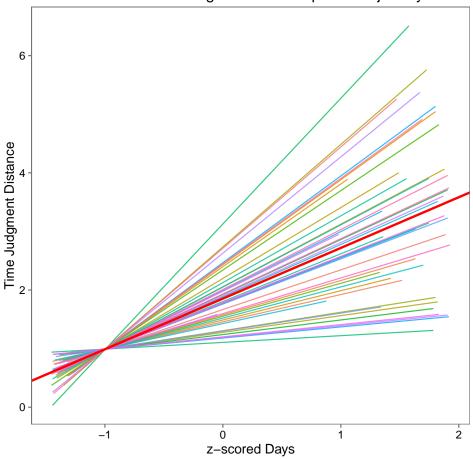
> sample_p1 = plotREsim(sample_re.sim)
> sample_p1



9 Plotting Trajectories

CELL data





Sample data

```
> library(broom)
> sample_fittedvalues = augment(sample_mlm3, alda_sample)
> sample_fittedvalues$ID = as.factor(sample_fittedvalues$ID)
> ggplot(sample_fittedvalues, aes(x = time, y = .fitted)) +
+ theme_few()+
+ geom_line(aes(color = ID), show.legend = F, alpha = 0.8 ) +
+ geom_abline(slope = -0.005727, intercept = 0.222121,
+ color = "red", size = 1)+
+ xlab("Time") + ylab("DMN6") +
+ ggtitle("Sample Data: Plotting Individual Slopes & Trajectory")
>
```

