Mixed effects linear modelling

This type of modelling was recommended by the director of data science at GSK. A mixed effect linear model allows for random as well as fixed effects on the variable of interest whereas a standard linear model only allows for fixed effects.

In this data set, each arm of the trial is a subset of patients. Not every patient has been in each arm of the trial which means the way the patients have been split up is a random effect. Patients also didn't have their glucose taken on exactly the same day, also a random effect.

The model allows for these random effects and the variance that may be happening because of them (for example, there may be an unusual amount of people with naturally high glucose in one arm of the trial) to be taken into account.

The summaries of the three models are shown below:

```
Linear mixed-effects model fit by REML
   Data: Trial1A
                    AIC BIC
                                                                 logLik
      16868.24 16931.89 -8424.119
 Random effects:
   Formula: ~1 | usubjid
            (Intercept) Residual
 StdDev: 1.679846 1.23485
 Fixed effects: lbstresn ~ lbdy + actarm + lbdy:actarm
                                                                                        Value Std.Error DF t-value p-value
                                                                           5.860045 0.11867186 2772 49.38024 0.0000
| 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 1867 | 
 lbdy:actarmUMEC/VI 62.5/25 -0.000019 0.00082600 2772 -0.02277 0.9818
                                                                        -0.000209 0.00082991 2772 -0.25189 0.8011
lbdy:actarmVI 25
  Correlation:
                                                                       (Intr) 1bdy aUMEC62 aUMEC/6 acVI25 1:UMEC62 1:UMEC/6 -0.369
lbdy
actarmUMEC 62.5 -0.773 0.285
actarmUMEC/VI 62.5/25 -0.772 0.285 0.597
1bdy:actarmUMEC 62.5 0.288 0.600
                                                                                                                                          0.599
                                                                             0.288 -0.780 -0.369 -0.222 -0.223
 lbdy:actarmUMEC/VI 62.5/25 0.290 -0.786 -0.224 -0.371 -0.225 0.613
                                                                            0.289 -0.782 -0.223 -0.223 -0.370 0.610 0.614
 lbdy:actarmVI 25
 Standardized Within-Group Residuals:
                                              Q1
                                                                                     Med
                                                                                                                            Q3
 -6.26040330 -0.35648115 -0.07097604 0.22262025 14.67328191
 Number of Observations: 4303
 Number of Groups: 1527
```

Linear mixed-effects model fit by REML Data: Trial2A AIC BIC logLik 26380.86 26450.18 -13180.43 Random effects: Formula: ~1 | usubjid (Intercept) Residual 1.359359 1.098172 Fixed effects: lbstresn ~ lbdy + actarm + lbdy:actarm Value Std.Error DF t-value p-value 5.594588 0.07534142 5948 74.25647 0.0000 0.000622 0.00019083 5948 3.25802 0.0011 0.060449 0.10596900 1620 0.57044 0.5685 (Intercept) 1bdv actarmFF/VI 200/25 actarmFF/VI 50/25 0.156012 0.10581065 1620 1.47444 0.1406 actarmVI 25 0.096673 0.10597413 1620 0.91223 0.3618 lbdy:actarmFF/VI 200/25 -0.000627 0.00026713 5948 -2.34896 0.0189 lbdy:actarmFF/VI 50/25 -0.000626 0.00026730 5948 -2.34044 0.0193 1bdy:actarmVI 25 -0.000412 0.00027036 5948 -1.52550 0.1272 Correlation: (Intr) 1bdy aFF/V2 aFF/V5 acVI25 1:FF/2 1:FF/5 1bdy -0.254 actarmFF/VI 200/25 -0.711 0.180 -0.712 0.181 0.506 actarmFF/VI 50/25 actarmVI 25 -0.711 0.180 0.505 0.506 lbdy:actarmFF/VI 200/25 0.181 -0.714 -0.255 -0.129 -0.129 lbdy:actarmFF/VI 50/25 0.181 -0.714 -0.129 -0.251 -0.129 0.510

0.179 -0.706 -0.127 -0.127 -0.252 0.504 0.504

Standardized Within-Group Residuals:

Min Q1 Med Q3 Max -8.0654330 -0.3787987 -0.0735543 0.2569946 11.5295104

Number of Observations: 7576 Number of Groups: 1624

1bdy:actarmVI 25

```
Linear mixed-effects model fit by REML
 Data: Trial3A
      AIC BIC logLik
  26602.79 26672.13 -13291.4
Random effects:
 Formula: ~1 usubjid
         (Intercept) Residual
StdDev: 1.459194 1.096653
Fixed effects: lbstresn ~ lbdy + actarm + lbdy:actarm
Value Std.Error DF t-value p-value
(Intercept) 5.767015 0.07991961 5973 72.16020 0.0000
lbdy 0.000274 0.00018703 5973 1.46597 0.1427
actarmFF/VI 200/25 -0.049152 0.11277208 1610 -0.43585 0.6630
actarmFF/VI 50/25 -0.083182 0.11253593 1610 -0.73916 0.4599
actarmVI 25 -0.159183 0.11244271 1610 -1.41568 0.1571
lbdy:actarmFF/VI 200/25  0.000170  0.00026478 5973  0.64021  0.5221
Correlation:
                           (Intr) 1bdv aFF/V2 aFF/V5 acVI25 1:FF/2 1:FF/5
1bdy actarmFF/VI 200/25 -0.709 0.173 actarmFF/VI 50/25 -0.710 0.173 0.503 actarmVI 25 -0.711 0.173 0.504 0.505
                          -0.244
lbdy:actarmFF/VI 200/25 0.172 -0.706 -0.242 -0.122 -0.122
lbdy:actarmFF/VI 50/25 0.173 -0.709 -0.123 -0.244 -0.123 0.501
                           0.172 -0.704 -0.122 -0.122 -0.241 0.497 0.500
1bdy:actarmVI 25
Standardized Within-Group Residuals:
                    Q1 Med
                                              Q3
-7.01435721 -0.37454169 -0.06663456 0.25715937 11.90392058
Number of Observations: 7591
Number of Groups: 1614
```

It's clear from the intercepts and also the p values that there is no difference in glucose through the trials.

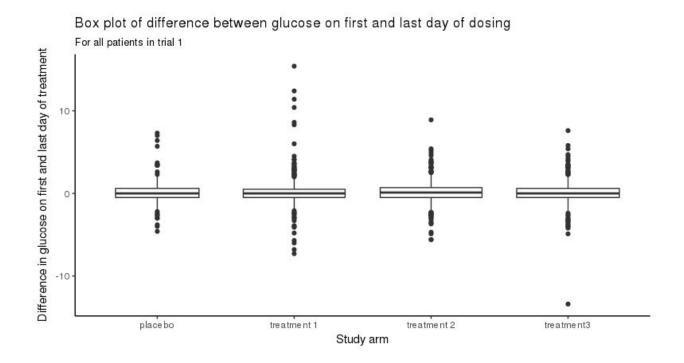
Detailed statistical examination of one trial - further use of statistics

As well as using the model above, GSK asked for one trial to be examined statistically, looking at the absolute differences in glucose values for patients on the first and last days of dosing. This was why the dm data was added to the dataset. The first trial was chosen.

The first dose was identified by pulling the glucose result for the lbdy that was closest to zero. The mean glucose was assigned to any patients where there were two tests done on the same lbdy.

The last dose was identified by subtracting the first dose date (rfxendtc) from the last dose date (rfxstdtc) to calculate which lbdy the last dose was given. Then the glucose result for that lbdy was pulled out.

The differences between these first and last glucose measures were taken for all patients and examined:



This box plot shows that the majority of the differences were near zero.

A further numerical analysis of the differences in glucose on first and last day of dosing for all arms of the trial was performed as well:

actarm	No of patients	Mean of differences	SD of differences	Median of differences
PLACEBO	279	0.08956833	1.347520	0.0000000
UMEC 62.5	416	0.17142856	1.947642	0.0000000
UMEC/VI 62.5/25	413	0.15496368	1.448704	0.0999999
VI 25	421	0.06380953	1.530213	0.0000000

This statistical analysis also shows that the differences were mostly near to zero, showing that nothing interesting is happening to glucose in any arm of the trial.