

Contents

Preface	vi
Acknowledgments	viii
1 Introduction	1
1.1 Correlated response data	1
1.1.1 Repeated measurements	1
1.1.2 Clustered data	2
1.1.3 Spatially correlated data	3
1.1.4 Multivariate data	4
1.2 Explanatory variables	4
1.3 Types of models	5
1.3.1 Marginal versus mixed-effects models	6
1.3.2 Models in SAS	7
1.3.3 Alternative approaches	10
1.4 Some examples	10
1.5 Summary features	19
I Linear Models	21
2 Marginal Linear Models - Normal Theory	23
2.1 The marginal linear model (LM)	23
2.1.1 Estimation	25
2.1.2 Inference and test statistics	29
2.2 Examples	34
2.2.1 Dental growth data	34
2.2.2 Bone mineral density data	44

2.2.3 ADEMEX adequacy data	55
2.2.4 MCM2 biomarker data	58
2.3 Summary	66
3 Linear Mixed-Effects Models - Normal Theory	67
3.1 The linear mixed-effects (LME) model	68
3.1.1 Features of the LME model	69
3.1.2 Estimation	76
3.1.3 Inference and test statistics	77
3.2 Examples	79
3.2.1 Dental growth data - continued	79
3.2.2 Bone mineral density data - continued	81
3.2.3 Estrogen levels in healthy premenopausal women . . .	83
3.3 Summary	98
II Nonlinear Models	101
4 Generalized Linear and Nonlinear Models	103
4.1 The generalized linear model (GLIM)	104
4.1.1 Estimation and inference in the univariate case	106
4.2 The GLIM for correlated response data	109
4.2.1 Estimation	110
4.2.2 Inference and test statistics	115
4.2.3 Model selection and diagnostics	116
4.3 Examples of GLIM's	119
4.3.1 ADEMEX peritonitis infection data	119
4.3.2 Respiratory disorder data	125
4.3.3 Epileptic seizure data	129
4.3.4 Schizophrenia data	138
4.4 The generalized nonlinear model (GNLM)	151
4.4.1 Normal-theory nonlinear model (NLM)	153
4.4.2 Estimation	154
4.4.3 Inference and test statistics	160
4.5 Examples of GNLM's	164
4.5.1 LDH enzyme leakage data.	164
4.5.2 Orange tree data	179
4.5.3 Respiratory disorder data - continued	188

4.5.4 Epileptic seizure data - continued	191
4.6 Computational considerations	201
4.6.1 Model parameterization and scaling	201
4.6.2 Starting values	202
4.7 Summary	203
5 Generalized Linear and Nonlinear Mixed-Effects Models	205
5.1 The generalized linear mixed-effects (GLME) model	206
5.1.1 Estimation	209
5.1.2 Comparing different estimators	216
5.1.3 Inference and test statistics	218
5.1.4 Model selection, goodness-of-fit and diagnostics	225
5.2 Examples of GLME models	226
5.2.1 Respiratory disorder data - continued	226
5.2.2 Epileptic seizure data - continued	235
5.2.3 Schizophrenia data - continued	245
5.2.4 ADEMEX hospitalization data	253
5.3 The generalized nonlinear mixed-effects (GNLME) model	264
5.3.1 Fully parametric GNLME models	265
5.3.2 Normal-theory nonlinear mixed-effects (NLME) model	267
5.3.3 Overcoming modeling limitations in SAS	269
5.3.4 Estimation	271
5.3.5 Comparing different estimators	282
5.3.6 Computational issues - starting values	285
5.3.7 Inference and test statistics	287
5.4 Examples of GNLME models	290
5.4.1 Orange tree data - continued	290
5.4.2 Soybean growth data	297
5.4.3 High flux hemodialyzer data	309
5.4.4 Cefamandole pharmacokinetic data	321
5.4.5 Epileptic seizure data - continued	328
5.5 Summary	332
III Further Topics	335
6 Missing Data in Longitudinal Clinical Trials	337
6.1 Background	337

6.2	Missing data mechanisms	338
6.2.1	Missing Completely at Random (MCAR)	340
6.2.2	Missing at Random (MAR)	341
6.2.3	Missing Not at Random (MNAR)	342
6.3	Dropout mechanisms	345
6.3.1	Ignorable versus non-ignorable dropout	346
6.3.2	Practical issues with missing data and dropout	353
6.3.3	Developing an analysis plan for missing data	354
6.4	Methods of analysis under MAR	355
6.4.1	Likelihood-based methods	355
6.4.2	Imputation-based methods	356
6.4.3	Inverse probability of weighting (IPW)	361
6.4.4	Example: A repeated measures ANCOVA	364
6.5	Sensitivity analysis under MNAR	370
6.5.1	Selection models	371
6.5.2	Pattern mixture models	374
6.5.3	Shared parameter (SP) models	379
6.5.4	A repeated measures ANCOVA - continued	381
6.6	Missing data - case studies	385
6.6.1	Bone mineral density data - continued	385
6.6.2	MDRD study - GFR data	392
6.6.3	Schizophrenia data - continued	421
6.7	Summary	433
7	Additional Topics and Applications	435
7.1	Mixed models with non-Gaussian random effects	436
7.1.1	ADEMEX peritonitis and hospitalization data	437
7.2	Pharmacokinetic applications	446
7.2.1	Theophylline data	446
7.2.2	Phenobarbital data	456
7.3	Joint modeling of longitudinal data and survival data	468
7.3.1	ADEMEX study - GFR data and survival	468
IV	Appendices	491
A	Some useful matrix notation and results	493
A.1	Matrix notation and results	493

B Additional results on estimation	497
B.1 The different estimators for mixed-effects models	497
B.2 Comparing large sample properties of the different estimators	498
C Datasets	510
C.1 Dental growth data	510
C.2 Bone mineral density data	510
C.3 ADEMEX adequacy data	510
C.4 MCM2 biomarker data	510
C.5 Estrogen hormone data	510
C.6 ADEMEX peritonitis and hospitalization data	511
C.7 Respiratory disorder data	511
C.8 Epileptic seizure data	511
C.9 Schizophrenia data	511
C.10 LDH enzyme leakage data	511
C.11 Orange tree data	511
C.12 Soybean growth data	511
C.13 High flux hemodialyzer data	511
C.14 Cefamandole pharmacokinetic data	512
C.15 MDRD data	512
C.16 Theophylline data	512
C.17 Phenobarbital data	512
C.18 ADEMEX GFR and survival data	512
D Select SAS macros	513
D.1 The GOF Macro	513
D.2 The GLIMMIX_GOF Macro	513
D.3 The CCC Macro	513
D.4 The CONCORR Macro	513
D.5 The COVPARMS Macro	513
D.6 The VECH Macro	513