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A brief conceptual tutorial of multilevel analysis in social epidemiology: linking the statistical concept of clustering to the idea of contextual phenomenon

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Study objective: This didactical essay is directed to readers disposed to approach multilevel regression analysis (MLRA) in a more conceptual than mathematical way. However, it specifically develops an epidemiological vision on multilevel analysis with particular emphasis on measures of health variation (for example, intraclass correlation). Such measures have been underused in the literature as compared with more traditional measures of association (for example, regression coefficients) in the investigation of contextual determinants of health. A link is provided, which will be comprehensible to epidemiologists, between MLRA and social epidemiological concepts, particularly between the statistical idea of clustering and the concept of contextual phenomenon.

Design and participants: The study uses an example based on hypothetical data on systolic blood pressure (SBP) from 25 000 people living in 39 neighbourhoods. As the focus is on the empty MLRA model, the study does not use any independent variable but focuses mainly on SBP variance between people and between neighbourhoods.

Results: The intraclass correlation (ICC = 0.08) informed of an appreciable clustering of individual SBP within the neighbourhoods, showing that 8% of the total individual differences in SBP occurred at the neighbourhood level and might be attributable to contextual neighbourhood factors or to the different composition of neighbourhoods.

Conclusions: The statistical idea of clustering emerges as appropriate for quantifying “contextual phenomena” that is of central relevance in social epidemiology. Both concepts convey that people from the same neighbourhood are more similar to each other than to people from different neighbourhoods with respect to the health outcome variable.

The idea of contextual phenomenon, which could be considered as a core notion in social epidemiology, corresponds to the statistical concept of clustering—that is, in turn, the main reason for applying multilevel regression techniques. Statistically, it is necessary to use techniques that, like MLRA, consider the dependence of the outcome variable between people from the same area. An important assumption made in usual regression analyses is the independence of individual measures. If this assumption is violated, the results of the regression analysis are biased. However, we have previously emphasised that clustering of individual health within neighbourhoods is not a statistical nuisance that only needs to be considered for obtaining correct statistical estimations, but a key concept in social epidemiology that yields important information by itself. The more the health of the people within a neighbourhood is clustered, the more the health of the people may be attributable to the areas in which they reside.

The notion of contextual phenomenon has a long history in epidemiology and is included under different forms in the Durkheimian concept of social fact, Rose’s notion of population disease rates,13 and John Snow’s findings on cholera incidence.14 These three related seminal conceptions are contextual in their nature, and support the idea that knowledge on the distribution and determinants of population health is epistemologically multilevel15 and needs to consider both people and areas.

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Abbreviations: ICC, intraclass correlation; SBP, systolic blood pressure; MLRA, multilevel regression analysis; VPC, variance partition coefficient
analogous consideration can be made when interpreting John Snow’s consequence of the differences between the areas where the people live. Part of the total differences in health between people might be as a clustering of individual suicide risk within areas. In other words, some suggests the existence of a contextual phenomenon that conditions a between populations in suicide rates are fairly stable over time. This fact suicide rates. Even if within each area the people at risk of committing suicide are the same in different time periods, the differences between populations in suicide rates are fairly stable over time. This fact supports the existence of a contextual phenomenon that conditions a clustering of individual suicide risk within areas. In other words, some part of the total differences in health between people might be as a consequence of the differences between the areas where the people live. Analogous consideration can be made when interpreting John Snow’s findings on cholera incidence in different areas of London and the ideas of Geoffrey Rose on sick people and sick populations.

Without being a panacea to miraculously fix the ills of a “risk factor” epidemiology that seems inappropriate for assessing the impact of the context, MLRA is a suitable statistical technique that can be used to operationalise conceptual schemas in multilevel epidemiology. In this essay we explain how to investigate whether a given health phenomenon (for example, systolic blood pressure) has a contextual dimension. Using this research question, we introduce the “empty” MLRA model. This model is the simplest form of MLRA as it does not include any covariates but focuses only on how health differences are distributed between people and between areas. Along the explanation of the empty model, we present figures that permit a visual comprehension of MLRA concepts such as residuals, partitioning of variance at different levels, and the idea of clustering and intraclass correlation.

THE “EMPTY” MLRA MODEL
To explain MLRA we use an example based on hypothesised data. The population of the example consists of 25 000 subjects, 35 to 64 years old, living in the 39 neighbourhoods of an imaginary city. The individual outcome variable is systolic blood pressure (SBP), and we assume that it is continuous and follows a normal distribution. As this article explains the empty MLRA model, we do not use any independent variable but focus only on the mean and variance of SBP.

The example was adapted from a real empirical investigation that analysed countries rather than neighbourhoods. This essay is based on simulated data and, therefore, the results presented in this article should not be used as empirical evidence. For all analysis, we use the software MLwiN version 1.1 developed by Goldstein’s research group.

The reason for naming this model “empty” is that it does not include any explanatory variables but only estimates the city SBP mean and the neighbourhood and individual differences in SBP on the basis of the study sample. We present below a very simple equation of the model that will be clear to readers not trained to read formal statistical notations. Readers who wish a formal statistical explanation are referred elsewhere.

\[
SBP_i = SBP_c + EN_i - c - EI - c
\]

\[
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The reason for naming this model “empty” is that it does not include any explanatory variables but only estimates the
obtained by a simple individual level analysis using descriptive statistics. Reading table 1, you can understand intuitively that a portion of the individual level variance is in fact neighbourhood level variance.

Imagine that figure 3 represents the distribution of individual SBP in the population of the city described in the example. As in individual single level analysis we have individual data only, the fact that people are grouped within neighbourhoods is neglected. In figure 3 we merely see differences between the individual SBP values and the mean SBP value of the whole city (the single level individual residuals). We are unable to distinguish the differences between the mean blood pressure in each neighbourhood and the overall mean blood pressure in the city. In single level individual based designs, we tend to neglect possible neighbourhood effects. This oversimplified approach has been termed the individualist fallacy.27

Single level ecological studies compared with MLRA

Table 1 also shows the between neighbourhood variance obtained by an ecological analysis performed by aggregation of the individual SBP values at the neighbourhood level. In the ecological analysis we estimate the mean SBP for each neighbourhood from the sample of people in each neighbourhood, and then we compute the variance of these estimated means. The ecological variance computed in this way overstates the neighbourhood variance because it also includes variation attributable to sampling error (imprecision) in the estimates of each neighbourhood mean SBP.

![Figure 1](https://www.jech.com)

**Figure 1** Multilevel information. In this figure the neighbourhood residuals are represented by the length of the pillows between the city SBP mean, represented by a grey colour, and the neighbourhood SBP means represented by thick black horizontal lines. The individual residuals are represented by the length of the vertical lines between the neighbourhood means and the individual SBP values represented by black circles at the top of thin lines. In this figure we do not have any explanatory variable (that is, this figure corresponds to an “empty” model) as we are only interested in analysing how individual blood pressure differences are partitioned in a variability that exists between people from the same neighbourhood and a variability that exists between neighbourhoods. In this figure we can imagine that the neighbourhood means (short thick lines) pull up or pull down all the individual SBP values belonging to the same neighbourhood, even if individual level variability remains within neighbourhoods. The mathematical expression of the intraclass correlation can be visually understood in figure 1. Figure 1 is a graphic combination of figures 3 and 4.

<table>
<thead>
<tr>
<th>Fixed effects</th>
<th>Multilevel regression analysis (empty model)</th>
<th>Single level individual analysis*</th>
<th>Single level ecological analysis†</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mean SBP of the city</td>
<td>130.2</td>
<td>130.2</td>
<td>130.0</td>
</tr>
<tr>
<td>Random effects</td>
<td>Multilevel measures of health variation</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Variance (SE)</td>
<td>Between neighbourhoods</td>
<td>36.2</td>
<td>–</td>
</tr>
<tr>
<td></td>
<td>Between individuals</td>
<td>433.4</td>
<td>468.1</td>
</tr>
<tr>
<td></td>
<td>Intraclass correlation (ICC)</td>
<td>ICC = 0.08</td>
<td>–</td>
</tr>
<tr>
<td>Deviance (goodness of fit of the model)‡</td>
<td>222764</td>
<td>224532</td>
<td></td>
</tr>
</tbody>
</table>

*“Fixed effects” and “random effects” are expressions that are often used in MLRA. In very simple terms, fixed effects are used to model means whereas random effects are used to model variance. In the single level analysis we ignore the existence of the neighbourhood level. In the single level ecological analysis we aggregate the individual level information on SBP to the neighbourhood level, neglecting the existence of the individual level.

‡The deviance expresses the goodness of fit of the model, and was calculated using the –2 × log likelihood (IGLS). The Bayesian deviance information criterion (DIC) gave similar results. The multilevel models fit the data much better than the single level individual analysis. The ecological analysis is not comparable as it is based on 39 neighbourhoods rather than on 25 000 people. We refer elsewhere for an extended explanation of the deviance statistic.28 29

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**Table 1** Multilevel, individual and ecological linear regression analysis of systolic blood pressure (SBP) in 25 000 people living in the 39 neighbourhoods (hypothetical data)
The ecological variance is rather similar to the between
neighbourhood variance in SBP obtained by the MLRA. It
is patently clear that the single level ecological analysis
neglects the existence of individual level variance. Figure 4
illustrates that in an ecological analysis we are unable to
observe differences between people (variation in blood
pressure within a neighbourhood), but we can distinguish
differences between the mean blood pressure of each
neighbourhood and the mean blood pressure of the whole
city (that is, the neighbourhood residuals of an ecological
analysis).

In single level ecological analysis, we consider all informa-
tion as if it were at the neighbourhood level, neglecting
possible individual components (this oversimplified approach
has been termed the sociological fallacy).27

Today it is well known that neither single level individual
nor ecological analyses are suitable for effectively investigat-
ing contextual effects.22

The intraclass correlation (ICC) or variance partition
coefficient (VPC)

It is seen in figure 1 that all people living in the same
neighbourhood share a common level of blood pressure that
diffs from the city mean in an amount that corresponds to
the neighbourhood residual. Therefore, we often speak about
"differences between neighbourhoods" and "differences
between people within neighbourhoods". Together the
individual and the neighbourhood variance components
represent the total differences in SBP. We can see that a
portion of the total individual SBP difference is at the
neighbourhood level, and in the empty model we can
quantify this aspect by computing ICC. As equation 2 shows,
the multilevel ICC is the proportion of the variance in SBP
that occurs at the neighbourhood level. In this sense the ICC
is a variance partition coefficient (VPC).1

It can be seen in figures 3 and 4 that in single level analysis
we are unable to calculate the ICC, because information on
how variance is partitioned at different levels is not available.
The ICC equation is intuitive and can also be understood by
observing figure 1.

\[
\text{ICC} = \frac{V_N}{V_N + V_I}
\]  

(2)

In this formula $V_I$ is the variance between people from the
same neighbourhood (1st level variance) and $V_N$ is the
variance between neighbourhoods (2nd level variance).

Figure 2. The figure shows the actual
SBP values used in our example. The
large black dots represent the
neighbourhood means. The small
circles represent the individual SBP
values within neighbourhoods. The
horizontal black line represents the city
SBP mean.

Figure 3. Single level individual
information. This figure represents the
distribution of individual SBP in the
population of the city when we have
only single level individual based
information. The fact that people are
grouped within neighbourhoods is
neglected, as we only have individual
level data. In this figure the length of the
thin vertical line from the black spot to
the thick horizontal line represents the
individual differences in blood pressure
compared with whole city mean (the
individual level residuals). The
individual variance in single level
individual studies is an average
summary of these differences. In single
level individual analysis we consider all
information as if it were at the
individual level neglecting possible
neighbourhood components.
As variance can only be positive, according to equation 2 the ICC is necessarily between 0 and 1. Table 1 shows that the ICC, which measures individual SBP clustering at the neighbourhood level, is equal to 0.08. Therefore, in our example 8% of the total individual differences in SBP are at the neighbourhood level. On these grounds, we might conclude that there is some evidence for a possible neighbourhood contextual phenomenon shaping a common individual SBP level. Alternatively, this clustering might be attributable to the different composition of neighbourhoods.

The name “correlation” suggests that the ICC expresses the similarity in health status (in our example SBP) between two persons in the same neighbourhood. An ICC equal to 1 would inform us that all the people in a neighbourhood have an identical SBP level (that is, 100% of the total individual differences are at the neighbourhood level), and an ICC equal to 0 that the people do not share any neighbourhood related common level of SBP. A high ICC value informs us that neighbourhoods are very important in understanding individual differences in health. On the other hand, an ICC of 0 would suggest that the neighbourhoods are similar to random samples taken from the city and suggest that neighbourhoods are not relevant to understanding SBP differences. Snijders also gives a didactic example of this concept (page 18). When the ICC is 0, the suitability of performing a multilevel analysis is less obvious.

In the absence of a multilevel structure, a single level individual analysis is appropriate.

We may be interested in knowing if the ICC is statistically different from 0. The simplest method would be to perform a statistical test of the neighbourhood variance. When the neighbourhood level variance is not significant, there is no justification for computing the ICC. However, when testing the neighbourhood variance you need to consider the statistical power in MLRA considering that it depends more on the number of neighbourhoods than on the number of people. Remember that absence of evidence is not evidence of absence.

If the ICC is 0, it does not necessarily mean that the neighbourhood context is not important compared with individuals’ factors. Rather, an alternative reason could be that the geographical boundaries we use to define the actual neighbourhoods do not correspond with the boundaries that shape the relevant environment for the concrete individual health outcome. An ICC close to 0 in an empty model may hide considerable neighbourhood variability that would only appear in more complex models. Moreover, a small ICC does not prevent the existence of significant associations between neighbourhood variables and individual health as comparatively small variance between neighbourhood means may give enough contrast of exposure to detect associations. These aspects are more extensively discussed in companion papers.
“Shrunken” neighbourhood level residuals
An extra comment on how neighbourhood level residuals are calculated in MLRA is necessary as these residuals are often used in epidemiology and community health studies to rank second level units (for example, hospitals) and investigate geographical differences in health.31–33 In the simplest case, the raw residual is the difference between the city and the neighbourhood mean SBP. The shrunken neighbourhood residual \( (E_{N-c}) \) obtained with the multilevel regression is then calculated a posteriori by multiplying the raw neighbourhood residual by a shrinkage factor \((SF)\) shown in equation 3:

\[
SF = \frac{V_N}{V_N + V_I/N_n}
\]

Obviously SF has a value between 0 and 1. The neighbourhood “shrunken” residual is calculated by weighting the raw residual with SF as in equation 4:

\[
E_{N-c} = \text{Neighbourhood “raw residual” } \times SF
\]

The neighbourhood “shrunken residuals” are computed using the raw residuals, the estimated variances, and the number of people in the neighbourhood \( (N_n) \). MLRA can be performed even when the number of people (1st level units) within each neighbourhood (2nd level unit) is very different. The fewer the number of people in a neighbourhood, or the higher the variability within neighbourhoods as compared with the variability between neighbourhoods, the more important the shrinkage and the more the value of the neighbourhood residual will be shrunken towards 0. The value \( (SBP_c+EN_{-c}) \) is also termed “posterior mean”.1

Computing these shrunken residuals may be viewed as disentangling the proportion of each residual that may be attributed to true variations between neighbourhoods from that proportion that might better be attributed to random variations.29 Rather than only considering the neighbourhood level variance as a summary of the variations that exist between neighbourhoods, the shrunken residuals inform how each specific neighbourhood differs from the city mean.

In figure 5 we have ranked the neighbourhoods according to their shrunken residual as explained above. The raw residuals are represented by white circles and in our example are very similar to the shrunken residuals due to the high number of individuals in each neighbourhood. The bars around each neighbourhood residual represent the 95% confidence intervals. It can be concluded that in these hypothetical data many of the neighbourhoods present a SBP that differs from the city SBP mean (represented by a dotted line).

CONCLUSIONS
We have shown in a basic way that the simple investigation of how differences in SBP are partitioned between the individual level and the neighbourhood level provides relevant epidemiological information. Both the statistical idea of clustering (that is, ICC) and the social epidemiological concept of contextual phenomenon convey that people from the same neighbourhood are more similar to each other than to people from different neighbourhoods with respect to the health outcome variable. For this reason epidemiological measures of clustering as the ICC emerge as appropriate for identifying and quantifying “contextual phenomena”6 7 34 which is of central relevance in social epidemiology.6 7 34

In companion articles we explain more complex MLRA models that include individual and neighbourhood level variables.20 17 In these articles we illustrate that the importance of the context for understanding health differences may differ for people with different characteristics. We also clarify that contextual factors may modify the effect of individual characteristics on health, and that individual and contextual factors can be used to explain compositional and contextual neighbourhood differences in health. We explain that measures of association between contextual characteristics and individual health, being important for understanding multilevel causal pathways, do not allow for assessing the multilevel distribution of health outcomes.

Studying multilevel health variation presents comparatively few complications and yields measures that are intuitively easy to understand when the outcome of interest meets the conditions for linear regression analysis. However, when the outcome is not continuous, interpreting measures of variation is less easy and it is the subject of this investigation.18 39 Appropriate measures are, however, already available,20 15 40–43 and we explain these measures in a
foundation for the projects “Development and application of multilevel analysis in pharmacoeconomics and social medicine” (principal investigator: Juan Merlo, number 2002-054) and “Socioeconomic disparities in cardiovascular diseases - a longitudinal analysis” (principal investigator: Juan Merlo, number 2003-0580).

Competing interests: none declared.

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