

# Applications of GEE Methodology Using the SAS<sup>®</sup> System

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## Abstract

The analysis of correlated data arising from repeated measurements when the measurements are assumed to be multivariate normal has been studied extensively. In many practical problems, however, the normality assumption is not reasonable. When the responses are discrete and correlated, for example, different methodology must be used in the analysis of the data. Generalized Estimating Equations (GEEs) provide a practical method with reasonable statistical efficiency to analyze such data. This paper provides an overview of the use of GEEs in the analysis of correlated data using the SAS System. Emphasis is placed on discrete correlated data, since this is an area of great practical interest.

## Introduction

GEEs were introduced by Liang and Zeger (1986) as a method of dealing with correlated data when, except for the correlation among responses, the data can be modeled as a generalized linear model. For example, correlated binary and count data often can be modeled in this way.

You can solve GEEs with the GENMOD procedure in SAS/STAT<sup>®</sup> software, beginning with Release 6.12 of the SAS System. In addition, the Alternating Logistic Regression algorithm for fitting log odds ratios with binary data will be implemented in a future release. This paper provides an overview of the GEE methodology that is implemented in the GENMOD procedure. Refer to Diggle, Liang, and Zeger (1994) and the other references at the end of this paper for more details on this method.

Correlated data can arise from situations such as

- longitudinal studies, in which multiple measurements are taken on the same subject at different points in time
- clustering, where measurements are taken on subjects that share a common category or characteristic that leads to correlation. For example,

incidence of pulmonary disease among family members may be correlated because of hereditary factors.

The correlation must be accounted for by analysis methods appropriate to the data. Possible consequences of analyzing correlated data as if it were independent are

- incorrect inferences concerning regression parameters due to underestimated standard errors
- inefficient estimators, that is, more mean square error in regression parameter estimators than necessary

## Example of Longitudinal Data

The following data, from Thall and Vail (1990), are concerned with the treatment of epileptic seizure episodes. These data were also analyzed in Diggle, Liang, and Zeger (1994). The data consists of the number of epileptic seizures in an eight-week baseline period, before any treatment, and in each of four two-week treatment periods, in which patients received either a placebo or the drug Progabide in addition to other therapy. A portion of the data is shown in Table 1.

**Table 1.** Epileptic Seizure Data

Patient ID	Treatment	Baseline	Visit1	Visit2	Visit3	Visit4
104	Placebo	11	5	3	3	3
106	Placebo	11	3	5	3	3
107	Placebo	6	2	4	0	5
.	.	.	.	.	.	.
101	Progabide	76	11	14	9	8
102	Progabide	38	8	7	9	4
103	Progabide	19	0	4	3	0
.	.	.	.	.	.	.
.	.	.	.	.	.	.

Within-subject measurements are likely to be correlated, whereas between-subject measurements are likely to be independent. The raw correlations among the counts between visits are shown in Figure 1. They indicate strong correlation in the number of seizures between the visits. Accounting for this correlation is an important aspect of the analysis strategy. The

seizures data will be analyzed in later sections as count data with a specified correlation structure.

**Figure 1.** Raw Correlations

	Visit 1	Visit 2	Visit 3	Visit 4
Visit 1	1.00	.69	.54	.72
Visit 2		1.00	.67	.76
Visit 3			1.00	.71
Visit 4				1.00

## Generalized Linear Models for Independent Data

Let  $Y_i$ ,  $i = 1, \dots, n$  be independent measurements. Generalized linear models for independent data are characterized by

- a systematic component

$$g(E(Y_i)) = g(\mu_i) = \mathbf{x}_i' \boldsymbol{\beta}$$

where  $\mu_i = E(Y_i)$ ,  $g$  is a link function that relates the means of the responses to the linear predictor  $\mathbf{x}_i' \boldsymbol{\beta}$ ,  $\mathbf{x}_i$  is a vector of independent variables for the  $i$ th observation, and  $\boldsymbol{\beta}$  is a vector of regression parameters to be estimated.

- a random component:  $Y_i$ ,  $i = 1, \dots, n$  are independent and have a probability distribution from an exponential family:  
 $Y_i \sim$  exponential family:

binomial, Poisson,  
normal, gamma,  
inverse gaussian

The exponential family assumption implies that the variance of  $Y_i$  is given by  $V_i = \phi v(\mu_i)$ , where  $v$  is a variance function that is determined by the specific probability distribution and  $\phi$  is a dispersion parameter that may be known or may be estimated from the data, depending on the specific model. The variance function for the binomial and Poisson distributions are given by

- binomial:  $v(\mu) = \mu(1 - \mu)$
- Poisson:  $v(\mu) = \mu$

The maximum likelihood estimator of the  $p \times 1$  parameter vector  $\boldsymbol{\beta}$  is obtained by solving the estimating equations

$$\sum_{i=1}^m \frac{\partial \mu_i'}{\partial \boldsymbol{\beta}} v_i^{-1}(y_i - \mu_i(\boldsymbol{\beta})) = \mathbf{0}$$

for  $\boldsymbol{\beta}$ . This is a nonlinear system of equations for  $\boldsymbol{\beta}$  and it can be solved iteratively by the Fisher scoring or Newton-Raphson algorithm.

## Modeling Correlation

### Generalized Estimating Equations

Let  $Y_{ij}$ ,  $j = 1, \dots, n_i$ ,  $i = 1, \dots, K$  represent the  $j$ th measurement on the  $i$ th subject. There are  $n_i$  measurements on subject  $i$  and  $\sum_{i=1}^K n_i$  total measurements.

Correlated data are modeled using the same link function and linear predictor setup (systematic component) as the independence case. The random component is described by the same variance functions as in the independence case, but the covariance structure of the correlated measurements must also be modeled. Let the vector of measurements on the  $i$ th subject be  $\mathbf{Y}_i = [Y_{i1}, \dots, Y_{in_i}]'$  with corresponding vector of means  $\boldsymbol{\mu}_i = [\mu_{i1}, \dots, \mu_{in_i}]'$  and let  $\mathbf{V}_i$  be an estimate of the covariance matrix of  $\mathbf{Y}_i$ . The Generalized Estimating Equation for estimating  $\boldsymbol{\beta}$  is an extension of the independence estimating equation to correlated data and is given by

$$\sum_{i=1}^K \frac{\partial \boldsymbol{\mu}_i'}{\partial \boldsymbol{\beta}} \mathbf{V}_i^{-1} (\mathbf{Y}_i - \boldsymbol{\mu}_i(\boldsymbol{\beta})) = \mathbf{0}$$

### Working Correlations

Let  $\mathbf{R}_i(\boldsymbol{\alpha})$  be an  $n_i \times n_i$  "working" correlation matrix that is fully specified by the vector of parameters  $\boldsymbol{\alpha}$ . The covariance matrix of  $\mathbf{Y}_i$  is modeled as

$$\mathbf{V}_i = \phi \mathbf{A}_i^{\frac{1}{2}} \mathbf{R}_i(\boldsymbol{\alpha}) \mathbf{A}_i^{\frac{1}{2}}$$

where  $\mathbf{A}$  is an  $n_i \times n_i$  diagonal matrix with  $v(\mu_{ij})$  as the  $j$ th diagonal element. If  $\mathbf{R}_i(\boldsymbol{\alpha})$  is the true correlation matrix of  $\mathbf{Y}_i$ , then  $\mathbf{V}_i$  is the true covariance matrix of  $\mathbf{Y}_i$ .

The working correlation matrix is not usually known and must be estimated. It is estimated in the iterative fitting process using the current value of the parameter vector  $\boldsymbol{\beta}$  to compute appropriate functions of the Pearson residual

$$r_{ij} = \frac{y_{ij} - \mu_{ij}}{\sqrt{v(\mu_{ij})}}$$

There are several specific choices of the form of working correlation matrix  $\mathbf{R}_i(\boldsymbol{\alpha})$  commonly used to model the correlation matrix of  $\mathbf{Y}_i$ . A few of the choices are shown below. Refer to Liang and Zeger (1986) for additional choices. The dimension of the

vector  $\alpha$ , which is treated as a nuisance parameter, and the form of the estimator of  $\alpha$  are different for each choice. Some typical choices are:

- $\mathbf{R}_i(\alpha) = \mathbf{R}_0$ , a fixed correlation matrix. For  $\mathbf{R}_0 = \mathbf{I}$ , the identity matrix, the GEE reduces to the independence estimating equation.

- m-dependent:

$$\text{Corr}(Y_{ij}, Y_{i,j+t}) = \begin{cases} \alpha_t & t = 1, 2, \dots, m \\ 0 & t > m \end{cases}$$

- exchangeable:  $\text{Corr}(Y_{ij}, Y_{ik}) = \alpha$ ,  $j \neq k$
- unstructured:  $\text{Corr}(Y_{ij}, Y_{ik}) = \alpha_{jk}$

### Fitting Algorithm

The following is an algorithm for fitting the specified model using GEEs.

- Compute an initial estimate of  $\beta$ , for example with an ordinary generalized linear model assuming independence.
- Compute the working correlations  $\mathbf{R}_i(\alpha)$ .
- Compute an estimate of the covariance:

$$\mathbf{V}_i = \phi \mathbf{A}_i^{\frac{1}{2}} \hat{\mathbf{R}}(\alpha) \mathbf{A}_i^{\frac{1}{2}}$$

- Update  $\beta$ :

$$\beta_{r+1} = \beta_r -$$

$$\left[ \sum_{i=1}^K \frac{\partial \boldsymbol{\mu}_i'}{\partial \boldsymbol{\beta}} \mathbf{V}_i^{-1} \frac{\partial \boldsymbol{\mu}_i}{\partial \boldsymbol{\beta}} \right]^{-1} \left[ \sum_{i=1}^K \frac{\partial \boldsymbol{\mu}_i'}{\partial \boldsymbol{\beta}} \mathbf{V}_i^{-1} (\mathbf{Y}_i - \boldsymbol{\mu}_i) \right]$$

- Iterate until convergence.

### Properties of GEEs

The GEE method has some desirable statistical properties that make it an attractive method for dealing with correlated data.

- GEEs reduce to independence estimating equations for  $n_i = 1$ .
- GEEs are the maximum likelihood score equation for multivariate Gaussian data.
- $\sqrt{K}(\hat{\boldsymbol{\beta}} - \boldsymbol{\beta}) \rightarrow N(0, \mathbf{M}(\phi))$  if the mean model is correct even if  $\mathbf{V}_i$  is incorrectly specified, where

$$\text{-- } \mathbf{M}(\phi) = \mathbf{I}_0^{-1} \mathbf{I}_1 \mathbf{I}_0^{-1}$$

$$\text{-- } \mathbf{I}_0 = \sum_{i=1}^K \frac{\partial \boldsymbol{\mu}_i'}{\partial \boldsymbol{\beta}} \mathbf{V}_i^{-1} \frac{\partial \boldsymbol{\mu}_i}{\partial \boldsymbol{\beta}}$$

$$\text{-- } \mathbf{I}_1 = \sum_{i=1}^K \frac{\partial \boldsymbol{\mu}_i'}{\partial \boldsymbol{\beta}} \mathbf{V}_i^{-1} \text{Cov}(\mathbf{Y}_i) \mathbf{V}_i^{-1} \frac{\partial \boldsymbol{\mu}_i}{\partial \boldsymbol{\beta}}$$

The third property listed above means that you don't have to specify the working correlation matrix correctly in order to have a consistent estimator of the regression parameters. Choosing the working correlation closer to the true correlation increases the statistical efficiency of the regression parameter estimator, so you should specify the working correlation as accurately as possible based on knowledge of the measurement process.

### Estimating the Covariance of $\hat{\boldsymbol{\beta}}$

The *model-based* estimator of  $\text{Cov}(\hat{\boldsymbol{\beta}})$  is given by

$$\text{Cov}_M(\hat{\boldsymbol{\beta}}) = \mathbf{I}_0^{-1}$$

This is the GEE equivalent of the inverse of the Fisher information matrix that is often used in generalized linear models as an estimator of the covariance estimate of the maximum likelihood estimator of  $\boldsymbol{\beta}$ . It is a consistent estimator of the covariance matrix of  $\hat{\boldsymbol{\beta}}$  if the mean model and the working correlation matrix are correctly specified.

The estimator

$$\mathbf{M} = \mathbf{I}_0^{-1} \mathbf{I}_1 \mathbf{I}_0^{-1}$$

is called the *empirical*, or *robust*, estimator of the covariance matrix of  $\hat{\boldsymbol{\beta}}$ . It has the property of being a consistent estimator of the covariance matrix of  $\hat{\boldsymbol{\beta}}$ , even if the working correlation matrix is misspecified, that is, if  $\text{Cov}(\mathbf{Y}_i) \neq \mathbf{V}_i$ . In computing  $\mathbf{M}$ ,  $\boldsymbol{\beta}$  and  $\phi$  are replaced by estimates, and  $\text{Cov}(\mathbf{Y}_i)$  is replaced by an estimate, such as

$$(\mathbf{Y}_i - \boldsymbol{\mu}_i(\hat{\boldsymbol{\beta}}))(\mathbf{Y}_i - \boldsymbol{\mu}_i(\hat{\boldsymbol{\beta}}))'$$

### Progabide Example

GEE is an appropriate strategy for analyzing the epileptic seizure data. You can employ a log-linear model with  $v(\mu) = \mu$  (the Poisson variance function) and

$$\log(E(Y_{ij})) = \beta_0 + x_{i1}\beta_1 + x_{i2}\beta_2 + x_{i1}x_{i2}\beta_3 + \log(t_{ij})$$

where

- $Y_{ij}$ : number of epileptic seizures in interval  $j$

- $t_{ij}$ : length of interval  $j$
- $x_{i1} = \begin{cases} 1 & \text{weeks 8-16} \\ 0 & \text{weeks 0-8} \end{cases}$
- $x_{i2} = \begin{cases} 1 & \text{progabide group} \\ 0 & \text{placebo group} \end{cases}$

The correlations between the counts are modeled as  $r_{ij} = \alpha, i \neq j$  (exchangeable correlations). For comparison, the correlations are also modeled as independent (identity correlation matrix). In this model, the regression parameters have the interpretation in terms of the log seizure rate shown in Figure 2.

**Figure 2.** Interpretation of Regression Parameters

Treatment	Visit	$\log(E(Y_{ij})/t_{ij})$
Placebo	Baseline	$\beta_0$
	1-4	$\beta_0 + \beta_1$
Progabide	Baseline	$\beta_0 + \beta_2$
	1-4	$\beta_0 + \beta_1 + \beta_2 + \beta_3$

As indicated schematically in Figure 3, the difference between the log seizure rates in the pretreatment (baseline) period and the treatment periods is  $\beta_1$  for the placebo group and  $\beta_1 + \beta_3$  for the Progabide group. A value of  $\beta_3 < 0$  would indicate an effective reduction in the seizure rate.

**Figure 3.** Interpretation of Model

	$\log(E(Y_{ij})/t_{ij})$	
Baseline	*	*
Visits 1-4	$\beta_1$	
	*	$\beta_1 + \beta_3$
		*
	Placebo	Treatment

You can now fit this model in the SAS System by using the GENMOD procedure, which has been enhanced to provide Generalized Estimating Equations methodology. The following statements input the data, which are arranged as one visit per observation:

```
data thall;
  input id y visit trt bline age;
  intercpt=1;
cards;
104 5 1 0 11 31
104 3 2 0 11 31
104 3 3 0 11 31
104 3 4 0 11 31
106 3 1 0 11 30
106 5 2 0 11 30
106 3 3 0 11 30
106 3 4 0 11 30
107 2 1 0 6 25
107 4 2 0 6 25
107 0 3 0 6 25
```

```
107 5 4 0 6 25
114 4 1 0 8 36
114 4 2 0 8 36
...
run;
```

Some further data manipulations create an observation for the baseline measures, create an interval variable, and create an indicator variable for whether the observation is for a baseline measurement or a visit measurement.

```
data new;
  set thall;
  output;
  if visit=1 then do; y=bline; visit=0; output; end;
run;
data new2;
  set new;
  if id ne 207;
  if visit=0 then do; x1=0; ltime=log(8); end;
  else do; x1=1; ltime=log(2); end;
  x1trt=x1*trt;
run;
```

The GEE solution is requested by using the REPEATED statement in the GENMOD procedure. The option SUBJECT=ID specifies that the ID variable describes the observations for a single cluster and the CORRW option prints the working correlation matrix. The TYPE=option specifies the correlation structure; the value EXCH indicates the exchangeable structure. Other structures now supported include the unstructured, AR(1), independent, and user-specified.

```
proc genmod data=new2;
  model y=x1 | trt / d=poisson offset=ltime itprint;
  class id;
  repeated subject=id / corrw type=exch;
```

These statements produce the usual output for fitting a generalized linear model to these data; the estimates are used as initial values for the GEE solution. First, the usual results for fitting a GLM solution are produced; the GLM parameter estimates are used as the initial parameter estimates for the GEE solution.

Information about the GEE Model is displayed in Figure 4. The result of fitting the model are shown in 5. Compare these with the model of independence displayed in Figure 6. The parameter estimates are nearly identical, but the standard errors for the independence case are underestimated. The coefficient of the interaction term,  $\beta_3$ , is highly significant under the independence model and marginally significant with the exchangeable correlations model.

GEE Model Information	
Description	Value
Correlation Structure	Exchangeable
Subject Effect	ID
Number of Clusters	58
Maximum Cluster Size	5
Minimum Cluster Size	5

Figure 4. GEE Model Information

Empirical 95% Confidence Limits						
Parameter	Estimate	Std Err	Lower	Upper	Z	Pr> Z
INTERCEPT	1.3476	0.1574	1.0392	1.6560	8.5640	0.0000
X1	0.1108	0.1161	-0.1168	0.3383	0.9543	0.3399
TRT	-0.1080	0.1937	-0.4876	0.2716	-0.5578	0.5770
X1*TRT	-0.3016	0.1712	-0.6371	0.0339	-1.762	0.0781
Scale	3.2245	.	.	.	.	.

Figure 5. GEE Parameter Estimates

Analysis Of Parameter Estimates					
Parameter	DF	Estimate	Std Err	ChiSquare	Pr>Chi
INTERCEPT	1	1.3476	0.0341	1565.4356	0.0001
X1	1	0.1108	0.0469	5.5839	0.0181
TRT	1	-0.1080	0.0486	4.9316	0.0264
X1*TRT	1	-0.3016	0.0697	18.6987	0.0001
SCALE	0	1.0000	0.0000	.	.

Figure 6. Independence Model

Table 2. Results of Model Fitting

Variable	Correlation Structure	Coef.	Std. Error	Coef./S.E.
Intercept	Exchangeable	1.35	.16	8.56
	Independent	1.35	.03	39.52
Visit ( $x_1$ )	Exchangeable	.11	.12	.95
	Independent	.11	.05	2.36
Treat ( $x_2$ )	Exchangeable	-.11	.19	-.56
	Independent	-.11	.05	-2.22
$x_1 * x_2$	Exchangeable	-.30	.17	-1.76
	Independent	-.30	.07	-4.32

The working correlation is printed out with the CORRW option. The fitted exchangeable correlation matrix is shown in Figure 7.

Working Correlation Matrix					
	COL1	COL2	COL3	COL4	COL5
ROW1	1.0000	0.5983	0.5983	0.5983	0.5983
ROW2	0.5983	1.0000	0.5983	0.5983	0.5983
ROW3	0.5983	0.5983	1.0000	0.5983	0.5983
ROW4	0.5983	0.5983	0.5983	1.0000	0.5983
ROW5	0.5983	0.5983	0.5983	0.5983	1.0000

Figure 7. Working Correlation Matrix

If you specify the COVB option, you produce both the model-based (naive) and the empirical (robust) covariance matrices. Figure 8 contains these estimates.

Covariance Matrix (Model-Based)				
Covariances are Above the Diagonal and Correlations are Below				
Parameter Number	PRM1	PRM2	PRM3	PRM4
PRM1	0.01206	0.001594	-0.01206	-0.001594
PRM2	0.11876	0.01493	-0.001594	-0.01493
PRM3	-0.70017	-0.08316	0.02460	0.005562
PRM4	-0.07557	-0.63627	0.18466	0.03687

  

Covariance Matrix (Empirical)				
Covariances are Above the Diagonal and Correlations are Below				
Parameter Number	PRM1	PRM2	PRM3	PRM4
PRM1	0.02476	-0.001152	-0.02476	0.001152
PRM2	-0.06305	0.01348	0.001152	-0.01348
PRM3	-0.81249	0.05122	0.03751	-0.002999
PRM4	0.04276	-0.67815	-0.09045	0.02931

Figure 8. Covariance Matrices

The two covariance estimates are similar, indicating an adequate correlation model.

### Modeling Odds Ratios for Binary Data

Diggle, Liang, and Zeger (1994) point out that modeling association among binary responses with correlation has a disadvantage, and they propose using the odds ratio instead. For binary data, the correlation between the  $j$ th and  $k$ th response is, by definition,

$$Corr(Y_{ij}, Y_{ik}) = \frac{Pr(Y_{ij} = 1, Y_{ik} = 1) - \mu_{ij}\mu_{ik}}{\sqrt{\mu_{ij}(1 - \mu_{ij})\mu_{ik}(1 - \mu_{ik})}}$$

The joint probability in the numerator satisfies the following bounds, by elementary properties of probability, since  $\mu_{ij} = Pr(Y_{ij} = 1)$ :

$$\max(0, \mu_{ij} + \mu_{ik} - 1) \leq Pr(Y_{ij} = 1, Y_{ik} = 1) \leq$$

$$\min(\mu_{ij}, \mu_{ik})$$

The correlation, therefore, is constrained to be within limits that depend in a complicated way on the means of the data.

The odds ratio, defined as

$$OR(Y_{ij}, Y_{ik}) =$$

$$\frac{Pr(Y_{ij} = 1, Y_{ik} = 1)Pr(Y_{ij} = 0, Y_{ik} = 0)}{Pr(Y_{ij} = 1, Y_{ik} = 0)Pr(Y_{ij} = 0, Y_{ik} = 1)}$$

is not constrained by the means and is preferred by many workers to correlations for binary data.

Carey, Zeger, and Diggle (1993) propose an algorithm for fitting the log odds ratio as

$$\log(OR(Y_{ij}, Y_{ik})) = \mathbf{z}'_{ijk} \boldsymbol{\alpha}$$

where  $\mathbf{z}'_{ijk}$  is a vector of covariates and  $\boldsymbol{\alpha}$  is a vector of association parameters to be estimated. The mean is modeled with a regression model just as it is when you use correlations to model association. This implementation of GEE is called alternating logistic regression (ALR). It uses a GEE similar to the one used to model correlations to estimate the mean regression parameters  $\boldsymbol{\beta}$  alternating with a logistic regression to estimate the association parameters  $\boldsymbol{\alpha}$ .

The previous method treated correlation as a nuisance parameter, which must be taken into account but is not of scientific interest. The ALR method is useful if the association is a scientific focus of the analysis, since a detailed model for the association is fitted.

## Conclusion

Generalized Estimating Equations provide a practical method with good statistical properties to model data that exhibit association but cannot be modeled as multivariate normal.

## Workshop Outline

### Correlated response settings for GEE application

- repeated measurements
- clustered data

### Overview of Generalized Linear Models

- review of methodology
- basic examples

### Extending the GLM to Generalized Estimating Equations

- Methodology

### REPEATED Statement in PROC GENMOD

#### GEE Analyses

- Analysis objectives
- PROC GENMOD set-up
- Results and interpretation

## References

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