

# Joint Models for a Primary Endpoint and Multiple Longitudinal Covariate Processes

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**SUMMARY.** Joint models are formulated to investigate the association between a primary endpoint and features of multiple longitudinal processes. In particular, the subject-specific random effects in a multivariate linear random-effects model for multiple longitudinal processes are predictors in a generalized linear model for primary endpoints. Li, Zhang, and Davidian (2004, *Biometrics* **60**, 1–7) proposed an estimation procedure that makes no distributional assumption on the random effects but assumes independent within-subject measurement errors in the longitudinal covariate process. Based on an asymptotic bias analysis, we found that their estimators can be biased when random effects do not fully explain the within-subject correlations among longitudinal covariate measurements. Specifically, the existing procedure is fairly sensitive to the independent measurement error assumption. To overcome this limitation, we propose new estimation procedures that require neither a distributional or covariance structural assumption on covariate random effects nor an independence assumption on within-subject measurement errors. These new procedures are more flexible, readily cover scenarios that have multivariate longitudinal covariate processes, and can be implemented using available software. Through simulations and an analysis of data from a hypertension study, we evaluate and illustrate the numerical performances of the new estimators.

**KEY WORDS:** Asymptotic bias; Conditional score; Generalized linear model; Measurement error; Multivariate longitudinal data; Sufficiency score; Variance components.

## 1. Introduction

It is often of scientific interest to investigate the association between a primary endpoint and the features of longitudinal profiles. Joint models for these types of problems are being increasingly applied to situations in which the primary endpoint is a time-to-event outcome (e.g., Henderson, Diggle, and Dobson, 2000; Tsiatis and Davidian, 2001; Xu and Zeger, 2001; Song, Davidian, and Tsiatis, 2002; Tsiatis and Davidian, 2004) or a single nonsurvival type outcome (e.g., Wang, Wang, and Wang, 2000; Wang and Huang, 2001; Li et al., 2004). A relevant framework for a nonsurvival primary endpoint, which is the focus of this article, is a generalized linear model (GLM; McCullagh and Nelder, 1989) in which the predictors consist of some observed explanatory variables and certain underlying random effects that characterize the salient features of subject-specific longitudinal processes. We refer to these two types of predictors as observed covariates and random-effect covariates, respectively.

The major challenge in making inferences on the generalized linear model parameters is that the random-effect covariates are not available directly but are observed only through longitudinal measurements and often at different time points. A naive approach which replaces random-effect covariates by the individual ordinary least-squares estimates leads to

biased estimation (Wang et al., 2000). To reduce these biases, several authors have proposed parametric methods including regression calibration (RC), refined regression calibration (RRC) (Wang et al., 2000) and likelihood-based approaches (see Wang et al. [2000] for a nonsurvival primary endpoint and Wulfson and Tsiatis [1997] and Xu and Zeger [2001] for a survival endpoint). These approaches rely heavily on the normality assumption of random effects, and inferences may be compromised when this assumption is violated (Verbeke and Lesaffre, 1997; Heagerty and Kurland, 2001; Li et al., 2004). Song et al. (2002) and Tsiatis and Davidian (2001, 2004), among others, proposed joint modeling approaches to relax the normality assumption on random effects for time-to-event responses.

Equivalently, Li et al. (2004) developed sufficiency score (SS) and conditional score (CS) methods under the joint modeling GLM framework. These methods provide valid inferences without specifying the random-effects distribution. Like other approaches in the literature, Li et al. (2004)'s approach assumes that within-subject measurement errors in the longitudinal covariate process are independent and identically distributed (i.i.d.) and follow a mean zero normal distribution. This assumption implies that the dependence of the longitudinal measurements is explained solely by the

random effects. However, in many situations, an additional random component exists which causes the correlation between two error terms to decrease as the time lag between them increases; such error covariance behaviors for longitudinal measurements have been previously reported and commonly observed in practice (e.g., Diggle, 1988). When the i.i.d. measurement error assumption is violated, the consequences of making inferences on regression parameters using methods that require this assumption have not been well understood. Unfortunately, the bias analysis we conducted in Section 3 suggests that the potential biases of the SS and the CS can be substantial. Hence, new procedures are needed to address this concern.

The SS and CS estimators of Li et al. (2004) were constructed under the additional assumption that there is a single-scalar measurement error variance; this assumption may be unrealistic when multiple longitudinal processes are of interest. In many studies, two or more longitudinal covariates of interest may exist. For example, in the Johns Hopkins Precursors Study (e.g., Golden et al., 2003), a prospective cohort study of former medical students, the investigators were interested in whether the underlying change in longitudinal body mass index (BMI) profiles prior to hypertension was associated with the risk of hypertension later in life, after accounting for the underlying average baseline systolic blood pressure (SBP) in young adulthood. In the data set, the primary endpoint was the presence or absence of hypertension later in life (say, after age 40), and two longitudinal covariate processes were considered: SBP measurements taken between ages 25 and 35 and BMI measurements taken between age 25 and either the age at which hypertension was diagnosed or age 60, whichever was earlier. Other notable features of the longitudinal covariate processes were that SBP variation was much larger than BMI variation, and that the within-subject correlations remained after accounting for the random effects.

Motivated by the above example, we incorporate multiple longitudinal covariate processes into a joint model framework. The main features of the proposed score functions are that the distribution and dependence structure of the random-effect covariates are entirely unspecified and that the independence assumption on the within-subject measurement errors is relaxed. As the random effects for distinct longitudinal processes may be correlated, so may be their corresponding measurement errors. We estimate the within-subject measurement error covariance via a robust estimator that is easily computed using available software. Though the proposed approach is slightly more complicated than that of Li et al. (2004), it enables the removal of a potentially troublesome assumption. We feel its use is warranted even for situations in which only one longitudinal covariate process exists.

## 2. Joint Model

To outline the problem, suppose there are  $n$  randomly selected subjects and  $g$  distinct covariate variables such that for the  $i$ th subject,  $m_i^{(k)}$  observations of the  $k$ th variable are obtained longitudinally. Let  $W_{ij}^{(k)}$  denote such a longitudinal measurement taken at the  $j$ th time point,  $j = 1, \dots, m_i^{(k)}$ . Define  $\mathbf{W}_i^{(k)} = (W_{i1}^{(k)}, \dots, W_{im_i^{(k)}}^{(k)})^T$ , a vector that contains all measurements for the  $k$ th longitudinal covariate variable on

subject  $i$ . Assume  $\mathbf{W}_i^{(k)}$  follows a linear random-effects model of the form:

$$\mathbf{W}_i^{(k)} = \mathbf{D}_i^{(k)} \mathbf{X}_i^{(k)} + \mathbf{U}_i^{(k)}, \quad (1)$$

where  $\mathbf{D}_i^{(k)}$  is a known full rank design matrix,  $\mathbf{X}_i^{(k)}$  is a  $q^{(k)} \times 1$  vector of random effects that captures the latent features of the  $k$ th longitudinal process on subject  $i$ , and  $\mathbf{U}_i^{(k)}$  are the within-subject measurement errors and independent of  $\mathbf{X}_i^{(k)}$ . Let  $\mathbf{W}_i = (\mathbf{W}_i^{(1)T}, \dots, \mathbf{W}_i^{(g)T})^T$ ,  $\mathbf{X}_i$  and  $\mathbf{U}_i$  be analogous for  $\mathbf{X}_i^{(k)}$ 's and  $\mathbf{U}_i^{(k)}$ 's, respectively, and denote  $\mathbf{D}_i = \text{block diagonal}(\mathbf{D}_i^{(1)}, \dots, \mathbf{D}_i^{(g)})$ . Then, the  $g$  separate random-effects models (1) can be combined into one

$$\mathbf{W}_i = \mathbf{D}_i \mathbf{X}_i + \mathbf{U}_i, \quad i = 1, \dots, n. \quad (2)$$

The distribution and the covariance matrix for  $\mathbf{X}_i$  are left unspecified. Further, we assume that  $\mathbf{U}_i^{(k)} \sim \mathcal{N}(\mathbf{0}, \boldsymbol{\Omega}_i^{(k)})$  and that the covariance of  $\mathbf{U}_i$  is  $\boldsymbol{\Sigma}_i = \text{block diagonal}(\boldsymbol{\Omega}_i^{(1)}, \dots, \boldsymbol{\Omega}_i^{(g)})$ , an  $M \times M$  covariance matrix, where  $M = \sum_{k=1}^g m_i^{(k)}$ . We impose the latter assumption to avoid assuming a potentially high dimensional dependence structure among measurement errors across different longitudinal processes. This assumption is reasonable for measurement errors from different processes. The proposed methods given in Sections 4 and 5 do not require it either provided that all parameters in  $\boldsymbol{\Sigma}_i$  can be consistently estimated. Consequently, the assumption can be easily removed when the need of a more complex dependent structure is warranted. Section 8 discusses additional considerations and potential future work regarding this assumption. Given  $\mathbf{X}_i$ ,  $\mathbf{W}_i$  has the density function,

$$f(\mathbf{W}_i | \mathbf{X}_i; \boldsymbol{\Sigma}_i) = (2\pi)^{-M/2} |\boldsymbol{\Sigma}_i|^{-1/2} \exp\left\{-\frac{1}{2}(\mathbf{W}_i - \mathbf{D}_i \mathbf{X}_i)^T \boldsymbol{\Sigma}_i^{-1} (\mathbf{W}_i - \mathbf{D}_i \mathbf{X}_i)\right\}. \quad (3)$$

In addition to  $\mathbf{W}_i$ , a primary response,  $Y_i$ , and a  $p$ -vector of observed covariates,  $\mathbf{Z}_i$ , which may include one that corresponds to the intercept, are observed on each subject. We assume that the primary outcome and the multivariate random-effect covariates are related via a GLM in canonical form; i.e., the conditional distribution of  $Y_i$  given  $\mathbf{X}_i$  (and  $\mathbf{Z}_i$ ; conditioning on  $\mathbf{Z}_i$  is dropped throughout for notational convenience) is

$$f(Y_i | \mathbf{X}_i; \boldsymbol{\theta}) = \exp\left\{\frac{Y_i(\boldsymbol{\alpha}^T \mathbf{Z}_i + \boldsymbol{\beta}^T \mathbf{X}_i) - b(\boldsymbol{\alpha}^T \mathbf{Z}_i + \boldsymbol{\beta}^T \mathbf{X}_i)}{a(\phi)} + c(Y_i, \phi)\right\}, \quad (4)$$

where  $\boldsymbol{\theta} = (\boldsymbol{\alpha}^T, \boldsymbol{\beta}^T, \phi)^T$  are the parameters of primary interest;  $\boldsymbol{\alpha}$  and  $\boldsymbol{\beta}$  are regression parameters and  $\phi$  is a dispersion parameter; and  $a(\cdot)$ ,  $b(\cdot)$ ,  $c(\cdot, \cdot)$  are known functions.  $\boldsymbol{\beta}$  is of particular interest because it represents the relationship between the primary endpoint and features of longitudinal profiles. The joint model of primary outcomes  $\mathbf{Y} = (Y_1, \dots, Y_n)^T$  and multivariate longitudinal measurements  $\mathbf{W}$ , equivalently defined, is constructed based on (4) and (2). Following the surrogacy assumption in Carroll, Ruppert, and Stefanski (1995),  $Y_i$  and  $\mathbf{W}_i$  are assumed to be independent, conditional on  $\mathbf{X}_i$ .

### 3. Bias Analysis

Under the i.i.d. normal assumption  $U_i \sim \mathcal{N}(\mathbf{0}, \sigma^2 \mathbf{I}_M)$  where  $\mathbf{I}_l$  denotes the  $l \times l$  identity matrix, the re-defined joint model setting of (2) and (4) fits in the joint model format considered in Li et al. (2004). A natural question arises: will inferences still be valid if we make such an i.i.d. assumption and directly apply the methods of Li et al. (2004) when the correlations among within-subject measurement errors are not zero? To illustrate the impact of ignoring these types of correlations on the estimation of  $\theta$ , we perform a bias analysis. Our findings regarding the sensitivity of the existing methods to a mild violation of the i.i.d. measurement error assumption motivated the development of the new methods.

For simplicity, let  $g = 1$ ,  $m_i = m$ , and  $X_i$ ,  $\alpha$  and  $\beta$  be scalars. Assume the  $n$  longitudinal data  $\mathbf{W}_i$  follow a random intercept model, as in (2), that  $\mathbf{W}_i = \mathbf{1}X_i + U_i$ , where  $\mathbf{1}$  is a vector of 1's,  $\Sigma_i$ , the covariance of  $U_i$ , is  $\sigma^2 \{(1 - \rho)\mathbf{I}_m + \rho \mathbf{J}_m\}$  with  $\mathbf{J}_m = \mathbf{1}\mathbf{1}^T$ . That is, the true  $\Sigma_i$  has a compound symmetry structure. Let the primary outcome  $Y_i$  be binary and follow a logistic model  $\text{pr}(Y_i = 1 | X_i; \theta) = H(\alpha + \beta X_i)$ , where  $H(u) = (1 + e^{-u})^{-1}$ . Suppose the true  $\Sigma_i$  is incorrectly specified as  $\Sigma_{iA} = \sigma^2 \mathbf{I}_m$  (equivalently, correlation is ignored by setting  $\rho = 0$ ). Let  $\theta_* = (\alpha_*, \beta_*)^T$  denote the asymptotic limit of  $\hat{\theta}_* = (\hat{\alpha}_*, \hat{\beta}_*)^T$  which solves the estimating equation based on the SS of Li et al. (2004). Although there is no closed form expression for  $\theta_*$ , we can numerically calculate  $\theta_*$  and the asymptotic bias of  $\hat{\theta}_*$  when  $n \rightarrow \infty$  (see Web Appendix A for technical details of the bias calculations).

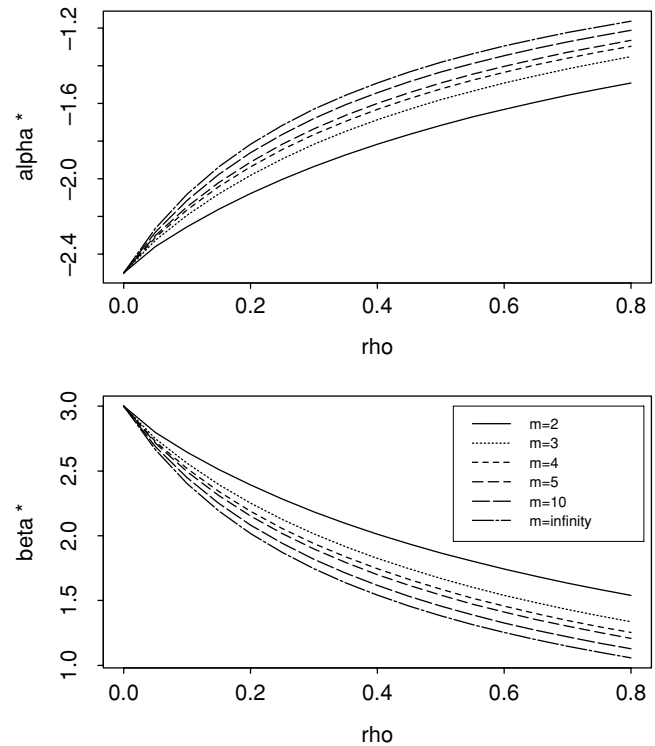
We performed a numerical illustration for this computation of  $\theta_*$  for  $\rho$  varying between 0 and 0.8 and for  $m$  ranging from 2 to  $\infty$ . The parameter configurations are  $\theta = (\alpha, \beta)^T = (-2.5, 3)^T$  and  $\sigma^2 = 1$ . Figure 1 plots the calculated  $\theta_* = (\alpha_*, \beta_*)^T$  against  $\rho$  for different cluster size  $m$ ; this illustrates that  $\alpha_*$  is greater than  $\alpha$  while  $\beta_*$  is less than  $\beta$ , and the biases worsen for larger  $\rho$ . An interesting special case is when the number of longitudinal observations  $m$  is large. A common conception is that the effect of measurement errors is eliminated when  $m \rightarrow \infty$ . However, this is not the case here. As  $m$  increases, the biases of naive estimators of both  $\alpha$  and  $\beta$  become more considerable, which leads us to believe that cluster size is an important factor in the asymptotic biases of the estimators.

### 4. Proposed Score Functions

The bias analysis in Section 3 proves that direct application of the SS or the CS to our joint model leads to biased estimation when the i.i.d. measurement error assumption is violated. The key development in this section is the establishment of estimators for  $\theta$  that require neither distributional or dependence structural assumptions on random effects  $\mathbf{X}_i$  nor an i.i.d. assumption on measurement errors  $U_i$ . For simplicity, we tentatively treat  $\Sigma_i$ , the covariance matrix for  $U_i$ , as if it is known.

#### 4.1 Generalized Sufficiency Score (GSS)

To remove the dependence on  $\mathbf{X}_i$ , we use conditioning argument after finding a parameter-dependent sufficient statistic for  $\mathbf{X}_i$ . Consider the functional version of (3) and (4) when  $\mathbf{X}_i$  are viewed as unknown constants. Under the surrogacy assumption, the joint density of  $(Y_i, \mathbf{W}_i)$  given  $\mathbf{X}_i$  is  $f(Y_i,$



**Figure 1.** Asymptotic values of parameters  $\alpha_*$  and  $\beta_*$  obtained in the asymptotic bias analysis for the SS of Li et al. (2004) versus the true within-subject measurement error correlation parameter  $\rho$ . The true values are  $\alpha = -2.5$  and  $\beta = 3.0$ .  $m$  denotes the cluster size of longitudinal measurements.

$\mathbf{W}_i | \mathbf{X}_i; \theta) = f(Y_i | \mathbf{X}_i; \theta) f(\mathbf{W}_i | \mathbf{X}_i)$ . By viewing  $\mathbf{X}_i$  as parameters in an exponential family, we obtain that  $\mathbf{S}_i = \mathbf{D}_i^T \Sigma_i^{-1} \mathbf{W}_i + Y_i \beta / a(\phi)$  is a complete and sufficient “statistic” for  $\mathbf{X}_i$  when  $\beta$  and  $\phi$  are fixed. Consequently, the conditional distribution of  $Y_i$  given  $\mathbf{S}_i$ , denoted by  $f(Y_i | \mathbf{S}_i; \theta)$ , is independent of  $\mathbf{X}_i$ ; that is,  $f(Y_i | \mathbf{S}_i; \theta)$  depends only on  $Y_i$ ,  $\mathbf{W}_i$ , and  $\theta$ . Score functions derived from this conditional distribution will not depend on unobserved  $\mathbf{X}_i$ . In contrast to Li et al. (2004), which considered the conditional distribution of  $Y_i$  and  $\mathbf{W}_i$  given  $\mathbf{S}_i$ , we focus on  $f(Y_i | \mathbf{S}_i; \theta)$ . The Jacobian of transformation taking  $(Y_i, \mathbf{W}_i)$  into  $(Y_i, \mathbf{S}_i)$  has a determinant which involves only  $\mathbf{D}_i$  and  $\Sigma_i$ , which we treat as fixed, thus  $f(Y_i, \mathbf{S}_i | \mathbf{X}_i; \theta) \propto f(Y_i, \mathbf{W}_i | \mathbf{X}_i; \theta)$ . Hence,

$$f(Y_i | \mathbf{S}_i; \theta) = \frac{f(Y_i, \mathbf{S}_i | \mathbf{X}_i; \theta)}{\int f(y, \mathbf{S}_i | \mathbf{X}_i; \theta) dm(y)} = \frac{f(Y_i, \mathbf{W}_i | \mathbf{X}_i; \theta)}{\int f(y, \mathbf{W}_i | \mathbf{X}_i; \theta) dm(y)} \tag{5}$$

where  $m(y)$  is the dominating measure of  $Y_i$  and does not depend on  $\theta$ . Deleting the terms that do not involve  $Y_i$  from the numerator and denominator of (5) yields

$$f(Y_i | \mathbf{S}_i; \theta) = \exp \left[ Y_i \eta_i - \frac{Y_i^2 \beta^T (\mathbf{D}_i^T \Sigma_i^{-1} \mathbf{D}_i)^{-1} \beta}{2a^2(\phi)} + c(Y_i, \phi) - \log \{Q(\eta_i, \beta, \phi)\} \right], \tag{6}$$

where  $Q(\eta_i, \beta, \phi) = \int \exp[y\eta_i - y^2\beta^\top(\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} \beta] / \{2a^2(\phi)\} + c(y, \phi) dm(y)$  and  $\eta_i = \{\alpha^\top \mathbf{Z}_i + \mathbf{S}_i^\top (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} \beta\} / a(\phi)$ .

The GSS is defined to be  $\psi_S(Y_i, \mathbf{W}_i, \theta) = \partial / \partial \theta \{\log f(Y_i | \mathbf{S}_i; \theta)\}$  evaluated at  $\mathbf{S}_i = \mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{W}_i + Y_i \beta / a(\phi)$ . Using the exponential family property in (6), we show that  $\partial / \partial \eta_i \{\log Q(\eta_i, \beta, \phi)\} = E(Y_i | \mathbf{S}_i)$ . After some derivations, we deduce GSS,  $\psi_S(Y_i, \mathbf{W}_i, \theta)$ , evaluated at  $\mathbf{S}_i = \mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{W}_i + Y_i \beta / a(\phi)$  to be

$$\begin{pmatrix} \{Y_i - E(Y_i | \mathbf{S}_i)\} \mathbf{Z}_i / a(\phi) \\ \{Y_i - E(Y_i | \mathbf{S}_i)\} (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} \mathbf{S}_i / a(\phi) \\ - \{Y_i^2 - E(Y_i^2 | \mathbf{S}_i)\} (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} \beta / a^2(\phi) \\ - \{Y_i - E(Y_i | \mathbf{S}_i)\} \{\alpha^\top \mathbf{Z}_i \\ + \mathbf{S}_i^\top (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} \beta\} \partial / \partial \phi \{a(\phi)\} / a^2(\phi) \\ + \{Y_i^2 - E(Y_i^2 | \mathbf{S}_i)\} \beta^\top (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} \beta \partial / \partial \phi \{a(\phi)\} / a^3(\phi) \\ + \partial / \partial \phi \{c(Y_i, \phi)\} - E[\partial / \partial \phi \{c(Y_i, \phi)\} | \mathbf{S}_i] \end{pmatrix}. \quad (7)$$

Because  $E\{\psi_S(Y_i, \mathbf{W}_i, \theta) | \mathbf{S}_i\} = \int \partial / \partial \theta \{f(y | \mathbf{S}_i; \theta)\} dm(y) = \partial / \partial \theta \int f(y | \mathbf{S}_i; \theta) dm(y) = 0$ , we have  $E\{\psi_S(Y_i, \mathbf{W}_i, \theta)\} = E[E\{\psi_S(Y_i, \mathbf{W}_i, \theta) | \mathbf{S}_i\}] = 0$ , which means that the GSS is unbiased. Consequently, without any assumption on  $\mathbf{X}_i$ , we can construct an unbiased estimating equation for  $\theta$  of the form  $\sum_{i=1}^n \psi_S(Y_i, \mathbf{W}_i, \theta) = \mathbf{0}$ .

Under the popular logistic regression model,  $a(\phi) = 1$ ,  $b(u) = \log(1 + e^u)$ ,  $c(y, \phi) = 0$ , and  $m(\cdot)$  is the counting measure on  $(0, 1)$ , (4) becomes  $\text{pr}(Y_i = 1 | \mathbf{X}_i; \theta) = H(\alpha^\top \mathbf{Z}_i + \beta^\top \mathbf{X}_i)$ , where  $H(u) = (1 + e^{-u})^{-1}$  and  $\theta = (\alpha^\top, \beta^\top)^\top$ ; the entry for  $\phi$  in the score function is ignored because there is no  $\phi$  in the model. From (6), it can be shown that  $Y_i | \mathbf{S}_i$  follows a logistic model,  $\text{pr}(Y_i = 1 | \mathbf{S}_i; \theta) = \mu_i = H\{\alpha^\top \mathbf{Z}_i + (\mathbf{S}_i - \beta/2)^\top (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} \beta\}$  and, from (7), the GSS for the logistic model is

$$\psi_S(Y_i, \mathbf{W}_i, \theta) = \begin{pmatrix} (Y_i - \mu_i) \mathbf{Z}_i \\ (Y_i - \mu_i) (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} (\mathbf{S}_i - \beta) \end{pmatrix}_{\mathbf{S}_i = \mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{W}_i + Y_i \beta}. \quad (8)$$

#### 4.2 Generalized Conditional Score (GCS)

Following McCullagh and Nelder (1989, Section 7.2.2), we define the bias-corrected score as  $\partial / \partial \theta \{\log f(Y_i, \mathbf{W}_i | \mathbf{X}_i; \theta)\} - E[\partial / \partial \theta \{\log f(Y_i, \mathbf{W}_i | \mathbf{X}_i; \theta)\} | \mathbf{S}_i]$ . This score function still involves unknown  $\mathbf{X}_i$ , thus replacing  $\mathbf{X}_i$  with a  $\sum_{k=1}^g q^{(k)}$ -dimensional vector-valued function of  $\mathbf{S}_i$ , denoted by  $\mathbf{t}(\mathbf{S}_i)$ , leads to the GCS,  $\psi_C(Y_i, \mathbf{W}_i, \theta)$ , evaluated at  $\mathbf{S}_i = \mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{W}_i + Y_i \beta / a(\phi)$ , to be

$$\begin{pmatrix} \{Y_i - E(Y_i | \mathbf{S}_i)\} \mathbf{Z}_i / a(\phi) \\ \{Y_i - E(Y_i | \mathbf{S}_i)\} \mathbf{t}(\mathbf{S}_i) / a(\phi) \\ - \{Y_i - E(Y_i | \mathbf{S}_i)\} \{\alpha^\top \mathbf{Z}_i + \beta^\top \mathbf{t}(\mathbf{S}_i)\} \partial / \partial \phi \{a(\phi)\} / a^2(\phi) \\ + \partial / \partial \phi \{c(Y_i, \phi)\} - E[\partial / \partial \phi \{c(Y_i, \phi)\} | \mathbf{S}_i] \end{pmatrix}. \quad (9)$$

Clearly, the GCS is unbiased if  $E[\{Y_i - E(Y_i | \mathbf{S}_i)\} \mathbf{t}(\mathbf{S}_i)] = 0$ , or equivalently  $E(E[\{Y_i - E(Y_i | \mathbf{S}_i)\} \mathbf{t}(\mathbf{S}_i)] | \mathbf{S}_i) = 0$ , which can be satisfied when the dependence of  $\mathbf{t}(\mathbf{S}_i)$  on  $(Y_i, \mathbf{W}_i)$  comes only through  $\mathbf{S}_i$ . Similar to the reasoning of Lindsay (1985) and Stefanski and Carroll (1987), we achieve the semiparametric efficiency bound of the GCS estimator when  $\mathbf{t}(\mathbf{S}_i) = E(\mathbf{X}_i | \mathbf{S}_i)$ . Considering  $\hat{\mathbf{X}}_i = (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} \mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{W}_i$ , the generalized least-squares estimator and an unbiased estimator for  $\mathbf{X}_i$ , and noting that  $\mathbf{S}_i$  is sufficient for  $\mathbf{X}_i$  and that  $\hat{\mathbf{X}}_i = (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} \{\mathbf{S}_i - Y_i \beta / a(\phi)\}$ , we can derive the uniformly minimum variance unbiased estimator (UMVUE) of  $\mathbf{X}_i$ :  $E(\hat{\mathbf{X}}_i | \mathbf{S}_i) = (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} \{\mathbf{S}_i - E(Y_i | \mathbf{S}_i) \beta / a(\phi)\}$ , as a suitable choice for  $\mathbf{t}(\mathbf{S}_i)$ . Consequently, we can form an unbiased estimating equation for  $\theta$  as  $\sum_{i=1}^n \psi_C(Y_i, \mathbf{W}_i, \theta) = \mathbf{0}$ , regardless of the distribution of  $\mathbf{X}_i$ .

For the special case of a logistic primary model  $\text{pr}(Y_i = 1 | \mathbf{X}_i; \theta) = H(\alpha^\top \mathbf{Z}_i + \beta^\top \mathbf{X}_i)$ , when the UMVUE  $\mathbf{t}(\mathbf{S}_i) = (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} (\mathbf{S}_i - \mu_i \beta)$  is chosen, from (9), the GCS is

$$\psi_C(Y_i, \mathbf{W}_i, \theta) = \begin{pmatrix} (Y_i - \mu_i) \mathbf{Z}_i \\ (Y_i - \mu_i) (\mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{D}_i)^{-1} (\mathbf{S}_i - \mu_i \beta) \end{pmatrix}_{\mathbf{S}_i = \mathbf{D}_i^\top \Sigma_i^{-1} \mathbf{W}_i + Y_i \beta}. \quad (10)$$

The GSS and the GCS differ in general, but provide very similar inferences; the simulations in Section 6 and the data analysis in Section 7 exemplify this observation.

### 5. Covariance Estimator and Implementation

Both the GSS and the GCS are M-estimators (Huber, 1967). Followed by M-estimator asymptotic (e.g., Carroll et al., 1995, Section A.3.1), with  $\Sigma_i$  in the proposed estimating equations replaced by its consistent estimator, the proposed estimators for  $\theta$  remain consistent. We now find a consistent estimator for  $\Sigma_i$  to accomplish the new methods.

#### 5.1 Estimation of Within-subject Measurement Error Covariance

As discussed in Section 2, when there is no structural restriction on the covariance matrix  $\Sigma_i$  in practice, the number of unknown parameters in it may be quite large relative to the sample sizes. Consequently, putting a reasonable structure on  $\Sigma_i$  helps stabilize estimation. As stated earlier, we assume that the correlation between  $\mathbf{U}_i^{(k)}$  and  $\mathbf{U}_i^{(k')}$  for any  $k \neq k'$  is negligible. This assumption does not rule out the dependence between any two longitudinal covariate processes because such dependence can exist through the dependence among corresponding random effects. The violation of this assumption may have minimum consequences when structure within (1) is correctly specified (see Section 8).

There exist various meaningful covariance matrices for  $\Omega_i^{(k)}$  in which the structures are motivated by applications; examples include  $m$ -dependence, Markov structure (or autoregressive of the order of 1 for equally spaced times), and completely unstructured. It is well known that when the random effects are normal, under a given covariance structure assumption,  $\Omega_i^{(k)}$  can be estimated based on the random effects Model (1) for the  $k$ th longitudinal process using maximum likelihood (ML) or restricted maximum likelihood

(REML) methods. Then, the appropriate estimator of  $\Omega_i^{(k)}$ , denoted by  $\hat{\Omega}_i^{(k)}$ , may be chosen via information criteria such as Akaike's information criterion (AIC) and Schwarz's Bayesian information criterion (BIC) using available software (e.g., Diggle et al., 1994; Vonesh and Chinchilli, 1997).  $\hat{\Sigma}_i = \text{block}(\hat{\Omega}_i^{(1)}, \dots, \hat{\Omega}_i^{(g)})$  represents the estimator of  $\Sigma_i$  obtained in this way. Asymptotic consistency under general random-effect distributions was reported in Verbeke and Lesaffre (1997). Assuming a variety of true random-effect distributions, we conducted simulations to investigate the finite sample performance of  $\hat{\Sigma}_i$  under nonnormal random effects.

We generated longitudinal data from the random-effects model  $W_{ij} = X_{1i} + X_{2i}t_{ij} + U_{ij}$ , where the random effects  $\mathbf{X}_i = (X_{1i}, X_{2i})^T$  represent subject-specific intercept and slope;  $t_{ij} = j - 1, j = 1, \dots, m, (m = 10); i = 1, \dots, n, (n = 500)$ . The measurement error covariance  $\Sigma_i \equiv \Sigma_i(\rho, \sigma^2)$  has a Markov structure in which the  $(j, j')$ th element is equal to  $\sigma^2 \rho^{|t_{ij} - t_{ij'}|}$  with  $\sigma^2 = 0.5, -1 \leq \rho \leq 1$ , and for both  $j, j' = 1, \dots, m$ . We designed four scenarios of the true  $\mathbf{X}_i$  distribution: (1) a bivariate normal; (2) a bimodal mixture of normals with mixing proportion 30–70; (3) a bivariate skew-normal with coefficients of skewness  $-0.10$  and  $0.85$  for  $X_{1i}$  and  $X_{2i}$ , respectively; and (4) a bivariate  $t_5$  distribution. For all  $\mathbf{X}_i$  distribution scenarios,  $E(X_{1i}) = E(X_{2i}) = 0.5, \text{var}(X_{1i}) = 1.0, \text{var}(X_{2i}) = 0.64$ , and  $\text{cov}(X_{1i}, X_{2i}) = -0.2$ . One thousand data sets were generated for each combination of  $\mathbf{X}_i$  distribution and choice of  $\rho$ .

We used SAS proc mixed (SAS Institute Inc., 2003) to obtain ML estimates of  $\rho$  and  $\sigma^2$  under the normal random-effects assumption. Table 1 shows the results. In all the cases and for all data sets, AIC and BIC correctly selected the Markov structure from several candidates of the covariance structure. Estimators for both  $\rho$  and  $\sigma^2$  show negligible bias and achieve nominal coverage probabilities. Similar features were observed for other true covariance structures, for smaller  $m$  (e.g.,  $m = 5$ ), and for smaller  $n$  (e.g.,  $n = 100$ ), as well as when REML of  $\rho$  and  $\sigma^2$  are used. The simulation results indicate that  $\hat{\Sigma}_i$  obtained under normality assumption for random effects is insensitive to violations of the normal random-effects assumption even for relatively small  $m$  and  $n$ . Similar robustness findings have been reported by others (Beal and Sheiner, 1988; Butler and Louis, 1992) for longitudinal data with univariate random effects. Here, we have demonstrated satisfactory numerical performances for finite samples and under a wide range of true multivariate random-effects distributions.

5.2 Inference and Implementation

To implement the GSS and the GCS after  $\Sigma_i$  is replaced by  $\hat{\Sigma}_i$ , we use the Newton–Raphson algorithm to solve the estimating equations. Although the estimating equations may have technically multiple roots, the “correct” consistent solution  $\hat{\theta}$  may be identified via the use of a naive or RC estimate as the starting value. Such  $\hat{\theta}$  is asymptotically normal because the GSS and GCS estimators are M-estimators, and

Table 1

Simulation results for the MLE of within-subject measurement error covariance parameters  $\rho$  and  $\sigma^2$  in a random-effects model obtained under the normal random effects  $\mathbf{X}_i$  assumption. True  $\sigma^2 = 0.50$  and four underlying  $\mathbf{X}_i$  distributions are considered. Reported values are mean, Monte Carlo average of estimate; RB, estimated relative bias (presented as percentages), as the difference between the Monte Carlo average of estimates and the true parameter, divided by the true parameter; SD, Monte Carlo standard deviation; SE, average of estimated standard errors; CP, Monte Carlo coverage probability of 95% Wald confidence interval.

True $\rho$		Mean	RB (%)	SD	SE	CP	Mean	RB (%)	SD	SE	CP
		$\mathbf{X}_i$ Normal					$\mathbf{X}_i$ Bimodal mixture				
0.25	$\hat{\rho}$	0.25	0.6	0.02	0.02	0.96	0.25	-0.2	0.02	0.02	0.96
	$\hat{\sigma}^2$	0.50	0.1	0.02	0.02	0.95	0.50	0.1	0.02	0.02	0.95
0.50	$\hat{\rho}$	0.50	0.3	0.02	0.02	0.95	0.50	-0.2	0.03	0.02	0.94
	$\hat{\sigma}^2$	0.50	0.4	0.03	0.03	0.95	0.50	0.1	0.03	0.03	0.95
-0.25	$\hat{\rho}$	-0.25	-0.5	0.02	0.02	0.95	-0.25	0.0	0.02	0.02	0.96
	$\hat{\sigma}^2$	0.50	-0.1	0.01	0.01	0.95	0.50	0.1	0.01	0.01	0.93
-0.50	$\hat{\rho}$	-0.50	-0.2	0.01	0.01	0.94	-0.50	0.0	0.01	0.01	0.96
	$\hat{\sigma}^2$	0.50	-0.2	0.01	0.01	0.94	0.50	0.1	0.01	0.01	0.94
		$\mathbf{X}_i$ Skew-normal					$\mathbf{X}_i$ Bivariate $t_5$				
0.25	$\hat{\rho}$	0.25	0.1	0.02	0.02	0.97	0.25	0.0	0.02	0.02	0.96
	$\hat{\sigma}^2$	0.50	0.0	0.02	0.02	0.96	0.50	0.1	0.02	0.02	0.96
0.50	$\hat{\rho}$	0.50	0.0	0.02	0.02	0.97	0.50	0.0	0.03	0.03	0.95
	$\hat{\sigma}^2$	0.50	0.2	0.03	0.03	0.96	0.50	0.3	0.03	0.03	0.96
-0.25	$\hat{\rho}$	-0.25	0.0	0.02	0.02	0.96	-0.25	-0.2	0.02	0.02	0.96
	$\hat{\sigma}^2$	0.50	0.0	0.01	0.01	0.95	0.50	0.1	0.01	0.01	0.96
-0.50	$\hat{\rho}$	-0.50	0.0	0.01	0.01	0.95	-0.50	-0.1	0.01	0.01	0.95
	$\hat{\sigma}^2$	0.50	0.0	0.01	0.01	0.95	0.50	0.0	0.01	0.01	0.95

thus the empirical sandwich method (e.g., Carroll et al., 1995, Section A.3.1) may be used to calculate standard errors (see Web Appendix B for the first-order derivatives of the GSS (8) and the GCS (10) for the logistic primary model discussed in Section 4).

Considering a reparameterization by defining  $\tilde{\mathbf{W}}_i = \Sigma_i^{-1/2} \mathbf{W}_i$ ,  $\tilde{\mathbf{D}}_i = \Sigma_i^{-1/2} \mathbf{D}_i$ , and  $\tilde{\mathbf{U}}_i = \Sigma_i^{-1/2} \mathbf{U}_i$ , then Model (2) is equivalent to  $\tilde{\mathbf{W}}_i = \tilde{\mathbf{D}}_i \mathbf{X}_i + \tilde{\mathbf{U}}_i$ , where  $\tilde{\mathbf{U}}_i \sim \mathcal{N}(\mathbf{0}, \mathbf{I})$ . This reparameterization yields a joint model under the exact framework considered by Li et al. (2004) with  $\sigma^2 = 1$ . Hence, we can alternatively implement the proposed approaches using a combination of reparameterization and the methods of Li et al. (2004). When we leave  $\sigma^2$  to be estimated, the estimate should be very close to 1; this can be used to check potential covariance structural misspecification. Our numerical experiences suggest that the direct implementation of the GSS and GCS on (4) and (2) using the Newton–Raphson algorithm and the reparameterization alternative provide virtually identical results. A summary of the complete estimation procedure is provided in Web Appendix B.

### 6. Simulation

To evaluate the performances of the proposed methods, we conducted simulations. We generated longitudinal data using the same scheme as in the simulations in Section 5.1 and considered the same four scenarios for the true random-effects distribution. Binary observations  $Y_i$  were generated from logistic model  $H(\alpha + \beta^T \mathbf{X}_i)$  with  $\alpha = -2.5$  and  $\beta = (\beta_1, \beta_2)^T = (3.0, 2.0)^T$ . For each scenario of  $\mathbf{X}_i$  distribution and a choice of  $\rho$ , 1000 data sets were simulated. For each data set, we examined six estimators for  $\theta = (\alpha, \beta_1, \beta_2)^T$ : (i) the RRC, the refined RC estimator in Wang et al. (2000), which has better performance for logistic primary model than do other estimators in the literature (e.g., the naive and RC estimators) that require normal  $\mathbf{X}_i$  when this assumption holds; (ii) a generalized version of the RRC (GRRC) which applies the RRC after parameterization of  $\mathbf{W}_i$  and  $\mathbf{D}_i$  as in Section 5.2; (iii) the SS; (iv) the GSS; (v) the CS; and (vi) the GCS. The RRC and the GRRC are available only for the logistic and probit models. The RRC and the GRRC depend on normality of  $\mathbf{X}_i$  and the RRC, the SS and the CS impose the i.i.d. assumption on  $\mathbf{U}_i$ , but the proposed GSS and GCS require neither of these restrictions. Tables 2 and 3 show the results including relative bias, Monte Carlo standard deviation, average of estimated standard errors, and 95% Wald coverage probability. Web Tables S.1 and S.2 present results of additional simulations with negative  $\rho$  values. In all cases, the proposed GSS and GCS always exhibit negligible bias, attain nominal coverage probabilities, and yield similar results, regardless of the underlying  $\mathbf{X}_i$  distribution and whether the within-subject measurement error correlation is small or large, negative or positive; these findings are consistent with our theory. In general, performance degradation is observed for the competing estimators when the departures from normal  $\mathbf{X}_i$  exist and when measurement errors are correlated. The RRC, the SS, and the CS show substantial bias through underestimating  $\theta$  when  $\rho$  is positive and overestimating  $\theta$  when  $\rho$  is negative; further, their biases and failures to achieve nominal coverage become much more severe for larger absolute value of  $\rho$ , except that the RRC has acceptable performance for bimodal  $\mathbf{X}_i$

when  $\rho$  is small and positive. Accounting for the correlation of measurement errors, the GRRC demonstrates expected good performance similar to that of the GSS and the GCS when the normal  $\mathbf{X}_i$  is true or slightly violated by mild skewness. However, under bimodal  $\mathbf{X}_i$ , the GRRC notably overestimates  $\theta$  and its coverage is off nominal, and under heavy-tailed  $\mathbf{X}_i$ , it underestimates  $\theta$  with coverage falling short of nominal level. The overall poor performances of the competing estimators are more pronounced for positive  $\rho$ , which is often the case in practice, than for negative  $\rho$ .

### 7. Application

The main interest of the hypertension study discussed in Section 1 was to investigate the effects of lifetime longitudinal processes on later-in-life health outcomes, particularly the association between the risk of hypertension later in life (age >40) and features of longitudinal BMI profiles, and the association between the risk of hypertension later in life and the underlying mean SBP in young adulthood. The study included 782 individuals from the Johns Hopkins Precursors Study who were less than 30 years old at enrollment and who had not developed hypertension by the age 40. Among those individuals, 192 never developed hypertension. Let  $Y_i = 1$  and 0 denote the presence and absence of hypertension for individual  $i$ , respectively,  $i = 1, \dots, n$ , ( $n = 782$ ). The two longitudinal covariate processes were longitudinal SBP readings in young adulthood between ages 25 and 35 and longitudinal BMI measurements prior to the occurrence of hypertension or between ages 25 and 60. For each individual, the number of SBP observations ranged from 1 to 8 and the number of BMI observations ranged from 1 to 24. Web Figure S.1 contains scatter plots and fitted lines of longitudinal BMI measurements from several individuals. The covariates of interest were the baseline SBP, the baseline BMI, and the BMI trend.

We consider a random intercept model for the longitudinal SBP observations and a random intercept–slope model for the BMI measurements,

$$W_{ij}^{\text{SBP}} = X_i^{\text{SBP}} + U_{ij}^{\text{SBP}}, \quad W_{ij}^{\text{BMI}} = X_{1i}^{\text{BMI}} + X_{2i}^{\text{BMI}} \text{age}_{ij} + U_{ij}^{\text{BMI}}, \quad (11)$$

where  $X_i^{\text{SBP}}$ ,  $X_{1i}^{\text{BMI}}$ , and  $X_{2i}^{\text{BMI}}$  are the individual-specific “true” average SBP in young adulthood, BMI intercept, and slope, respectively. Letting  $\mathbf{W}_i = (W_{i1}^{\text{SBP}}, \dots, W_{im_i^{\text{SBP}}}^{\text{SBP}}, W_{i1}^{\text{BMI}}, \dots, W_{im_i^{\text{BMI}}}^{\text{BMI}})^T$ ,  $\mathbf{D}_i = \text{block diagonal}(\mathbf{1}, \mathbf{D}_i^{\text{BMI}})$  with  $\mathbf{D}_i^{\text{BMI}}$  having 1’s in the first column and ages of individual  $i$  at which BMI was measured in the second column, and  $\mathbf{U}_i = (U_{i1}^{\text{SBP}}, \dots, U_{im_i^{\text{SBP}}}^{\text{SBP}}, U_{i1}^{\text{BMI}}, \dots, U_{im_i^{\text{BMI}}}^{\text{BMI}})^T \sim \mathcal{N}(\mathbf{0}, \Sigma_i)$ , we combine the two models in (11) into the format given in (2). The relationship between the risk of hypertension and  $\mathbf{X}_i = (X_i^{\text{SBP}}, X_{1i}^{\text{BMI}}, X_{2i}^{\text{BMI}})^T$  is described by the logistic model:

$$P(Y_i = 1 | \mathbf{X}_i) = \left[ 1 + \exp \left\{ -(\alpha + \beta_1 X_i^{\text{SBP}} + \beta_2 X_{1i}^{\text{BMI}} + \beta_3 X_{2i}^{\text{BMI}}) \right\} \right]^{-1}. \quad (12)$$

We fit the joint model using the proposed GSS and GCS under three scenarios of the covariance structure of  $\mathbf{U}_i$ : (a) i.i.d. with the same  $\sigma^2$  for SBP and BMI, i.e.,  $\Sigma_i = \sigma^2 \mathbf{I}$ —fitting model (11) under this structure results

**Table 2**

Simulation results for the joint model with  $\rho = 0.25$  under four underlying  $\mathbf{X}_i$  distributions. In the logistic model, true  $\alpha = -2.5$  and  $\beta = (\beta_1, \beta_2)^T = (3.0, 2.0)^T$ . Reported values are RB, relative bias (%); SD, Monte Carlo standard deviation; SE, average of estimated standard errors; CP, Monte Carlo coverage probability of 95% Wald confidence interval.

$\rho = 0.25$	Method	RB (%)	SD	SE	CP	RB (%)	SD	SE	CP
		$\mathbf{X}_i$ Normal				$\mathbf{X}_i$ Bimodal mixture			
$\hat{\alpha}$	RRC	-14.2	0.26	0.27	0.70	-1.6	0.39	0.39	0.95
	GRRC	1.9	0.38	0.38	0.96	36.0	0.87	0.81	0.99
	SS	-13.5	0.27	0.28	0.71	-11.2	0.34	0.34	0.81
	GSS	3.6	0.42	0.42	0.96	4.4	0.52	0.48	0.97
	CS	-13.5	0.27	0.28	0.72	-11.4	0.34	0.34	0.79
	GCS	3.5	0.42	0.43	0.96	4.6	0.51	0.50	0.96
$\hat{\beta}_1$	RRC	-16.8	0.27	0.28	0.52	6.7	0.43	0.42	0.97
	GRRC	1.9	0.44	0.43	0.96	44.8	1.06	0.95	0.99
	SS	-16.1	0.28	0.29	0.52	-7.3	0.30	0.30	0.83
	GSS	3.8	0.50	0.49	0.96	3.5	0.44	0.40	0.96
	CS	-16.1	0.28	0.29	0.55	-7.5	0.30	0.29	0.82
	GCS	3.7	0.49	0.50	0.96	3.7	0.43	0.42	0.96
$\hat{\beta}_2$	RRC	-10.3	0.23	0.24	0.83	1.8	0.32	0.31	0.96
	GRRC	1.9	0.31	0.31	0.96	28.0	0.61	0.57	0.98
	SS	-9.6	0.24	0.24	0.85	-5.5	0.29	0.28	0.90
	GSS	3.4	0.34	0.33	0.96	3.8	0.39	0.36	0.96
	CS	-9.6	0.24	0.24	0.85	-5.7	0.29	0.28	0.89
	GCS	3.3	0.33	0.34	0.96	4.0	0.38	0.36	0.96
		$\mathbf{X}_i$ Skew-normal				$\mathbf{X}_i$ Bivariate $t_5$			
$\hat{\alpha}$	RRC	-14.3	0.27	0.27	0.68	-20.6	0.25	0.25	0.46
	GRRC	1.7	0.38	0.38	0.95	-7.7	0.33	0.33	0.86
	SS	-13.7	0.27	0.28	0.70	-16.5	0.27	0.27	0.63
	GSS	2.9	0.41	0.41	0.95	3.9	0.46	0.45	0.96
	CS	-13.7	0.27	0.28	0.70	-16.5	0.27	0.27	0.62
	GCS	2.9	0.41	0.42	0.95	3.8	0.43	0.45	0.95
$\hat{\beta}_1$	RRC	-17.0	0.27	0.28	0.52	-24.0	0.25	0.26	0.22
	GRRC	1.5	0.43	0.43	0.95	-8.8	0.37	0.37	0.82
	SS	-16.5	0.27	0.28	0.52	-19.6	0.28	0.29	0.44
	GSS	2.8	0.47	0.48	0.96	4.1	0.55	0.53	0.96
	CS	-16.5	0.27	0.28	0.53	-19.5	0.28	0.29	0.44
	GCS	2.8	0.46	0.49	0.95	4.0	0.51	0.54	0.95
$\hat{\beta}_2$	RRC	-10.2	0.24	0.24	0.82	-15.7	0.23	0.23	0.69
	GRRC	1.8	0.31	0.31	0.96	-6.3	0.29	0.28	0.89
	SS	-9.7	0.24	0.24	0.84	-12.1	0.25	0.24	0.81
	GSS	2.9	0.32	0.33	0.96	3.6	0.38	0.36	0.96
	CS	-9.7	0.24	0.24	0.84	-12.1	0.25	0.24	0.81
	GCS	2.9	0.32	0.33	0.96	3.5	0.36	0.36	0.95

in  $\hat{\sigma}^2 = 9.2552$ ; (b) independent errors but with different  $\sigma^2$  for SBP and BMI, i.e.,  $\Sigma_i = \text{block}(\sigma^{2\text{SBP}}\mathbf{I}, \sigma^{2\text{BMI}}\mathbf{I})$ —fitting the models in (11) yields  $\hat{\sigma}^{2\text{SBP}} = 61.8480$  and  $\hat{\sigma}^{2\text{BMI}} = 0.7813$ , respectively; and (c) preferred structure of  $\Sigma_i = \text{block diagonal}(\Omega_i^{\text{SBP}}, \Omega_i^{\text{BMI}})$  by the information criteria AIC and BIC based on the goodness of fits of models in (11) among various covariance structures. Specifically, the outcomes of our analysis lead to the preferred structure for  $\Omega_i^{\text{SBP}}$  being the Markov structure, as described in Section 5.1, with  $\hat{\rho}^{\text{SBP}} = 0.4220$  and  $\hat{\sigma}^{2\text{SBP}} = 68.7562$ , and the preferred structure for  $\Omega_i^{\text{BMI}}$  being the Markov structure with  $\hat{\rho}^{\text{BMI}} = 0.6278$  and  $\hat{\sigma}^{2\text{BMI}} = 1.0212$ .

Table 4 displays  $\hat{\theta} = (\hat{\alpha}, \hat{\beta}_1, \hat{\beta}_2, \hat{\beta}_3)^T$  and estimated standard errors. The difference in variance components ( $\sigma^2$ ) between

SBP and BMI is very sizable. When we completely ignore the existence of correlation among within-subject measurement errors and the heterogeneity between SBP and BMI by using structure (a), which is equivalent to a direct application of the SS and the CS, inferences are flawed. For example, the estimated coefficients for BMI intercept (or slope) differ considerably when we apply the SS and the CS. The coefficient for BMI intercept is negative using one method but significantly positive using the other. This phenomenon no longer exists when the covariance structure is less poorly specified, as in structures (b) and (c). In the absolute scale, the relative changes of the four estimated coefficients using Models (b) and (c) are 13%, 25%, 100%, and 2%, respectively. That is, if one model is correct, the estimates assumed the other could

**Table 3**  
 Simulation results for the joint model with  $\rho = 0.50$  under four underlying  $\mathbf{X}_i$  distributions. The rest of the setup is identical to that of Table 2.

$\rho = 0.50$	Method	RB (%)	SD	SE	CP	RB (%)	SD	SE	CP
		$\mathbf{X}_i$ Normal				$\mathbf{X}_i$ Bimodal mixture			
$\hat{\alpha}$	RRC	-28.8	0.21	0.22	0.13	-25.5	0.27	0.29	0.38
	GRRC	1.0	0.45	0.42	0.94	57.2	2.38	3.26	1.00
	SS	-28.5	0.21	0.22	0.14	-28.9	0.26	0.27	0.26
	GSS	2.8	0.49	0.50	0.96	2.9	0.57	0.55	0.96
	CS	-28.5	0.21	0.22	0.14	-29.2	0.26	0.27	0.25
	GCS	1.5	0.41	0.47	0.94	2.5	0.53	0.56	0.95
$\hat{\beta}_1$	RRC	-33.9	0.19	0.20	0.01	-15.4	0.27	0.29	0.59
	GRRC	0.7	0.53	0.49	0.94	69.0	2.94	4.02	1.00
	SS	-33.6	0.20	0.21	0.02	-20.9	0.23	0.24	0.28
	GSS	3.0	0.62	0.60	0.95	2.2	0.47	0.47	0.95
	CS	-33.6	0.20	0.21	0.02	-21.1	0.23	0.24	0.26
	GCS	1.3	0.48	0.55	0.94	1.9	0.44	0.48	0.94
$\hat{\beta}_2$	RRC	-21.5	0.19	0.20	0.40	-13.5	0.24	0.25	0.75
	GRRC	0.9	0.35	0.34	0.95	45.6	1.60	2.22	1.00
	SS	-21.2	0.20	0.20	0.42	-16.2	0.24	0.24	0.68
	GSS	2.7	0.40	0.39	0.96	2.9	0.41	0.40	0.96
	CS	-21.2	0.20	0.20	0.41	-16.4	0.23	0.24	0.67
	GCS	1.5	0.34	0.37	0.96	2.6	0.38	0.40	0.95
		$\mathbf{X}_i$ Skew-normal				$\mathbf{X}_i$ Bivariate $t_5$			
$\hat{\alpha}$	RRC	-28.9	0.22	0.22	0.13	-34.5	0.20	0.21	0.03
	GRRC	0.5	0.44	0.42	0.93	-11.5	0.35	0.34	0.78
	SS	-28.6	0.22	0.22	0.14	-32.9	0.21	0.22	0.06
	GSS	2.3	0.49	0.49	0.94	3.1	0.56	0.57	0.95
	CS	-28.6	0.22	0.22	0.14	-32.9	0.21	0.22	0.06
	GCS	1.9	0.50	0.49	0.94	1.3	0.45	0.50	0.94
$\hat{\beta}_1$	RRC	-34.0	0.20	0.20	0.01	-40.1	0.18	0.19	0.00
	GRRC	0.2	0.51	0.48	0.93	-12.9	0.39	0.39	0.72
	SS	-33.8	0.20	0.21	0.01	-38.4	0.19	0.20	0.00
	GSS	2.1	0.58	0.58	0.95	3.2	0.69	0.68	0.94
	CS	-33.8	0.20	0.21	0.01	-38.4	0.19	0.20	0.00
	GCS	1.7	0.60	0.59	0.94	1.2	0.53	0.60	0.93
$\hat{\beta}_2$	RRC	-21.3	0.21	0.20	0.43	-26.3	0.20	0.20	0.25
	GRRC	0.8	0.35	0.33	0.95	-9.6	0.30	0.29	0.84
	SS	-21.0	0.21	0.20	0.45	-24.7	0.21	0.20	0.30
	GSS	2.3	0.38	0.38	0.95	3.2	0.45	0.44	0.95
	CS	-21.0	0.21	0.20	0.45	-24.7	0.21	0.20	0.30
	GCS	2.2	0.40	0.38	0.95	1.6	0.38	0.39	0.95

bear substantial biases. Based on the knowledge gained from our numerical studies, the most reliable inferences should be those using structure (c).

The analysis using the proposed GSS and GCS and the preferred  $\Sigma_i$  structure (c) suggests that the risk of having hypertension later in life may remain highly positively associated with baseline SBP in young adulthood, after adjusting for the effects from BMI measurements. Inferences also indicate a strong positive association, between the presence of hypertension later in life, and the rate of change in BMI prior to developing hypertension, after adjusting for other covariates such as baseline SBP and baseline BMI. This suggests that the rate of change in BMI may be an important covariate for predicting the risk of developing hypertension.

In terms of verifying the assumptions made in structure (c), an examination of histograms of SBP and BMI residuals

suggests that the normality assumption for  $U_{ij}^{SBP}$  and  $U_{ij}^{BMI}$  is reasonable. The correlations between the SBP and BMI residuals taken from the same time points are very small, which suggests the conditional independence between the longitudinal covariate processes given  $\mathbf{X}_i$ . To verify the surrogacy assumption, we compared the histograms of the covariate processes residuals for  $Y_i = 1$  with those for  $Y_i = 0$ . Their bell shapes and first several moments, including mean, standard deviation, and skewness, were similar; this indicates the conditional independence between  $Y_i$  and  $\mathbf{W}_i$  given  $\mathbf{X}_i$ .

Although asymptotic results indicate that the estimators of  $\theta$  remain consistent when the GSS and the GCS are implemented by substituting  $\hat{\Sigma}_i$  in the score functions, it is desirable to check how insensitive the inferences on  $\theta$  are to changes of covariance in a neighborhood of  $\hat{\Sigma}_i$ . Figure 2 presents results that correspond to one such sensitivity analysis in which we let  $\rho^{BMI}$  vary in a neighborhood of  $\hat{\rho}^{BMI} =$

**Table 4**

*Analysis of the hypertension data under three scenarios of the within-subject measurement error covariance: (a) i.i.d. with same  $\sigma^2$  for SBP and BMI:  $\Sigma_i = \sigma^2 \mathbf{I}$  for  $\hat{\sigma}^2 = 9.2552$ ; (b) Independent with different  $\sigma^2$  for SBP and BMI:  $\Sigma_i = \text{block}(\sigma^{2\text{SBP}} \mathbf{I}, \sigma^{2\text{BMI}} \mathbf{I})$  for  $\hat{\sigma}^{2\text{SBP}} = 61.8480$  and  $\hat{\sigma}^{2\text{BMI}} = 0.7813$ ; (c) Following a structure preferred by information criteria:  $\Sigma_i = \text{block}(\Omega_i^{\text{SBP}}, \Omega_i^{\text{BMI}})$  where  $\Omega_i^{\text{SBP}}$  has Markov structure with  $\hat{\rho}^{\text{SBP}} = 0.4220$  and  $\hat{\sigma}^{2\text{SBP}} = 68.7562$ , and  $\Omega_i^{\text{BMI}}$  has Markov structure with  $\hat{\rho}^{\text{BMI}} = 0.6278$  and  $\hat{\sigma}^{2\text{BMI}} = 1.0212$ . Estimated standard errors are in parentheses below each estimate.*

	Intercept		SBP <sub>youngadulthood</sub>		BMI <sub>intercept</sub>		BMI <sub>slope</sub>	
	Estimate	p-value	Estimate	p-value	Estimate	p-value	Estimate	p-value
(a) $\Sigma_i = \sigma^2 \mathbf{I}$								
SS	-28.30 (7.62)	0.00	0.28 (0.07)	0.00	-0.35 (0.26)	0.17	49.17 (11.98)	0.00
CS	-103.20 (15.51)	0.00	0.63 (0.15)	0.00	1.73 (0.23)	0.00	82.78 (11.23)	0.00
(b) $\Sigma_i = \text{block}(\sigma^{2\text{SBP}} \mathbf{I}, \sigma^{2\text{BMI}} \mathbf{I})$								
GSS	-18.03 (2.86)	0.00	0.12 (0.02)	0.00	0.08 (0.05)	0.07	6.81 (1.76)	0.00
GCS	-18.36 (2.94)	0.00	0.13 (0.03)	0.00	0.08 (0.05)	0.09	6.80 (1.77)	0.00
(c) $\Sigma_i = \text{block}(\Omega_i^{\text{SBP}}, \Omega_i^{\text{BMI}})$ where both $\Omega_i^{\text{SBP}}$ and $\Omega_i^{\text{BMI}}$ have preferred Markov structures								
GSS	-20.84 (3.72)	0.00	0.16 (0.03)	0.00	0.04 (0.06)	0.46	6.94 (1.99)	0.00
GCS	-21.96 (4.25)	0.00	0.17 (0.04)	0.00	0.03 (0.06)	0.61	7.03 (2.11)	0.00

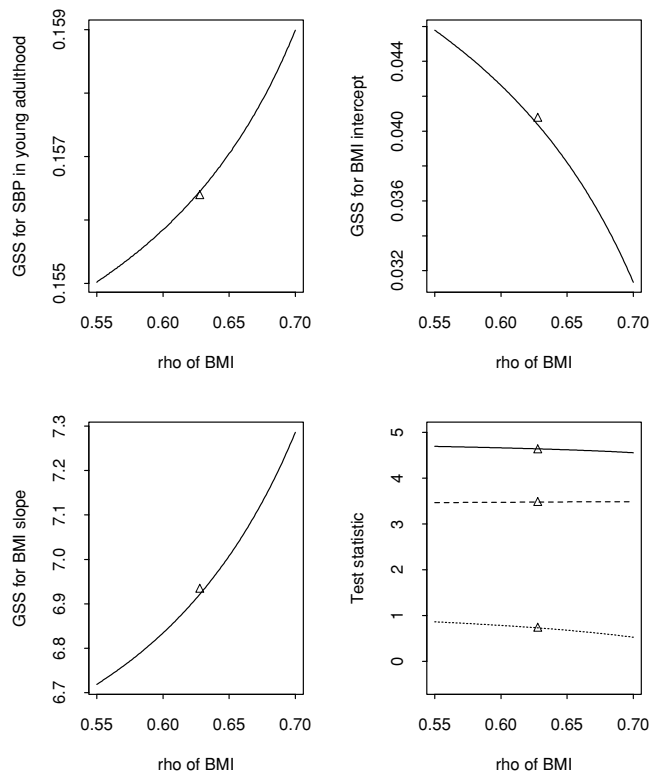
0.6278. The analysis was conducted by fixing  $\hat{\rho}^{\text{SBP}} = 0.4220$  and  $\hat{\sigma}^{2\text{SBP}} = 68.7562$ , letting  $\rho^{\text{BMI}}$  vary between 0.55 and 0.70, and estimating  $\hat{\sigma}^{2\text{BMI}}$  accordingly. Figure 2 shows that when  $\rho^{\text{BMI}}$  decreases, the GSS estimated coefficients for baseline SBP and BMI slope decrease while the estimated coefficient for average BMI increases. This reflects the complex interplay between measurement errors and multivariate correlated covariate processes. Although these GSS estimates have slight changes, their corresponding test statistics (estimated coefficient divided by the estimated standard error) are nearly insensitive to small changes in  $\rho^{\text{BMI}}$ . We observe similar behavior using the GCS and in the sensitivity analysis with respect to slight changes in  $\rho^{\text{SBP}}$ .

**8. Discussion**

We have proposed a joint modeling framework to accommodate outcomes for which a primary endpoint follows a GLM whose covariates are the random effects from multiple longitudinal processes. We have demonstrated that when there are departures from the i.i.d. assumption for within-subject measurement errors, direct application of the SS and the CS of Li et al. (2004) leads to considerable biases and that the magnitude of these biases increases as cluster sizes and correlations increase. The proposed GSS and GCS need neither a distributional nor a covariance structural assumption on random-effect covariates and allow flexible measurement error covariance structures chosen by objective information criteria. Compared with competing estimators that rely on the normality assumption of random effects and/or the i.i.d. assumption

of within-subject measurement errors, the GSS and the GCS yield sound inferences when these assumptions are violated. The model framework is applicable to unbalanced longitudinal data; that is, neither the same number of observations per subject nor the same number of observations from different longitudinal covariate processes is required. To be scientifically meaningful, different numbers or types of random effects can be posited to depict the specific features of different longitudinal processes.

The establishment of the GSS and the GCS does not require conditional independence among longitudinal covariate processes given the random effects, as illustrated in Section 4. However, it is reasonable to assume that measurement errors from different longitudinal processes are independent. Further, because individual processes would contain sufficient information for the distribution of  $\mathbf{X}_i^{(k)}$  provided that model (1), particularly the structure of  $\Omega_i^{(k)}$ , can be correctly specified, we conjecture that the misspecification of the covariance structure of two sets of measurement errors from two different processes would cause only inefficiency. Our numerical study described in Web Appendix C seems to support this conjecture, or at least show the insensitivity of the proposed methods towards this type of model misspecification. The establishment of theoretical consistency is currently under study. For computational convenience, we suggest that the within-subject measurement error covariance within each longitudinal process be estimated using the covariance estimator obtained by the MLE or the REML with the normal random effects via available software for mixed effects models.



**Figure 2.** Sensitivity of the GSS estimates and their test statistics (estimate divided by estimated standard error) in the hypertension data analysis with respect to changes of within-subject measurement error correlation parameter  $\rho$  in a neighborhood of  $\hat{\rho}^{\text{BMI}} = 0.6196$ . In the plot of test statistics, the solid line is the test statistic for SBP in young adulthood, the dashed line is that for the BMI slope, and the dotted line is that for the BMI intercept.  $\triangle$  denotes the results from actual data analysis.

The covariance estimator performs well and stably as long as the number of longitudinal observations per subject is not too small on average ( $m \geq 5$ ) or the number of subjects  $n$  is moderate. Implementation of the GSS and the GCS is easy and fast (less than 1 minute for our data set) via the Newton–Raphson algorithm or, alternatively, via a reparameterization of data and an application of the SS and the CS.

Although we focused on GLMs, this methodology can be applied to time-to-event endpoints. For instance, Model (4) can be replaced by a Cox proportional hazards model and a CS function with known  $\Sigma_i$  can be derived similar to Tsiatis and Davidian (2004);  $\Sigma_i$  in the score function is substituted by a consistent estimator. Further, fixed effects can be included in distinct random-effects models (1), i.e.,  $\mathbf{W}_i^{(k)} = \mathbf{C}_i^{(k)}\gamma^{(k)} + \mathbf{D}_i^{(k)}\mathbf{X}_i^{(k)} + \mathbf{U}_i^{(k)}$  for observed covariates  $\mathbf{C}_i^{(k)}$ . The proposed methodology remains the same by viewing  $\mathbf{W}_i^{(k)} - \mathbf{C}_i^{(k)}\gamma^{(k)}$  as the  $\mathbf{W}_i^{(k)}$  in this article and adding another set of estimating equations that yield consistent estimation of  $\gamma^{(k)}$ .

Likelihood-based methods with relaxed distributional assumptions on random effects proposed for proportional hazards model (Song et al., 2002) and for GLM (Li et al., 2007),

which may gain some efficiency (e.g., 2–38% efficiency gains in GLM parameter estimates as shown in Li et al., 2007), were developed under the i.i.d. measurement error assumption and thus may result in biased inference when this assumption is violated. Moreover, computational complexity is another major concern for these approaches, especially when multiple longitudinal processes are included and each has multidimensional random effects.

### 9. Supplementary Materials

Web Supplementary Materials A, B, and C referenced in Sections 3, 5.2, and 8, respectively, Web Tables S.1 and S.2 referenced in Sections 6, and Web Figure S.1 referenced in Section 7 are available at the *Biometrics* website <http://www.tibs.org/biometrics>.

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