## Package 'itlt'

December 12, 2019

<b>Title</b> Interaction tree for longitudinal trajectories
<b>Version</b> 0.0.0.9000
<b>Description</b> What the package does (one paragraph).
<b>Depends</b> R (>= 3.1.0), lme4, nlme, splines, partykit (>= 1.0-4)
License What license it uses
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R topics documented:
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## Description

bslme

Mixed effects based model tests trajectories by testing model fitting. Trajectories are assumed to follow mixed effects models. Under the null hypothesis there are only one treatment effect curve for both nodes. Under the alternative, separate treatment effect curves are assumed for both nodes

Calculate test statistic using mixed effects model (LRT based model)

## Usage

```
bslme(D.traj, D.cov, tf, nknot = 5, p.value = 0.05, degree = 3)
```

2 Chi2Normalize

### **Arguments**

D. traj dataset of purely longitudinal observations in wide format

D. cov covariate matrix of intercept, treat, grp, treat \* grp

tf time frame nknot knot number

p.value significance value required for a node to be splitted, default is 1

degree degree of spline coefficients, default is 3

#### Value

(LRT) chi^2 test statistic of df(nknot) under the mixed effects model

Chi2Normalize

Nomalizing a chi $^2$  square statistic from df(n) to df(1)

## Description

The pruning procedure is proposed under the assumption that test statistics at each node are  $chi^2(1)$  distributed.

## Usage

```
Chi2Normalize(t, n)
```

### **Arguments**

t original test statistic

n original degree of freedom

## Value

chi^2 test statistic of df(1) with the same significance level

## **Examples**

```
Chi2Normalize(3, 5)
```

ItltSimulation1 3

ulation1 Simulation for longitudinal datasets
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### **Description**

Simulation for longitudinal datasets

#### Usage

```
ItltSimulation1(N, tf, e = 0.05, p = 0, asigma = 0.1, seed = "1234", type = 1)
```

### **Arguments**

N	sample size
tf	time frame
е	error standard deviation
р	missing value probability
asigma	sd of subject specific random effect
seed	seed for random number

type simulation setting (1: non-linearity, 2: periodicity, 3: non-linearity, 4: no hete-

orogeneity in treatment effect)

#### Value

a simulated longitudinal dataset

#### **Examples**

```
sample <- ItltSimulation1(250, 1:12)</pre>
```

datasets	Itl	tTree	_ *	tree	structured	subgroup	identification	on	longitudinal	
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## Description

Methods implemented include: mixed effects based method (LRT based method), GEE based method, multiple test based method, multivariate multiple regression (mmp) based method. mixed effects and GEE are for regular longitudinal datasets and multiple test based and mmp based method are for intensive longitudinal datasets. This function is based on partynode package. Also interaction trees by scalar based methods (avg, last-k) are also implemented. But the scalar based method needs to have the same data format (see data, fm, tf for details), otherwise regular code for interaction tree could be used

Also listed in the example is comparison with glmer-tree, which can also deal with subgroup analysis in longitudinal data.

4 IthTree

#### Usage

```
ItltTree(data, fm, tf, split.covs, nknot = 5, p.value = 1,
  delta = 0.1, nCutpoints = 20, minsplit = 20, size.limit = 10,
  maxdepth = 3, details = "TRUE", alpha = 2.5, model = "bslme")
```

#### **Arguments**

data dataset in wide format, please see fm and time frame for column name restrictions. Also data must have a column named "id", otherwise the first column will be specified to be "id" fm formula of the form "response name ~ treatment name". data must contain column names of the response with all its time frames. For instance, if fm = "y~treatment", tf = 1:12, then columns names in the dataset must include y1, y2,..., y12. And these longitudinal observations will be used as reponse for subgroup identfication tf time frame split.covs splitting covariates, vector of strings nknot knot numbers, for multiple test based and mmp based methods, nknot <= 0 means automatic selection of knot numbers using GCV p.value significance level for a node to be considered, default is 1 delta lower bound of the ratio of the size of the child node and the parent node, default is 0.1 number of cutoff points for a continuous splitting covariate, default is 20 nCutpoints minsplit minimum number of samples for a node to be considered for splitting, default is size.limit minimum size for a node, default is delta \* minsplit maxdepth maximum depth of the tree, default is 4 details whether details in the treee building process will be printed, default is FALSE alpha tuning parametering in the selection of knot numbers using smoothing splines,

specific for multiple test based method and MMP based method, default is 2

## Value

model

identified tree of partynode type

#### **Examples**

```
library(itlt)
data <- ItltSimulation1(250, 1:12, type = 2)
ItltTree(data, as.formula(y~treatment), 1:12, paste0("X", 1:10))</pre>
```

method to be implemented.

knot.select 5

knot.select	Selection of number of knots in multiple test base and mmp based methods

## Description

For intensive longitudinal dataset (multiple test based method and mmp based method), a preprocessing step using smoothing splines is used. Generalized cross validation (GCV) is used for knot number selection.

## Usage

```
knot.select(D.traj, tf, alpha = 2)
```

### **Arguments**

D. traj dataset consists purely of longitudinal observations

tf time frame

alpha penalization term in GCV

#### Value

mean and standard deviation of GCV of each possible knot number

## **Description**

For multiple test based and MMP based methods, preprocess using smoothing splines are the first step

### Usage

```
spline.preprocess(D.traj, tf, nknot, alpha)
```

## Arguments

D. traj dataset consists purely of original longitudinal observations

tf time frame nknot knot number

alpha penalization term in GCV

## Value

new longitudinal dataset with fitted spline coefficients

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