From the Population to the Individual: Mixed Effects Models



#### **NEWS RELEASE**

### Ontario Moving Three Regions to New Levels in the COVID-19 Response Framework

Province also adjusting capacity limits for some events in Grey-Lockdown

March 12, 2021

Variation in Longitudinal Data

### Longitudinal analysis is primarily concerned with breaking down **within-** and **between-** subject variation.

Where does Variation Come From?

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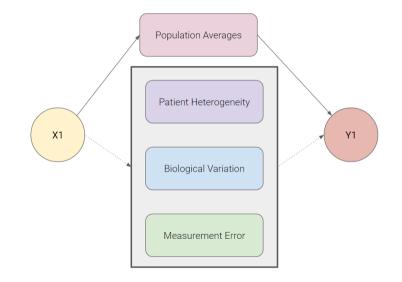
- Between patient heterogeneity.
- Within-individual biological variation.
- Measuremet error.

How is Variation Accounted for in Marginal Models

In marginal models we make **no** explicit assumption regarding the sources of the variation.

We model the (population-level) **means** and assume variability within each individual and between the individuals in our sample.

#### How is Variation Accounted for in Marginal Models



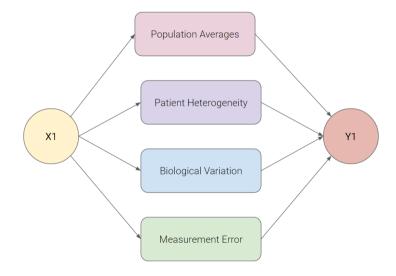
Shortcomings of this Method

#### What if we care about making individual-level conclusions?

#### Introducing: Mixed Effects Models

# **The idea** will be to specifically account for the within-person variability by assuming that outcomes are dictated by population-level and individual-level effects.

#### Mixed Effects Models



#### For instance . . .

 $Y_{ij} = X'_{ij}\beta$ 

Population level effects

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$$Y_{ij} = X'_{ij}\beta + b_i$$

- Population level effects
- Patient-level heterogeneity

#### For instance ...

### $Y_{ij} = X'_{ij}\beta + b_i + \epsilon_{ij}$

- Population level effects
- Patient-level heterogeneity
- Individual measurement variation

#### ... or perhaps ...

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Population level effects

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#### Terminology

- We refer to the population-level effects as fixed effects.
  We refer to the individual-level effects as random effects.
- When we use both fixed effects and random effects, this is a mixed effects model.



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- Marginal models describe population-averaged effects without accounting for specific sources of variation.
- ► This means that individual-level effects **cannot** be estimated using marginal models.
- A mixed effects model specifies **fixed** and **random** effects to account for both population-level and individual-level effects, simultaneously.

#### We will learn how to **specify** and **estimate** mixed effects models.