Longitudinal Analysis for final project

Shih-Ni Prim

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	3. How does the binding strength of the antibodies develop in response to the number of					
	vaccine dosages by treatment? This will be evaluated with a longitudinal analysis by to	est				
	subject.					

1 Data Analysis

1.1 Longitudinal Data Analysis

[This section probably needs some more revisions, since we still have three more lectures.]

As seen in Figure 1, the different time points have different variances (shown in blue), and the means (shown in red) are not in a linear pattern.

First we don't consider treatments but only plot the mean trend over time. The plot shows that binding does vary over time. The red line shows the mean trend over time, and the blue line shows the variance over time. The variance does not seem equal over time, so we use unequal variance over time for the covariance structure.

$$Y_{ij} = \beta_0 + \beta_1 Time_{ij} + e_{ij}$$

Here we use Binding as the response, Time_Point as the time factor, and Drug as the covariates. Random effect for both intercept and slope. Now we want to add one covariate: Drug. We use two indicator variables: D1 and D2, where

$$D1 = \begin{cases} 1 & \text{if Drug} = 1\\ 0 & \text{otherwise} \end{cases}$$

$$D2 = \begin{cases} 1 & \text{if Drug} = 2\\ 0 & \text{otherwise} \end{cases}$$

Assuming that the random effects are the same for each drug, our full model is:

$$Y_{ij} = \beta_0 + \beta_1 Time_{ij} + D1_i(\beta_2 + \beta_3 Time_{ij}) + D2_i(\beta_4 + \beta_5 Time_{ij}) + b_{0i} + b_{1i} Time_{ij} + e_{ij}$$

```
\mathbf{b_i} \sim N \left( 0, \mathbf{D} = \begin{bmatrix} D_{11} & D_{12} \\ D_{12} & D_{22} \end{bmatrix} \right)
\begin{array}{l} \text{Drug 1: } Y_{ij} = \beta_0 + \beta_1 Tim e_{ij} + \beta_2 + \beta_3 Tim e_{ij} + b_{0i} + b_{1i} Tim e_{ij} + e_{ij} \\ \text{Drug 2: } Y_{ij} = \beta_0 + \beta_1 Tim e_{ij} + \beta_4 + \beta_5 Tim e_{ij} + b_{0i} + b_{1i} Tim e_{ij} + e_{ij} \end{array}
Drug 3: Y_{ij} = \beta_0 + \beta_1 Tim e_{ij} + b_{0i} + b_{1i} Tim e_{ij} + e_{ij}
## Linear mixed-effects model fit by REML
##
     Data: dataLDA
             AIC
##
                         BIC
                                  logLik
       3673.651 3749.144 -1823.826
##
##
## Random effects:
     Formula: ~Time Point | id
##
     Structure: General positive-definite, Log-Cholesky parametrization
##
                    StdDev
                                 Corr
## (Intercept) 0.6893734 (Intr)
## Time Point
                   0.6524155 -0.999
## Residual
                    0.2169511
##
## Variance function:
     Structure: Different standard deviations per stratum
     Formula: ~1 | Time Point
     Parameter estimates:
##
## 1.0000000 0.3827704 7.1563614 6.5754859
## Fixed effects: binding ~ Time_Point + D1 + D1:Time_Point + D2 + D2:Time_Point
##
                             Value Std.Error
                                                     DF
                                                             t-value p-value
## (Intercept)
                      -0.0432994 0.3982221 2441 -0.1087318 0.9134
## Time Point
                       0.1772970 0.3772249 2441 0.4700034
                                                                         0.6384
## D1
                      -0.3162408 0.5043030
                                                     17 -0.6270850
                                                                         0.5389
## D2
                      -0.8725346 0.5123761
                                                     17 -1.7029181
                                                                         0.1068
## Time Point:D1 0.2407466 0.4811398 2441 0.5003672
                                                                         0.6169
## Time Point:D2 0.7867662 0.4891206 2441 1.6085323
                                                                        0.1078
## Correlation:
```

```
##
                                             T P:D1
                 (Intr) Tm Pnt D1
                                      D2
## Time Point
                 -0.998
## D1
                 -0.790 0.788
## D2
                 -0.777 0.775 0.614
## Time Point:D1 0.782 -0.784 -0.998 -0.608
## Time Point:D2 0.769 -0.771 -0.608 -0.998
##
## Standardized Within-Group Residuals:
                                   Med
##
           Min
                        Q1
                                                 QЗ
                                                            Max
## -1.18636862 -0.29361355 -0.10681754 0.02325697 15.04537744
## Number of Observations: 2464
## Number of Groups: 20
```

The p-values for Drug and the interaction of Drug and Time_Point are large. So we try another model with Time_Point as the only predictor. [This is skipping the part where we fit only main effect (not interaction) with Drug]

$$\begin{split} Y_{ij} &= \beta_0 + \beta_1 Time_{ij} + b_{0i} + b_{1i} Time_{ij} + e_{ij} \\ \underbrace{\begin{bmatrix} Y_{i1} \\ \vdots \\ Y_{im_i} \end{bmatrix}}_{\mathbf{\hat{Y}_i}} &= \underbrace{\begin{bmatrix} 1 & Time_{i1} \\ \vdots & \vdots \\ 1 & Time_{im_i} \end{bmatrix}}_{\mathbf{\hat{X}_i}} \underbrace{\begin{bmatrix} \beta_0 \\ \beta_1 \end{bmatrix}}_{\mathbf{\hat{Y}_i}} + \underbrace{\begin{bmatrix} 1 & Time_{i1} \\ \vdots & \vdots \\ 1 & Time_{im_i} \end{bmatrix}}_{\mathbf{\hat{Z}_i}} \underbrace{\begin{bmatrix} b_{0i} \\ b_{1i} \end{bmatrix}}_{\mathbf{\hat{b}_i}} + \underbrace{\begin{bmatrix} e_{i1} \\ \vdots \\ e_{im_i} \end{bmatrix}}_{\mathbf{e_i}} \\ \mathbf{b_i} \sim N \left(0, \mathbf{D} = \begin{bmatrix} D_{11} & D_{12} \\ D_{12} & D_{22} \end{bmatrix} \right) \\ \mathbf{e}_{ij} \sim N(0, \mathbf{R}_i = \sigma^2 I_{mi}) \end{split}$$

[need to consider whether time point 2 is the optimal point]

```
## Linear mixed-effects model fit by REML
##
    Data: dataLDA
##
          AIC
                  BIC
                          logLik
     3661.551 3713.83 -1821.776
##
##
## Random effects:
    Formula: ~Time Point | id
##
##
    Structure: General positive-definite, Log-Cholesky parametrization
##
               StdDev
                          Corr
## (Intercept) 0.6628601 (Intr)
## Time Point
               0.6255252 -0.998
## Residual
               0.2163048
##
## Variance function:
```

```
Structure: Different standard deviations per stratum
##
   Formula: ~1 | Time Point
##
##
   Parameter estimates:
##
           1
                     0
                                2
                                          3
## 1.0000000 0.3842252 7.1971216 6.6106513
## Fixed effects: binding ~ Time Point
                    Value Std.Error
                                       DF
                                            t-value p-value
## (Intercept) -0.5031390 0.1871486 2443 -2.688447
                                                     0.0072
## Time Point
                0.5695081 0.1798267 2443
                                          3.166983
                                                     0.0016
   Correlation:
##
##
              (Intr)
## Time_Point -0.998
##
## Standardized Within-Group Residuals:
##
           Min
                        Q1
                                    Med
                                                 Q3
                                                            Max
## -1.15655984 -0.26620653 -0.11153392 0.02881313 15.06729096
##
## Number of Observations: 2464
## Number of Groups: 20
```

This simpler model has lower AIC and BIC, as shown below. So we prefer the model with Time_Point as the predictor and, with the low p-values of the slope of Time_Point, conclude that the binding rates vary over time. In other words, the number of HIV vaccines given do affect the binding rate, but the drugs given do not have significant effects. As seen in Table 1, blah blah...

[Table 1 about here.]

List of Figures

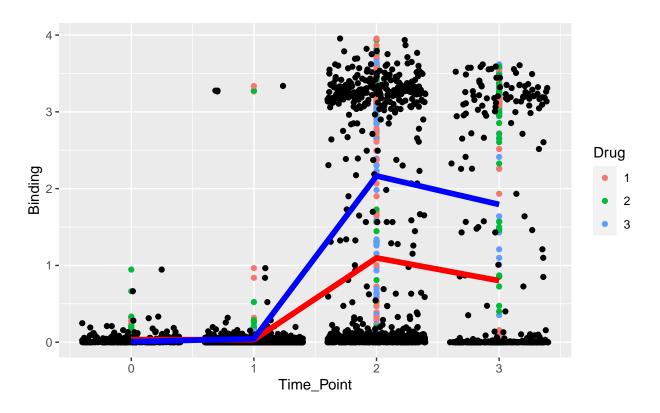


Figure 1: Means and Variances over timepoints

List of Tables

Table 1: AIC and BIC for Longitudinal Models

	df	AIC	df.1	BIC
lda	13	3673.651	13	3749.144
lda2	9	3661.551	9	3713.830