

# Index

adjustifient for covariance approach, continuous	causai reiationships 105
outcome variables 83	causality criteria 1–2
software packages 282–91	"ceiling" effects, continuous outcome variables
alternative methods, missing data analysis	166, 292–4
234–5	changes, modeling of see model of changes
alternative models	Chi-square test 74
autoregressive model 107-8	see also McNemar test
comparison with other alternative models	classification of subjects with different
116–17	developmental trajectories 301-4
comparison to standard model 108–14	clinical trials see experimental studies
dichotomous outcome variables 138–9	Cochran's Q test 121, 123–4
experimental study 117–18	cohort effects 8–10
model of changes 105–7	"combination" approach 193-6
overview 108	comparison of groups see group comparisons
time-lag model 103–5	compound symmetry assumption see sphericity
Amsterdam Growth and Health Longitudinal	assumption
Study 117–18, 153–60	conditional model <i>see</i> autoregressive model
analysis of covariance 167–8	confounding effects 7–13, 15, 102
experimental studies 170–2, 176,	continuous outcome variables
181–2	comments 42–3
longitudinal 188–92, 195–6, 200–1	comparing groups 35–7
multivariate (MANCOVA) 184–5	example dataset 38–41
ANOVA (analysis of variance) 24, 33–4	"univariate" approach, a numerical example
see also univariate analysis of variance	37–8
area under the curve (AUC) 182–3	different contrasts 45–6
autoregressive correlation structure 58–9	example dataset 46–8
autoregressive model 107–8, 138–9	experimental studies
comparison with longitudinal analysis of	with more than one follow-up measurement
covariance 188–92	179–201
comparison with time-lag model	with only one follow-up measurement
116–17	165–76
GEE analysis with 109–12	more than two measurements 20–3
mixed model analysis using 113–14	example dataset 29–34
mixed model untilysis using 115-11	numerical example 27–9
Barthel index 294–6	shape of relationship between an outcome
Surtifier fridex 251 0	variable and time 26–7
categorical outcome variables	univariate approach, a numerical example
example 143–6	23–6
imputation methods 224–5	non-parametric equivalent of MANOVA for
modeling of time 91–3	repeated measurements 48–50
more than two measurements 142–3	example dataset 50
relationships with other variables 146–53	non-parametric equivalent of paired <i>t</i> -test
software 281–2	18–19
two measurements 141–2	example dataset 19–20
two measurements 141-2	champic dataset 13-20

316



post-hoc procedures 44	more than two measurements 121
example dataset 44–5	relationships with other variables
relationships with other variables 51	alternative models 138–9
comparison between GEE and mixed model	comparison between GEE and mixed model
analysis 81–5	analysis 136–8
example dataset 53–5	example dataset using GEE and mixed mode
GEE analysis 57–68	analysis 128–36
longitudinal methods 55–7	sophisticated methods 126-8
mixed model analysis 69-81	"traditional" methods 125–6
"traditional" methods 51–3	sample size calculations 238, 239
sample size calculation 237–8	two measurements 119–20
time modeling 86–93	"difference" contrast 48
two measurements 16–17	dispersion (scale) parameter, GEE analysis 64, 129
example dataset 17–18	156
univariate vs. multivariate approach 34–5	drop-outs see missing data
contrasts (within-subjects) 45–6	
examples of different 46–8	epsilon (sphericity coefficient) 31–2
"one-within" design 32–3	error sum of squares see sum of squares
post-hoc procedures 48	estimation procedures
correlation structures	GEE and mixed model comparisons 82
choice of working 57-60, 61-3	maximum likelihood 80–1
for "count" outcome variable 154-8	penalized quasi-likelihood (PQL) 279–80
for dichotomous outcome variables 128-33	restricted maximum likelihood (REML) 73-4,
different structures, results with 66-8	254–6
exchangeable, results of using 63-6	"eta squared", effect magnitude, MANOVA
software extensions for mixed model analysis	33
84	example datasets 2–4
"count" outcome variables 153	exchangeable correlation structure 58
comparison between GEE and mixed model	GEE analysis with 92, 99
analysis 160–1	results of linear GEE analysis using
example datasets 153-4	63–6
GEE analysis 154–8	results of Poisson GEE analyses 156-8
mixed model analysis 158-60	exchangeable covariance structure 282
software packages 281–2	example dataset 283–8
Cox proportional hazards regression for recurrent	experimental studies 6-7, 13-15, 163-5
events 208–10	comments 210–11
cross-over trials 14–15	continuous outcome variables
cross-sectional imputation methods 222	more than one follow-up measurement
cross-sectional (traditional) analysis 125-6	179–200
categorical outcome variables 146-7	only one follow-up measurement
continuous outcome variables 51–5	165–76
"count" outcome variables 153	dichotomous outcome variables 201-10
dichotomous outcome variables 125-6	explained variance 13, 33, 41, 64-5
in experimental studies 210–11	•
summary statistics 182–3	F-statistic 22–3
,	ANOVA example 23–6
data augmentation (DA) 226-7	MANOVA for repeated measurements
data structures 4	29–34
development over time see time modeling	"fit" of a model 116–17
developmental trajectories, classification of	indicators 255-6, 262, 270-1
301–4	and log (restricted) likelihood value 74
dichotomous outcome variables	"floor" effects, continuous outcome variables 166,
comparing groups 121	292–4
example dataset 122	example dataset 294–8
comparing groups 124–5	follow-up measurements 163–5
development over time 122–4	studies with more than one 179–80
experimental studies 201	dichotomous outcome variables 201–10
other approaches 208–10	MANOVA for repeated measurements
simple analysis 202–3	183–5
sophisticated analysis 203–7	sample size calculations 238–9
imputation methods 224–5	simple analysis 180–2
<u> -</u>	± ,



follow-up measurements (cont.)	last value carried forward (LVCF) 222,
sophisticated analysis 187–200	225–8
summary statistics 182–3	latent class growth analysis (LCGA) 303
studies with only one 165–70	latent class growth mixture modeling (LCGMM)
example dataset 170–6	303
Friedman test statistic 48–50	learning/test effects 11–12
	likelihood ratio test 74-6, 88-9, 135, 160
GEE (generalized estimating equations) 57	linear GEE analysis see GEE, continuous outcome
alternative models 109–12	variables
continuous outcome variables	linear mixed model analysis see mixed model
comparison with mixed model analysis	analysis, continuous outcome variables
81–5	log (restricted) likelihood value 74
different correlation structures 66–8	logistic GEE analysis 128–33
regression coefficients for covariates 60-1	comparison with mixed model analysis
results of GEE analysis 63–6	136–8
selection of correlation structure 61–3	"count" outcome variables, software for 282
software packages 243–9	intervention effects 203–7
correlation structure, choice of correct 57–60	software packages 249–53
"count" outcome variables 154–8	logistic mixed model analysis
comparison with mixed model analysis	dichotomous outcome variables 133–6
160–1	comparison with logistic GEE analysis
dichotomous outcome variables 128–33	136–8
comparison with mixed model analysis 136–8	missing data 231–4
intervention effects 203–7	software packages 267–80
software packages 249–53	intervention effects 203–7
missing data 218–21	logistic regression analysis, dichotomous outcome
comparison with mixed model analysis 235–6	variables 126–8 "long term exposure" to coverintes 51, 54
time modeling 86–93	"long-term exposure" to covariates 51, 54,
adjustment for time 99–102	126
group comparisons 95–9	longitudinal analysis of covariance 188–92
generalized linear model (GLM) see MANOVA for	longitudinal imputation methods 222
repeated measurements	longitudinal logistic regression 126–8
GENMOD procedure, SAS software 244, 249–50	longitudinal statistical methods 55–7
GLLAMM procedure, Stata software 148, 281–2,	longitudinal studies 1
294	see also experimental studies
Greenhouse–Geisser method, sphericity 31–2	longitudinal tobit regression 293–7
group comparisons, development over time 95–9	LVCF (last value carried forward) 222
categorical outcome variables 143	example illustrating 225–8
continuous outcome variables 35–41	)
dichotomous outcome variables 121	MANCOVA (multivariate analysis of covariance)
"proportion of change" 124–5	for repeated measurements 184–5
	MANOVA (multivariate analysis of variance) for
hazard ratio 209–10	repeated measurements
"Helmert" contrast 48	contrasts 45–8
"hot-deck" imputation method 222	drawbacks 42–3
Huber–White sandwich estimator 59	experimental studies 183–5
	missing data 219–21, 225
imputation methods, missing data	"one-within" design 20–3
alternative approaches 234–5	non-parametric equivalent (Friedman test)
comments 234	48–50
continuous outcome variables 221-4	"one-within, one-between" design 35-41
dichotomous and categorical outcome variables	post-hoc procedures 44–5
224–5	shape of the relationship between outcome
example dataset 225–34	variable and time 26–7
independent correlation structure 57–8	numerical example 27–9
results of GEE analyses using 129–33	results from example dataset 29–33
results of Poisson GEE analyses 156–8	results from "naïve" ANOVA analysis 33-4
independent sample <i>t</i> -test 180–1	univariate approach within 23–6, 34–5
missing data analysis 216–17	Markov model <i>see</i> autoregressive model
inter-period correlation coefficient (IPC) 12–13	maximum likelihood estimation see restricted
intervention effects see experimental studies	maximum likelihood (REML)



McNemar test 120	dichotomous outcome variables 231-4
limitations of 122	(in)stability issues 229–30
multivariate extension of 121	multiple longitudinal design 9–10
mean, regression to 166–70	multivariate analysis of covariance (MANCOVA)
effect of ignoring, example dataset 170-3	for repeated measurements 184-5
missing data 212–14	multivariate analysis of variance see MANOVA
analysis of determinants for 216-18	
analysis performed on datasets with 218-19	NLMIXED procedure, SAS 268–71
example dataset 219–21	non-parametric tests 18-19, 48-50
conclusions 236	
GEE analysis vs. mixed model analysis 235-6	observational studies 6, 7
generating datasets with 215	example dataset 12-13
ignorable or informative 214–15	other confounding effects 11–12
imputation methods	period and cohort effects 8-10
alternative approaches 234–5	odds ratios 126, 203–7
comments 234	interpretation of 129, 147, 149-50
continuous outcome variables 221-4	"one-within" design (MANOVA) 29-34
dichotomous and categorical outcome	Friedman test 48–50
variables 224–5	"one-within, one-between" design, group
example dataset 225–34	comparisons 35–7
mixed model analysis 69–70	results from example dataset 38-41
alternative models 113–14	"univariate" approach, numerical example 37-8
categorical outcome variables 148-53	outcome variables with upper or lower censoring
continuous outcome variables 70-2	292–4
comments 80–1	example 294–300
comparison with GEE analysis 81–5	remarks 300–1
example datasets 73–80	overdispersion 162
missing data 226-30	
software 253–67	paired t-test 16–18
"count" outcome variables 158–60	penalized quasi-likelihood (PQL), estimation
comparison with GEE analysis 160–1	procedure 272–4, 279–80
dichotomous outcome variables	period (time of measurement) effects 8
comparison with GEE analysis 136–8	Poisson regression analysis, "count" outcome
experimental studies 203-7	variables 153–4
missing data 231–4	GEE analysis 154–8
relationship with several covariates 133–6	vs. mixed model analysis 160–1
software 267–80	mixed model analysis 158–60
missing data 218-19, 220-1, 234	vs. longitudinal two-part model 299–300
vs. GEE analysis 235–6	post-hoc procedures, MANOVA 44–5, 48
MLwiN (multilevel analysis for windows)	posterior predictive distribution, missing data 224
mixed model analysis	"proportion of change"
continuous outcome variables 264–6	categorical outcome variables 142–3
dichotomous outcome variables 278–80	example 143–6
model of changes 105–7, 138–9	dichotomous outcome variables
comparison with other alternative models	example 122–5
116–17	group comparisons 121
example dataset 108–9	more than two measurements 121
data structure 109	two measurements 120
GEE analysis 109–12	proportional hazards regression for recurrent
mixed model analysis 113–14	events 208–10
experimental study 117–18	prospective cohort studies 6
modeling of time see time modeling	
multilevel analysis see mixed model analysis	quadratic development over time 89–91, 96
multinomial logistic mixed model analysis	example datasets 294–7
148–53	"quasi-causal" relationships 103
GLLAMM software procedure 281–2	quasi-likelihood estimation procedures 57, 272–4,
multinomial logistic regression analysis 147–8	279–80
multiple imputation, missing data 223–4	D cofermo madroca
in combination with mixed model analysis	R software package
226–9	GEE analysis
reasons for combining 229	continuous outcome variables 245–7



R software package (cont.)	GEE analysis with dichotomous outcome
dichotomous outcome variables package 251	variables
mixed model analysis	R 251
continuous outcome variables 258-9	SAS 249–50
dichotomous outcome variables 271-4	SPSS 252–3
random coefficient analysis see mixed model	Stata 249
analysis	summary 253
randomized controlled trials (RCTs) 14-15	mixed model analysis with continuous outcome
see also experimental studies	variables
recurrent events, Cox proportional hazards	MLwiN 264-6
regression 208–10	R 258–9
regression to the mean phenomenon 166–70	SAS 254–6
effect of ignoring 170–3	SPSS 260-4
relative change 168–70	Stata 253–4
relative risk 202	summary 266–7
and hazard ratios 209-10	mixed model analysis with dichotomous
and odds ratios 203	outcome variables 267–8
REML (restricted maximum likelihood) 73-4	MLwiN 278-80
compared to maximum likelihood estimation	R 271–4
80–1	SAS 268-71
in software packages 254-6, 259, 266-7	SPSS 274-8
"repeated" contrast 48	Stata 268
reproducibility of measurements 12–13	summary 280
research questions as basis for analysis 2	Solomon four group design 14
"residual change" analysis 168	sophisticated analytical methods 126–8, 148,
restricted maximum likelihood (REML)	187–200, 203–7
estimation see REML	sphericity assumption 22–3
robustness, GEE analysis 59, 66	example dataset 29–34
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Greenhouse–Geisser adjustment 31–2
sample size calculations 237–40	SPIRIT study 297–300
example 240–2	SPSS software package
SAS software package	GEE analysis
GEE analysis	continuous outcome variables 247–8
continuous outcome variables 244	dichotomous outcome variables 252–3
dichotomous outcome variables 249–50	mixed model analysis
mixed model analysis	continuous outcome variables 260–4
continuous outcome variables 254–6	dichotomous outcome variables 274–8
dichotomous outcome variables 268-71	Stata software package
scale parameter, GEE analysis 64, 129, 156	GEE analysis
semirobust standard error 66	continuous outcome variables 243–4
signed rank sum test (Wilcoxon) 18–20	dichotomous outcome variables 249
simple analytical methods, dichotomous outcome	mixed model analysis
variables	continuous outcome variables 253–4
comparing groups 121	dichotomous outcome variables 268
example dataset 122–5	(stationary) m-dependent correlation structure 58
experimental studies 202–3	statistical notation 4
more than two measurements 121	statistical prior knowledge 2
two measurements 119–20	structural equation modeling 301–2
"simple" contrast 46–8	Stuart–Maxwell test 141–2
single imputation methods 221–3	example dataset 143–4
software packages 4, 243	sum of squares 24–6
"adjustment for covariance" approach 282–3	individual 28, 34, 70–1
example 283–91	"univariate" approach numerical example 37–8
categorical and "count" outcome variables	summary statistics 182–3
281–2	survival approaches 208–10
GEE analysis with continuous outcome variables	
R 245–7	t-tests
SAS 244	independent samples 180–1
SPSS 247–8	missing data analysis 216–17
Stata 243–4	paired 16–18
summary 249	non-parametric equivalent of 18–20
,	± 100 000 000 000 000 000 000 000 000 00



#### 321 Index

test/learning effects 11-12 time of measurement (period) effects 8 multiple longitudinal design 9-10 time-lag model 103-5, 138-9 comparison with autoregressive model 116–17 GEE analysis 109-12 mixed model analysis 113-14 time modeling adjustment for time 99-102 comparing groups 95-9 development over time 86-93 more than two measurements 20-34 shape of relationship 26-7 therapy effect at different time points 196-200 two measurements 16–20 tobit regression analysis 293-7 "traditional" methods 51-3, 125-6, 146 transformation "factors" 27-9 trials see experimental studies two measurements adjustment for covariance between categorical outcome variables 141-2

continuous outcome variables 16-17 definition of change 165-6 example dataset 17-18 Wilcoxon signed rank sum test 18-20 dichotomous outcome variables 119-20 see also MANOVA for repeated measurements two-part regression models 293-301 univariate analysis of variance numerical examples "one-within, one-between" design 37-41 simple longitudinal dataset 23-6 sphericity assumption 22-3 vs. multivariate approach 34-5 unpaired t-test see independent sample t-test unstructured correlation structure 59, 156-8 unstructured covariance structure 283

Wald statistic 126, 134, 265 Wilcoxon signed rank sum test 18–20 working correlation structures *see* correlation structures

zero-inflated Poisson regression 293

results from using 283-91