

We are fitting this model:  $y_{i,j,g} = \alpha + \theta g + \beta_j + \gamma_j * g + \epsilon_{i,j}$  for  $j = 1, \dots, n$  and  $g = 0, 1$  with  $\beta_1 = \gamma_1 = 0$

- Calculate the expectation  $E(y_{i,j,g})$  for different  $j$  and  $g$ .
- Let  $\mu_{j,g} = E(y_{i,j,g})$ . Then get the AUC minus baseline (baseline expectation is  $\mu_{1,g}$ ) for  $(\mu_{1,g}, \dots, \mu_{n,g})$  when plotted against  $(1, \dots, n)$ . AUC minus baseline is essentially the observed area under the  $(\mu_{1,g}, \dots, \mu_{n,g})$  - area assuming  $\mu_{j,g} = \mu_{1,g}$  for all  $j$ . Let this quantity be  $\text{AUCMB}_g$
- If the output of regression model looks like  $\boldsymbol{\kappa} = (\alpha, \theta, \beta_2, \dots, \beta_n, \theta_2, \dots, \theta_n)$ . Get  $\ell$  such that  $\ell^T \boldsymbol{\kappa} = \text{AUCMB}_1 - \text{AUCMB}_0$ .

To calculate the area, you can use trapezoidal rule as the plot  $(\mu_{1,g}, \dots, \mu_{n,g})$  vs  $(1, \dots, n)$  will look like  $n - 1$  trapezoids placed side by side.

The area of a trapezoid is  $\frac{1}{2}(a + b)h$  with height  $h$  and the top and bottom sides are of length  $a$  and  $b$ .