

```
> library(MASS)
> library(Matrix)
> # library(mvtnorm)
> library(nlme)
> library(car)
> library(gdata)
> library(ggplot2)
> library(gdata)
> library(lattice)
>
#####
> # Leitura do conjunto de dados
>
> dados <- read.xls("/home/jmsinger/Desktop/exemp126.xls", header=T, na="NA")
>
>
#####
> # Definição de variáveis para ajuste dos perfis individuais
> x <- 26:40
> # Mudança de unidade de tempo de semanas para meses
>
> xc <- (x - mean(x)) / 4.29
> xc2 <- xc^2
> xc3 <- xc^3
> np <- 3      # número de parâmetros
>
#####
> # Formatação dos dados para efeito de análise
>
> min.aux <- c
("t26","t27","t28","t29","t30","t31","t32","t33","t34","t35","t36","t37",
+           "t38","t39","t40")
>
> aig.pig <- reshape(dados, direction = "long", varying = 3:17, v.names =
"diámetro",
+                     timevar = "semanas", time = as.factor(min.aux))
> aig.pig <- aig.pig[order(aig.pig$ind), ]
> aig.pig$semanas <- rep(x, dim(dados)[1], each = T)
> aig.pig$meses <- rep(xc, dim(dados)[1], each = T)
> # aig.pig$subject <- aga.sga$indf ??????
>
> aig.pig <- na.exclude(aig.pig)
> # Gráficos de perfis
>
> perfis1 <- xyplot(diámetro ~ semanas | grupo, groups = ind, pch = 16,
+                     par.settings = standard.theme(quartz, color = F),
+                     scales = list(x = list(relation = 'same'),
+                                   y = list(relation = 'same')),
+                     type = 'l',
+                     lty = 1, as.table = TRUE,
+                     panel = function(x, y, col, ...) {
+                       panel.xyplot(x, y, col = col, ...)
+                       panel.average(x, y, fun = mean, horizontal = F,
+                                     lwd = 2, col = 'black', ...)
+                     },
+                     ylab = "Diámetro sistólico da aorta / peso (mm/kg)",
+                     xlab = "Semanas pós-concepção",
+                     na.action = na.omit, data = aig.pig)
> perfis1
> # print(perfis1, split = c(1,1,1,2), more = TRUE)
> # print(perfis2, split = c(1,2,1,2), more = FALSE)
>
> #####
> # Ajuste do modelo identificado por meio da análise descritiva
> vecd <- groupedData(diámetro ~ semanas | ind, data = aig.pig)
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> fit1 <- lme(diametro ~ I(as.numeric(grupo == 'AIG')) +
+               I(as.numeric(grupo == 'PIG')) +
+               I(as.numeric(I(grupo == 'AIG'))*meses) +
+               I(as.numeric(I(grupo == 'PIG'))*meses) +
+               I(as.numeric(I(grupo == 'PIG'))*(meses^2)) - 1,
+               na.action = na.omit,
+               data = vecd,
+               random = list(ind = pdBlocked(list(
+                 pdSymm(~as.numeric(I(grupo == 'AIG')) +
+                         I(as.numeric(I(grupo == 'AIG'))*meses) - 1),
+                 pdSymm(~as.numeric(I(grupo == 'PIG')) +
+                         I(as.numeric(I(grupo == 'PIG'))*meses) +
+                         I(as.numeric(I(grupo == 'PIG'))*(meses^2)) - 1)
+               ))),
+               control = list(MaxIter = 100000, niterEM = 100000,
+                             msMaxIter = 100000,
+                             tolerance = 0.0001, msTol = 0.0000001,
+                             msMaxEval = 1000000))
> summary(fit1)
Linear mixed-effects model fit by REML
Data: vecd
      AIC      BIC      logLik
 707.5362 762.1116 -338.7681

Random effects:
Composite Structure: Blocked

Block 1: as.numeric(I(grupo == "AIG")), I(as.numeric(I(grupo == "AIG")) * meses)
Formula: ~as.numeric(I(grupo == "AIG")) + I(as.numeric(I(grupo == "AIG")) *
meses) - 1 | ind
Structure: General positive-definite
                                         StdDev     Corr
as.numeric(I(grupo == "AIG"))          0.7517863 a.(I=)
I(as.numeric(I(grupo == "AIG")) * meses) 0.4370641 -0.706

Block 2: as.numeric(I(grupo == "PIG")), I(as.numeric(I(grupo == "PIG")) * meses),
I(as.numeric(I(grupo == "PIG")) * (meses^2))
Formula: ~as.numeric(I(grupo == "PIG")) + I(as.numeric(I(grupo == "PIG")) *
meses) + I(as.numeric(I(grupo == "PIG")) * (meses^2)) - 1 | ind
Structure: General positive-definite
                                         StdDev     Corr
as.numeric(I(grupo == "PIG"))          0.9449863 a.(I=) I(=*m
I(as.numeric(I(grupo == "PIG")) * meses) 0.9624369  0.239
I(as.numeric(I(grupo == "PIG")) * (meses^2)) 0.3573257 -0.769 -0.805
Residual                           0.5511466

Fixed effects: diametro ~ I(as.numeric(grupo == "AIG")) + I(as.numeric(grupo ==
==      "PIG")) + I(as.numeric(I(grupo == "AIG")) * meses) + I(as.numeric(I(grupo ==
==      "PIG")) * meses) + I(as.numeric(I(grupo == "PIG")) * (meses^2)) - 1
                                         Value Std.Error DF t-value p-
value
I(as.numeric(grupo == "AIG"))
0.000          6.044780 0.1495821 59 40.41111
I(as.numeric(grupo == "PIG"))
0.000          7.037226 0.1844723 59 38.14788
I(as.numeric(I(grupo == "AIG")) * meses)
0.000         -1.233244 0.1232110 223 -10.00921
I(as.numeric(I(grupo == "PIG")) * meses)
0.000         -1.358617 0.2033881 223 -6.67992
I(as.numeric(I(grupo == "PIG")) * (meses^2))
0.009         -0.326623 0.1239731 223 -2.63463
Correlation:
I(.(==(A I(.(==(P I(.(I==(A*m I(.(I
(==(P*m
I(as.numeric(grupo == "PIG"))
0.000

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I(as.numeric(I(grupo == "AIG")) * meses)      -0.462
0.000
I(as.numeric(I(grupo == "PIG")) * meses)      0.000   0.198
0.000
I(as.numeric(I(grupo == "PIG")) * (meses^2))  0.000   -0.509   0.000
-0.626

Standardized Within-Group Residuals:
    Min      Q1      Med      Q3      Max
-3.51368470 -0.44953253 -0.01431129  0.42166247  3.16616065

Number of Observations: 286
Number of Groups: 61
> round(summary(fit1)$tTable, digits = 2)
                                         Value Std.Error DF t-value p-value
I(as.numeric(grupo == "AIG"))           6.04     0.15 59  40.41   0.00
I(as.numeric(grupo == "PIG"))           7.04     0.18 59  38.15   0.00
I(as.numeric(I(grupo == "AIG")) * meses) -1.23     0.12 223 -10.01   0.00
I(as.numeric(I(grupo == "PIG")) * meses) -1.36     0.20 223  -6.68   0.00
I(as.numeric(I(grupo == "PIG")) * (meses^2)) -0.33     0.12 223  -2.63   0.01
> getVarCov(fit1,'random effects')
Random effects variance covariance matrix
                                         as.numeric(I(grupo == "AIG")) I
(as.numeric(I(grupo == "AIG")) * meses)
as.numeric(I(grupo == "AIG"))
0.56518                               -0.23208
I(as.numeric(I(grupo == "AIG")) * meses)
-0.23208                               0.19103
as.numeric(I(grupo == "PIG"))
0.00000                               0.00000
I(as.numeric(I(grupo == "PIG")) * meses)
0.00000                               0.00000
I(as.numeric(I(grupo == "PIG")) * (meses^2))
0.00000                               0.00000
                                         as.numeric(I(grupo == "PIG")) I
(as.numeric(I(grupo == "PIG")) * meses)
as.numeric(I(grupo == "AIG"))
0.00000                               0.00000
I(as.numeric(I(grupo == "AIG")) * meses)
0.00000                               0.00000
as.numeric(I(grupo == "PIG"))
0.89300                               0.21724
I(as.numeric(I(grupo == "PIG")) * meses)
0.21724                               0.92628
I(as.numeric(I(grupo == "PIG")) * (meses^2))
-0.25964                               -0.27667
                                         I(as.numeric(I(grupo == "PIG")) *
(meses^2))
as.numeric(I(grupo == "AIG"))
0.00000
I(as.numeric(I(grupo == "AIG")) * meses)
0.00000
as.numeric(I(grupo == "PIG"))
-0.25964
I(as.numeric(I(grupo == "PIG")) * meses)
-0.27667
I(as.numeric(I(grupo == "PIG")) * (meses^2))
0.12768

Standard Deviations: 0.75179 0.43706 0.94499 0.96244 0.35733
> getVarCov(fit1,"conditional", individuals = 1)
ind 1
Conditional variance covariance matrix
    1     2     3     4     5     6     7     8     9     10
1  0.30376 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000
2  0.00000 0.30376 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000
3  0.00000 0.00000 0.30376 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000

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4 0.00000 0.00000 0.00000 0.30376 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000  
5 0.00000 0.00000 0.00000 0.00000 0.30376 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000  
6 0.00000 0.00000 0.00000 0.00000 0.00000 0.30376 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000  
7 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.30376 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000  
8 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.30376 0.00000 0.00000 0.00000 0.00000 0.00000  
9 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.30376 0.00000 0.00000 0.00000 0.00000  
10 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.00000 0.30376 0.00000 0.00000 0.30376  
Standard Deviations: 0.55115 0.55115 0.55115 0.55115 0.55115 0.55115 0.55115 0.55115 0.55115 0.55115 0.55115  
0.55115 0.55115 0.55115  
> round(AIC(fit1),digits = 1)  
[1] 707.5  
> round(BIC(fit1),digits = 1)  
[1] 762.1  
> round(logLik(fit1),digits = 1)  
'log Lik.' -338.8 (df=15)
```