

UC Irvine ISI-BUDS 2023 Day 10: Mixed-Effects Models

Zhaoxia Yu

2023-07-21

Motivating
Example

From LM to LME

LM, LME, GLM,
and GLMM

LME Examples:
Example 1

LME Examples:
Example 2

LME Examples:
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GLMM: Example
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Learning Objectives

- ▶ Motivating Example
- ▶ LM, LME, GLM, and GLMM
- ▶ LME Examples: Examples 1 - 3
- ▶ Generalized Linear Mixed-Effects Model (GLMM): Example 4
- ▶ The slides are based on my published work:
<https://doi.org/10.1016/j.neuron.2021.10.030>
https://yu-zhaoxia.github.io/MM_in_Neuroscience/

Motivating Example

Example 1: Data

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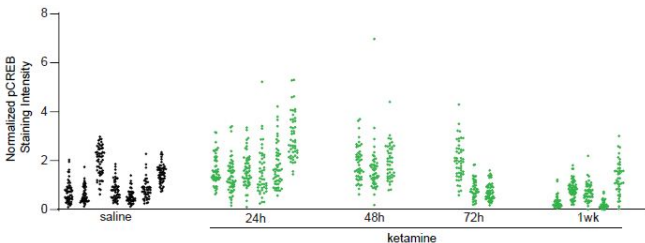
LME Examples:
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- ▶ 1200 neurons from 24 mice; 5 conditions/groups



Example 1: Data

```
Ex1=read.csv("https://www.ics.uci.edu/~zhaoxia/Data/BeyondTandANOVA/Example1.txt", head=T)
```

```
#Do not forget to factor the treatment IDs and animal IDs  
#This is particularly important for the treatment_idx,  
#else the values will be treated as numerical values, rather than levels  
Ex1$treatment_idx = as.factor(Ex1$treatment_idx)  
Ex1$midx = as.factor(Ex1$midx)  
head(Ex1)
```

```
##           res treatment_idx midx  
## 1 1.6326840             1      1  
## 2 0.9698389             1      1  
## 3 0.5184931             1      1  
## 4 0.3031273             1      1  
## 5 0.5815271             1      1  
## 6 0.5001287             1      1
```

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Example 1: Data Visualization

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► boxplots by R base graphics

```
#Use base graphics
mycolors=rep(1:5, c(7,6,3,3,5)) #different colors for different treatment groups

#a basic plot of boxplots by mice
#Mice in the same treatment groups use the same color
boxplot(res-midx, data=Ex1, col=mycolors, xaxt="n")
axis(1, at = 1+c(1, 8, 14, 17, 20),
      labels = c("baseline", "24h", "48h", "72h", "1wk"))

#boxplot with jitter
boxplot(res-midx, data=Ex1, col=0, xaxt="n")
axis(1, at = 1+c(1, 8, 14, 17, 20),
      labels = c("baseline", "24h", "48h", "72h", "1wk"))
stripchart(res ~ midx, vertical = TRUE, data = Ex1,
           method = "jitter", add = TRUE, pch = 20, col = mycolors)
```

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From LM to LME

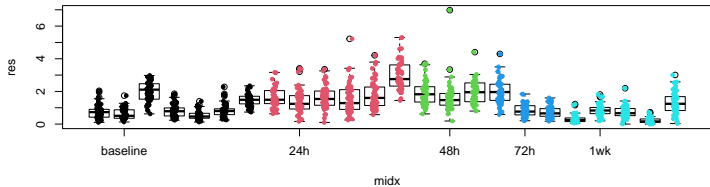
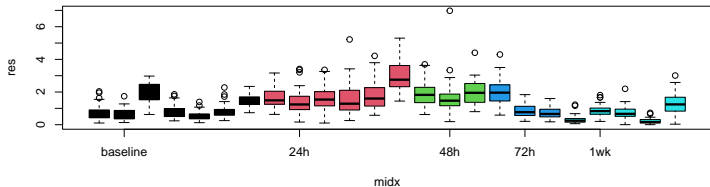
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Violin plots generated by the vioplot package

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```
par(mfrow=c(2,1)) #split the plot window to two vertically-stacked ones
vioplot(res-midx, data=Ex1, col=mycolors, xaxt = "n")
axis(1, at = 1+c(1, 8, 14, 17, 20),
     labels = c("baseline", "24h", "48h", "72h", "1wk"))

#violin plot with jitters
vioplot(res-midx, data=Ex1, col=0, xaxt="n")
stripchart(res ~ midx, vertical = TRUE, data = Ex1,
           method = "jitter", add = TRUE, pch = 20, col = mycolors)
axis(1, at = 1+c(1, 8, 14, 17, 20),
     labels = c("baseline", "24h", "48h", "72h", "1wk"))
```


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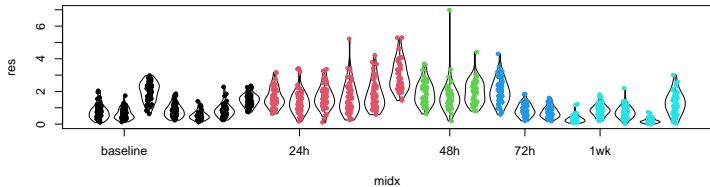
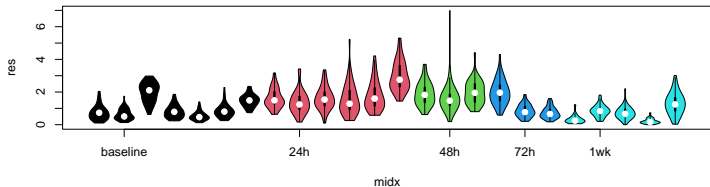
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Fancy plots generated by ggplot2 package

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```
plot1=ggplot(Ex1, aes(x = midx, y = res, fill=treatment_idx)) +  
  geom_violin()  
#boxplot within violin plot  
plot2=ggplot(Ex1, aes(x = midx, y = res, fill=treatment_idx)) +  
  geom_violin()+  
  geom_boxplot(width=0.1)  
grid.arrange(plot1, plot2, ncol=1, nrow=2)#library(gridExtra)
```

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From LM to LME

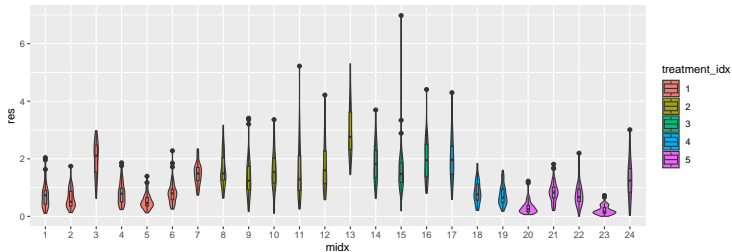
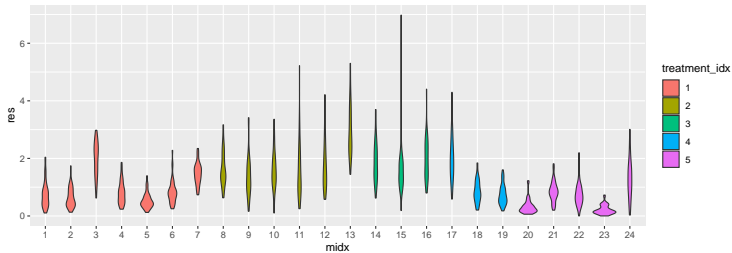
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Example 1: The “Familiar” Analysis

```
summary(aov(res~treatment_idx, data=Ex1))
```

```
##                Df Sum Sq Mean Sq F value Pr(>F)
## treatment_idx   4  246.6   61.66  108.1 <2e-16 ***
## Residuals     1195  681.6    0.57
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
summary(lm(res~treatment_idx, data=Ex1))
```

```
##
## Call:
## lm(formula = res ~ treatment_idx, data = Ex1)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -1.7076 -0.5283 -0.1801  0.3816  5.1378
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   1.02619   0.03997  25.672 < 2e-16 ***
## treatment_idx2 0.78286   0.05868  13.340 < 2e-16 ***
## treatment_idx3 0.81353   0.07551  10.774 < 2e-16 ***
## treatment_idx4 0.16058   0.07349   2.185  0.0291 *
## treatment_idx5 -0.36047   0.06266  -5.753 1.11e-08 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 0.7553 on 1195 degrees of freedom
```

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Example 1: The “Familiar” Approach for Null Data

- ▶ Is the familiar approach valid? We evaluate the method using data generated under the **null** hypothesis
- ▶ We can generate a null data set by permuting the treatment group labels of the animals
- ▶ We generate 1000 null data sets and check how many times the familiar approach will reject the null hypothesis of no group difference

Example 1: The “Familiar” Approach for Null Data

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```
treatment=as.factor(rep(1:5, c(7,6,3,3,5)))
ncell=sapply(split(Ex1, Ex1$midx), dim)[1,]
#generate pseudo (permuted) 1000 times by randomly
#shuffling the treatment labels across mice
pvalues=rep(NA, 1000)#initialize a vector of p-values
for(i in 1:1000) {
  Ex1.perm = data.frame(res=Ex1$res,
                        treatment_idx=rep(sample(treatment),ncell), midx=Ex1$midx)
  pvalues[i]=anova(lm(res~treatment_idx, data=Ex1.perm))$"Pr(>F)"[1] }
```

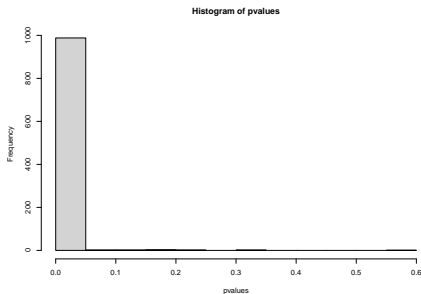
Example 1: P-values using 1000 Null Data sets

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► What does the histogram suggest?

```
hist(pvalues)
```



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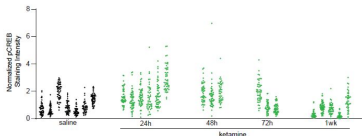
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Why does LM fail for Example 1?

- ▶ This because the observations are not independent
- ▶ We can compute Intra-Class Correlation (ICC) to quantify the magnitude of clustering due to animal effects.

	Saline (7 mice)	24h (6 mice)	48h (3 mice)	72h (3 mice)	1wk (5 mice)
# of cells	357.000000	309.000000	139.000000	150.000000	245.000000
ICC	0.6209487	0.3300633	0.017803	0.628109	0.5369458



ICC Analysis of Example 1

- ▶ The ICC indicates that the dependency due to clustering is substantial.
- ▶ Therefore, the 1,200 neurons should not be treated as 1,200 independent cells.
- ▶ When dependence is not adequately accounted for, the type I error rate can be much higher than the pre-chosen level of significance.

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From LM to LME

LM (incorrect!) for Example 1

- ▶ Consider Example 1. Let
 - ▶ Y_{ij} indicate the j th observed response of the i th mouse.
 - ▶ x_{ij} be the treatment label, with $x_{ij} = 1$ for baseline, $x_{ij} = 2$ for 24 hours, $x_{ij} = 3$ for 48 hours, $x_{ij} = 4$ for 72 hours, and $x_{ij} = 5$ for 1 week after ketamine treatments.
- ▶ In the inner mathematical computation, four dummy variables, which take value 0 or 1, are generated:
 $x_{ij,1} = 1$ for 24 hours, $x_{ij,2} = 1$ for 48 hours, $x_{ij,3} = 1$ for 72 hours, and $x_{ij,4} = 1$ for 1 week after ketamine treatments, respectively.

$$Y_{ij} = \beta_0 + x_{ij,1}\beta_1 + \dots + x_{ij,4}\beta_4 + \epsilon_{ij},$$
$$i = 1, \dots, 24; j = 1, \dots, n_i;$$

where n_i is the number of observations from the i th mouse.

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LME for Example 1

- ▶ The 1200 observations are **clustered** by animal. We account for the resulting **dependence** by adding an animal specific effect, as follows:

$$Y_{ij} = \beta_0 + x_{ij,1}\beta_1 + \dots + x_{ij,4}\beta_4 + u_i + \epsilon_{ij},$$
$$i = 1, \dots, 24; j = 1, \dots, n_i;$$

where

- ▶ u_i indicates the deviance between the overall intercept β_0 and the mean specific to the i th mouse
- ▶ ϵ_{ij} represents the deviation in pCREB immunoreactivity of observation (cell) j in mouse i from the mean pCREB immunoreactivity of mouse i
- ▶ $(\beta_0, \beta_1, \beta_2, \beta_3, \beta_4)$ are assumed to be **fixed** but unknown
- ▶ (u_1, \dots, u_{24}) are treated as independent and identically distributed **random** variables from a normal distribution with mean 0 and a variance parameter that reflects the variation across animals.

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LME for Example 1

- ▶ Similar to the treatment variable, for the animal ID variable, the users do not need to define the dummy variables, which are generated by R automatically in its inner working.
- ▶ Thus, equivalently, one could write the previous equation by using a vector $(z_{ij,1}, \dots, z_{ij,24})$ of dummy variables for the cluster/animal memberships such that $z_{ij,k} = 1$ for $i = k$ and 0 otherwise:

$$Y_{ij} = \beta_0 + x_{ij,1}\beta_1 + \dots + x_{ij,4}\beta_4 + z_{ij,1}u_1 + \dots + z_{ij,24}u_{24} + \epsilon_{ij},$$

$i = 1, \dots, 24; j = 1, \dots, n_i;$

LME for Example 1

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- ▶ Y_{ij} is modeled by three components:
 - ▶ the fixed-effects from the covariates $(x_{xij,1}, \dots, x_{ij,4})$ and the overall intercept β_0 , which is the population mean of the reference group in this example
 - ▶ the random-effects due to the clustering $(z_{ij,1}, \dots, z_{ij,24})$
 - ▶ the random errors ϵ_{ij} 's

R Packages for LME

- ▶ Two major packages are 'nlme' and 'lme4'.
- ▶ Syntax:
 - ▶ `'nlme::lme(res~treatment_idx, data= Ex1, random = ~ 1|midx)'`
 - ▶ `'lme4::lmer(res ~ treatment_idx+(1|midx), data=Ex1)'`
- ▶ Note that, similar to the fixed effects, for the random-effects, we don't need to create the dummy variables. This will be done internally by R.
- ▶ For the fixed-effects (treatment_idx here), make sure that it is a factor, not numerical, as the levels "1-5" denote different time points
- ▶ For the random-effects from "midx" (mice), R treated it as a factor with different levels (animals)

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LM, LME, GLM, and GLMM

LM and LME: Matrix Format

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- ▶ LM: $Y = X\beta + \epsilon$
 - ▶ a linear predictor $X\beta$
 - ▶ random errors ϵ are independent, have a zero mean and a constant variance.
 - ▶ $\epsilon \sim N(0, \sigma^2\mathbf{I})$ is used for deriving t- and F-tests.
Typically this assumption is not very critical as long as the sample size is not too small
- ▶ LME: $Y = X\beta + Z\mathbf{u} + \epsilon$
 - ▶ fixed-effects: a linear predictor $X\beta$
 - ▶ random-effects: $Z\mathbf{u}$, where $\mathbf{u} \sim N(0, G)$. E.g., $G = \sigma_b^2\mathbf{I}$.
 - ▶ random errors: $\epsilon \sim N(0, \sigma^2\mathbf{I})$, independent with \mathbf{u} .

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GLM and GLMM

- ▶ The components of GLM:
 - ▶ a linear predictor $X\beta$
 - ▶ a link function to connect $E(Y|X)$ and $X\beta$:
 $g(E(Y|X)) = X\beta$
 - ▶ a distribution for Y given $E(Y|X)$
- ▶ The components of GLMM:
 - ▶ fixed-effects: a linear predictor $X\beta$
 - ▶ random-effects: $Z\mathbf{u}$, where $\mathbf{u} \sim N(0, G)$. E.g., $G = \sigma_b^2 \mathbf{I}$.
 - ▶ a link function to connect $E(Y|X, \mathbf{u})$ and $X\beta$:
 $g(E(Y|X, \mathbf{u})) = X\beta + Z\mathbf{u}$
 - ▶ a distribution for Y given $E(Y|X)$

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```
# The nlme:lme function specifies the fixed effects in the formula  
# (first argument) of the function, and the random effects  
# as an optional argument (random=). The vertical bar | denotes that  
# the cluster is done through the animal id (midx)  
obj.lme=lme(res-treatment_idx, data= Ex1, random = ~ 1|midx, method="ML")  
summary(obj.lme)$tTable
```

##	Value	Std.Error	DF	t-value	p-value
## (Intercept)	1.0008500	0.1750995	1176	5.7158919	1.382236e-08
## treatment_idx2	0.8191952	0.2577129	19	3.1787124	4.944475e-03
## treatment_idx3	0.8427397	0.3200466	19	2.6331777	1.638113e-02
## treatment_idx4	0.1896571	0.3197681	19	0.5931081	5.601033e-01
## treatment_idx5	-0.3202969	0.2713859	19	-1.1802269	2.524757e-01

► The results from LME is more realistic

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```
summary(obj.lme)
```

```
## Linear mixed-effects model fit by maximum likelihood
## Data: Ex1
##      AIC      BIC    logLik
## 2272.961 2308.592 -1129.481
##
## Random effects:
## Formula: ~1 | midx
##      (Intercept) Residual
## StdDev:  0.4545821 0.5995347
##
## Fixed effects: res ~ treatment_idx
##      Value Std.Error DF   t-value p-value
## (Intercept)  1.0008500 0.1750995 1176  5.715892  0.0000
## treatment_idx2  0.8191952 0.2577129   19  3.178712  0.0049
## treatment_idx3  0.8427397 0.3200466   19  2.633178  0.0164
## treatment_idx4  0.1896571 0.3197681   19  0.593108  0.5601
## treatment_idx5 -0.3202969 0.2713859   19 -1.180227  0.2525
## Correlation:
##      (Intr) trtm_2 trtm_3 trtm_4
## treatment_idx2 -0.679
## treatment_idx3 -0.547  0.372
## treatment_idx4 -0.548  0.372  0.300
## treatment_idx5 -0.645  0.438  0.353  0.353
##
## Standardized Within-Group Residuals:
##      Min      Q1      Med      Q3      Max
## -2.5410173 -0.5737059 -0.1133680  0.4733263  8.8578521
##
## Number of Observations: 1200
## Number of Groups: 24
```

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```
anova(obj.lme)
```

```
##           numDF denDF  F-value p-value  
## (Intercept)      1  1176 179.66421 <.0001  
## treatment_idx    4    19   5.89455 0.0029
```

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- ▶ Research question: determine how in vivo calcium (Ca^{++}) activity of PV cells (measured longitudinally by the genetically encoded Ca^{++} indicator GCaMP6s) changes over time after ketamine treatment
- ▶ Study: Ca^{++} event frequencies were measured at 24h, 48h, 72h, and 1 week after ketamine treatment in four mice
- ▶ Want to compare Ca^{++} event frequency at 24h to the other three time points.
- ▶ In total, Ca^{++} event frequencies of 1,724 neurons were measured.

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Example 2: Data

```
library(nlme)
library(lme4)
library(lmerTest)
Ex2=read.csv("https://www.ics.uci.edu/~zhaoxia/Data/BeyondTandANOVA/Example2.txt", head=T)
Ex2$treatment_idx=Ex2$treatment_idx-4
Ex2$treatment_idx=as.factor(Ex2$treatment_idx)
### covert the variable of mouse IDs to a factor
Ex2$midx=as.factor(Ex2$midx)
```

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Example 2: Wrong analysis

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```
lm.obj=lm(res-treatment_idx, data=Ex2)
summary(lm.obj)$coefficients
```

```
##              Estimate Std. Error  t value    Pr(>|t|)
## (Intercept)  0.71490545 0.01233741  57.9461618 0.000000e+00
## treatment_idx2 -0.07802047 0.01701121 -4.5864155 4.835037e-06
## treatment_idx3  0.00914741 0.01718859  0.5321791 5.946707e-01
## treatment_idx4  0.04971562 0.01633230  3.0440051 2.369903e-03
```

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LME Examples:
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LME Examples:
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Example 2: Wrong analysis

- ▶ The LM (including ANOVA, t-test) analysis results indicate
 - ▶ significantly reduced Ca^{++} activity at 48h relative to 24h with $p = 4.8 \times 10^{-6}$
 - ▶ significantly increased Ca^{++} activity at 1week compared to 24h with $p = 2.4 \times 10^{-3}$
 - ▶ However, if we account for repeated measures due to cells clustered in mice using LME, the changes are no longer significant

Example 2: LME

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```
lmer.obj=lmerTest::lmer(res~treatment_idx+(1|midx), data= Ex2, REML="FALSE")
summary(lmer.obj)$coefficients
```

##	Estimate	Std. Error	df	t value	Pr(> t)
## (Intercept)	0.699786009	0.03484986	4.901964	20.0800262	6.756672e-06
## treatment_idx2	-0.017490109	0.01726513	1723.485832	-1.0130306	3.111877e-01
## treatment_idx3	0.009353984	0.01657856	1720.292658	0.5642219	5.726767e-01
## treatment_idx4	0.029448530	0.01656107	1719.621372	1.7781780	7.555129e-02

Example 2: LM vs LME

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Estimated changes of Ca⁺ event frequency (the baseline is 24h after treatment)

	48h	72h	1wk
LM est	-0.078 ± 0.017	0.009 ± 0.017	0.050 ± 0.016
LM p	4.8×10^{-6}	0.595	2.4×10^{-3}
LME est	-0.017 ± 0.017	0.009 ± 0.017	0.029 ± 0.017
LME p	0.311	0.573	0.076

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Pooling data naively is not a good idea

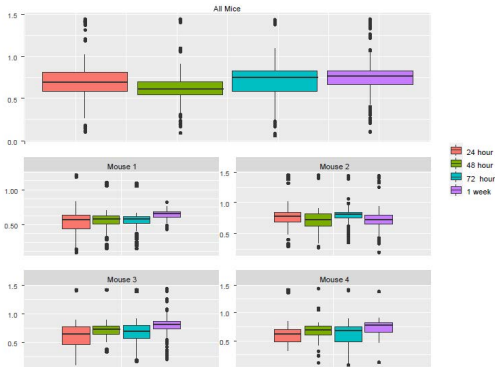


Figure 1: The boxplots of Ca⁺⁺ event frequencies measured at four time points. (A) Boxplot of Ca⁺⁺ event frequencies using the pooled neurons from four mice. (B) boxplots of Ca⁺⁺ event frequencies stratified by individual mice.

Pooling data naively is not a good idea

- ▶ Consider the change in Ca^{++} activities from 24h to 48h
- ▶ Pooled data from all mice:
 - ▶ The box plots suggest reduction in Ca^{++} activities
- ▶ Individual mice data:
 - ▶ The box plots of Mouse 2 suggest a noticeable reduction
 - ▶ However, there was almost no change in Mouse 1
 - ▶ Mouse 3 and Mouse 4 might suggest small increases, rather than decreases

Pooling data naively is not a good idea

- ▶ Why do the pooled data follow the pattern of Mouse 2?

	24h	48h	72h	1wk	Total
Mouse 1	81	254	88	43	466(27%)
Mouse 2	206	101	210	222	739 (43%)
Mouse 3	33	18	51	207	309 (18%)
Mouse 4	63	52	58	37	210 (12%)
Total	383	425	407	509	1,724 (100%)

- ▶ Mouse 2 contributed 43% cells!

Remark: on the minimum number of levels for using random-effects

- ▶ In Example 2, the number of levels in the random-effects variable is four, as there are four mice.
- ▶ According to Gelman and Hill 2006, it does not hurt to use random-effects in this situation.
- ▶ There is no unique answer on the minimum number of levels for using random-effects.

Remark: on the minimum number of levels for using random-effects

- ▶ An alternative is to include the animal ID variable as factor with fixed animal effects.
- ▶ Neither of two approaches is the same as fitting an LM to the pooled cells naively.
- ▶ In a more extreme case, for an experiment using only two monkeys for example,
 - ▶ naively pooling data (such as neurons) is NOT recommended.
 - ▶ a more appropriate approach is to analyze the animals separately and then check whether the results from the two animals are consistent

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LME Examples: Example 3

Example 3: Data Structure

- ▶ Ca⁺⁺ event integrated amplitudes are compared between baseline and 24h after ketamine treatment.
- ▶ 1244 cells were sampled from 11 mice
- ▶ each cell was measured twice (baseline and after ketamine treatment)
- ▶ correlation arises from both cells and animals, which creates a three-level structure:
 - ▶ measurements within cells and cells within animals.

```
library(nlme)
library(lme4)
library(lmerTest)
Ex3=read.csv("https://www.ics.uci.edu/~zhaoxia/Data/BeyondTandANOVA/Example3.txt", head=T)
```

Example 3: LM vs LME

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```
#### wrong analysis: using the linear model
summary(lm(res~treatment, data=Ex3[!is.na(Ex3$res),])) #0.0036
#### wrong analysis using t tests (paired or unpaired)
t.test(Ex3[Ex3$treatment==1,"res"], Ex3[Ex3$treatment==2,"res"], var.eq=T)
t.test(Ex3[Ex3$treatment==1,"res"], Ex3[Ex3$treatment==2,"res"])
t.test(Ex3[Ex3$treatment==1,"res"], Ex3[Ex3$treatment==2,"res"], paired=T)

#LME
lme.obj1=lme(res~ treatment, random =~1| midx/cidx,
             data= Ex3[!is.na(Ex3$res),], method="ML")
summary(lme.obj1)
```

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Example 3: LM vs LME

- ▶ LME and LM produce similar estimates for the fix-effects coefficients
- ▶ the standard error of the LM is larger; the p-value based on LME is smaller (0.0036 for LM vs 0.0001 for LME).
- ▶ In this example, since the two measures from each cell are positively correlated, the variance of the differences is smaller when treating the data as paired rather than independent.
- ▶ As a result, LME produces a smaller p-value
- ▶ Rigorous statistical analysis is not a hunt for the smallest p value (commonly known as p-hacking or significance chasing)

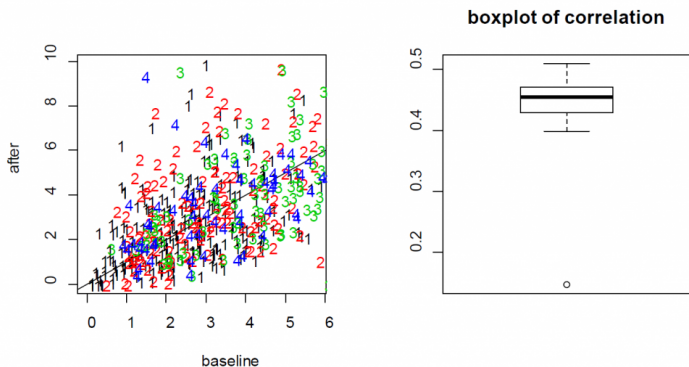


Figure 2: (Left) the scatter plot of Ca^{++} event integrated amplitude at baseline vs 24h after treatment for the neurons from four mice (labeled as 1, 2, 3 and 4) indicates that the baseline and after-treatment measures are positively correlated. (Right) boxplot of the baseline and after-treatment correlations of the 11 mice.

A note on “nested” random effects

- ▶ When specifying the nested random effects, we used “random =~1| midx/cidx”.
- ▶ This leads to random effects at two levels: the mouse level and the cells-within-mouse level.
- ▶ This specification is important if same cell IDs might appear in different mice.
- ▶ When each cell has its unique ID, just like “cidx” variable in Example 3, it does not matter and “random =list(midx=~1, cidx=~1)” leads to exactly the same model.

A note on “nested” random effects

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```
### to verify that the cell IDs are indeed unique
length(unique(Ex3$cidx))
#lme.obj2 is the same as lme.obj
lme.obj2=lme(res~ treatment, random =list(midx=-1, cidx=-1), data=Ex3[!is.na(Ex3$res),], method="ML")
summary(lme.obj2)
```

On models with more random effects

- ▶ The above LME model only involves random intercepts.
- ▶ There might be random effects due to multiple sources.
- ▶ A model with more random-effects might be a better choice.
- ▶ Visualization is a useful exploratory tool to help identify an appropriate model.

On models with more random effects

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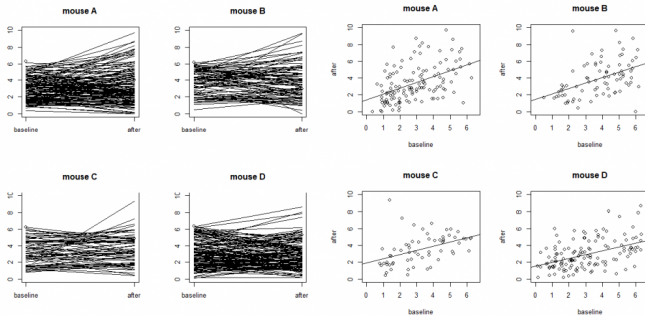


Figure 3: Ca^{++} event integrated amplitudes at baseline vs 24h after treatment for the neurons from four mice (labeled as A, B, C and D) with each dot representing a neuron. The four plots on the left are “spaghetti” plots of the four animals with each line representing the values at baseline and 24h after treatment for a neuron; the four plots on the right report the before-after scatter plots (with fitted straight lines using a simple linear regression)

Compare Models with Different Random Effects

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- ▶ Skipped. See Example 3 of https://yu-zhaoxia.github.io/MM_in_Neuroscience/

On models with more random effects

- ▶ Tests can be used to compare models with different random effects
 - ▶ Need to be careful. See 6.4 of https://yu-zhaoxia.github.io/MM_in_Neuroscience/
- ▶ For example 3, the model I chose have the following random-effects:

```
“random=list(midx=~1, cidx=~treatment)”
```

- ▶ It improves `lme.obj1` substantially.
- ▶ Adding more random-effects does not lead to further improvement

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Generalized Linear Mixed-Effects Model (GLMM)

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- ▶ The components of aGLMM:
 - ▶ fixed-effects: a linear predictor $X\beta$
 - ▶ random-effects: $Z\mathbf{u}$, where $\mathbf{u} \sim N(0, G)$. E.g., $G = \sigma_b^2 \mathbf{I}$.
 - ▶ a link function to connect $E(Y|X, \mathbf{u})$ and $X\beta$:

$$g(E(Y|X, \mathbf{u})) = X\beta + Z\mathbf{u}$$

- ▶ a distribution for Y

GLMM Examples: A Simulated Data Set

- ▶ The simulation used parameters estimated from real data
- ▶ Eight mice were trained to do task
- ▶ The behavior outcome is whether the animals make the correct predictions
 - ▶ 512 trials in total: 216 correct trials, 296 wrong trials
- ▶ Mean neuronal activity levels (dF/F) were recorded for each trial
- ▶ We would like to model behaviors using neuronal data (decoding)

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Use lme4::glmer to fit a GLMM

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```
library(lme4)
library(pbkrtest)
waterlick=read.table("https://www.ics.uci.edu/~zhaoxia/Data/BeyondTandANOVA/waterlick_sim.txt", header=T)
summary(waterlick)
```

```
##      mouseID      lick      dff
## Min.   :1.000   Min.   :0.0000   Min.   :-8.838
## 1st Qu.:2.000   1st Qu.:0.0000   1st Qu.: 1.240
## Median :4.500   Median :0.0000   Median : 4.702
## Mean   :4.527   Mean   :0.4219   Mean    : 4.810
## 3rd Qu.:6.000   3rd Qu.:1.0000   3rd Qu.: 8.426
## Max.   :8.000   Max.   :1.0000   Max.    :20.456
```

```
#change the mouseID to a factor
waterlick[,1]=as.factor(waterlick[,1])
```

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Use lme4::glmer to fit a GLMM

```
obj.glmm=glmer(lick-dff+(1|mouseID),  
data=waterlick,family="binomial")  
#summary(obj.glmm)  
#compute increase in odds and a 95% CI  
exp(c(0.06235, 0.06235-1.96*0.01986, 0.06235+1.96*0.01986))-1
```

```
## [1] 0.06433480 0.02370091 0.10658157
```

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Interpret GLMM results

- ▶ The estimate of odd is 6.4% increase and a 95% confidence interval is 2.3% to 10.7%
- ▶ The interpretation of the fixed effects for GLMM is complicated by both
 - ▶ the random effects and
 - ▶ non-linear link functions
- ▶ Among typical mice, the odds of making correct licks increased by 6.4% (95% C.I.: 2.4%-10.7%) with one unit increase in dF/F .

LRT test

- ▶ Likelihood ratio test can be done by comparing the model with and the model without the “dff” variance (neuronal activity). Large-sample approximation is used.

```
#fit a smaller model, the model with the dff variable removed  
obj.glmm.smaller=glmer(lick~(1|mouseID),  
data=waterlick,family="binomial")  
#use the anova function to compare the likelihoods of the two models  
anova(obj.glmm, obj.glmm.smaller)  
#alternatively, one can use the "drop1" function to test the effect of dfff  
drop1(obj.glmm, test="Chisq")
```

Improve accuracy of p-values

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- ▶ The large-sample approximations in GLMM might not be accurate
- ▶ We show how to conduct a parametric bootstrap test

```
#The code might take a few minutes  
PBmodcomp(obj.glmm, obj.glmm.smaller)
```

- ▶ By default, 1000 samples were generated to obtain an empirical null distribution of the likelihood ratio statistic

Convergence Issues

- ▶ GLMM is harder to converge than LME.
 - ▶ Increase the number of iterations
 - ▶ Switch to a different numerical maximization methods
 - ▶ Modify models such as eliminate some random effects

https://rstudio-pubs-static.s3.amazonaws.com/33653_57fc7b8e5d484c909b615d8633c01d51.html

<https://bbolker.github.io/mixedmodels-misc/glmmFAQ.html>

<https://m-clark.github.io/posts/2020-03-16-convergence/>

Convergence Issues

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- ▶ Consider more robust methods such generalized estimating equation (GEE)
- ▶ Oftentimes, Bayesian approaches are easier to converge