

Generalized estimating equations (GEE)

Y_{ij} 's are not necessarily Normal

Y_{ij} 's are not necessarily independent

\mathbf{R}_i is correlation matrix for Y_{ij} 's

Variance-covariance matrix can be written as $\mathbf{A}_i^{1/2} \mathbf{R}_i \mathbf{A}_i^{1/2}$

where \mathbf{A}_i is diagonal with elements $\text{var}(Y_{ij})$

$$\text{Score} = U(\boldsymbol{\beta}) = \sum \mathbf{D}_i^T \mathbf{V}_i^{-1} (\mathbf{y}_i - \boldsymbol{\mu}_i) = \mathbf{0}$$

where $\mathbf{V}_i = (\mathbf{A}_i^{1/2} \mathbf{R}_i \mathbf{A}_i^{1/2}) \phi$ (ϕ allows for over-dispersion)

Generalized Estimating Equations Generalized Estimating Equations

P. J. Ricci, Arunas Petras Verbyla



Generalized Estimating Equations Generalized Estimating Equations:

Generalized Estimating Equations, Second Edition James W. Hardin, Joseph M. Hilbe, 2012-12-10 Generalized Estimating Equations Second Edition updates the best selling previous edition which has been the standard text on the subject since it was published a decade ago Combining theory and application the text provides readers with a comprehensive discussion of GEE and related models Numerous examples are employed throughout the text along with the software code used to create run and evaluate the models being examined Stata is used as the primary software for running and displaying modeling output associated R code is also given to allow R users to replicate Stata examples Specific examples of SAS usage are provided in the final chapter as well as on the book s website This second edition incorporates comments and suggestions from a variety of sources including the Statistics com course on longitudinal and panel models taught by the authors Other enhancements include an examination of GEE marginal effects a more thorough presentation of hypothesis testing and diagnostics covering competing hierarchical models and a more detailed examination of previously discussed subjects Along with doubling the number of end of chapter exercises this edition expands discussion of various models associated with GEE such as penalized GEE cumulative and multinomial GEE survey GEE and quasi least squares regression It also offers a thoroughly new presentation of model selection procedures including the introduction of an extension to the QIC measure that is applicable for choosing among working correlation structures See Professor Hilbe discuss the book

Generalized Estimating Equations James W. Hardin, Joseph M. Hilbe, 2012-12-10 Generalized Estimating Equations Second Edition updates the best selling previous edition which has been the standard text on the subject since it was published a decade ago Combining theory and application the text provides readers with a comprehensive discussion of GEE and related models Numerous examples are employed throughout the text al

Generalized Estimating Equations James W. Hardin, Joseph M. Hilbe, 2002-07-30 Although powerful and flexible the method of generalized linear models GLM is limited in its ability to accurately deal with longitudinal and clustered data Developed specifically to accommodate these data types the method of Generalized Estimating Equations GEE extends the GLM algorithm to accommodate the correlated data encountered in heal

Generalized Estimating Equations Andreas Ziegler, 2011-06-17 Generalized estimating equations have become increasingly popular in biometrical econometrical and psychometrical applications because they overcome the classical assumptions of statistics i e independence and normality which are too restrictive for many problems Therefore the main goal of this book is to give a systematic presentation of the original generalized estimating equations GEE and some of its further developments Subsequently the emphasis is put on the unification of various GEE approaches This is done by the use of two different estimation techniques the pseudo maximum likelihood PML method and the generalized method of moments GMM The author details the statistical foundation of the GEE approach using more general estimation techniques The book could therefore be used as basis for a course to graduate students in statistics biostatistics or econometrics and will be useful to

practitioners in the same fields GENERALIZED ESTIMATING EQUATIONS FOR MIXED MODELS Lulah Alnaji, 2018 Most statistical approaches of molding the relationship between the explanatory variables and the responses assume subjects are independent. However, in clinical studies, the longitudinal data are quite common. In this type of data, each subject is assessed repeatedly over a period of time. Therefore, the independence assumption is unlikely to be valid with longitudinal data due to the correlated observations of each subject. Generalized estimating equations method is a popular choice for longitudinal studies. It is an efficient method since it takes the within subjects correlation into account by introducing a working correlation matrix. Although the generalized estimating equations methodology considers correlation among the repeated observations on the same subject, it ignores the between subject correlation and assumes subjects are independent. The objective of this dissertation is to provide an extension to the generalized estimating equations to take both within subject and between subject correlations into account by incorporating the random effect b to the model. If our interest focuses on the regression coefficients, we regard the correlation parameter as nuisance and estimate the fixed effects using the estimating equations. If our interest focuses either on both the correlation parameter and the variance of the random effects or on the coefficient parameters and the association structure, then building an additional system of estimating equations analogous to the first estimating equations can serve to estimate either the correlation parameter and coefficients parameter simultaneously or the variance of the random effects and the coefficient parameter simultaneously. This estimating equations method has no closed form solution and can be solved iteratively. For example, Newton Raphson is a popular iterative method to be used. We illustrate through simulation studies and real data applications the performance of the proposed methods in terms of bias and efficiency. Moreover, we investigate their behaviors compared to those for existing methods such as generalized estimating equations GEE, generalized linear models GLM, and generalized linear mixed models GLMM. For further studying the performance of newly proposed method, the new approach is applied to the epilepsy data that was studied by many others. Fitzmaurice, Laird, and Ware 2012 *Application Of Generalized Estimating Equations (GEE)* Fatima Yassin, 2017-05-30 *Generalized Estimating Equations* James W. Hardin, Joseph M. Hilbe, 2012-12-10. Generalized Estimating Equations Second Edition updates the best selling previous edition which has been the standard text on the subject since it was published a decade ago. Combining theory and application, the text provides readers with a comprehensive discussion of GEE and related models. Numerous examples are employed throughout the text. al Extended Generalized Estimating Equations for Longitudinal Data Daniel B. Hall, 1994 Diagnostic Techniques in Generalized Estimating Equations Maria Kelly Venezuela, Denise Aparecida Botter, Mônica Carneiro Sandoval, 2005. Introduction Generalized estimating equation Diagnostic techniques Applications **Applied Longitudinal Analysis** Garrett M. Fitzmaurice, Nan M. Laird, James H. Ware, 2004-07. Publisher Description **Generalized Estimating Equations and Other Methods for Analyzing Longitudinal Data** Kristen Marie Jespersen, 1999 **Modeling Correlated Outcomes**

Using Extensions of Generalized Estimating Equations and Linear Mixed Modeling George J. Knafl, 2023 This book formulates methods for modeling continuous and categorical correlated outcomes that extend the commonly used methods generalized estimating equations GEE and linear mixed modeling Partially modified GEE adds estimating equations for variance dispersion parameters to the standard GEE estimating equations for the mean parameters Fully modified GEE provides alternate estimating equations for mean parameters as well as estimating equations for variance dispersion parameters The new estimating equations in these two cases are generated by maximizing a likelihood function related to the multivariate normal density function Partially modified GEE and fully modified GEE use the standard GEE approach to estimate correlation parameters based on the residuals Extended linear mixed modeling ELMM uses the likelihood function to estimate not only mean and variance dispersion parameters but also correlation parameters Formulations are provided for gradient vectors and Hessian matrices for a multi step algorithm for solving estimating equations and model based and robust empirical tests for assessing theory based models Standard GEE partially modified GEE fully modified GEE and ELMM are demonstrated and compared using a variety of regression analyses of different types of correlated outcomes Example analyses of correlated outcomes include linear regression for continuous outcomes Poisson regression for count rate outcomes logistic regression for dichotomous outcomes exponential regression for positive valued continuous outcome multinomial regression for general polytomous outcomes ordinal regression for ordinal polytomous outcomes and discrete regression for discrete numeric outcomes These analyses also address nonlinearity in predictors based on adaptive search through alternative fractional polynomial models controlled by likelihood cross validation LCV scores Larger LCV scores indicate better models but not necessarily distinctly better models LCV ratio tests are used to identify distinctly better models A SAS macro has been developed for analyzing correlated outcomes using standard GEE partially modified GEE fully modified GEE and ELMM within alternative regression contexts This macro and code for conducting the analyses addressed in the book are available online via the book's Springer website Detailed descriptions of how to use this macro and interpret its output are provided in the book

Generalized Estimating Equations and the Sum of Profiles Model P. J. Ricci, Arunas Petras Verbyla, 1991

Estimation in Generalized Estimating Equation Measurement Error Models Using Instrumental Variables Damin Zhu, 2023 This dissertation consists of two studies The first develops theory for a new method for estimating regression parameters using generalized estimating equations GEE with panel data prone to covariate measurement error The focus is on logistic regression though the method is applicable to other models The method requires availability of instrumental variables IV to identify model parameters Simulations are performed to assess the performance of the proposed estimator The method abbreviated GEEIV is able to accurately estimate logistic regression parameters masked by measurement error in a variety of population configurations In the second study an algorithm is proposed to estimate the number of latent defective edges in large hypergraphs The new statistical method combines the strength of sampling

strategies and an existing algorithmic method known for efficient latent edge identification for small graphs Our statistical approach strikes a balance between computational time consumption and estimation power with the flexibility to adapt to several assumption violations Simulations are performed on both synthetic data and a simulator loaded with US western grid structures The new algorithm was able give unbiased estimates using relatively little computational time for the synthetic data for a wide range of combinations of graph sizes defective graph edges and defective edge distributions Simulation results from US western grid data agreed with a previous study on relatively small latent edge sets On a large edge set previous studies were not able to provide a reasonable estimate The new algorithm was able to give estimates and confidence intervals for the larger problem

Quasi-Least Squares Regression Justine Shults, Joseph M. Hilbe, 2014-01-28 Drawing on the authors substantial expertise in modeling longitudinal and clustered data Quasi Least Squares Regression provides a thorough treatment of quasi least squares QLS regression a computational approach for the estimation of correlation parameters within the framework of generalized estimating equations GEEs The authors present a detailed evaluation of QLS methodology demonstrating the advantages of QLS in comparison with alternative methods They describe how QLS can be used to extend the application of the traditional GEE approach to the analysis of unequally spaced longitudinal data familial data and data with multiple sources of correlation In some settings QLS also allows for improved analysis with an unstructured correlation matrix Special focus is given to goodness of fit analysis as well as new strategies for selecting the appropriate working correlation structure for QLS and GEE A chapter on longitudinal binary data tackles recent issues raised in the statistical literature regarding the appropriateness of semi parametric methods such as GEE and QLS for the analysis of binary data this chapter includes a comparison with the first order Markov maximum likelihood MARK1ML approach for binary data Examples throughout the book demonstrate each topic of discussion In particular a fully worked out example leads readers from model building and interpretation to the planning stages for a future study including sample size calculations The code provided enables readers to replicate many of the examples in Stata often with corresponding R SAS or MATLAB code offered in the text or on the book s website

Generalized Estimating Equations Analysis for Correlated Ordinal Response Data Fangyi Luo, 2000 Generalized Estimating Equations for Spatially Correlated Data C. T. Wu, 1998

Transformation and Selection of Covariates Using Generalized Estimating Equations Wesley Kurt

Thompson, 2004 *Generalized Linear Mixed Models* Charles E. McCulloch, 2003 Wiley Series in Probability and Statistics A modern perspective on mixed models The availability of powerful computing methods in recent decades has thrust linear and nonlinear mixed models into the mainstream of statistical application This volume offers a modern perspective on generalized linear and mixed models presenting a unified and accessible treatment of the newest statistical methods for analyzing correlated nonnormally distributed data As a follow up to Searle s classic *Linear Models and Variance Components* by Searle Casella and McCulloch this new work progresses from the basic one way classification to generalized linear mixed models A

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Robustness of Generalized Estimating Equations in Credibility Models Danwei Huang, 2017-01-27 This dissertation Robustness of Generalized Estimating Equations in Credibility Models by Danwei Huang was obtained from The University of Hong Kong Pokfulam Hong Kong and is being sold pursuant to Creative Commons Attribution 3.0 Hong Kong License. The content of this dissertation has not been altered in any way. We have altered the formatting in order to facilitate the ease of printing and reading of the dissertation. All rights not granted by the above license are retained by the author.

Abstract Abstract of thesis entitled ROBUSTNESS OF GENERALIZED ESTIMATING EQUATIONS IN CREDIBILITY MODELS Submitted by HUANG DAN WEI for the degree of Master of Philosophy at The University of Hong Kong in July 2007

Credibility theory is a branch of actuarial science. It provides tools to predict future events or costs and helps the insurer adjust appropriately the premium charged to the policyholders. Since the insurance data can be interpreted in the context of statistical longitudinal data, there is a growing trend relating the credibility theory and the generalized linear mixed model in parameter estimation. However, the generalized linear model (GLM) does not normally allow for serial correlation, which is a practical problem that needs to be addressed in the credibility context. As a supplement to the GLM in handling correlated data, a GEE (generalized estimating equations) approach has recently been proposed to estimate the structural parameters in a regression credibility model which encapsulates a moving average error structure. Simulation results have shown that the GEE estimator performs well in comparison with the Buhlmann A estimator, the Buhlmann Straub A estimator, and the Hachemeister estimator. But in the GEE estimation procedure, a normality assumption was imposed and the comparison was also made in the normal environment. When the normality assumption is violated, the performance of the GEE approach needs to be investigated. The study reported in this thesis aimed to check the robustness of the GEE estimator in a non-normal environment. To sustain the estimation efficiency, a modification of the GEE estimation procedure is proposed to handle the high skewness and kurtosis of a non-normal distribution. Furthermore, diversified error structure assumptions are incorporated in the estimation procedure. The study considered the autoregressive and exchangeable error structures in addition to the moving average assumption, and estimation performances associated with these different error structures were examined via simulation studies. In addition, the study also aimed to extend the application of the GEE method to another credibility model, the hierarchical credibility model. Derivation of the GEE estimator

within the hierarchical framework is presented and numerical examples are provided to facilitate the comparison between the classical unbiased estimator and the GEE estimator. The study aimed to provide a thorough and comprehensive picture of the application of the GEE approach within the credibility context. DOI: 10.5353/th_b3884231. Subjects: Credibility theory, Insurance, Insurance Mathematics.

Embracing the Melody of Expression: An Emotional Symphony within **Generalized Estimating Equations Generalized Estimating Equations**

In some sort of taken by monitors and the ceaseless chatter of instant communication, the melodic beauty and emotional symphony developed by the written word frequently diminish into the back ground, eclipsed by the relentless noise and interruptions that permeate our lives. Nevertheless, situated within the pages of **Generalized Estimating Equations Generalized Estimating Equations** an enchanting fictional treasure filled with raw thoughts, lies an immersive symphony waiting to be embraced. Constructed by a masterful musician of language, that captivating masterpiece conducts readers on a mental journey, well unraveling the concealed songs and profound impact resonating within each carefully crafted phrase. Within the depths of this moving examination, we shall examine the book is central harmonies, analyze its enthralling writing fashion, and surrender ourselves to the profound resonance that echoes in the depths of readers souls.

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