

1. Variance-components models to account for within-cluster correlations
2. Analytical Methods for 2k paired study designs
3. Analytical methods for more than two-paired repeated measures
4. Fixed Effects Models: Summary, Merits and Limitations
5. 2k paired design: Generation-R within-siblings birth weight differences
6.  $\geq$  2k matched design: NCCP within-siblings placental weight differences

## Within Siblings Analysis: Fixed Effects Models



# HARVARD School of Public Health

## Department of Epidemiology

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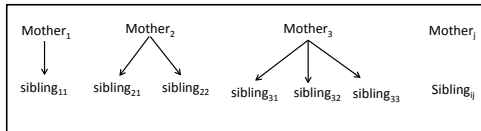
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# Variance-components models

## Introduction

Variance-component models (VCMs) are designed to model and estimate such **within-cluster correlations** in the context of longitudinal and correlated data.



- The effect of mothers can be interpreted as being **random or fixed**.
- In this presentation, we assume that **the effect of mothers is fixed** (i.e., it remains constant across pregnancies).

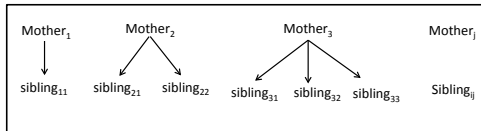
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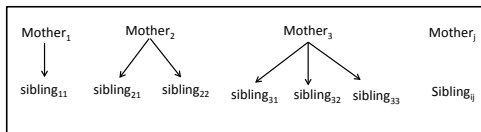
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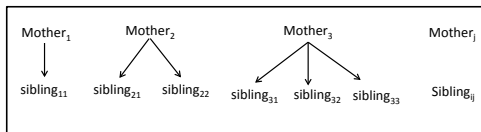
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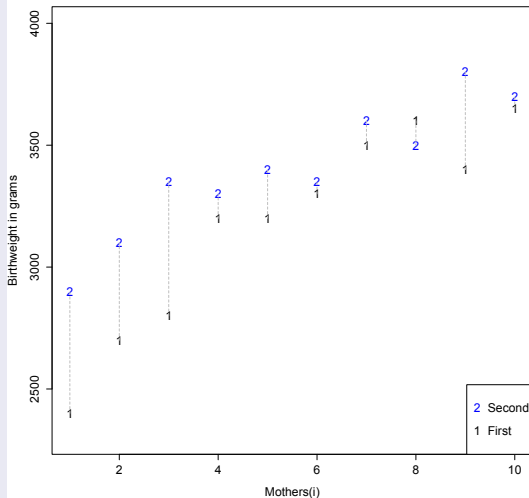


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## Introduction

The simplest case: 2k (k = sibling) pairs of repeated measures



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The model for 2k paired siblings

Within-sibling correlations: ICC

Link between paired and independent analysis



# The simplest paired design: N Pairs of Siblings

## The Model

$$Y_{ij} = \alpha + \beta X_{ij} + U_i + e_{ij}$$

Where:

- **Mothers**  $i=1, \dots, N$
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- $U_i$ : systematic differences between mothers.  $U_i \sim N(0, \sigma_u^2)$
- $e_{ij}$ : within-siblings error of  $j$ th order for the  $i$ th mother  $e_{ij} \sim N(0, \sigma_e^2)$



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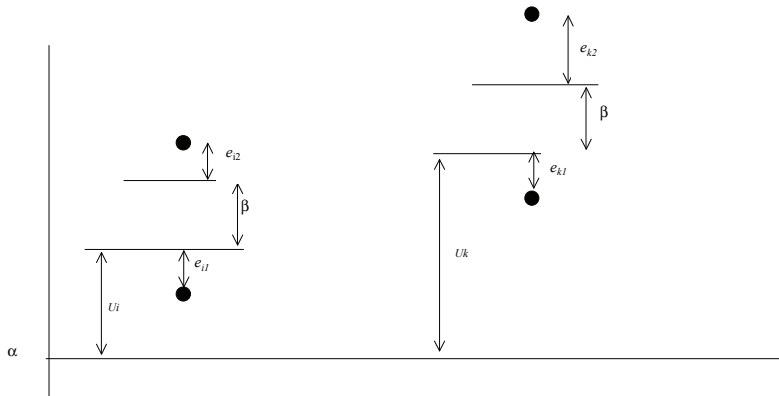
Within-sibling correlations: ICC

Link between paired and independent analysis



$$Y_{ij} = \alpha + \beta X_{ij} + U_i + e_{ij}$$

$$\text{Cov}(e_{i1}; e_{i0}) = 0$$



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Within-mothers differences (note that we can also use between mothers dummies variables):

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Estimates:

$$\bullet \hat{\beta} = \sum_{i=1}^N (Y_{i1} - Y_{i0}) / N = \bar{Y}_1 - \bar{Y}_0$$

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Estimates:

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$\sigma_e^2$  only involves within-mothers variation (*FIXED EFFECT MODEL*)

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# Within-sibling correlations: Intra cluster correlation (ICC)

## The Model

$$Y_{ij} = \alpha + \beta X_{ij} + U_i + e_{ij}$$

- Within-siblings correlation (RHO,  $\rho$ ): "Intra Cluster Correlation"
- $\rho = \text{Corr}(Y_{i1}, Y_{i0}) = \text{Corr}(U_i + e_{i1}, U_i + e_{i0})$



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## ICC

$$\rho = \frac{\sigma_u^2}{\sigma_u^2 + \sigma_e^2} \quad ; \text{Therefore} \quad \sigma_e^2 = \sigma_T^2(1 - \rho)$$

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# ICC as link between paired and independent analysis

## Take message

Within-cluster (mothers) correlation increases precision for estimating within-siblings effects. So, we can obtain greater benefit pairing if ICC ( $\rho$ ) is larger.

## The proof

$$\text{Paired: } \frac{2\sigma_e^2}{N} = \frac{2\sigma_T^2(1-\rho)}{N} \quad \text{Independent: } \frac{2(\sigma_u^2 + \sigma_e^2)}{N} = \frac{2\sigma_T^2}{N}$$

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The model for more than 2k siblings (3, 4, ..., n)



# Analytical methods for more than 2k siblings

## Mean-centered transformation 'Demeaning'

$$Y_{ij}^* = \beta X_{ij}'^* + e_{ij}^*,$$

Where

## Mean-centered outcome and covariates

$$Y_{ij}^* = Y_{ij} - \bar{Y}_i; \quad \bar{Y}_i = \frac{1}{n_i} \sum_{j=1}^{n_i} Y_{ij}$$

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The model for more than 2k siblings (3, 4, ..., n)



# Analytical methods for more than 2k siblings

## Mean-centered transformation 'Demeaning'

$$Y_{ij}^* = \beta X_{ij}'^* + e_{ij}^*,$$

Where

## Mean-centered outcome and covariates

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# Fixed Effect Models summary (FEMs)

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- Account for all between mothers variation by **holding the effect of mothers constant** (fixed intercept in the model).
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- Control for **unmeasured** time-invariant characteristics of individuals (genetic and environmental factors),
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National Collaborative Perinatal Project (NCCP) US  
Hypothesis  
Objectives  
Fixed effects modeling justification  
Sample selection  
Some Results

Thank You

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