

# *Analysis of multivariate binomial data: case control or ascertainment sampling*

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## *Overview*

When looking at multivariate binomial data with the aim of learning about the dependence that is present, possibly after correcting for some covariates many models are available.

- Random-effects models logistic regression covered elsewhere (glmer in lme4).  
in the mets package you can fit the
- Pairwise odds ratio model
- Bivariate Probit model
  - With random effects
  - Special functionality for polygenic random effects modelling such as ACE, ADE ,AE and so forth.
- Additive gamma random effects model
  - Special functionality for polygenic random effects modelling such as ACE, ADE ,AE and so forth.

These last three models are all fitted in the mets package using composite likelihoods for pairs of data. The models can be fitted specifically based on specifying which pairs one wants to use for the composite score.

The models are described in further details in the binomial-twin vignette.

## *Case-Control Sampling*

Sometimes, pairs are recruited after a case-proband is selected. This proband, can be either a

- case: must be representative of cases  
or a
- control: must be representative of controls

First thinking about pairs, we estimate parameters using the conditional likelihood given sampling wick for a binary 2 x 2 table can be written as

$$\frac{P(i, j)}{P(j)}$$

the probability of seeing  $(i, j)$  for the pair, given that the proband was observed as  $(j)$ .

We note that if the marginal is known, or possibly estimated from the full cohort. Then we can estimate dependence parameters using just the terms  $P(i, j)$  for the pairs. We can thus ignore the special sampling for models with marginal specification. If the marginal can not be obtained from other sources we need to maximize the full-pairwise-likelihood in all parameters, that is both dependence and marginal parameters.

Similarly, one can select a whole family based on having selected a proband, that is selected a representative member of either cases or controls. In this case we fit the models by using composited likelihoods, considering all pairs that involves the probands. This will give some lacking efficiency compared to looking at the full likelihood of the family given the proband.

### *Ascertainment Sampling*

Similarly, in the setting of pairs we can select all pairs where there is at least one event of interest.

First thinking about pairs, we estimate parameters using the conditional likelihood given sampling with for a binary  $2 \times 2$  table can be written as

$$\frac{P(i, j)}{1 - P(0, 0)}$$

the probability of seeing  $(i, j)$  for the pair, given that it is sampled.

If the marginal can be estimated from a full sample we can then estimate the dependence parameter using the ascertainment likelihood.

Generally, when whole families are ascertained the computation of the true truncation probability can be hard to the fact that families are hard to define in the real world. Nevertheless, if a random sample of such family is at hand. We suggest to in these families take out all pairs that satisfies the ascertainment criterion. With a family, with given size  $n$  we have binary observations  $(Y_1, \dots, Y_n)$ . The family is sampled or a random sample of families such that

$$\sum_{i=1}^n Y_i \geq 1.$$

We let the conditional distribution given sampling, be denoted as

$$P^O(\cdot) = P(\cdot | \sum_{i=1}^n Y_i \geq 1)$$

Now, we note that all pairs within these family that satisfies that

$Y_i + Y_j \geq 1$ , will have distribution

$$\begin{aligned} P^O(Y_i = o_1, Y_j = o_2 | Y_i + Y_j \geq 1) &= \frac{P^O(o_1, o_2)}{P^O(Y_i + Y_j \geq 1)} \\ &= \frac{P(Y_i = o_1, Y_j = o_2, \sum_{i=1}^n Y_i \geq 1)}{P(Y_i + Y_j \geq 1, \sum_{i=1}^n Y_i \geq 1)} \\ &= \frac{P(Y_i = o_1, Y_j = o_2)}{P(Y_i + Y_j \geq 1)} = \frac{P(o_1, o_2)}{1 - P(0, 0)} \end{aligned}$$

since we only consider the probabilities where  $o_1 + o_2 \geq 1$ . Also here we could condition on covariates.

So considering these pairs, or a random sample of them should yield valid inference. When standard errors are computed we need to rely on GEE type arguments. An advantage of this is that the ascertainment probability is much easier to get for the pairs. Again using the pairwise structure will lead to loss of efficiency compared to using the full likelihood of the ascertained families.

In addition we note that when looking at one pair that has been ascertained then

$$P(Y_i = o_1, Y_j = o_2 | Y_i + Y_j \geq 1) = \sum_{k=1}^2 P(Y_i = o_1, Y_j = o_2 | Y_i + Y_j = k) P(Y_i + Y_j = k | Y_i + Y_j \geq 1).$$

where  $o_1 + o_2 \geq 1$ . Note that the dependence will affect the probabilities  $P(Y_i + Y_j = 2) / (P(Y_i + Y_j = 2) + P(Y_i + Y_j = 1))$  and  $P(Y_i + Y_j = 1) / (P(Y_i + Y_j = 2) + P(Y_i + Y_j = 1))$ .

When considering the pairs with different responses we learn "only" (up to model specification) about covariate effects. For example when  $\text{logit}(P(Y_i = 1 | \alpha_k)) = \alpha_k + \beta X_i$  for  $i = 1, 2$  with  $\alpha_k$  a pair (cluster) specific effect and subject specific covariates  $X_i$  for  $i = 1, 2$ , then  $P(Y_i = 1, Y_j = 0) / P(Y_i + Y_j = 1) = \text{expit}((X_i - X_j)\beta)$ , and with the standard definitions  $\text{logit}(p) = \log(p / (1 - p))$  and  $\text{expit}(x) = \exp(x) / (1 + \exp(x))$ .

### The twin-stutter data

We consider the twin-stutter where for pairs of twins that are either dizygotic or monozygotic we have recorded whether the twins are stuttering <sup>1</sup>

We here consider MZ and same sex DZ twins.

Looking at the data

---

```
1 library(mets)
2 data(twinstut)
3 twinstut$binstat <- 1*(twinstut$stutter=="yes")
4 twinstut <- subset(twinstut, zyg%in%c("mz", "dz"))
5 head(twinstut)
```

---

	tvparnr	zyg	stutter	sex	age	nr	binstat
1	2001005	mz	no	female	71	1	0
2	2001005	mz	no	female	71	2	0
3	2001006	dz	no	female	71	1	0
8	2001012	mz	no	female	71	1	0

```

9 2001012 mz      no female 71 2      0
11 2001015 dz      no  male 71 1      0

```

- First, we select an ascertainment sample of the data, thus selecting a random sample of all ascertained pairs.
- Secondly, we select a case-control sample of this data to illustrate the use of the methods.

## Ascertainment Sampling

### Selecting the ascertained pairs

---

```

1 library(mets)
2 data(twinstut)
3 twinstut$binstut <- 1*(twinstut$stutter=="yes")
4 twinstut <- subset(twinstut,zyg%in%c("mz","dz"))
5 dnumeric(twinstut) <- ~.
6 dfactor(twinstut,labels=c("DZ","MZ")) <- binzyg~zyg.n
7 ddrop(twinstut) <- ~".n"
8
9 twinstut <- dby(twinstut,binstut~tvparnr,stuttot=sum,nn=seq_
  along,n=length)
10 twina <- subset(twinstut,n==2 & stuttot>=1)

```

---

Selecting on the pairs where there is stuttering at taking a look at the tables of discordance and concordance for the twins.

---

```

1 twinda <- fast.reshape(twina,id="tvparnr")
2 twind <- fast.reshape(twinstut,id="tvparnr")
3 dtable(twind,"binst*"~I(stuttot1>=1))
4 dtable(twinda,~"binst*")

```

---

```
I(stuttot1 >= 1): FALSE
```

```

      binstut2    0
binstut1
0             6632

```

```
I(stuttot1 >= 1): TRUE
```

```

      binstut2    0    1
binstut1
0             0 289
1            281 111

```

```

      binstut2    0    1
binstut1
0             0 289
1            281 111

```

Now doing the analyses

## Biprobit model

Looking at the full data for comparison. We estimate an unstructured probit model with different correlations for MZ and DZ twins.

---

```

1 b1 <- biprobit(binstut~sex,~-1+binzyg,data=twinstut,id="
   tvparnr")
2 summary(b1)

```

---

	Estimate	Std.Err	Z	p-value
(Intercept)	-1.794821	0.023289	-77.066826	0.0000
sexmale	0.401430	0.030179	13.301756	0.0000
r:binzygDZ	0.132458	0.062516	2.118802	0.0341
r:binzygMZ	1.096915	0.073574	14.909085	0.0000

```

logLik: -4400.536  mean(score^2): 1.022e-06
n pairs
21288 7313

```

Contrast:

	Dependence	[binzygDZ]		
	Mean	[(Intercept)]		
			Estimate	2.5% 97.5%
Rel.Recur.Risk			1.77662	0.92746 2.62577
OR			1.88752	1.09432 3.25566
Tetrachoric correlation			0.13169	0.00993 0.24960
Concordance			0.00235	0.00140 0.00393
Casewise Concordance			0.06456	0.03937 0.10413
Marginal			0.03634	0.03287 0.04016

Note, that the Casewise Concordance is a consistently estimated under complete ascertainment, i.e., when we consider a random sample of affected twins (at least one of the twins must have the event).

### *Odd-Ratio modelling*

First looking at the marginal model based on the full data we find the overall level of stuttering and also that males have a much higher stuttering risk.

---

```

1 margbin <- glm(binstut~factor(sex),data=twinstut,family=
   binomial())
2 summary(margbin)

```

---

Call:

```
glm(formula = binstut ~ factor(sex), family = binomial(), data = twinstut)
```

Deviance Residuals:

Min	1Q	Median	3Q	Max
-0.4127	-0.4127	-0.2716	-0.2716	2.5763

Coefficients:

	Estimate	Std. Error	z value	Pr(> z )
(Intercept)	-3.28191	0.05000	-65.64	<2e-16 ***
factor(sex)male	0.86171	0.06211	13.87	<2e-16 ***

---

Signif. codes: 0 '\*\*\*' 0.001 '\*\*' 0.01 '\*' 0.05 '.' 0.1 ' ' 1

(Dispersion parameter for binomial family taken to be 1)

```

Null deviance: 9328.6 on 21287 degrees of freedom
Residual deviance: 9124.7 on 21286 degrees of freedom

```

AIC: 9128.7

Number of Fisher Scoring iterations: 6

First, fitting the OR model for MZ and DZ for the full data, we find that MZ have a much higher dependence than DZ twins.

---

```
1 theta.des <- model.matrix( ~-1+factor(zyg),data=twinstut)
2 bin <- binomial.twostage(margbin,data=twinstut,var.link=1,
3   clusters=twinstut$tvparnr,theta.des=theta.des)
4 summary(bin)
```

---

Dependence parameter for Odds-Ratio (Plackett) model  
With log-link

\$estimates

	theta	se
factor(zyg)dz	0.5238541	0.2400861
factor(zyg)mz	3.4930902	0.1865567

\$or

	Estimate	Std.Err	2.5%	97.5%	P-value
factor(zyg)dz	1.69	0.405	0.894	2.48	3.11e-05
factor(zyg)mz	32.89	6.135	20.862	44.91	8.31e-08

\$type

[1] "plackett"

attr(,"class")

[1] "summary.mets.twostage"

Now, using the overall marginal we look at the adjusted likelihood and find very similar results on the ascertained sample. Note, that the marginals are crucial for this analysis to give useful results.

---

```
1 theta.des <- model.matrix( ~-1+factor(zyg),data=twina)
2 bina <- binomial.twostage(margbin,data=twina,var.link=1,
3   clusters=twina$tvparnr,theta.des=theta.des,
4   pair.ascertained=1)
5 summary(bina)
```

---

Error in terms.formula(object, data = data) : object 'twina' not found  
Error: could not find function "binomial.twostage"  
Error in summary(bina) : object 'bina' not found

### Additive gamma modelling

First, again for comparison fitting the full data for the AE model. We get the size of the genetic variance in this model.

---

```
1 out <- twin.polygen.design(twinstut,id="tvparnr",zygname="
2   zyg",zyg="dz",type="ae")
3 bintwin <- binomial.twostage(margbin,data=twinstut,
4   clusters=twinstut$tvparnr,detail=0,theta=c(0.1)/1,var.
5   link=0,
6   random.design=out$des.rv,theta.des=out$pardes)
7 summary(bintwin)
```

---

Dependence parameter for Clayton-Oakes model  
Variance of Gamma distributed random effects

```

$estimates
      theta      se
dependence1 0.9094847 0.09536268

$type
[1] "clayton.oakes"

$h
      Estimate Std.Err 2.5% 97.5% P-value
dependence1      1      0      1      1      0

$vare
NULL

$var tot
      Estimate Std.Err 2.5% 97.5% P-value
p1      0.909 0.0954 0.723 1.1 1.47e-21

attr("class")
[1] "summary.mets.twostage"

```

We first here take a look at the marginal model for the ascertained sample, and note as expected that this sample gives highly biased estimates for the marginal model.

---

```

1 outa <- twin.polygen.design(twina,id="tvparnr",zygname="zyg"
  ,zyg="dz",type="ae")
2 marga <- glm(binstut~sex,data=twina,family=binomial())
3 summary(marga)

```

---

```

Call:
glm(formula = binstut ~ sex, family = binomial(), data = twina)

```

```

Deviance Residuals:
    Min       1Q   Median       3Q      Max
-1.334  -1.298   1.028   1.028   1.061

```

```

Coefficients:
              Estimate Std. Error z value Pr(>|z|)
(Intercept)  0.27895    0.08739   3.192  0.00141 **
sexmale      0.08242    0.11237   0.733  0.46328
---
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

```

```

(Dispersion parameter for binomial family taken to be 1)

```

```

Null deviance: 1851.8 on 1361 degrees of freedom
Residual deviance: 1851.2 on 1360 degrees of freedom
AIC: 1855.2

```

```

Number of Fisher Scoring iterations: 4

```

Now, using the overall marginal model we look at the adjusted likelihood and find very similar results on the ascertained sample. Note, that the marginals are crucial for this analysis to give useful results.

---

```

1 abintwin1 <- binomial.twostage(margbin,data=twina,
2   clusters=twina$tvparnr,detail=0,theta=c(0.1)/1,var.
   link=0,
3   random.design=outa$des.rv,theta.des=outa$pardes,
   pair.ascertained=1)
4 summary(abintwin1)

```

---

```

Dependence parameter for Clayton-Oakes model
Variance of Gamma distributed random effects
$estimates
      theta      se
dependence1 0.8920274 0.09732786

$type
[1] "clayton.oakes"

$h
      Estimate Std.Err 2.5% 97.5% P-value
dependence1      1      0      1      1      0

$vare
NULL

$var tot
      Estimate Std.Err 2.5% 97.5% P-value
p1      0.892 0.0973 0.701 1.08 4.95e-20

attr("class")
[1] "summary.mets.twostage"

```

In fact for this model we can also do a full-MLE fitting jointly the dependence parameters and the marginal model. This is based on the twostage option (twostage=0 is MLE). Here the starting value is given at the marginal model for the ascertained model. This gives quite similar results to the previous analyses with a genetic variance around 1.

---

```

1 aabintwin1 <- binomial.twostage(marga,data=twina,
2     clusters=twina$tvparnr,detail=0,theta=c(0.1)/1,var.
3     link=0,
4     random.design=outa$des.rv,theta.des=outa$pardes,pair.
5     ascertained=1,twostage=0)
6 summary(aabintwin1)
coef(marga)
coef(margbin)

```

---

```

Dependence parameter for Clayton-Oakes model
Variance of Gamma distributed random effects
$estimates
      theta      se
dependence1 1.014398 0.1045593

$type
[1] "clayton.oakes"

$h
      Estimate Std.Err 2.5% 97.5% P-value
dependence1      1      0      1      1      0

$vare
NULL

$var tot
      Estimate Std.Err 2.5% 97.5% P-value
p1      1.01 0.105 0.809 1.22 2.97e-22

$marginal
      Coef.      SE Robust SE      z P-val lower2.5% upper97.5%
dependence2 -4.350 0.08560 0.08560 -50.8 0 -4.520 -4.180
dependence3 0.551 0.00606 0.00606 90.8 0 0.539 0.563

```



```
attr("class")
[1] "summary.mets.twostage"
(Intercept)      sexmale
  0.2789484    0.0824214
(Intercept) factor(sex)male
 -3.2819072      0.8617053
```

### *Case Control Sampling*

First, taking out all cases and one control for each case, we establish the pairs of these probands. This is based on keeping track of the twin related to the proband. Here using some utility functions in the mets packages.

Then we write up the random design vectors and the parameter design for each pair using the kinship coefficient.

When specifying the pairs in the case-control setup the second column should be the probands.

---

```
1
2 twinstut <- dby(twinstut,binstut~tvparnr,stuttot=sum,nn=seq_
   along,n=length)
3 twinstut <- subset(twinstut,n==2)
4 twinstut <- dtransform(twinstut,nnrow=1:nrow(twinstut))
5 twinstut <- dby(twinstut,binstut~tvparnr,nnn=seq_along)
6 twinstut <- dby2(twinstut,nnrow~tvparnr,pairnr=rev)
7
8 cases <- which(twinstut$binstut==1)
9 controls <- sample(which(twinstut$binstut==0),1217)
10 rowsca <- with(twinstut,nnrow[cases])
11 rowsco <- with(twinstut,nnrow[controls])
12 rpairs <- c(rowsca,rowsco)
13 cc.pairs <- cbind( with(twinstut,pairnr.nnrow[rpairs]),
   rpairs)
14
15 ids <- sort(unique(c(cc.pairs)))
16
17 pairsids <- c(cc.pairs)
18 pair.new <- matrix(fast.approx(ids,pairsids),ncol=2)
19 head(pair.new)
20
21 dataid <- dsort(twinstut[ids,],"tvparnr")
22 dataid=dtransform(dataid,kinship=0.5)
23 dataid=dtransform(dataid,kinship=1,binzyg=="MZ")
24 kinship <- dataid$kinship[pair.new[,2]]
25
26 out <- make.pairwise.design(pair.new,kinship,type="ae")
27 names(out)
28 out$random.des[, ,1]
29 out$theta.des[, ,1]
```

---

```
      [,1] [,2]
[1,]     4   3
[2,]    16  15
[3,]    18  17
[4,]    32  31
[5,]    38  37
```

```
[6,] 44 43
[1] "random.design" "theta.des" "ant.rvs"
      [,1] [,2] [,3]
[1,] 1 1 0
[2,] 1 0 1
[1] 0.5 0.5 0.5
```

Now doing the analyses, first with known marginals, that is marginals from the full data. For this analysis, since marginals do not contain dependence parameters we do not need to specify that this is case-control sampling. Having a correct is crucial for this to work, but this is certainly often possible in register based studies where a full cohort is also available.

---

```
1 cc <- binomial.twostage(margbin,data=dataid,
2     clusters=dataid$tvparnr,
3     pairs=pair.new,
4     random.design=out$random.design,
5     theta.des=out$theta.des,
6     pairs.rvs=out$ant.rvs,
7     case.control=0,twostage=1)
8 summary(cc)
```

---

```
Dependence parameter for Clayton-Oakes model
Variance of Gamma distributed random effects
$estimates
```

```
      theta      se
dependence1 0.8791843 0.09707036
```

```
$type
```

```
[1] "clayton.oakes"
```

```
$h
```

```
      Estimate Std.Err 2.5% 97.5% P-value
dependence1      1      0      1      1      0
```

```
$vare
```

```
NULL
```

```
$vartot
```

```
      Estimate Std.Err 2.5% 97.5% P-value
p1 0.8792 0.09707 0.6889 1.069 1.339e-19
```

```
attr("class")
```

```
[1] "summary.mets.twostage"
```

We now do the same analysis specifying the case-control sampling. This should result in the same dependence parameters as is also the case.

---

```
1 cc3 <- binomial.twostage(margbin,data=dataid,
2     clusters=dataid$tvparnr,
3     pairs=pair.new,
4     random.design=out$random.design,
5     theta.des=out$theta.des,
6     pairs.rvs=out$ant.rvs,
7     case.control=1,twostage=1)
8 summary(cc3)
```

---

```
Dependence parameter for Clayton-Oakes model
Variance of Gamma distributed random effects
```

```

$estimates
      theta      se
dependence1 0.8791843 0.09707036

$type
[1] "clayton.oakes"

$h
      Estimate Std.Err 2.5% 97.5% P-value
dependence1      1      0      1      1      0

$vare
NULL

$var tot
      Estimate Std.Err 2.5% 97.5% P-value
p1      0.8792 0.09707 0.6889 1.069 1.339e-19

attr("class")
[1] "summary.mets.twostage"

```

This model can also be fitted using a full likelihood of both dependence parameters and marginal parameters. Here there is no need to have a correctly specified marginal. We here use the marginal fitting from the case-control data as starting values. Again we find a genetic variance around 1. The marginal parameters are also consistent with the results from the full analyses for the marginal parameters.

---

```

1 marga <- glm(binstut~sex,data=dataid,family=binomial())
2 cc3 <- binomial.twostage(marga,data=dataid,
3     clusters=dataid$tvparnr,
4     pairs=pair.new,
5     random.design=out$random.design,
6     theta.des=out$theta.des,
7     pairs.rvs=out$ant.rvs,
8     case.control=1,twostage=0)
9 summary(cc3)

```

---

Dependence parameter for Clayton-Oakes model  
Variance of Gamma distributed random effects  
\$estimates

```

      theta      se
dependence1 0.8701439 0.09457095

```

```

$type
[1] "clayton.oakes"

```

```

$h
      Estimate Std.Err 2.5% 97.5% P-value
dependence1      1      0      1      1      0

```

```

$vare
NULL

```

```

$var tot
      Estimate Std.Err 2.5% 97.5% P-value
p1      0.87 0.0946 0.685 1.06 3.55e-20

```

```

$marginal
      Coef.      SE Robust SE      z P-val lower2.5% upper97.5%
dependence2 -3.60 0.00903 0.00903 -399.0 0 -3.62 -3.58

```

```
dependence3 1.05 0.01960 0.01960 53.4 0 1.01 1.09
attr(,"class")
[1] "summary.mets.twostage"
```

When probands are related, here we may choose both case and controls from the same twin-pair then we need to adjust standard errors by grouping together contribution from related probands. This can be done using the `se.cluster` option that specifies how to cluster in the computation of the standard errors. In this case, however, this will be same as the clusters since these also are identical across pairs.

### *Combining Case Control and Ascertainment Sampling*

When specifying such models based on the pairs, it is in fact possible to combine ascertained pairs with case-control sampling by specifying vectors as the `case.control=c(1,0,1,0)` and `pair.ascertained=c(0,1,0,1)` arguments. Here with two case-control pairs, and two ascertained pairs.