# Repeated measures analysis

## Repeated measures by profile analysis

- More than one response measurement for each subject. Might be
  - measurements of the same thing at different times
  - measurements of different but related things
- Generalization of matched pairs ("matched triples", etc.).
- Variation: each subject does several different treatments at different times (called crossover design).
- Expect measurements on same subject to be correlated, so assumptions of independence will fail.
- Called repeated measures. Different approaches, but profile analysis uses Manova (set up right way).
- Another approach uses mixed models (random effects).

## **Packages**

```
library(car)
library(tidyverse)
library(lme4) # for mixed models later
```

## Example: histamine in dogs

- 8 dogs take part in experiment.
- Dogs randomized to one of 2 different drugs.
- Response: log of blood concentration of histamine 0, 1, 3 and 5 minutes after taking drug. (Repeated measures.)
- Data in dogs.txt, column-aligned.

### Read in data

```
my_url <- "http://ritsokiguess.site/datafiles/dogs.txt"
dogs <- read_table(my_url)
dogs</pre>
```

```
# A tibble: 8 x 7
 dog
       drug
                    X
                            1h0
                                  1h1
                                        1h3
                                              1h5
  <chr> <chr>
                    <chr> <dbl> <dbl> <dbl> <dbl> <
1 A
       Morphine
                    N
                          -3.22 - 1.61 - 2.3 - 2.53
       Morphine
                    N
2 B
                          -3.91 -2.81 -3.91 -3.91
3 C
       Morphine
                          -2.66 0.34 -0.73 -1.43
4 D
       Morphine
                    N
                          -1.77 -0.56 -1.05 -1.43
5 E
       Trimethaphan N
                          -3.51 - 0.48 - 1.17 - 1.51
6 F
       Trimethaphan N
                          -3.51 0.05 -0.31 -0.51
7 G
       Trimethaphan N
                          -2.66 -0.19 0.07 -0.22
8 H
       Trimethaphan N
                          -2.41 1.14 0.72 0.21
```

## Setting things up

```
response <- with(dogs, cbind(lh0, lh1, lh3, lh5))
response
```

```
1h0 1h1 1h3 1h5
[1,] -3.22 -1.61 -2.30 -2.53
[2,] -3.91 -2.81 -3.91 -3.91
[3,] -2.66 0.34 -0.73 -1.43
[4,] -1.77 -0.56 -1.05 -1.43
[5,] -3.51 -0.48 -1.17 -1.51
[6,] -3.51 0.05 -0.31 -0.51
[7,] -2.66 -0.19 0.07 -0.22
[8,] -2.41 1.14 0.72 0.21
```

## Another way to make response

```
dogs %>% select(starts_with("lh")) %>%
  as.matrix() -> response
response
```

```
1h0 1h1 1h3 1h5
[1,] -3.22 -1.61 -2.30 -2.53
[2,] -3.91 -2.81 -3.91 -3.91
[3,] -2.66 0.34 -0.73 -1.43
[4,] -1.77 -0.56 -1.05 -1.43
[5,] -3.51 -0.48 -1.17 -1.51
[6,] -3.51 0.05 -0.31 -0.51
[7,] -2.66 -0.19 0.07 -0.22
[8,] -2.41 1.14 0.72 0.21
```

### The repeated measures MANOVA

Get list of response variable names; we call them times. Save in data frame.

```
times <- colnames(response)
times

[1] "lh0" "lh1" "lh3" "lh5"

times.df <- data.frame(times=factor(times))
times.df

times</pre>
```

```
1 lh0
2 lh1
```

2 1111

3 1h3

4 1h5

## Fitting the model

```
dogs.1 <- lm(response ~ drug, data = dogs)
dogs.2 <- Manova(dogs.1,
   idata = times.df,
   idesign = ~times
)</pre>
```

## The output (some; there is a lot)

summary(dogs.2)

```
Type II Repeated Measures MANOVA Tests:
Term: (Intercept)
 Response transformation matrix:
    (Intercept)
1h0
lh1
1h3
1h5
Sum of squares and products for the hypothesis:
            (Intercept)
(Intercept)
                285.366
Multivariate Tests: (Intercept)
                Df test stat approx F num Df den Df Pr(>F)
Pillai
                1 0.763467 19.36642 1 6 0.0045648 **
Wilks 1 0.236533 19.36642 1 6 0.0045648 **
Hotelling-Lawley 1 3.227738 19.36642 1 6 0.0045648 **
       1 3.227738 19.36642 1 6 0.0045648 **
Rov
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Term: drug

Response transformation matrix:

### What there is here

- three sets of tests, for
  - times; drug; their interaction
- two *types* of test for each of these:
  - univariate; multivariate
- univariate is more powerful if it applies; if it doesn't, can make adjustments to it

## Sphericity

- ➤ The thing that decides whether the univariate tests apply is called "sphericity".
- This holds if the outcomes have equal variance (to each other) and have the same (positive) correlation across subjects.
- ► Tested using Mauchly's test (part of output)
- If sphericity rejected, there are adjustments to the univariate P-values due to Huynh-Feldt and Greenhouse-Geisser. Huynh-Feldt better if responses not actually normal (safer).

### Univariate tests

times

drug:times

#### ${\tt summary (dogs.2)\$ sphericity.tests}$

summary(dogs.2)\$univariate.tests

Test statistic p-value

0.12334 0.084567

0.12334 0.084567

```
Sum Sq num Df Error SS den Df F value Pr(>F)
(Intercept) 71.342 1 22.1026 6 19.3664 0.004565 **
drug 11.520 1 22.1026 6 3.1272 0.127406
times 26.160 3 2.2534 18 69.6546 4.215e-10 ***
drug:times 5.111 3 2.2534 18 13.6095 7.050e-05 ***
```

### Comments

- ▶ The sphericity test for the interaction is almost significant
- ▶ The H-F adjusted P-value for the interaction is a bit bigger than the univariate one, but still strongly significant.
- ▶ Therefore any lack of sphericity does not affect our conclusion: there is an interaction between drug and time
- ie that the effect of time on log-histamine is different for the two drugs.

### Comments

- ► Here, univariate test with Huynh-Feldt correction to P-value for interaction was 0.00073.
- Significant interaction *is* the conclusion here.
- If the interaction had not been significant:
  - cannot remove interaction with time
  - so look at univariate (better, especially if adjusted for sphericity) tests of main effects in this model

### Next

- ▶ Interaction significant. Pattern of response over time different for the two drugs.
- Want to investigate interaction.

### The wrong shape

But data frame has several observations per line ("wide format"):

```
dogs %>% slice(1:6)
```

```
# A tibble: 6 x 7
 dog
       drug
                          1h0
                               1h1 1h3
                                          1h5
                  х
 <chr> <chr>
                   <chr> <dbl> <dbl> <dbl> <dbl> <dbl>
1 A
       Morphine
                  N
                       -3.22 -1.61 -2.3 -2.53
2 B
       Morphine
                   N -3.91 -2.81 -3.91 -3.91
3 C
       Morphine
                   N -2.66 0.34 -0.73 -1.43
                   N -1.77 -0.56 -1.05 -1.43
4 D
    Morphine
5 E
       Trimethaphan N -3.51 -0.48 -1.17 -1.51
6 F
       Trimethaphan N
                       -3.51 0.05 -0.31 -0.51
```

- ▶ Plotting works with data in "long format": one response per line.
- ➤ The responses are log-histamine at different times, labelled lh-something. Call them all lh and put them in one column, with the time they belong to labelled.

## Running pivot\_longer, try 1

```
# A tibble: 32 x 5
  dog
        drug x
                       time
                                1h
  <chr> <chr> <chr> <chr> <chr> <chr> <chr> <chr> <dbl>
 1 A
        Morphine N
                       1h0 -3.22
2 A
        Morphine N
                       lh1 -1.61
3 A
        Morphine N
                       1h3 -2.3
4 A
        Morphine N
                       lh5 -2.53
5 B
        Morphine N
                       lh0 -3.91
6 B
        Morphine N
                       lh1
                            -2.81
7 B
        Morphine N
                       1h3
                            -3.91
        Morphine N
8 B
                       lh5 -3.91
        Morphine N
9 C
                       lh0
                             -2.66
10 C
        Morphine N
                       lh1
                              0.34
# i 22 more rows
```

### Getting the times

Not quite right: for the times, we want just the numbers, not the letters 1h every time. Want new variable containing just number in time: parse\_number.

```
# A tibble: 32 \times 6
                            1h
  dog
       drug x timex
                                time
  <chr> <chr> <chr> <chr> <chr> <dbl> <dbl>
       Morphine N
1 A
                    1h0 -3.22
2 A
       Morphine N
                 lh1 -1.61
3 A
       Morphine N
                    lh3 -2.3
4 A
       Morphine N
                    lh5 -2.53
5 B
       Morphine N
                    lh0 -3.91
6 B
       Morphine N
                    lh1 -2.81
7 B
       Morphine N
                    1h3
                        -3.91
8 B
       Morphine N
                    lh5
                        -3.91
9 C
       Morphine N
                     lh0
                          -2.66
10 C
       Morphine N
                     lh1
                           0.34
```

## What I did differently

- I realized that pivot\_longer was going to produce something like lh1, which I needed to do something further with, so this time I gave it a temporary name timex (which we actually do use later).
- ▶ This enabled me to use the name time for the actual numeric time.
- This works now, so next save into a new data frame dogs.long.

# Saving the pipelined results

Morphine N

Morphine N

Morphine N

Morphine N

Morphine N

5 B

6 B

7 B

8 B

9 C

```
dogs %>%
 pivot_longer(starts_with("lh"),
             names_to = "timex", values_to = "lh") %>%
 mutate(time = parse_number(timex)) -> dogs.long
dogs.long
# A tibble: 32 x 6
        drug x
                     timex
                              lh
                                 time
  dog
  <chr> <chr> <chr> <chr> <chr> <dbl> <dbl>
        Morphine N
                     1h0 -3.22
 1 A
2 A
        Morphine N
                     lh1 -1.61
3 A
        Morphine N
                     lh3 -2.3
                                    3
4 A
                     lh5 -2.53
                                    5
        Morphine N
```

lh0 -3.91

lh1 -2.81

lh3 -3.91

-2.66

lh5 -3.91

lh0

3

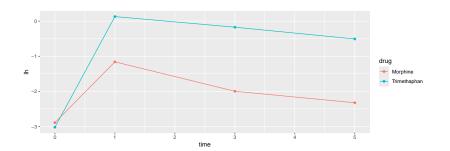
5

### Comments

### This says:

- Take data frame dogs, and then:
- Combine the columns 1h0 through 1h5 into one column called 1h, with the column that each 1h value originally came from labelled by timex, and then:
- ▶ Pull out numeric values in timex, saving in time and then:
- save the result in a data frame dogs.long.

## Interaction plot



### Comments

- Plot mean 1h value at each time, joining points on same drug by lines.
- drugs same at time 0
- after that, Trimethaphan higher than Morphine.
- Effect of drug not consistent over time: significant interaction.

#### Take out time zero

- Lines on interaction plot would then be parallel, and so interaction should no longer be significant.
- ▶ Go back to original "wide" dogs data frame.

```
response <- with(dogs, cbind(lh1, lh3, lh5)) # excl time 0
dogs.1 <- lm(response ~ drug, data = dogs)
times <- colnames(response)
times.df <- data.frame(times=factor(times))
dogs.2 <- Manova(dogs.1,
   idata = times.df,
   idesign = ~times
)</pre>
```

## Results (univariate)

times

times

drug:times

#### summary(dogs.2)\$sphericity.tests

summary(dogs.2)\$pval.adjustments

drug:times 0.3764

Test statistic p-value

0.57597 0.25176

0.57597 0.25176

drug:times 0.7022305 0.1078608639 0.8520467 0.0942573437

2 0.7301

12 3.0929

0.08254 .

GG eps Pr(>F[GG]) HF eps Pr(>F[HF])

0.7022305 0.0003752847 0.8520467 0.0001117394

### Comments

- > sphericity: no problem (P-value 0.25)
- univariate test for interaction no longer significant (P-value 0.082)
- look at main effects:
  - strong significance of time, even after taking out time 0
  - actually not significant drug effect, despite interaction plot

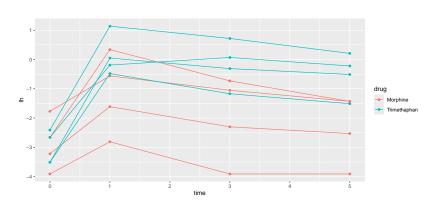
## Is the non-significant drug effect reasonable?

- Plot actual data: 1h against days, labelling observations by drug: "spaghetti plot".
- Uses long data frame (confusing, yes I know):
- ▶ Plot (time,lh) points coloured by drug
- and connecting measurements for each dog by lines.
- ➤ This time, we want group = dog (want the measurements for each *dog* joined by lines), but colour = drug:

```
ggplot(dogs.long, aes(x = time, y = lh,
  colour = drug, group = dog)) +
  geom_point() + geom_line() -> g
```

# The spaghetti plot

g



### Comments

- For each dog over time, there is a strong increase and gradual decrease in log-histamine. The gradual decrease explains the significant time effect after we took out time 0.
- ► The pattern is more or less the same for each dog, regardless of drug. This explains the non-significant interaction.
- Most of the trimethaphan dogs (blue) have higher log-histamine throughout (time 1 and after), and some of the morphine dogs have lower.
- ▶ But two of the morphine dogs have log-histamine profiles like the trimethaphan dogs. This ambiguity is probably why the drug effect is not quite significant.

### Mixed models

- Another way to fit repeated measures
- Subjects (on whom repeated measures taken) are random sample of all possible subjects (random effects)
- Times and treatments are the only ones we care about (fixed effects)
- Use package lme4 function lmer (like lm in some ways)
- Uses long-format "tidy" data

## Fitting the model (uses 1me4)

```
# dogs.long including time zero with categorical timex
dogs.3 <- lmer(lh ~ drug * timex + (1|dog), data=dogs.long)</pre>
```

note specification of random effect: each dog has "random intercept" that moves log-histamine up or down for that dog over all times

# What can we drop?

using drop1:

```
drop1(dogs.3,test="Chisq")
```

Single term deletions

Interaction is very significant. Including time zero, the pattern of log-histamine over time is different for the two drugs (as we found before).

Signif. codes: 0 '\*\*\* 0.001 '\*\* 0.01 '\* 0.05 '.' 0.1 '

### Omitting time zero

Model:

remove it.

Let's pretend we are working at  $\alpha = 0.01$ :

```
dogs.long %>% filter(timex != "lh0") -> dogs.long.no0
dogs.4 <- lmer(lh ~ drug * timex + (1|dog), data=dogs.long
drop1(dogs.4, test = "Chisq")</pre>
```

Single term deletions

lh ~ drug \* timex + (1 | dog)

```
npar AIC LRT Pr(Chi)
<none> 42.119
drug:timex 2 44.771 6.6518 0.03594 *
---
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 '
```

Interaction is not quite significant at  $\alpha = 0.01$ . So we could

## Removing the interaction

```
dogs.5 <- update(dogs.4, . ~ . - drug:timex)</pre>
drop1(dogs.5, test = "Chisq")
Single term deletions
Model:
lh ~ drug + timex + (1 | dog)
      npar AIC LRT Pr(Chi)
<none> 44.771
drug 1 47.489 4.7176 0.02985 *
timex 2 62.972 22.2011 1.51e-05 ***
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 '
```

There is definitely an effect of time, but drug is not quite significant (at  $\alpha=0.01$ ).

### The exercise data

- 30 people took part in an exercise study.
- ► Each subject was randomly assigned to one of two diets ("low fat" or "non-low fat") and to one of three exercise programs ("at rest", "walking", "running").
- There are  $2 \times 3 = 6$  experimental treatments, and thus each one is replicated 30/6 = 5 times.
- Nothing unusual so far.
- ▶ However, each subject had their pulse rate measured at three different times (1, 15 and 30 minutes after starting their exercise), so have repeated measures.

# Reading the data

Separated by tabs:

```
url <- "http://ritsokiguess.site/datafiles/exercise2.txt"</pre>
exercise.long <- read tsv(url)
exercise.long
# A tibble: 90 x 5
     id diet exertype pulse time
  <dbl> <chr> <dbl> <chr> <dbl> <chr>
      1 nonlowfat atrest
                            85 min01
                            85 min15
      1 nonlowfat atrest
3
      1 nonlowfat atrest
                            88 min30
4
      2 nonlowfat atrest
                            90 min01
5
      2 nonlowfat atrest
                            92 min15
6
      2 nonlowfat atrest
                             93 min30
      3 nonlowfat atrest
                             97 min01
8
      3 nonlowfat atrest
                             97 min15
```

94 min30

3 nonlowfat atrest

### Making wide format

pivot\_wider needs: a column that is going to be split, and the column to make the values out of:

Normally pivot\_longer min01, min15, min30 into one column called pulse labelled by the number of minutes. But Manova needs it the other way.

## Setting up the repeated-measures analysis

Make a response variable consisting of min01, min15, min30:

```
response <- with(exercise.wide, cbind(min01, min15, min30))</pre>
```

Predict that from diet and exertype and interaction using lm:

```
exercise.1 <- lm(response ~ diet * exertype,
  data = exercise.wide
)</pre>
```

Run this through Manova:

# Sphericity tests

#### summary(exercise.2)\$sphericity.tests

	Test	statistic	p-value
times		0.92416	0.40372
diet:times		0.92416	0.40372
exertype:times		0.92416	0.40372
diet:exertype:times		0.92416	0.40372

No problem with sphericity; go to univariate tests.

#### Univariate tests

#### summary(exercise.2)\$univariate.tests

```
Sum Sq num Df Error SS den Df
                                                  F value
                                                            Pr(>F)
(Intercept)
                  894608
                                 2085.2
                                            24 10296.6595 < 2.2e-16 ***
diet.
                    1262
                                2085.2
                                            24
                                                  14.5238 0.0008483 ***
exertype
                    8326
                              2 2085.2
                                            24
                                                  47.9152 4.166e-09 ***
diet:exertype
                     816
                              2 2085.2
                                            24
                                                  4.6945 0.0190230 *
times
                    2067
                              2 1563.6
                                            48
                                                  31.7206 1.662e-09 ***
diet:times
                     193
                              2 1563.6
                                            48
                                                   2.9597 0.0613651 .
exertype:times
                    2723
                              4 1563.6
                                            48
                                                  20.9005 4.992e-10 ***
                     614
                              4 1563.6
                                            48
                                                  4.7095 0.0027501 **
diet:exertype:times
               0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Signif. codes:
```

- ▶ The three-way interaction is significant
  - the effect of diet on pulse rate over time is different for the different exercise types

# Making some graphs

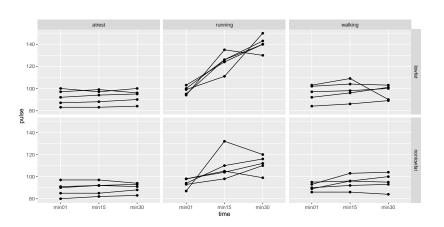
- Three-way interactions are difficult to understand. To make an attempt, look at some graphs.
- Plot time trace of pulse rates for each individual, joined by lines, and make separate plots for each diet-exertype combo.
- ggplot again. Using long data frame:

```
g <- ggplot(exercise.long, aes(
    x = time, y = pulse,
    group = id
)) + geom_point() + geom_line() +
    facet_grid(diet ~ exertype)</pre>
```

★ facet\_grid(diet~exertype): do a separate plot for each combination of diet and exercise type, with diets going down the page and exercise types going across. (Graphs are usually landscape, so have the factor exertype with more levels going across.)

# The graph(s)

g



### Comments on graphs

- For subjects who were at rest, no change in pulse rate over time, for both diet groups.
- ▶ For walking subjects, not much change in pulse rates over time. Maybe a small increase on average between 1 and 15 minutes.
- For both running groups, an overall increase in pulse rate over time, but the increase is stronger for the lowfat group.
- ▶ No consistent effect of diet over all exercise groups.
- No consistent effect of exercise type over both diet groups.
- No consistent effect of time over all diet-exercise type combos.

### "Simple effects" of diet for the subjects who ran

- ▶ Looks as if there is only any substantial time effect for the runners. For them, does diet have an effect?
- Pull out only the runners from the wide data:

```
exercise.wide %>%
  filter(exertype == "running") -> runners.wide
```

Create response variable and do MANOVA. Some of this looks like before, but I have different data now:

```
response <- with(runners.wide, cbind(min01, min15, min30))
runners.1 <- lm(response ~ diet, data = runners.wide)
times <- colnames(response)
times.df <- data.frame(times=factor(times))
runners.2 <- Manova(runners.1,
   idata = times.df,
   idesign = ~times
)</pre>
```

# Sphericity tests

#### summary(runners.2)\$sphericity.tests

```
Test statistic p-value times 0.81647 0.4918 diet:times 0.81647 0.4918
```

No problem, look at univariate tests.

#### Univariate tests

#### summary(runners.2)\$univariate.tests

```
Sum Sq num Df Error SS den Df F value Pr(>F)

(Intercept) 383522 1 339.2 8 9045.3333 1.668e-13 ***
diet 1920 1 339.2 8 45.2830 0.0001482 ***
times 4714 2 1242.0 16 30.3644 3.575e-06 ***
diet:times 789 2 1242.0 16 5.0795 0.0195874 *
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

- ▶ Interaction still significant
  - b dependence of pulse rate on time still different for the two diets

#### How is the effect of diet different over time?

► Table of means. Only I need long data for this:

Result of summarize is data frame, so can save it (and do more with it if needed).

#### Understanding diet-time interaction

► The summary:

summ

```
# A tibble: 6 x 4

# Groups: time [3]
  time diet mean sd
  <chr> <chr> <chr> <chr> <chr> 1 min01 lowfat 98.2 3.70

2 min01 nonlowfat 94 4.53

3 min15 lowfat 124. 8.62

4 min15 nonlowfat 110. 13.1

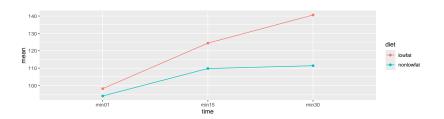
5 min30 lowfat 141. 7.20

6 min30 nonlowfat 111. 7.92
```

- Pulse rates at any given time higher for lowfat (diet effect),
- Pulse rates increase over time of exercise (time effect),
- but the amount by which pulse rate higher for a diet depends on time: diet by time interaction.

#### Interaction plot

▶ We went to trouble of finding means by group, so making interaction plot is now mainly easy:



#### Comment on interaction plot

- The lines are not parallel, so there is interaction between diet and time for the runners.
- ► The effect of time on pulse rate is different for the two diets, even though all the subjects here were running.