

Components of variance

- ▶ Example: 1-way layout/ k -group comparison/ 1-way ANOVA
- ▶ $y_{tr} = \mu + \alpha_t + \epsilon_{tr}$, $r = 1, \dots, R; t = 1, \dots, T$, $\epsilon_{tr} \sim (0, \sigma^2)$
- ▶ $\hat{\alpha}_t = \bar{y}_{t.} - \bar{y}_{..}$, under constraint $\sum \alpha_t = 0$
- ▶ $\text{var}(\bar{y}_{t.} - \bar{y}_{s.}) = \frac{2\sigma^2}{R}$
- ▶ $\hat{\sigma}^2 = s^2 = \sum_{r,t} (y_{tr} - \bar{y}_{t.})^2 / T(R - 1)$
- ▶ ANOVA:

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- ▶ ANOVA:

Source	df	SS	$E(MS)$
betw	$T-1$	$\sum_{t,r} (\bar{y}_{t.} - \bar{y}_{..})^2$	$\sigma^2 + k$
w:th	$T(R-1)$	$\sum_{t,r} (y_{tr} - \bar{y}_{t.})^2$	σ^2
$R \sum \alpha_t^2 / (T-1)$			\neq (ntbc)

Change model parameterization

▶ $y_{tr} = \mu + b_t + \epsilon_{tr}$, $\epsilon_{tr} \sim (0, \sigma^2)$, $b_t \sim (0, \sigma_b^2)$

(ind.)

▶ $SS_b =$

▶ ANOVA unchanged

▶ $E(MS_b) =$

$\text{cor}(y_{tr}, y_{ts})$

Change model parameterization

- ▶ $y_{tr} = \mu + b_t + \epsilon_{tr}$, $\epsilon_{tr} \sim (0, \sigma^2)$, $b_t \sim (0, \sigma_b^2)$

$$\sum (\bar{y}_i - \bar{y})^2 \sim \chi_{n-1}^2$$

- ▶ $SS_b = \sum_t \sum_r (\bar{y}_{t.} - \bar{y}_{..})^2 = \sum_t R^2 (\bar{y}_{t.} - \bar{y}_{..})^2$

$$\sim (\sigma^2 + R\sigma_b^2) \chi_{T-1}^2$$

- ▶ ANOVA unchanged
- ▶ $E(MS_b) =$

$$\begin{aligned} \text{var } \bar{y}_{t.} &= \text{var } \frac{\sum y_{t.}}{R} \\ &= \frac{\text{var } \sum (b_t + \epsilon_{t1})}{R^2} \\ &= \dots = \end{aligned}$$

$$\text{cor}(y_{tr}, y_{ts})$$

Change model parameterization

▶ $y_{tr} = \mu + b_t + \epsilon_{tr}, \quad \epsilon_{tr} \sim (0, \sigma^2), \quad b_t \sim (0, \sigma_b^2)$

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$$\text{cor}(y_{tr}, y_{ts})$$

Change model parameterization

$$\rho = 0 \leq \rho \leq 1$$

▶ $y_{tr} = \mu + b_t + \epsilon_{tr}, \quad \epsilon_{tr} \sim (0, \sigma^2), \quad b_t \sim (0, \sigma_b^2)$

▶ $SS_b =$

▶ ANOVA unchanged

▶ $E(MS_b) =$

Intra class Correlation $R = \frac{\sum \alpha_t^2}{T-1}$

$$E(MS) = \frac{\sigma^2 + R\sigma_b^2}{\sigma^2 + \sigma_b^2} + \epsilon_{ts}$$

bet w $T-1$
with $T(R-1)$

$$\frac{\sigma_b^2}{\sigma_b^2 + \sigma^2} = \rho = \frac{\text{cor}(y_{tn}, y_{ts})}{\sqrt{v_1} \sqrt{v_2}} = \frac{\text{cor}(b_t + \epsilon_{tn}, b_t + \epsilon_{ts})}{\sqrt{v_1} \sqrt{v_2}}$$

Inference

- ▶ Under $H_0 : \sigma_b^2 = 0$:

F-test

$$y \sim N(\mu, \Sigma)$$

$$\left| -\frac{1}{F-1} \leq p \leq 1 \right|$$
$$\Sigma \begin{pmatrix} \square & & \\ & \square & \\ & & \square \end{pmatrix}$$

- ▶ Estimation of σ^2 and σ_b^2

- ▶ Estimation of σ_b^2/σ^2 using F distribution

- ▶ Estimation of μ :

- ▶ See Example 9.14: **Exercise:** verify CI for ratio

Inference

- ▶ Under $H_0 : \sigma_b^2 = 0$: $E(MS_W) = \sigma^2$ $\hat{\sigma}^2 = MS_W$

- ▶ Estimation of σ^2 and σ_b^2 $E(MS_b) = \sigma^2 + R\sigma_b^2$

m.o.m.

$$\frac{1}{R} (MS_b - MS_W) = \hat{\sigma}_b^2$$

- ▶ Estimation of σ_b^2/σ^2 using F distribution
- ▶ Estimation of μ :
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$$\frac{MS_b / (\sigma^2 + R\sigma_b^2)}{MS_w / \sigma^2} \sim F_{T-1, T(R-1)}$$

p. 450

97% CI

$(-0.01, 1.34)$

Inference

- ▶ Under $H_0 : \sigma_b^2 = 0$:
- ▶ Estimation of σ^2 and σ_b^2
- ▶ Estimation of σ_b^2/σ^2 using F distribution

- ▶ Estimation of μ : $E(\bar{y}_{..}) = \mu$ $\text{var } \bar{y}_{..} = \frac{\sigma^2 + R\sigma_b^2}{RT}$

- ▶ See Example 9.14: **Exercise**: verify CI for ratio

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Fixed or random effects?

- ▶ depends on context
- ▶ one rule of thumb:
 - ▶ which is of interest: mean or variance?
 - ▶ nested factors are often modelled with random effects
 - ▶ are levels of factor in one group same as levels of factors in another group?

Fixed or random effects?

- ▶ depends on context

▶ one rule of thumb: *if factor levels are a random sample of all possible levels*

- ▶ which is of interest: mean or variance?

- ▶ **nested** factors are often modelled with random effects

- ▶ are levels of factor in one group same as levels of factors in another group?

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Sch

1

2

3

4

- ▶ which is of interest: mean or variance?

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- ▶ are levels of factor in one group same as levels of factors in another group?

0 1 2 3 4

0

Example: several nested levels of variation p.450

- ▶ response: success of a surgical procedure (“measured on ...”)
- ▶ patients surgeons hospitals
- ▶ $y_{hsp} =$

Example: several nested levels of variation p.450

- ▶ response: success of a surgical procedure (“measured on ...”)

- ▶ patients

$p: 1, \dots, P$

- surgeons

$s: 1 \dots S$

- hospitals

$h: 1 \dots H$

- ▶ $y_{hsp} =$

Example: several nested levels of variation p.450

- ▶ response: success of a surgical procedure (“measured on ...”)
- ▶ patients surgeons hospitals

$$y_{hsp} = \mu + b_h + e_{hs} + \varepsilon_{hsp}$$

$$E(y_{hsp}) = \begin{array}{l} \mu \quad \text{all random} \\ \mu + b_h \quad \text{if } e, \varepsilon \sim (\quad), \sim \\ \mu + b_h + e_{hs} \quad \varepsilon \sim \end{array}$$

... fixed or random?

- ▶ $y_{hsp} = \mu + b_h + e_{hs} + \epsilon_{hsp}$

- ▶ $E(y_{hsp}) =$

- ▶ See Table 9.23 and columns of expected mean squares

... fixed or random?

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... fixed or random?

- ▶ $y_{hsp} = \mu + b_h + e_{hs} + \epsilon_{hsp}$ $p = 1, \dots, P$
- ▶ $E(y_{hsp}) =$ $s = \dots$
- $h =$

est σ^2 , σ_e^2 , σ_b^2 under suitable $= 15^{-1}$

$$\tilde{\sigma}^2 = \frac{\sum_{i=1}^n (x_i - \bar{x})^2}{n-1} \quad \text{var}(\tilde{\sigma}^2) = \frac{2\sigma^4}{n-1}$$

- ▶ See Table 9.23 and columns of expected mean squares

How well can we estimate a variance?



Example: randomized blocks with replications

▶ $y_{tbr} = \mu + \alpha_t + \beta_b + (\alpha\beta)_{tb} + \epsilon_{tbr}$

(crossed r.e.) B



▶ ANOVA:

Example: randomized blocks with replications

$y_{tbr} = \mu + \alpha_t + \beta_b + (\alpha\beta)tb + \epsilon_{tbr}$
 $E(MS)$

\bar{r} blocks

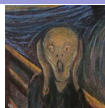
ANOVA:

		fixed	①	rand.
tut	T-1	$\sigma^2 + \sum \alpha_t^2$	$\frac{BR}{T-1}$	$\sigma^2 + R\sigma_{AB}^2$
blk	B-1	$\sigma^2 + \sum \beta_b^2$	$\frac{TK}{B-1}$	$\sigma^2 + RT\sigma_B^2$
t x b	$(T-1)(B-1)$	$\sigma^2 + \sum_{t,b} (\alpha\beta)_{tb}^2$	$\frac{R}{(T-1)(B-1)}$	$\sigma^2 + R\sigma_{AB}^2$
within cell	$TB(R-1)$	σ^2		σ^2

$\beta \sim (0, \sigma_B^2)$ $(\alpha\beta) \sim (0, \sigma_{AB}^2)$

MS_t / MS_{AB}

Split plot experiments



p455

One design, often RB, at 'whole plot' level

Second design, often with random effects, at subplot level

Example 9.15

whole plots is 1 exp t

Sub plots is another

≥ 2
levels
of var²

	①	F	②
rec	MS_r	MS_{-} / MS_{mr}	temp
mix	MS_m		temp \times rec
$r \times mix$	MS_{mv}		residual

Linear mixed effects models

v. general

▶ $y = X\beta + Zb + \epsilon$

$n \times 1$ $n \times p$ $p \times 1$ fixed eff.

$Z_{n \times q} \leftarrow$ design
 $b_{q \times 1} \leftarrow$ random

▶ Assumptions:

▶ $y | b \sim$

▶ $y \sim$

▶ See Example 9.16 – note imbalance

Linear mixed effects models

▶ $y = X\beta + Zb + \epsilon$ $\underline{\epsilon} \perp \underline{b}$

$n \times 1$

▶ Assumptions: $\underline{\epsilon} \sim N(0, \Omega)$: $\underline{b} \sim N_q(0, \Sigma_b)$
 $\rightarrow \epsilon \sim N(0, \sigma^2 I)$

▶ $y | b \sim$

▶ $y \sim$

▶ See Example 9.16 – note imbalance

Linear mixed effects models

- ▶ $y = X\beta + Zb + \epsilon$ app - multi level model
 - repeated measures
 - longitudinal data
 - components of var
- ▶ Assumptions:

▶ $y | b \sim N(X\beta + Zb, \Omega)$ (ntbc)

▶ $y \sim N(X\beta, Z\Omega_b Z^T + \Omega)$

- ▶ See Example 9.16 – note imbalance

Linear mixed effects models

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Linear mixed effects models

▶ $y = X\beta + Zb + \epsilon$

▶ Assumptions:

▶ $y | b \sim$

▶ $y \sim$

▶ See Example 9.16 – note imbalance

not equal
of
reps

... Example 9.16

Example 9.16 (Longitudinal data) A short longitudinal study has one individual allocated to the treatment and two to the control, with observations

$$y_{1j} = \beta_0 + b_1 + \varepsilon_{1j}, \quad y_{21} = \beta_0 + b_2 + \varepsilon_{21}, \quad y_{3j} = \beta_0 + \beta_1 + b_3 + \varepsilon_{3j}, \quad j = 1, 2.$$

Thus there are two measurements on the first and third individuals, and just one on the second. The b_j represent variation among individuals and the ε_{ij} variation between measures on the same individuals. If the b 's and ε 's are all mutually independent with variances σ_b^2 and σ^2 , then

$$\begin{pmatrix} y_{11} \\ y_{12} \\ y_{21} \\ y_{31} \\ y_{32} \end{pmatrix} = \begin{pmatrix} 1 & 0 \\ 1 & 0 \\ 1 & 0 \\ 1 & 1 \\ 1 & 1 \end{pmatrix} \begin{pmatrix} \beta_0 \\ \beta_1 \end{pmatrix} + \begin{pmatrix} 1 & 0 & 0 \\ 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \\ 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} b_1 \\ b_2 \\ b_3 \end{pmatrix} + \begin{pmatrix} \varepsilon_{11} \\ \varepsilon_{12} \\ \varepsilon_{21} \\ \varepsilon_{31} \\ \varepsilon_{32} \end{pmatrix},$$

and this fits into formulation (9.12) with $\Omega_b = \sigma_b^2 I_3$ and $\Omega = \sigma^2 I_5$. Here ψ comprises the scalar σ_b^2/σ^2 , and hence the variance matrix

$$\Omega + Z\Omega_b Z^T = \begin{pmatrix} \sigma_b^2 + \sigma^2 & \sigma_b^2 & 0 & 0 & 0 \\ \sigma_b^2 & \sigma_b^2 + \sigma^2 & 0 & 0 & 0 \\ 0 & 0 & \sigma_b^2 + \sigma^2 & 0 & 0 \\ 0 & 0 & 0 & \sigma_b^2 + \sigma^2 & \sigma_b^2 \\ 0 & 0 & 0 & \sigma_b^2 & \sigma_b^2 + \sigma^2 \end{pmatrix}$$

may be written as

$$\begin{pmatrix} 1 + \psi & \psi & 0 & 0 & 0 \end{pmatrix}$$

... Example 9.16

Inference

- ▶ $y \sim N(X\beta, Z\Omega_b Z^T + \Omega) = N(X\beta, \sigma^2\Upsilon^{-1})$
- ▶ log-likelihood function
- ▶ constrained m.l.e.'s
- ▶ REML

Inference

▶ $y \sim N(X\beta, \underline{Z\Omega_b Z^T + \Omega}) = N(X\beta, \sigma^2 \Upsilon^{-1})$ Ψ par. in Υ

▶ log-likelihood function

$$l(\beta, \Psi) = -\frac{n}{2} \log \sigma^2 + \frac{1}{2} \log |\Upsilon| - \frac{1}{2\sigma^2} (y - X\beta)^T \Upsilon (y - X\beta)$$

▶ constrained m.l.e.'s

$$\hat{\beta}_\Psi, \hat{\sigma}_\Psi^2 : \hat{\beta}_\Psi = (X^T \Upsilon X)^{-1} X^T \Upsilon y \quad \hat{\sigma}_\Psi^2 = \frac{1}{n} (y - X\hat{\beta}_\Psi)^T \Upsilon (y - X\hat{\beta}_\Psi)$$

▶ REML

$$l(\hat{\beta}_\Psi, \hat{\sigma}_\Psi^2, \Psi) = l_p(\Psi)$$

Inference

▶ $y \sim N(X\beta, Z\Omega_b Z^T + \Omega) = N(X\beta, \sigma^2 \Upsilon^{-1})$

▶ log-likelihood function $-\frac{1}{2\sigma^2} (y - X\beta)^T \Upsilon (y - X\beta)$

▶ constrained m.l.e.'s $-\frac{n}{2} \log \sigma^2 + \frac{1}{2} \log |\Upsilon|$

▶ $l_{\text{REML}}(\beta, \sigma^2, \psi) = l(\beta, \sigma^2, \psi) + \left(\frac{p}{2}\right) \log \sigma^2 - \frac{1}{2} \log |X^T \Upsilon X|$

Inference

▶ $y \sim N(X\beta, Z\Omega_b Z^T + \Omega) = N(X\beta, \sigma^2\Upsilon^{-1})$

▶ log-likelihood function

$$\sigma_{REML}^2 = \frac{(y - X\hat{\beta})^T \hat{\Upsilon} (y - X\hat{\beta})}{n-p}$$

▶ constrained m.l.e.'s

REML restr'd max. lik.

fixes the ^{divisor} ~~problems~~ w max lik
est. of σ^2 , & ψ

Inference

▶ $y \sim N(X\beta, Z\Omega_b Z^T + \Omega) = N(X\beta, \sigma^2 \Upsilon^{-1})$

▶ prediction:

$$E(b | y) = (Z^T \Omega^{-1} Z + \Omega_b^{-1})^{-1} Z^T \Omega^{-1} (y - X\beta)$$

$$\text{var}(b | y) = (Z^T \Omega^{-1} Z + \Omega_b^{-1})^{-1}$$

▶ $\tilde{b} =$

Inference

▶ $y \sim N(X\beta, Z\Omega_b Z^T + \Omega) = N(X\beta, \sigma^2\Upsilon^{-1})$

$\hat{\Omega}$ $\hat{\Omega}_b$ $\hat{\sigma}^2$...

▶ prediction:

$$E(b | y) = (Z^T \Omega^{-1} Z + \Omega_b^{-1})^{-1} Z^T \Omega^{-1} (y - X\beta)$$

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▶ $\tilde{b} = \left(Z^T \hat{\Omega}^{-1} Z + \hat{\Omega}_b^{-1} \right)^{-1} Z^T \hat{\Omega}^{-1} (y - X\hat{\beta})$

Inference

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$$E(b | y) = (Z^T \Omega^{-1} Z + \Omega_b^{-1})^{-1} Z^T \Omega^{-1} (y - X\beta)$$

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▶ $\tilde{b} =$

Example 9.17

▶ $y_{ij} = \mu + b_j + \epsilon_{ij}, \quad j = 1, \dots, p; i = 1, \dots, q$

▶ $\Omega =$ $\Omega_b =$

▶ $X =$ $Z =$

▶ $\tilde{b}_i = \frac{\bar{y}_{i.} - \bar{y}_{..}}{\sqrt{p}}$ $\text{var}(\tilde{b}_i) =$

Example 9.17

▶ $y_{ij} = \mu + b_i + \epsilon_{ij}, \quad j = 1, \dots, q; \quad i = 1, \dots, q$

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Example 9.17

$y_{ij} = \mu + b_i + \epsilon_{ij}, \quad j = 1, \dots, n_i; \quad i = 1, \dots, q$

1. way

$\Omega = \sigma^2 I_n \quad \Omega_b = \sigma_b^2 \cdot I_2$

$Z^b \sim 2 \times 1$
 $n \times q$

$X = \begin{pmatrix} 1 \\ \vdots \\ 1 \end{pmatrix} \quad Z = \begin{pmatrix} 1 & 0 & 0 \\ \vdots & \vdots & \vdots \\ 1 & 0 & 0 \\ \vdots & \vdots & \vdots \end{pmatrix}$

$\phi = 1$

$\tilde{b}_i = \frac{\bar{y}_i - \bar{y}_{..}}{\left(1 + \frac{\hat{\sigma}^2}{n \cdot \hat{\sigma}_b^2}\right)}$

$\text{var}(\tilde{b}_i) = \frac{1}{\frac{1}{\hat{\sigma}_b^2} + \frac{n_i}{\hat{\sigma}^2}}$

Example 9.18

- ▶ repeated measurements on the 30 individuals, at 5 time points
- ▶ might expect that regression relationship against time is similar for each individual, subject to random variation
- ▶ model $y_{jt} = \beta_0 + b_{j0} + (\beta_1 + b_{j1})x_{jt} + \epsilon_{jt}$, $t = 1, \dots, 5$
- ▶ x_{jt} takes values 0, 1, 2, 3, 4 for $t = 1, 2, 3, 4, 5$
- ▶ same for each j
- ▶ `data(rat.growth, library="SMPracticals")`
- ▶ $(b_{j0}, b_{j1}) \sim N_2(0, \Omega_b)$, $\epsilon_{jt} \sim N(0, \sigma^2)$ independent
- ▶ two fixed parameters β_0, β_1
- ▶ four variance/covariance parameters:
 $\sigma_{b_0}^2, \sigma_{b_1}^2, \text{cov}(b_0, b_1), \sigma^2$

Example 9.18

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- ▶ x_{jt} takes values 0, 1, 2, 3, 4 for $t = 1, 2, 3, 4, 5$
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- ▶ `data(rat.growth, library="SMPracticals")`
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wkr.

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... Example 9.18

- ▶ maximum likelihood estimates of fixed effects:
 $\hat{\beta}_0 = 156.05(2.16), \hat{\beta}_1 = 43.27(0.73)$
- ▶ weight in week 1 is estimated to be about 156 units, and average increase per week estimated to be 43.27
- ▶ there is large variability between rats: estimated standard deviation of 10.93 for intercept, 3.53 for slope
- ▶ there is little correlation between the intercepts and slopes
- ▶

```
library(MASS) # this is included the standard R distribution
library(SMPracticals) # this has various data sets from Davison's book
library(ellipse) # but I got an error the first time and had to download an additional
library(SMPracticals) # and now it works
data(rat.growth) # for Example 9.18
rat.growth[1:10,] # to see what it looks like, and to see variable names
with(rat.growth, plot(y ~ week, type="l"))
separate.lm = lm(y ~ week + factor(rat)+ week:factor(rat), data = rat.growth) # fit sep
rat.mixed = lmer(y ~ week + (week|rat), data = rat.growth) # REML is the default
summary(rat.mixed) # compare Table 9.28
```


Principles (C&D, §7.2 “Non-specific effects”)

- ▶ “aspects of the system under study that may well correspond to systematic differences in the variables being studied, but which are of no, or limited, direct concern”
- ▶ examples: clinical trial carried out at several centres; agricultural field trials at a number of different farms; sociological study in a number of different countries; laboratory experiments with different sets of apparatus
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C&D, §7.2.2 “Stable treatment effect”

- ▶ model:

$$E(Y_{tci}) = \alpha_c + x_{ci}^T \beta + \delta_t$$

- ▶ no treatment / centre interaction
- ▶ should α_c be ?fixed? or ?random?
- ▶ “effective use of a random-effects representation will require estimation of the variance component corresponding to the centre effects”
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CARLY WEEKS

From Thursday's Globe and Mail

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Tom Jefferson^{1,*}, Mark A Jones², Peter Doshi³, Chris B Del Mar⁴, Carl J Heneghan⁵, Rokuro Hama⁶, Matthew J Thompson⁵

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Published Online: 18 JAN 2012