NOTICE: This is the author’s version of a work that was accepted for publication by Elsevier. Changes resulting from the publishing process, such as peer review, editing, corrections, structural formatting, and other quality control mechanisms may not be reflected in this document. Changes may have been made to this work since it was submitted for publication. A definitive version was subsequently published by Elsevier.
Bayesian Regression Analysis of Data with Random Effects Covariates from Nonlinear Longitudinal Measurements

Rolando De la Cruz$^{1,2,*}$, Cristian Meza$^3, *$, Ana Arribas–Gil$^{1,*}$ and Raymond J. Carroll$^5,*$

$^1$Department of Public Health, School of Medicine, Pontificia Universidad Católica de Chile, Marcoleta 434, Casilla 114D, Santiago, CHILE.
$^2$Department of Statistics, Faculty of Mathematics, Pontificia Universidad Católica de Chile, Casilla 306, Correo 22, Santiago, CHILE.
$^3$Centro de Investigación y Modelamiento de Fenómenos Aleatorios – CIMFAV, Faculty of Engineering, Universidad de Valparaíso, Av. Pedro Montt 2412, Valparaíso, CHILE.
$^4$Departamento de Estadística, Universidad Carlos III de Madrid, Getafe, Spain
$^5$Department of Statistics, Texas A&M University, College Station, Texas 77843 USA.

*Email: rolando@med.puc.cl cristian.meza@uv.cl ana.arribas@uc3m.es carroll@stat.tamu.edu

Abstract

Joint models for a wide class of response variables and longitudinal measurements consist on a mixed–effects model to fit longitudinal trajectories whose random effects enter as covariates in a generalized linear model for the primary response. They provide a useful way to assess association between these two kinds of data, which in clinical studies are often collected jointly on a series of individuals and may help understanding, for instance, the mechanisms of recovery of a certain disease or the efficacy of a given therapy. The most common joint model in this framework is based on a linear mixed model for the longitudinal data. However, for complex datasets the linearity assumption may be too restrictive. Some works have considered generalizing this setting with the use of a nonlinear mixed–effects model for the longitudinal trajectories but the proposed estimation procedures based on likelihood approximations have been shown [De la Cruz et al., 2011] to exhibit some computational efficiency problems. In this article we propose an MCMC–based estimation procedure in the joint model with a nonlinear mixed–effects model for the longitudinal data and a generalized linear model for the primary response. Moreover, we consider that the errors in the longitudinal model may be correlated. We apply our method to the analysis of hormone levels measured at the early stages of pregnancy that can be used to predict normal versus abnormal pregnancy outcomes. We also conduct a simulation study to assess the importance of modelling correlated errors and quantify the consequences of model misspecification.

Key Words: Autocorrelated errors; Generalized linear models; Joint modelling; Longitudinal data; MCMC methods; Nonlinear mixed–effects model.
1 Introduction

In many biomedical studies longitudinal biomarker profiles carry important information about the outcome of a therapy, a disease or a particular condition. In such cases, the association between the response or outcome and a series of longitudinal measurements is of primary interest. In Figure 1 we illustrate one example that motivates the current paper. The longitudinal measurements of this dataset represent beta human chorionic gonadotropin (β-HCG) levels measured over time on 173 pregnant woman during the first 80 days of gestation. Here, the response of interest for each woman is given by her pregnancy outcome: normal, if she had a normal delivery or abnormal if she had any complication resulting in a nonterminal delivery and loss of the fetus. In such a framework a relevant question is how the variation of hormone concentration during the early stages of pregnancy may affect its outcome. In this case we are interested in a binary outcome but in a general setting we may be dealing with any kind of response.

If we observed longitudinal measurements without noise on a dense grid of time points this problem could be addressed from a functional perspective by using a logistic functional regression model with functional predictor and scalar response [Ratcliffe et al., 2002, Escabias et al., 2004] or, more generally, a generalized functional linear model [James, 2002, Müller and Stadtmüller, 2005]. However, this is an unrealistic setting in many biometrical applications in which the design for longitudinal data is irregular and sparse with very few observations available per individual and measurements are subject to experimental error. This is for instance the case in the β-HCG dataset in which the number of observations per women varies from 1 to 6, with a median of 2.

Therefore, when dealing with noisy and highly sparse longitudinal trajectories a natural way of measuring their impact on the response of interest consists on extracting relevant latent information that could be used as covariates of a generalized linear model. Several authors have studied this problem focusing mainly on two types of response: binary outcomes and survival data. Wang et al. [2000] provided the first attempt in this direction with a joint model for longitudinal measurements and binary endpoints. They proposed to fit the longitudinal data with a linear mixed-effects model (LME) whose random effects were also covariates in a generalized linear model (GLM) for the binary endpoint. The naive or two-step estimation method in such framework consists in fitting the LME and plugging-in the ordinary least squares estimates of the random effects in the GLM as if they were observed data. Wang et al. [2000] showed that this procedure introduces bias on the parameter estimates of the GLM and proposed several alternative approaches that reduced the bias. One of them is based on regression calibration, which in this context involves replacing the random effects by their estimated best linear unbiased predictors (BLUP) obtained by separately fitting the LME. Another strategy relies on the use of pseudo-expected estimating equations (EEE). For the same joint model Li et al. [2004] relaxed the normality assumption of the random effects in the LME and provided estimators of the GLM parameters that yield consistency regardless of the true distribution. Furthermore, Li et al.
developed semiparametric likelihood-based inference for the GLM parameters and the random effects density. Recently, Horrocks and van Den Heuvel 2009 used the Wang et al. 2000 model to predict the achievement of successful pregnancy based on certain longitudinal measurements during a treatment for infertility. They estimated parameters using a Bayesian methodology similar to that proposed by Guo and Carlin 2004 in the context of joint models for longitudinal and survival data. In that work, the focus was on predicting, from longitudinal measurements, the time to an event of interest instead of a binary outcome. The standard approach to tackle this question is again to fit a mixed–effects model to the longitudinal data whose random effects are covariates in a GLM for the time to event, see Neuhaus et al. 2009 for an overview.

For the pregnancy dataset that motivates this work it has been observed that log $\beta$-HCG levels and gestational age interact in a nonlinear way [Marshall and Barón, 2000, De la Cruz-Mesía and Quintana, 2007, De la Cruz-Mesía et al., 2007], which suggests that a LME for longitudinal data may be inadequate in this case. Indeed, for the analysis of this dataset [De la Cruz et al., 2011] proposed a joint model in which the covariates for a primary logistic regression are the random effects of a nonlinear mixed–effects model (NLME) for hormone profiles. The authors compared several estimation methods including the naive two-step approach, BLUP and likelihood approximation methods based on several numerical integration techniques. They verified that as in the LME–GLM joint model, the first two procedures yield biased estimates. The third method seemed to work better for some particular approximation techniques, namely Laplacian and adaptive Gaussian approximations. However, these methods can be computationally inefficient in practice. Wu et al. 2008 also considered the problem of joint likelihood inference in the NLME-GLM model, although focusing on the case in which the primary outcome is the time to a given event, and encountered similar implementation problems. Wu et al. 2010 proposed a fast and accurate joint estimation procedure for that model relying on the Laplace approximation. However, considering the findings of Joe 2008 about the asymptotic bias of estimators based on Laplace approximation for GLM with discrete response, these authors acknowledged that the performance of their method might be less satisfactory when dealing with binary outcomes instead of survival data.

To overcome these drawbacks, in this article we propose a Bayesian estimation approach for the NLME–GLM joint model. Although in its application to the pregnancy dataset we focus in the prediction binary outcomes, the general estimation framework that we describe is flexible enough to be used with any kind of response of interest. Moreover, motivated by our real dataset, we assume that we may have autocorrelated error terms in the NLME.

The rest of the paper is organised as follows. In Section 2 we present the detailed specifications of the proposed joint model. In Section 3 we describe the MCMC algorithm for Bayesian estimation. A model comparison strategy is discussed in Section 4 and in Section 5 we apply our method to the $\beta$-HCG dataset. We compare the results to previous analyses on this dataset. In Section 6 we conduct a simulation study to assess the importance of model misspecification in the presence of autocorrelated errors. Finally, we offer a general
2 Joint Model

The structure of interest here can be described by two components. The first component contains repeated observed measurements that are assumed to follow a nonlinear mixed-effects model over possibly unequally spaced times. The second component contains the primary outcome, which is assumed to follow a generalized linear model where the random coefficients of the nonlinear mixed-effects models are used as covariates.

Denote by \( y_{ij} \), \( i = 1, \ldots, m, \ j = 1, \ldots, n_i \), the observation of a continuous response for individual \( i \) at time \( t_{ij} \). Let \( y_i = (y_{i1}, y_{i2}, \ldots, y_{in_i})' \) be the observed vector of longitudinal measurement data at times \( t_i = (t_{i1}, t_{i2}, \ldots, t_{in_i})' \). Assume that \( y_i \) follows the nonlinear mixed-effects model

\[
y_i = g(\alpha, X_i; t_i) + \epsilon_i, \quad i = 1, \ldots, m, \tag{1}
\]
where $\alpha$ is a vector of $p$ unknown fixed effects parameters, $X_i$ is a vector of $q$ unobservable random effects, $g$ is a real-valued nonlinear function of the fixed and random effects, and $\epsilon_i = (\epsilon_{i1}, \ldots, \epsilon_{iq})'$ is the within individual random error vector. We assume that the random effects $X_i$'s are independent and identically normally distributed with mean vector $\mu_X$ and covariance matrix $\Sigma_X$. Typically, the error terms $\epsilon_i$'s are assumed to be normal with zero mean vector and covariance matrix $\Sigma_{\epsilon} = \sigma^2 \Sigma_{\omega}$, i.e. independent measurements errors, where $I_\alpha$ denotes the identity matrix of dimension $\alpha$. However, in longitudinal data, measurements taken over time on individuals usually show a highly unbalanced structure (i.e. measurement times may be unequally spaced within an individual and may differ across individuals) and may be serially related. To take this into account we assume $\Sigma_{\epsilon} = \Sigma^{(i)}(\sigma^2, \rho)$, with $\sigma^2$ being a scalar parameter and $\rho$ a vector of parameters describing the correlation structure. Depending on the context, various assumptions about the matrix $\Sigma^{(i)}(\sigma^2, \rho)$ can be made [see Vonosh and Chinchilli 1997, Chap. 7]. In the following we consider that $\Sigma^{(i)}(\sigma^2, \rho) = \sigma^2 \Sigma_{\omega}$, where $\Sigma_{\omega}$ is an $n_i \times n_i$ scaled matrix with $(k_1, k_2)$th element equal to $\rho^{(i)k_1-k_2}$, though other choices are possible. This matrix has a continuous time first-order autoregressive, CAR(1), structure [see De la Cruz-Mesía and Marshall 2006], which can cope with nonequally spaced measurements. We also assume that the $X_i$'s and $\epsilon_i$'s are mutually independent.

Now, assume that in addition to the $n_i$-dimensional vector of longitudinal measurements $y_i$, a primary response $D_i$, and a $k$-vector of observed covariates, $W_i$, are observed on the $i$th individual. We assume that the primary response and the random effects covariates are related via a GLM in canonical form; i.e., the conditional distribution of $D_i$ given $X_i$ (and $W_i$; conditioning on $W_i$ is dropped throughout) is
\[
 f(D_i|X_i; \theta) = \exp \left\{ \frac{D_i(\beta'_0 W_i + \beta'_1 X_i) - b(\beta'_0 W_i + \beta'_1 X_i)}{a(\phi)} + c(D_i, \phi) \right\},
\]
where $\theta = (\beta, \phi)'$, with $\beta = (\beta_0', \beta_1')$, are the parameters of primary interest; $\beta_0$ and $\beta_1$ are regression parameters, $\phi$ is a dispersion parameter and $a(\cdot), b(\cdot), c(\cdot, \cdot)$ are known functions. In our context, $\beta_1$ is of particular interest because it represents the relationship between the primary response and features of longitudinal profiles. As discussed in Wang et al. 2000, we can further assume that $y_i$ and $D_i$ are conditionally independent given $X_i$, in which case
\[
 f(y_i, D_i, X_i) = f(y_i, D_i|X_i)f(X_i) = f(y_i|X_i)f(D_i|X_i)f(X_i).
\]
The likelihood for the joint model $(y_i, D_i)$ is given by
\[
 f(y, D) = \prod_{i=1}^{m} \int_{X} f(y_i|X_i)f(D_i|X_i)f(X_i) dX_i,
\]
where $y = (y_1, y_2, \ldots, y_m)$ and $D = (D_1, D_2, \ldots, D_m)$. Note that the joint model $(y_i, D_i)$ is nonlinear in $X_i$, thus the integral in (3) does not have a closed–form expression. However, approximation methods can be used to help the estimation. De la Cruz et al. 2011 discuss
methods based on numerical integration techniques to obtain the MLE of the joint model in the special case for which the primary response is binary. In this paper we propose to estimate the model parameters using MCMC methods.

3 Estimation via MCMC Methods

Bayesian fitting of the joint model described in Section 2 involves, as usual in the Bayesian framework, the updating from prior to posterior distributions for the parameters via appropriate likelihood functions. However, closed-form exact expressions for most of the relevant joint and marginal posterior distributions are not available. Instead, we rely here on sampling-based approximations to the distributions of interest via Markov chain Monte Carlo (MCMC) methods: we use a Gibbs sampler or a Metropolis–within–Gibbs algorithm to explore the posterior.

We now consider the problem of choosing prior information for the parameters $\beta$, $\alpha$, $\mu_X$, $\Sigma_X$, $\sigma^2$, $\rho$, and $\phi$ of the joint model. We assume prior independence for parameters and

$$
\alpha \sim N_p(a_1, A), \quad \mu_X \sim N_q(c_1, C), \quad \Sigma_X \sim IW(v, vV), \quad \sigma^2 \sim IG(v_1, v_2),
$$

$\rho \sim \pi(\rho), \quad \beta \sim N_r(s, S), \quad$ and $\phi \sim \pi(\phi). \quad (4)$

Here $IG(h, l)$ denotes the inverse gamma distribution, with shape parameter $h$ and scale parameter $l$, and mean $(h - 1)^{-1}l^{-1}$. By $V \sim IW(d, D)$, we mean that the random matrix $V$ follows an inverse Wishart distribution with scalar parameter $d$ and matrix parameter $D$ (by letting $V \sim IW(d, dD)$ we ensure that the mean of $V^{-1}$ equals $D^{-1}$). Also, $N_p(\mu, \Sigma)$ represents the $p$-variate normal distribution with vector mean $\mu$ and covariance matrix $\Sigma$, and $\pi(\cdot)$ stands for a general prior distribution to be specified in each case, as we discuss below.

In (4) the hyperparameters $(a_1, A, c_1, C, v, V, v_1, v_2, s, S)$, and those involved in the prior for $\rho$ and $\phi$, are all assumed to be known and chosen so that the priors are proper. In practice the specification of hyperparameters may be difficult, so we can take the values of hyperparameters in such a way that we get non–informative priors in the limiting case when no (or minimal) prior information is available.

Note that in (2), for binomial and Poisson primary responses, the dispersion parameter is $\phi = 1$. In that case no prior specification is required for $\phi$ in (4). For normal primary response, $\phi$ is $\sigma^2$, and we can follow common practice in choosing an inverse gamma prior, $IG(r_1, r_2)$, for $\sigma^2$, i.e. $\pi(\sigma^2) = IG(r_1, r_2)$. In (4) we assume a uniform prior for $\rho$.

We now present the posterior density associated with the joint model. We will note $f_N$, $f_{IG}$, $f_U$ and $f_{IW}$ the multivariate normal, inverse gamma, uniform and inverse Wishart densities, respectively. Furthermore, $f_{GLM}$ denotes the primary response in the generalized linear model (2). The joint posterior density of $X$, $\beta$, $\alpha$, $\mu_X$, $\Sigma_X$, $\sigma^2$, $\rho$, and $\phi$ given the
observed data \(d_m = \{(y_i, D_i)\}_{i=1}^m\) is

\[
\pi(X, \beta, \alpha, \mu_X, \Sigma_X, \sigma_i^2, \rho, \phi|d_m) = \frac{\pi^*(X, \beta, \alpha, \mu_X, \Sigma_X, \sigma_i^2, \rho, \phi; d_m)}{m^*(d_m)},
\]

(5)

where the unnormalized posterior density is

\[
\pi^*(X, \beta, \alpha, \mu_X, \Sigma_X, \sigma_i^2, \rho, \phi; d_m) = \left[ \prod_{i=1}^m f_N(y_i; g(\alpha, X_i; t_i), \sigma_i^2 \Sigma_i(\rho)) f_{GLM}(D_i; X_i, \theta) f_N(X_i; \mu_X, \Sigma_X) \right]
\times f_N(\alpha; a_1, A) f_{IG}(\sigma_i^2; v_1, v_2) f,U(\rho) f_N(\mu_X; c_1, C) f_{IW}(\Sigma_X; v, vV) \times f_N(\beta, s; S) \pi(\phi)
\]

and the normalizing constant (which is also the marginal density of the data) is

\[
m^*(d_m) = \int \pi^*(X, \beta, \alpha, \mu_X, \Sigma_X, \sigma_i^2, \rho, \phi; d_m) dX \ d\beta \ d\alpha \ d\mu_X \ d\Sigma_X \ d\sigma^2_i \ d\rho \ d\phi.
\]

The full conditionals to implement the MCMC procedure can be easily derived from [5].
Indeed, we have

\[
\pi(X | \text{rest}, d_m) = \prod_{i=1}^{m} \pi(X_i | \text{rest}, d_m), 
\]

(6)

\[
\pi(\alpha | \text{rest}, d_m) \propto \pi(\alpha) \prod_{i=1}^{m} f(y_i | X_i) 
\]

\[
\propto \exp \left\{ -\frac{1}{2} \text{tr} \left( \frac{1}{\sigma^2_{\epsilon}} \Sigma^{-1} (\rho)(y_i - g(\alpha, X_i; t_i))' (y_i - g(\alpha, X_i; t_i)) + A^{-1} (\alpha - a)'(\alpha - a) \right) \right\}, 
\]

(7)

\[
\pi(\beta | \text{rest}, d_m) \propto \pi(\beta) \prod_{i=1}^{m} f(y_i | X_i) 
\]

\[
\propto \exp \left\{ -\frac{1}{2} \text{tr} (S^{-1}(\beta - s)'(\beta - s) + \sum_{i=1}^{n} \frac{D_i \theta_i - b(\theta_i)}{a(\phi)} \right\}, 
\]

(8)

\[
\pi(\mu_X | \text{rest}, d_m) \propto \pi(\mu_X) \prod_{i=1}^{m} f(X_i), 
\]

(9)

\[
\pi(\Sigma_X | \text{rest}, d_m) \propto \pi(\Sigma_X) \prod_{i=1}^{m} f(X_i), 
\]

(10)

\[
\pi(\sigma^2_X | \text{rest}, d_m) \propto \pi(\sigma^2_X) \prod_{i=1}^{m} f(y_i | X_i), 
\]

(11)

\[
\pi(\rho | \text{rest}, d_m) \propto \pi(\rho) \prod_{i=1}^{m} f(y_i | X_i) 
\]

\[
\propto \exp \left\{ -\frac{1}{2} \text{tr} \left( \frac{1}{\sigma^2_{\epsilon}} \Sigma^{-1} (\rho)(y_i - g(\alpha, X_i; t_i))' (y_i - g(\alpha, X_i; t_i)) \right) \right\}, 
\]

(12)

\[
\pi(\phi | \text{rest}, d_m) \propto \pi(\phi) \prod_{i=1}^{m} f(D_i | X_i), 
\]

(13)

where \( \theta_i = \beta_{0i} W_i + \beta_{1i} X_i \) and \( \text{rest} \) denotes the remaining components of the model to which we are conditioning in each case. Some of these densities have a closed-form expression. Indeed, from (9), (10) and (11) it is easy to check that \( \mu_X | \text{rest}, d_m \) is multivariate normal with mean

\[
(m \Sigma^{-1}_X + C^{-1})^{-1} (\Sigma^{-1}_X \sum_{i=1}^{m} X_i + c_1 C^{-1}) 
\]

and covariance matrix \( (m \Sigma^{-1}_X + C^{-1})^{-1} \). Also, \( \Sigma_X | \text{rest}, d_m \) follows an inverse Wishart distribution with scale parameter \( v + \sum_{i=1}^{m} n_i \) and matrix parameter

\[
vV + \sum_{i=1}^{m} (y_i - g(\alpha, X_i; t_i))'(y_i - g(\alpha, X_i; t_i)).
\]
Finally, \( \sigma^2 \mid \text{rest}, d_m \) follows an inverse gamma distribution with shape parameter \( N/2 + v_1 \) and scale parameter
\[
\left( \frac{1}{v_2} + \frac{1}{2} \sum_{i=1}^{m} \frac{RSS_{y_i}}{\rho_i} \right)^{-1},
\]
where \( RSS_{y_i} = (y_i - g(\alpha, X_i; t_i))'\Sigma_i^{-1}(\rho)(y_i - g(\alpha, X_i; t_i)). \) Due to the fact that \( g(\cdot) \) is a nonlinear function of \( X_i \), the full conditional density in (6), \( \pi(X_i \mid \text{rest}, d_m) \), cannot be written explicitly. However, the full conditional density of \( X_i \) can be written, up to a constant of proportionality, as
\[
\exp \left\{ -\frac{1}{2} \text{tr} \left( \frac{1}{\sigma^2} \Sigma^{-1}(\rho)(y_i - g(\alpha, X_i; t_i))' (y_i - g(\alpha, X_i; t_i)) + \Sigma^{-1}_X (X_i - \mu_X)' (X_i - \mu_X) \right) \right\} + \frac{D_i (\beta_0' W_i + \beta_1' X_i) - b(\beta_0' W_i + \beta_1' X_i)}{a(\phi)}.
\]
(14)

In this case, to simulate from this full conditional we use a Metropolis–Hastings algorithm within each Gibbs step. Because (14) is known up to a normalization constant, we can compute its mode \( X_i^* \) and Hessian \( V_i^* \) using numerical optimization techniques. This yields a natural choice of the proposal distribution, a multivariate normal distribution with mean vector \( X_i^* \) and variance–covariance matrix \( V_i^{* -1} \), denoted by \( f_N(X_i; X_i^*, V_i^{* -1}) \). Then we can implement the Metropolis–Hastings algorithm as follows. Denote \( X_i^{(r)} \) the current value of \( X_i \) at the \( r \)th iteration. A new candidate value \( X_i^c \) is drawn from the proposal distribution \( f_N(X_i; X_i^c, V_i^{* -1}) \). The acceptance probability is computed as:
\[
\min \left\{ 1, \frac{f_N(X_i^c; X_i^*, V_i^{* -1}) f_N(y_i; g(\alpha, X_i^c; t_i), \sigma^2 \Sigma_i(\rho)) f_{\text{GLM}}(D_i; X_i^*, \theta) f_N(X_i^c; \mu_X, \Sigma_X)}{f_N(X_i^{(r)}; X_i^*, V_i^{* -1}) f_N(y_i; g(\alpha, X_i^{(r)}; t_i), \sigma^2 \Sigma_i(\rho)) f_{\text{GLM}}(D_i; X_i^{(r)}, \theta) f_N(X_i^{(r)}; \mu_X, \Sigma_X)} \right\}.
\]

Note that there is no need to compute the normalization constant because it cancels out in the acceptance probability. For the remaining full conditionals, no such closed–form expression exists either and the same Metropolis–Hastings within Gibbs algorithm is used to obtain draws from them. Note that the full conditional of the dispersion parameter \( \phi \) of the GLM is only required depending on the kind of the primary response. For instance, for the binomialial and Poisson model we have \( \phi = 1 \).

The Markov chain associated with the MCMC algorithm is denoted by \( \Phi \{ (X^{(n)}, \alpha^{(n)}, \beta^{(n)}, \mu_X^{(n)}, \Sigma_X^{(n)}, \sigma^2(\rho), \rho(\phi)) \}_{n=0}^{\infty} \) and has the posterior density (5) as its stationary density. To run the algorithm, given the current state, \( (X^{(n)}, \alpha^{(n)}, \beta^{(n)}, \mu_X^{(n)}, \Sigma_X^{(n)}, \sigma^2(\rho), \rho(\phi)) \), we draw each of the \( X_i^{(n+1)} \)'s independently and form \( X^{(n+1)} \). Then, the following series of steps is conducted: given \( X^{(n+1)}, \sigma^2(\rho) \) and \( \rho(\phi) \), we draw \( \alpha^{(n+1)} \); given \( X^{(n+1)} \) and \( \phi^{(n+1)} \) we draw \( \beta^{(n+1)} \); given \( X^{(n+1)} \) and \( \Sigma_X^{(n)} \) we draw \( \mu_X^{(n+1)} \); given \( X^{(n+1)}, \alpha^{(n+1)} \) and \( \mu_X^{(n+1)} \) we draw \( \Sigma_X^{(n+1)} \); given \( X^{(n+1)}, \alpha^{(n+1)} \) and \( \rho(\phi) \) we draw \( \sigma^2(\rho) \); given \( X^{(n+1)} \) and \( \alpha^{(n+1)} \) we draw \( \rho(\phi) \), and finally, given \( X^{(n+1)} \) and \( \beta^{(n+1)} \) we draw \( \phi^{(n+1)} \).
4 Model Comparison

The conditional predictive ordinate (CPO) statistics introduced by Gelfand et al. [1992] is a popular and useful model assessment tool based on the marginal posterior predictive density of the response for individual $i$ given the observed data from the rest of the individuals. Let $\theta = (\beta, \alpha, \mu_X, \Sigma_X, \sigma^2, \rho, \phi)$ be the parameters of the joint model, let $d_m$ be the observed data for all individuals, and let $d_{-(i)}$ and $X_{-(i)}$ denote the observed data and random-effects vector, respectively, of the whole sample excluding individual $i$. Further, let us note $d_i = (y_i, D_i)$ where, for individual $i$, $y_i$ is the observed vector of longitudinal measurements and $D_i$ is the primary response of the GLM. Then, the CPO statistic for individual $i$ for our joint model is defined as

$$CPO_i = f(d_{-(i)}|d_m)$$

$$= \left[ \frac{f(d_{-(i)})}{f(d_m)} \right]^{-1}$$

$$= \left[ E_{\theta,X|d_m} \left( \frac{1}{f(y_i|X_i, \theta) f(D_i|X_i, \theta) f(X_i|\theta)} \right) \right]^{-1}.$$

A Monte Carlo estimate of $CPO_i$ can be obtained by using a single MCMC sample from the posterior distribution $\pi(X, \theta|d_m)$. Let $(\theta^{(1)}, X_i^{(1)}), \ldots, (\theta^{(R)}, X_i^{(R)})$ be a sample of size $R$, for corresponding parameters and individual–specific random effect, drawn from $\pi(\theta, X|d_m)$ after the burn-in phase. A natural Monte Carlo approximation of $CPO_i$ is given by

$$\hat{CPO}_i \approx \left[ \frac{1}{R} \sum_{r=1}^{R} \frac{1}{f(y_i|X_i^{(r)}, \theta) f(D_i|X_i^{(r)}, \theta) f(X_i^{(r)}|\theta)} \right]^{-1}.$$

For each individual, larger values of CPO imply a better fit of the model. As a summary statistic of CPO over all individuals, we use the logarithm of the pseudomarginal likelihood (LPML; Ibrahim et al., 2001), which is defined by

$$LPML = \frac{1}{m} \sum_{i=1}^{m} \log \left( \hat{CPO}_i \right). \quad (15)$$

5 Analysis of Pregnant Women Data

The main objective of the analysis of the pregnant women dataset presented in Section 1 is to investigate the effects of the $\beta$–HCG longitudinal process on pregnancy outcomes, and in particular the association between normal pregnancy and features of longitudinal $\beta$–HCG profiles. The data were collected from a total of 173 young pregnant women over a period of 2 years in a private fertilization obstetrics clinic in Santiago, Chile. The resulting dataset consists of 124 patients whose pregnancies developed without any complications.
and 49 patients with abnormal pregnancies. Let $D_i = 1$ and $0$ denote normal and abnormal pregnancy outcomes, respectively, for woman $i$, $i = 1, \ldots, m$, ($m = 173$). For the longitudinal $\beta$–HCG concentrations, the 173 women altogether contribute a total of 375 observations, where the number of observations $n_i$ per woman ranges from 1 to 6 (median 2). Approximately 30% of the 173 women have only one $\beta$–HCG measurement, 31% have two, 33% have three, and only 6% have four or more measurements.

As discussed in previous work [Marshall and Barón, 2000, De la Cruz-Mesía and Quintana, 2007, De la Cruz-Mesía et al., 2007], a reasonable representation of the log $\beta$–HCG profile ($y_i$) for the $i$th woman is

$$y_i = \frac{X_i}{1 + \exp\{- (t_i - \alpha_1)/\alpha_2\}} + \epsilon_i$$

(16)

where time is measured in days and the measurement errors $\epsilon_i$ are Gaussian. For this dataset, it seems reasonable to consider the error distribution $\epsilon_i \sim N(n_i(0, \Sigma_{\epsilon}(\sigma_\epsilon^2, \rho)))$ where $\Sigma_{\epsilon}(\sigma_\epsilon^2, \rho)$ is a correlation structure with unknown $\sigma_\epsilon^2$ and $\rho$ parameters. In particular, we consider the CAR(1) correlation structure described in Section 2. The woman–specific random effect $X_i$ is assumed to satisfy $X_i \sim N(\mu_X, \sigma_X^2)$ and it represents the asymptotic behaviour of the log $\beta$–HCG profile. To describe the relation between the pregnancy outcome and $X_i$, we consider the primary logistic regression model

$$\text{Pr}(D_i = 1 | X_i) = \left[1 + \exp\{- (\beta_1 + \beta_2 X_i)\}\right]^{-1}.$$ 

(17)

We used the Bayesian approach described in Section 3 to estimate the parameters of this joint model. To illustrate the gain obtained by considering correlated errors, we also fitted the same joint model with independent errors in (16). We also considered separate fitting, i.e. we estimated independently the NLME (16) and the GLM (17), assuming both independent and correlated errors.

Implementing Gibbs sampling requires adopting specific values for the hyperparameters ($a_1, A, c_1, C, v, V, v_1, v_2, s, S$). We considered weakly informative prior distributions for the parameters in all the models. The values for the hyperparameters were taken as follows: $a_1 = s = (0, 0), A = S = 1000I_2, c_1 = 0, C = 1000, v = 6, V = 0.00083, v_1 = 3$ and $v_2 = 0.01$. We also performed the analysis with different hyperparameter values, obtaining very similar results. This suggests robustness to the hyperparameter choices. Always, the choice of the hyperparameters values was made to use diffuse proper priors. We performed 2 000 000 iterations of the MCMC procedure. After the first 10 000 iterations, samples were collected, at a spacing of 50 iterations, to obtain approximately independent samples. We ended up with $R = 39 800$ samples to calculate posterior quantities of interest. The program used to fit the model was written in Fortran, but let us point out that the model for the i.i.d. case can be fitted in OpenBUGS. To diagnose convergence, we suggest any of the convergence criteria discussed in the literature, for example, those included in the BOA package [Smith, 2004]. We prefer to use diagnostics which do not require multiple parallel chains, as proposed by Geweke [1992]. In this analysis, applying Geweke’s convergence
Table 1: Parameter estimates for joint and separate modeling.

|                      | Joint Model |                     | Mean  | SD    | 2.5% | Median | 97.5% |                     | Mean  | SD    | 2.5% | Median | 97.5% |
|----------------------|-------------|---------------------|-------|-------|------|--------|------|---------------------|-------|-------|------|--------|------|
| **Independent Errors** |             |                     |       |       |      |        |      |                    |       |       |      |        |      |
|                      |             | Longitudinal submodel |       |       |      |        |      |                   |       |       |      |        |      |
| $\mu_X$              | 4.495       | 0.063               | 4.375 | 4.494 | 4.620 | 4.513  | 0.065| 4.388              | 4.512 | 4.643 |
| $\alpha_1$           | 14.850      | 0.400               | 14.040| 14.870| 15.590| 15.000 | 0.392| 14.190             | 15.020| 15.740|
| $\alpha_2$           | 7.467       | 0.520               | 6.510 | 7.446 | 8.551 | 7.482  | 0.527| 6.515              | 7.461 | 8.581 |
| $\sigma^2_r$         | 0.132       | 0.014               | 0.108 | 0.131 | 0.161 | 0.131  | 0.014| 0.107              | 0.130 | 0.161 |
| $\sigma^2_X$         | 0.290       | 0.045               | 0.211 | 0.287 | 0.388 | 0.294  | 0.047| 0.212              | 0.291 | 0.395 |
|                      |             | Logistic submodel    |       |       |      |        |      |                   |       |       |      |        |      |
| $\beta_1$            | -15.280     | 3.957               | -24.340| -14.850| -8.788| -14.460| 2.868| -20.450            | -14.320| -9.224|
| $\beta_2$            | 3.682       | 0.902               | 2.204 | 3.576 | 5.737 | 3.443  | 0.638| 2.279              | 3.413 | 4.777 |
| **Correlated Errors** |             |                     |       |       |      |        |      |                    |       |       |      |        |      |
|                      |             | Longitudinal submodel |       |       |      |        |      |                   |       |       |      |        |      |
| $\mu_X$              | 4.495       | 0.063               | 4.373 | 4.494 | 4.621 | 4.521  | 0.064| 4.399              | 4.519 | 4.649 |
| $\alpha_1$           | 15.180      | 0.409               | 14.340| 15.190| 15.940| 15.330 | 0.433| 14.460             | 15.340| 16.160|
| $\alpha_2$           | 7.211       | 0.487               | 6.311 | 7.193 | 8.228 | 7.278  | 0.504| 6.361              | 7.256 | 8.331 |
| $\sigma^2_r$         | 0.223       | 0.046               | 0.141 | 0.220 | 0.322 | 0.127  | 0.075| 0.003              | 0.128 | 0.275 |
| $\sigma^2_X$         | 0.924       | 0.017               | 0.884 | 0.927 | 0.951 | 0.944  | 0.017| 0.903              | 0.947 | 0.968 |
| $\rho$               | 0.924       | 0.017               | 0.884 | 0.927 | 0.951 | 0.944  | 0.017| 0.903              | 0.947 | 0.968 |
|                      |             | Logistic submodel    |       |       |      |        |      |                   |       |       |      |        |      |
| $\beta_1$            | -22.860     | 5.474               | -34.790| -22.400| -13.400| -39.040| 6.965| -53.530            | -38.730| -26.450|
| $\beta_2$            | 5.431       | 1.259               | 3.261 | 5.325 | 8.174 | 8.885  | 1.546| 6.088              | 8.815 | 12.110|

criterion separately to each model parameter, where the absolute value of the z statistics was less than 1.6 in all cases, showed that convergence had been achieved.

Table 1 presents the results obtained by fitting the joint model (16)-(17) by the procedure described in this article and also the estimates provided by MCMC methods for the separate fitting. For both strategies, we considered independent and correlated errors for the NLME model. For each parameter and each model, the posterior mean, the standard error and the posterior median together with a 95% credibility interval are given.

From Table 1 we can see that there are no important differences between the parameter estimates obtained from joint and separate fitting under the assumption of independent errors. However, if we assume correlation in the error term, we obtain, as expected, a significant difference in the GLM parameter estimates $\beta_1$ and $\beta_2$ obtained from joint and separate fitting.
separate fitting.

Now, from the estimated parameter values we get estimates of $P(D_i|X_i)$, which allows us to consider the underlying classification problem and compare the four models performances. To do so, we calculated the confusion matrix of classification which contains information about correspondence between actual and predicted classes. A probability cut-off value of 0.5 was considered as classification rule. The results are presented in Table 2.

Table 3 shows the error rate, the sensitivity, and the specificity of the classification rule with a probability cut-off value of 0.5 for the four models. It also presents the area under the Receiver Operating Characteristic (ROC) curve (AUC) and its standard deviation. The ROC curve represents the sensitivity versus 1 minus the specificity for any cut-off value from 0 to 1. Then, a larger value of AUC means a better classifying performance. In the case of independent errors, we found an error rate estimation of approximately 13.3% and 17.3% for the joint and separate models respectively. As discussed before by De la Cruz et al. [2011], the joint model seems to improve classification. Now, considering a CAR correlation structure in the errors, we obtained an error rate estimation of approximately 7.5% and 15.0% for the joint and separate models, respectively. Therefore, it is clear that the inclusion of correlation structure allows to significantly improve the classification results in this dataset. We observe the same kind of improvement for the sensitivity, the specificity and the AUC for the joint correlated model versus the other three models. It then appears evident that the joint strategy with correlation structure in the error term globally improves the sensitivity and the specificity for predicting a normal pregnancy outcome for this population of women.

To further compare the two joint models, this time in terms of fitting accuracy, we calculated for each one the $LPML$ (15), as defined in Section 4. Models with greater $LPML$ values will indicate a better fit. We found $LPML = -321.03$ for the joint model with correlated errors and $LPML = -350.26$ for the joint model assuming independent errors. This suggests that the joint model with a correlation structure in the errors provides a marginally better fit to this specific dataset.

We compare our results with those found using the Bayesian longitudinal discriminant analysis (BLDA) approach (see De la Cruz–Mesía and Quintana, 2007) in which case the reported error rate was approximately 16% which is greater than under the joint model with correlated errors, 7.5%. The same happens with the sensitivity and the specificity: with the BLDA approach the sensitivity was found to be 95% and the specificity 57%.

6 Simulation Study

To assess the importance of considering correlation in the error term of the NLME on synthetic data, we conducted the simulation study described below. The objective is to show the effect of misspecification regarding the error dependence structure.
Table 2: Confusion matrix of classification for the joint and separate fitting with independent and correlated errors.

|                | Joint Model | Separate Model |
|----------------|-------------|----------------|
| **Group**      | Normal      | Abnormal       | Normal | Abnormal | Total |
| **Independent Errors** |             |                |        |          |       |
| Normal         | 122         | 2              | 120    | 4        | 124   |
| Abnormal       | 21          | 28             | 26     | 23       | 49    |
| **Total**      | 143         | 30             | 146    | 27       | 173   |
| **Correlated Errors** |         |                |        |          |       |
| Normal         | 124         | 0              | 119    | 5        | 124   |
| Abnormal       | 13          | 36             | 21     | 28       | 49    |
| **Total**      | 137         | 36             | 140    | 33       | 173   |
Table 3: Error-rate, sensitivity, specificity and area under curve (AUC) for joint and separate models. In parenthesis, the standard deviation of AUC.

|                      | Error-rate | Sensitivity | Specificity | AUC (s.d.) |
|----------------------|------------|-------------|-------------|------------|
| **Joint Model:**     |            |             |             |            |
| Errors               |            |             |             |            |
| Independent          | 13.3%      | 98.4%       | 71.8%       | 0.908 (0.032) |
| Correlated           | 7.5%       | 100%        | 73.5%       | 0.988 (0.007) |
| **Separate Model:**  |            |             |             |            |
| Errors               |            |             |             |            |
| Independent          | 17.3%      | 96.8%       | 46.9%       | 0.792 (0.046) |
| Correlated           | 15.0%      | 96.0%       | 57.1%       | 0.815 (0.044) |

We used the joint model \([16]-(17)\) to simulate observations that replicate the sparse structure of the real dataset used in Section 5. Indeed, we kept the same number of individuals in each group and for each individual, the same number of observations as well as the same observation time points. We simulated 500 datasets using the following parameter values:

\[
\begin{align*}
\mu_X &= 4 \\
\alpha &= (\alpha_l, l = 1, 2) = (15, 7) \\
\beta &= (\beta_h, h = 1, 2) = (-22, 5) \\
\sigma^2_X &= 0.2 \\
\sigma^2_\epsilon &= 0.2 \\
\rho &= 0.9
\end{align*}
\]

The generated datasets were analysed using the estimation procedure presented in Section 3 but considering that the error terms \(\epsilon_i\) are independent, i.e. \(\Sigma_{\epsilon_i}(\sigma^2_\epsilon, \rho) = \sigma^2_\epsilon I_n\). This strategy allows us to analyse the bias introduced by this misspecified model which does not consider the correlation structure of the data. We also compared the results obtained with those of a joint model with correlated errors.

Summary statistics for the Bayesian estimates obtained for these 500 simulated datasets are given in Table 4. The true values of the parameters used in the simulation, the means and the medians with their respective standard errors, and individual coverage probability are provided. It can be seen that the mean and median values for the logistic submodel parameters present important biases. Specifically, when we use the misspecified model, we observe an important overestimation for \(\beta_1\) and an underestimation for \(\beta_2\). Instead, as expected, we get much better results when we consider correlated errors. For the real dataset, in Table 4 we observed a similar behaviour since for the joint model with correlated errors the estimate of \(\beta_1\) decreased in almost 50% in comparison with the estimate obtained under the independent error assumption whereas for \(\beta_2\) we observed an increase...
of almost 50%. On the contrary, the nonlinear model parameters estimates are very close to the simulated values for both models. We can observe the same behaviour in terms of coverage probabilities. Figures 2 and 3 provide a graphical representation of these results displaying the distribution of estimates of the longitudinal and logistic submodel parameters. This simulation study shows that not taking into account correlation among errors in the longitudinal measurements of the joint model may introduce large bias in GLM parameter estimates.

Table 4: Results obtained on 500 simulated datasets for a joint model with independent and correlated errors.

|                      | True Value | Mean   | $SD_X$ | Median | $SD_{Median}$ | Coverage Prob. |
|----------------------|------------|--------|--------|--------|--------------|----------------|
| **Independent Errors** |            |        |        |        |              |                |
| **Longitudinal submodel** | 4.00       | 3.998  | 0.067  | 3.998  | 0.065        | 0.95           |
| $\mu_X$              | 15         | 14.86  | 1.239  | 14.88  | 0.546        | 0.91           |
| $\alpha_1$           | 7          | 7.137  | 0.738  | 7.095  | 0.698        | 0.91           |
| $\alpha_2$           | 0.2        | 0.147  | 0.022  | 0.144  | 0.015        | 0.12           |
| $\sigma^2_\epsilon$ | 0.2        | 0.285  | 0.044  | 0.282  | 0.044        | 0.44           |
| $\sigma^2_X$         | 0.9        | -      | -      | -      | -            | -              |
| $\rho$               | -22        | -13.06 | 3.330  | -12.823| 3.067        | 0.31           |
| **Logistic submodel** |            |        |        |        |              |                |
| $\beta_1$            | 5          | 2.861  | 0.797  | 2.805  | 0.725        | 0.30           |
| $\beta_2$            |            |        |        |        |              |                |

|                      |            |        |        |        |              |                |
| **Correlated Errors** |            |        |        |        |              |                |
| **Longitudinal submodel** | 4.00       | 4.004  | 0.067  | 4.003  | 0.066        | 0.938          |
| $\mu_X$              | 15         | 14.90  | 0.519  | 14.92  | 0.515        | 0.942          |
| $\alpha_1$           | 7          | 7.163  | 0.639  | 7.130  | 0.633        | 0.930          |
| $\alpha_2$           | 0.2        | 0.186  | 0.033  | 0.177  | 0.032        | 0.850          |
| $\sigma^2_\epsilon$ | 0.2        | 0.229  | 0.050  | 0.235  | 0.052        | 0.896          |
| $\sigma^2_X$         | 0.9        | 0.853  | 0.049  | 0.862  | 0.041        | 0.850          |
| $\rho$               | -22        | -19.28 | 3.578  | -19.561| 3.043        | 0.996          |
| **Logistic submodel** |            |        |        |        |              |                |
| $\beta_1$            | 5          | 5.15   | 0.935  | 5.218  | 0.797        | 0.998          |
| $\beta_2$            |            |        |        |        |              |                |

7 Discussion

In this paper we have proposed inferential strategies for a generalized linear model for a primary outcome with covariates that are underlying individual–specific random effects in a nonlinear random effects model for longitudinal data, considering correlated errors in the NLME. We use an MCMC procedure to jointly estimate all parameters in the model.
Figure 2: Longitudinal submodel: Distribution of fixed effects parameter estimates over 500 simulated datasets using a joint model with independent (dashed line) and correlated (solid line) errors. Vertical lines represent true values.
Figure 3: Logistic submodel: Distribution of fixed effects parameter estimates over 500 simulated datasets using a joint model with independent (dashed line) and correlated (solid line) errors. Vertical lines represent true values.
The proposed approach provides a general framework for estimation in joint NLME–GLM models that circumvents any problem related with likelihood approximations.

In the analysis of the pregnancy dataset that motivates this work, we only use as the covariate for the logistic regression model the latent random effects of $\beta$–HCG profiles, but other covariates, such as age, number of previous normal and abnormal pregnancies and smoking status, could be useful for targeting specific individuals in future analysis. In our particular dataset, however, a number of women had missing values for many of these covariates.

All the proposed estimators assume normality of random effects and within–individual errors. The latter is often reasonable, perhaps on a transformed scale. However, some authors [e.g., Verbeke and Lesaffre 1996] among others], have shown that violation of this assumption can compromise inference in mixed–effects models, which raises similar concerns for the proposed joint model. Further research on methods that go beyond traditional normality assumption on random effects would be useful. These topics are the subject of current research to be reported elsewhere.

Acknowledgements

We are grateful to Guillermo Marshall for facilitating us the $\beta$–HCG dataset. Rolando de la Cruz thanks the Comisión Nacional de Investigación Científica y Tecnológica – CONICYT, Chile, for partially supporting his Ph.D. studies at the Pontificia Universidad Católica de Chile; Vicerrectoría Adjunta de Investigación y Doctorado – VRAID at the Pontificia Universidad Católica de Chile, for partially supporting this research under grant INICIO 06/2007; Fondo Nacional de Desarrollo Científico y Tecnológico – FONDECYT, Chile, for partially supporting this research under grant 1120739; and Programa de Investigación Asociativa – PIA, CONICYT, for partially supporting this research under grant ANILLOS ACT–87. Cristian Meza was supported by project FONDECYT 1141256 and grant ANILLOS ACT–1112, PIA, CONICYT, Chile. Ana Arribas-Gil was supported by projects MTM2010-17323 and ECO2011-25706, Spain. Carroll’s research was supported by a grant from the National Cancer Institute (R37-CA057030).

References

R. De la Cruz, G. Marshall, and F. A. Quintana. Logistic regression when covariates are random effects from a nonlinear mixed model. *Biometrical Journal*, 53:735–749, 2011.

R. De la Cruz-Mesía and G. Marshall. Non–linear random effects models with continuous time autoregressive errors: a bayesian approach. *Statistics in Medicine*, 25:1471–1484, 2006.

R. De la Cruz-Mesía and F. A. Quintana. A model–based approach to Bayesian clas-
ification with applications to predicting pregnancy outcomes from longitudinal $\beta$–hcg profiles. *Biostatistics*, 8:228–238, 2007.

R. De la Cruz-Mesía, F. A. Quintana, and P. Müller. Semiparametric Bayesian classification with longitudinal markers. *Journal of the Royal Statistical Society, Series C (Applied Statistics)*, 56:119–137, 2007.

M. Escabias, A. M. Aguilera, and M. J. Valderrama. Principal component estimation of functional logistic regression: discussion of two different approaches. *Nonparametric Statistics*, 16(3-4):365–384, 2004.

A. E. Gelfand, D. K. Dey, and H. Chang. Model determination using predictive distributions with implementation via sampling-based method (with discussion). In J. M. Bernardo, J. O. Berger, A. P. Dawid, and A. F. M. Smith, editors, *Bayesian Statistics 4*, pages 147–167. Oxford: Oxford University Press, 1992.

J. Geweke. Evaluating the accuracy of sampling-based approaches to the calculation of posterior moments. In J M Bernardo, J O Berger, A P Dawid, and A F M Smith, editors, *Bayesian Statistics 4*, pages 169–194. Oxford University Press, Oxford, 1992.

X. Guo and B. P. Carlin. Separate and joint modeling of longitudinal and event time data using standard computer packages. *The American Statistician*, 58:1–9, 2004.

J. Horrocks and M. J. van Den Heuvel. Prediction of pregnancy: A joint model for longitudinal and binary data. *Bayesian Analysis*, 4:523–538, 2009.

J. Ibrahim, M. Chen, and D. Sinha. *Bayesian Survival Analysis*. Springer-Verlag, New York, 2001.

G. M. James. Generalized linear models with functional predictors. *Journal of the Royal Statistical Society, Series B*, 64(3):411–432, 2002.

H. Joe. Accuracy of laplace approximation for discrete response mixed models. *Computational Statistics and Data Analysis*, 52:50–66–5074, 2008.

E. Li, D. Zhang, and M. Davidian. Conditional estimation for generalized linear models when covariates are subject-specific parameters in a mixed model for longitudinal measurements. *Biometrics*, 60:1–7, 2004.

E. Li, D. Zhang, and M. Davidian. Likelihood and pseudo-likelihood methods for semiparametric joint models for a primary endpoint and longitudinal data. *Computational Statistics and Data Analysis*, 51:5776–5790, 2007.

G. Marshall and A. E. Barón. Linear discriminant models for unbalanced longitudinal data. *Statistics in Medicine*, 19:1969–1981, 2000.
H. G. Müller and U. Stadtmüller. Generalized functional linear models. *Annals of Statistics*, 33(2):774–805, 2005.

A. Neuhaus, T. Augustin, C. Heumann, and D. Daumer. A review on joint models in biometrical research. *Journal of Statistical Theory and Practice*, 3:855–868, 2009.

S. J. Ratcliffe, G. Z. Heller, and L. R. Leader. Functional data analysis with application to periodically stimulated foetal heart rate data. II: Functional logistic regression. *Statistics in Medicine*, 21:1115–1127, 2002.

B J Smith. *Bayesian Output Analysis Program (BOA) for MCMC. R package version 1.1.2-1*. Available at http://www.public-health.uiowa.edu/boa, 2004.

G Verbeke and E Lesaffre. A linear mixed-effects model with heterogeneity in the random-effects population. *Journal of the American Statistical Association*, 91:217–221, 1996.

E F Vonesh and V M Chinchilli. *Linear and Nonlinear Models for the Analysis of Repeated Measurements*. Marcel Dekker, 1997.

C. Y. Wang, N. Wang, and S. Wang. Regression analysis when covariates are regression parameters of a random effects model for observed longitudinal measurements. *Biometrics*, 56:487–495, 2000.

L. Wu, X. J. Hu, and H. Wu. Joint inference for nonlinear mixed-effects models and time-to-event at the presence of missing data. *Biostatistics*, 9:308–320, 2008.

L. Wu, W. Liu, and X. J. Hu. Joint inference on HIV viral dynamics and immune suppression in presence of measurement errors. *Biometrics*, 66:327–335, 2010.