GLIMMPSE Validation Report:

GLMM(F, g) Example 5. Median power for the uncorrected univariate approach to repeated measures, Box, Geisser-Greenhouse, and Huynh-Feldt tests, using the Satterthwaite approximation

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1. Introduction

The following report contains validation results for the JavaStatistics library, a component of the GLIMMPSE software system. For more information about GLIMMPSE and related publications, please visit

http://samplesizeshop.org.

The automated validation tests shown below compare power values produced by the JavaStatistics library to published results and also to simulation. Sources for published values include POWERLIB (Johnson *et al.* 2007) and a SAS IML implementation of the methods described by Glueck and Muller (2003).

Validation results are listed in Section 3 of the report. Timing results show the calculation and simulation times for the overall experiment and the mean times per power calculation. Summary statistics show the maximum absolute deviation between the power value calculated by the JavaStatistics library and the results obtained from SAS or via simulation. The table in Section 3.3 shows the deviation values for each individual power comparison. Deviations larger than 10^{-6} from SAS power values and 0.05 for simulated power values are displayed in red.

2. Study Design

The study design in Example 5 is a three sample design with a baseline covariate and four repeated measurements. We calculate the median power for a test of no difference between groups at each time point. We calculate median power for the uncorrected univariate approach to repeated measures, Box, Geisser-Greenhouse, and Huynh-Feldt tests.A Satterthwaite approximation is used to obtain the approximate distribution of the test statistic under the alternative hypothesis. Median power is calculated for the following combinations of mean differences and per group sample sizes.

1. Per group sample size of 5, with beta scale values 0.4997025, 0.8075886, and 1.097641
2. Per group sample size of 25, with beta scale values 0.1651525, 0.2623301, and 0.3508015
3. Per group sample size of 50, with beta scale values 0.1141548, 0.1812892, and 0.2423835

The example is based on Table II from

Glueck, D. H., & Muller, K. E. (2003). Adjusting power for a baseline covariate in linear models. *Statistics in Medicine*, *22*(16), 2535-2551.

2.1. Inputs to the Power Calculation

2.1.1. List Inputs

Type I error rates

0.0500000

Sigma scale values

1.0000000

Statistical tests

UNIREP-HF

Power methods

quantile

Power quantile values:

0.5000000

2.1.2. Matrix Inputs

$$\underset{(3\times3)}{\text{Es}\,(\mathbf{X})} = \begin{bmatrix} 1.0000 & 0.0000 & 0.0000 \\ 0.0000 & 1.0000 & 0.0000 \\ 0.0000 & 0.0000 & 1.0000 \end{bmatrix}$$

$$\underset{(4\times4)}{\mathbf{B}} = \begin{bmatrix} 0.2424 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.4848 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \\ 0.5000 & 0.5000 & 0.5000 & 0.0000 \end{bmatrix}$$

$$\underset{(2\times4)}{\mathbf{C}} = \begin{bmatrix} 1.0000 & -1.0000 & 0.0000 & 0.0000 \\ 1.0000 & 0.0000 & -1.0000 & 0.0000 \end{bmatrix}$$

$$\underset{(4\times4)}{\mathbf{U}} = \begin{bmatrix} 1.0000 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 1.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 1.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 1.0000 \end{bmatrix}$$

$$\underset{(2\times4)}{\mathbf{\Theta}_0} = \begin{bmatrix} 0.0000 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 0.0000 \end{bmatrix}$$

$$\underset{(4\times4)}{\mathbf{\Sigma}_E} = \begin{bmatrix} 0.7500 & -0.2500 & -0.2500 & 0.0000 \\ -0.2500 & 0.7500 & -0.2500 & 0.0000 \\ -0.2500 & -0.2500 & 0.7500 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 1.0000 \end{bmatrix}$$

$$\underset{(4\times4)}{\Sigma_Y} = \begin{bmatrix} 1.0000 & 0.0000 & 0.0000 & 0.0000 \\ 0.0000 & 1.0000 & 0.0000 & 0.0000 \\ 0.0000 & 0.0000 & 1.0000 & 0.0000 \\ 0.0000 & 0.0000 & 0.0000 & 1.0000 \end{bmatrix}$$

$$\underset{(1\times1)}{\Sigma_g} = \begin{bmatrix} 1.0000 \end{bmatrix}$$

$$\underset{(4\times1)}{\Sigma_{Yg}} = \begin{bmatrix} 0.5000 \\ 0.5000 \\ 0.5000 \\ 0.0000 \end{bmatrix}$$

3. Validation Results

A total of 36 power values were computed for this experiment.

3.1. Timing

	Total Time (seconds)	Mean Time (seconds)
Calculation	0.0150000	4.17E-4
Simulation	3369.3090000	9.36E1

3.2. Summary Statistics

Max deviation from SAS	0.07343679
Max deviation from simulation	0.09456851

3.3. Full Validation Results

Power	SAS Power (deviation)	Sim Power (deviation)	Test	Sigma Scale	Beta Scale	Total N	Alpha	Method	Quantile
0.2425302	0.2575634 (0.0150332)	0.2170000 (0.0255302)	UNIREP	1.0000000	0.4997025	15	0.0500000	quantile	0.5
0.5832015	0.6160103 (0.0328088)	0.5740000 (0.0092015)	UNIREP	1.0000000	0.8075886	15	0.0500000	quantile	0.5
0.8747335	0.8963934 (0.0216599)	0.8820050 (0.0072715)	UNIREP	1.0000000	1.0976410	15	0.0500000	quantile	0.5
0.1698538	0.1784866 (0.0086328)	0.1480050 (0.0218488)	UNIREP	1.0000000	0.1651525	75	0.0500000	quantile	0.5
0.3814286	0.4055206 (0.0240920)	0.3620000 (0.0194286)	UNIREP	1.0000000	0.2623301	75	0.0500000	quantile	0.5
0.6436264	0.6741839 (0.0305575)	0.6460000 (0.0023736)	UNIREP	1.0000000	0.3508015	75	0.0500000	quantile	0.5
0.1662616	0.1745828 (0.0083212)	0.1380000 (0.0282616)	UNIREP	1.0000000	0.1141548	150	0.0500000	quantile	0.5
0.3712570	0.3946638 (0.0234068)	0.3480100 (0.0232470)	UNIREP	1.0000000	0.1812892	150	0.0500000	quantile	0.5

0.6291110	0.6594982 (0.0303872)	0.6300050 (0.0008940)	UNIREP	1.0000000	0.2423835	150	0.0500000	quantile	0.5
0.0241238	0.0284428 (0.0043190)	0.0140000 (0.0101238)	UNIREP-BOX	1.0000000	0.4997025	15	0.0500000	quantile	0.5
0.1344826	0.1619315 (0.0274489)	0.1230050 (0.0114776)	UNIREP-BOX	1.0000000	0.8075886	15	0.0500000	quantile	0.5
0.4148830	0.4749194 (0.0600364)	0.4250050 (0.0101220)	UNIREP-BOX	1.0000000	1.0976410	15	0.0500000	quantile	0.5
0.0203723	0.0232885 (0.0029162)	0.0130000 (0.0073723)	UNIREP-BOX	1.0000000	0.1651525	75	0.0500000	quantile	0.5
0.0836963	0.0997103 (0.0160140)	0.0750000 (0.0086963)	UNIREP-BOX	1.0000000	0.2623301	75	0.0500000	quantile	0.5
0.2404691	0.2808848 (0.0404157)	0.2410000 (0.0005309)	UNIREP-BOX	1.0000000	0.3508015	75	0.0500000	quantile	0.5
0.0205178	0.0234029 (0.0028851)	0.0110000 (0.0095178)	UNIREP-BOX	1.0000000	0.1141548	150	0.0500000	quantile	0.5
0.0827213	0.0983739 (0.0156526)	0.0700000 (0.0127213)	UNIREP-BOX	1.0000000	0.1812892	150	0.0500000	quantile	0.5
0.2358142	0.2752708 (0.0394566)	0.2320050 (0.0038092)	UNIREP-BOX	1.0000000	0.2423835	150	0.0500000	quantile	0.5
0.1546859	0.1905279 (0.0358420)	0.1360050 (0.0186809)	UNIREP-GG	1.0000000	0.4997025	15	0.0500000	quantile	0.5
0.4539422	0.5266360 (0.0726938)	0.4480050 (0.0059372)	UNIREP-GG	1.0000000	0.8075886	15	0.0500000	quantile	0.5
0.7918839	0.8477771 (0.0558932)	0.8000000 (0.0081161)	UNIREP-GG	1.0000000	1.0976410	15	0.0500000	quantile	0.5
0.1399837	0.1522568 (0.0122731)	0.1190050 (0.0209787)	UNIREP-GG	1.0000000	0.1651525	75	0.0500000	quantile	0.5
0.3352757	0.3662612 (0.0309855)	0.3200000 (0.0152757)	UNIREP-GG	1.0000000	0.2623301	75	0.0500000	quantile	0.5
0.5969985	0.6369732 (0.0399747)	0.6030050 (0.0060065)	UNIREP-GG	1.0000000	0.3508015	75	0.0500000	quantile	0.5
0.1408606	0.1508624 (0.0100018)	0.1140050 (0.0268556)	UNIREP-GG	1.0000000	0.1141548	150	0.0500000	quantile	0.5
0.3321675	0.3591585 (0.0269910)	0.3130050 (0.0191625)	UNIREP-GG	1.0000000	0.1812892	150	0.0500000	quantile	0.5
0.5891310	0.6252460 (0.0361150)	0.5900000 (0.0008690)	UNIREP-GG	1.0000000	0.2423835	150	0.0500000	quantile	0.5
0.2120950	0.2575634 (0.0454684)	0.1360050 (0.0760900)	UNIREP-HF	1.0000000	0.4997025	15	0.0500000	quantile	0.5
0.5425735	0.6160103 (0.0734368)	0.4480050 (0.0945685)	UNIREP-HF	1.0000000	0.8075886	15	0.0500000	quantile	0.5
0.8514731	0.8963934 (0.0449203)	0.8000000 (0.0514731)	UNIREP-HF	1.0000000	1.0976410	15	0.0500000	quantile	0.5
0.1476702	0.1665691 (0.0188989)	0.1190050 (0.0286652)	UNIREP-HF	1.0000000	0.1651525	75	0.0500000	quantile	0.5
0.3475297	0.3880433 (0.0405136)	0.3200000 (0.0275297)	UNIREP-HF	1.0000000	0.2623301	75	0.0500000	quantile	0.5
0.6097622	0.6579452 (0.0481830)	0.6030050 (0.0067572)	UNIREP-HF	1.0000000	0.3508015	75	0.0500000	quantile	0.5
0.1445885	0.1576913 (0.0131028)	0.1140050 (0.0305835)	UNIREP-HF	1.0000000	0.1141548	150	0.0500000	quantile	0.5
0.3380811	0.3696257 (0.0315446)	0.3130050 (0.0250761)	UNIREP-HF	1.0000000	0.1812892	150	0.0500000	quantile	0.5
0.5953608	0.6355717 (0.0402109)	0.5900000 (0.0053608)	UNIREP-HF	1.0000000	0.2423835	150	0.0500000	quantile	0.5

References

Glueck, D. H., & Muller, K. E. (2003). Adjusting power for a baseline covariate in linear models. *Statistics in Medicine*, *22*(16), 2535-2551.

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