

The GRANADA consensus on analytical approaches to assess associations with accelerometer-determined physical behaviours (physical activity, sedentary behaviour, and sleep) in epidemiological studies

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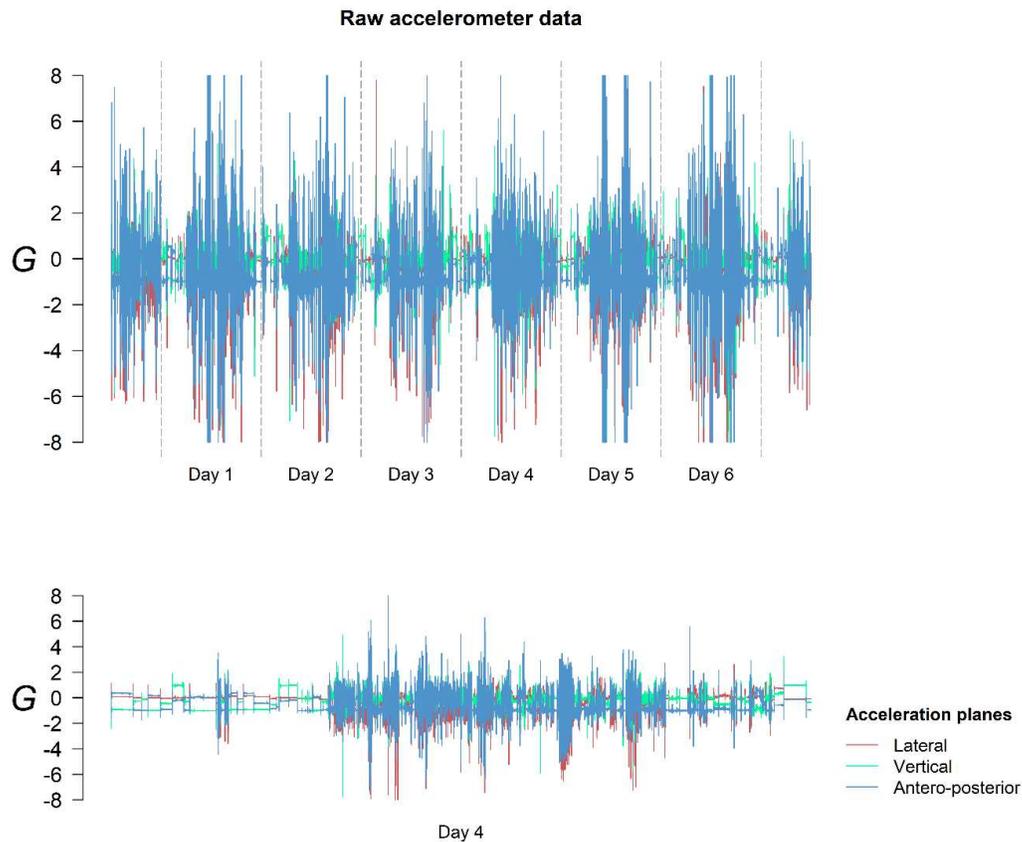
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Accelerometer data descriptors

1 Modern accelerometers collect raw accelerations (measured in G 's) at sample frequencies
2 typically varying from 20 to 100 Hz. As an example, raw data from a thigh-worn
3 accelerometer is presented in **Figure A1**. This raw signal is usually filtered and aggregated
4 to remove the gravitational acceleration and the noise effects on the signal [1]. Examples of
5 common accelerometer data aggregation metrics are activity counts (brand-specific and
6 proprietary aggregation metrics), Euclidean Norm Minus One with negative values rounded
7 to 0 (ENMO), Mean Amplitude Deviation (MAD), Monitor Independent Motion Summary
8 (MIMS) units, Activity Index (AI_0), or steps, among others (hereinafter we refer
9 collectively to them as 'acceleration metrics'). With regard to MIMS it should be noted that
10 the claim that it is accelerometer brand independent has so far not been demonstrated, only
11 sensor from the Actigraph brand were used in the study by John and colleagues [2].
12 Further, other metrics like MAD and AI_0 can also be brand independent, although this has
13 not been formally tested yet. MIMS applies a narrow frequency filter by which its potential
14 lack of sensitivity to differences in the monitor comes at the cost of lower sensitivity to
15 movements in the low- and high frequency range. In-depth discussions about the influence
16 that these aggregation metrics on the final estimates have been published elsewhere [1,3–
17 5]; we focus our discussion on the conversion of such acceleration metrics to descriptors at
18 a day or person level. Given the numerous versions of accelerometer data descriptors
19 presented in the literature, we decided to focus on those descriptors representative of
20 physical activity (PA) volume, type, and intensity since they are the most frequently-used
21 in public health guidelines.



22

23 **Figure A1.** Sample raw accelerometer data recording from a thigh-worn accelerometer.

24 Accelerometer model: Axivity AX3, sampling frequency: 30 Hz, body attachment site:

25 thigh; 24h/day recording protocol.

1.1 Average acceleration or steps per day

26 Average acceleration over a 24 h period is directly derived from the processed acceleration

27 and can be used as a proxy for total daily PA-related energy expenditure [6]. This single

28 estimate indicates the overall activity level and/or the volume of activity. The same can be

29 obtained from the total number of steps per day, which is also widely used in the field [7,8].

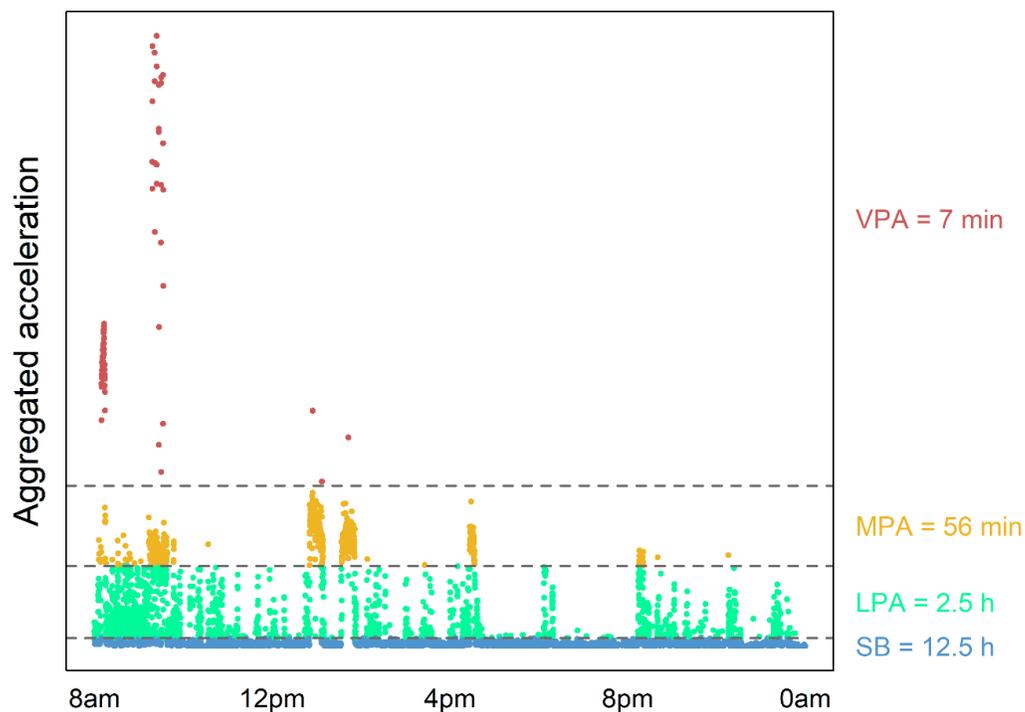
30 It is usually expressed in mg or a manufacturer-provided acceleration metric (usually

31 counts). Average acceleration usually has a moderate correlation with PA-related energy
32 expenditure ($r \sim 0.3-0.5$), which can be improved by considering body weight, body
33 composition, and activity type in the models [9,10]. Given that the correlation is not high, it
34 is often used as a direct measure of movement, without making inferences about PA-related
35 energy expenditure.

1.2 Time-use behaviours

36 Various descriptors quantify the daily time spent in a set of behaviours e.g. time spent in
37 certain activity intensities (e.g., light, moderate or vigorous PA) or types (e.g., sitting,
38 standing, walking). In this regard, cut-points represented one of the first developed and
39 most frequently used methods for assessing the time spent sedentary and in light PA,
40 moderate PA and vigorous PA using the acceleration metric [11]. The identified linear
41 association between acceleration and energy expenditure was used to determine cut-points
42 based on linear absolute metabolic equivalents (METs) thresholds (e.g., sedentary
43 behaviour (SB), ≤ 1.5 ; light PA, >1.5 and <3.0 ; moderate PA, ≥ 3.0 and <6.0 ; vigorous PA,
44 ≥ 6.0 [12]). Thresholds have been also proposed for walking cadence based on the
45 estimation of steps per minute [13,14]. **Figure A2** graphically represents a cut-point-based
46 classification of the acceleration recorded during one day without any definition of bouts.
47 Cut-points can be derived with linear statistical procedures such as linear regression or
48 receiver operating characteristic (ROC) curves, which assume a linear relationship between
49 magnitude of acceleration and METs. However, non-linear approaches have also been used.
50 Otherwise, classification of activity types usually relies on thresholds applied to the device
51 angle variability, usually from thigh- or wrist-placed accelerometers [15,16]. Similarly,
52 thresholds have been applied to acceleration metrics and accelerometer angles to detect

53 sleep from the accelerometer signal [15,17,18]. More sophisticated models have used the
54 acceleration signal to detect whether the activity performed is locomotion or not, and then
55 applied specific regression models for each activity type (locomotion vs. not locomotion)
56 [19]. Machine learning (ML) methods have gained momentum to classify both activity
57 intensities and types from an accelerometer time series [20]. Classifying behaviours or
58 estimating energy expenditure using a supervised ML approach requires data labelled with
59 ‘true’ intensity or type (as measured with indirect calorimetry, direct observation, heart rate
60 monitors, among others) [21–25], which is used to iteratively improve
61 classification/estimation. Alternatively, unsupervised ML methods can be used to define
62 “states” in the accelerometer signal pattern that can be interpreted as specific behaviours
63 [26].



64

65 **Figure A2.** Graphical representation of cut-point-based metrics without bout-specification.
66 Accelerometer model: ActiGraph GT3X+, sampling frequency: 100 Hz, body attachment
67 site: hip; only awake time represented. SB: sedentary behaviour; LPA: light physical
68 activity; MPA: moderate physical activity; VPA: vigorous physical activity.

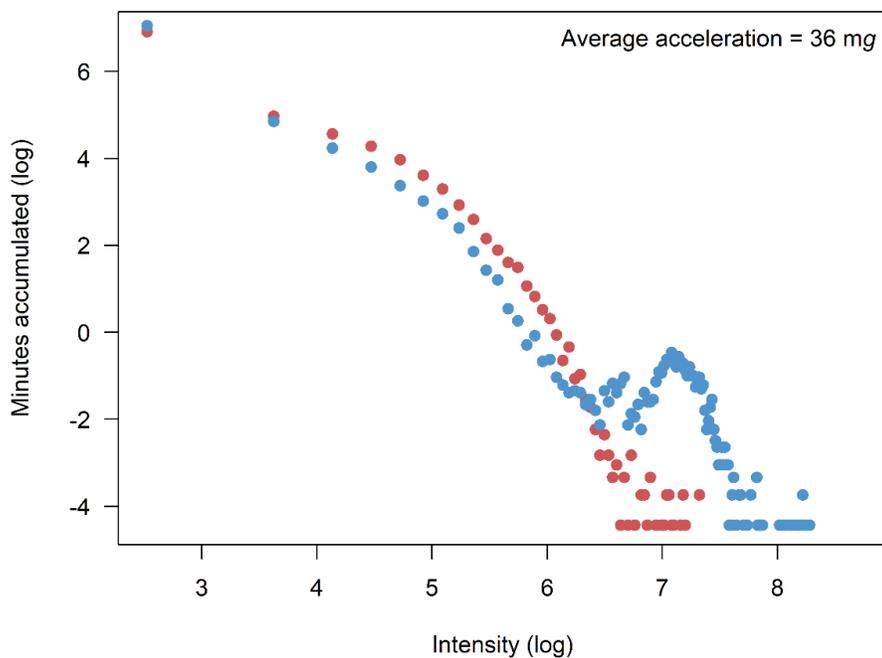
69 Independently of the method used to derive these descriptors, they estimate daily time
70 devoted to a specific behaviour. Descriptors of time spent in different PA intensities were
71 first developed to assess objectively the information gained from questionnaire data (the
72 source of most knowledge on the benefits of PA). Use of these time estimates in recent
73 research has confirmed the benefits of PA for health and demonstrated stronger effects of
74 PA than observed with self-report [27].

1.3 Time-use descriptor (intensity spectrum)

75 The intensity spectrum is also quantified as daily time spent in certain categories, so it is a
76 time-use descriptor. Specifically, time acceleration metric signal over time is classified
77 based on increasing acceleration bands (e.g., time spent from 0-50, 50-100, 100-150, ...
78 counts or mg or steps per minute). Thus, the intensity spectrum uses a wider range of
79 narrower equally-sized bands for increased resolution of the data [28]. The definition of the
80 bin size is arbitrary, might not directly relate to energy expenditure and does not make any
81 assumption on the behaviour underlying the intensity bin (its purpose is purely descriptive).
82 It can also be regarded as a discretisation of a functional representation of the intensity
83 distribution. The idea behind this approach is to avoid exaggerated aggregation of data (into
84 only 3-4 categories) leading to loss of information. Thus, the number of bands should be
85 large enough to incorporate all essential features in the accelerometer signal.

1.4 Intensity gradient

86 The intensity gradient describes the negative curvilinear shape of the intensity spectrum
87 (i.e., the higher the intensity the less time spent at this intensity) [29]. The regression
88 coefficient from a linear regression of time spent in an intensity bin on intensity, both on a
89 logarithmic scale, is used as a scalar descriptor of this curvilinear relationship. It is always
90 negative, reflecting the drop-in time accumulated as intensity increases; a more negative
91 (lower) gradient reflects a steeper drop with a large proportion of time accumulated at
92 lower intensities, while a less negative (higher) gradient reflects a shallower drop with time
93 accumulated at higher intensities (**Figure A3**).



94
95 **Figure A3.** Example of intensity gradients from different participants with a similar
96 average acceleration but discordant intensity distribution (i.e., intensity gradient).
97 Accelerometer model: ActiGraph GT3X+, sampling frequency: 100 Hz, body attachment
98 site: non-dominant wrist.

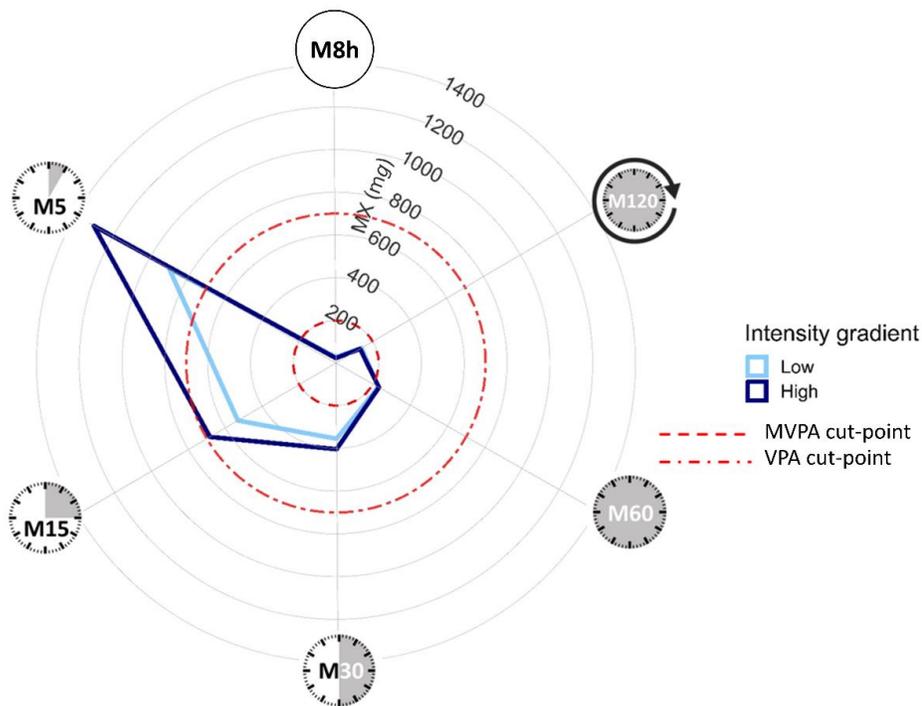
99

1.5 *MX metrics - acceleration values corresponding to a set of percentiles*

100 Time-use descriptors were based on the time accumulated in a series of a priori defined
101 behaviours/bands. An alternative is to turn this approach on its head and describe the
102 acceleration intensity distribution in terms of linearized periods of time or fractions of the
103 24 h day (percentiles). The acceleration for each epoch during the day is ranked in
104 descending order to obtain the acceleration above which the person's most active X
105 minutes are accumulated [29]. Therefore, instead of reporting the minutes above a given
106 acceleration threshold, the minimum acceleration achieved for a given duration is reported
107 (the unit of measurement is often mg or counts). MX, where X refers to the duration, e.g.
108 M30, refers to the minimum acceleration for the most active 30 min (~percentile 98th) of
109 the day. The MX metrics focus on a person's most active periods of the day, with the active
110 minutes accumulated in any way across the day. For example, if a child had an M60 value
111 of 230 mg, the child accumulated 60 min of PA at accelerations (intensity) greater than 230
112 mg across the day. Similarly, the periods with the lowest recorded activity can be defined.
113 Similar estimates have been proposed for steps per minute (cadence), being typically
114 referred to as peak-X min (e.g., peak-30 min) [30].

115 A range of MX metrics covering short to long time durations can be used to aid
116 interpretation of the volume and intensity of the 24 h profile of physical activity. Using the
117 MX metrics facilitates interpretation in terms of time spent in indicative activities (e.g.,
118 brisk walking) or above cut-points for different intensities of activity, e.g., moderate-to-
119 vigorous PA (MVPA) or vigorous PA. Plotting a broad range of MX variables on a radar
120 plot illustrates the intensity and volume of the 24h activity profile (**Figure A4**), facilitating

121 e.g., translation of results from analyses investigating the relative contributions of average
 122 acceleration and intensity gradient to markers of health, and/or comparisons between and
 123 within groups. For example, the M120, M60, M45, M30, M15, M10, M5 and M2 illustrate
 124 the more active periods of the day, while M8h refers to the most active 8 h of the day.

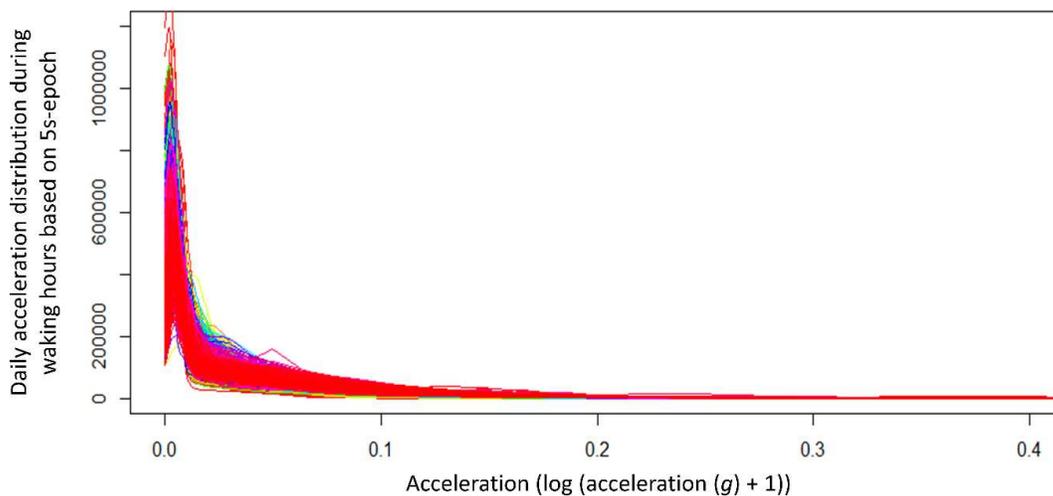


125

126 **Figure A4.** MX metrics example from two participants with similar average acceleration
 127 but different intensity gradient. Accelerometer model: ActiGraph GT9X, sampling
 128 frequency: 100 Hz, body attachment site: non-dominant wrist. Adapted from Rowlands et
 129 al. [31] with the permission from the publisher. IG: intensity gradient; MVPA: moderate-
 130 to-vigorous physical activity; VPA: vigorous physical activity.

1.6 Acceleration functions

131 While the above-mentioned descriptors are represented by scalar numbers, acceleration can
132 also be described using a function. For example, the intensity gradient (described above)
133 can be defined by its function instead of only reporting the beta coefficient. Other functions
134 of interest could be the acceleration over time of the day [32] or the acceleration
135 distribution (**Figure A5**) [33]. Acceleration functions seek a more detailed description of
136 behaviours without making a priori assumptions. For example, while time in light activities
137 assumes that all of the data between two cut-points (e.g., 0.05 to 0.10 g) relates similarly to
138 health outcomes, analysis of acceleration functions could detect that a group tend to do
139 more activities at acceleration less than 0.0 mg or more activities at acceleration above 0.07
140 g.



141
142 **Figure A5.** Sample of accelerometer-based distribution as a function of acceleration and
143 time. Accelerometer model: GeneActiv, sampling frequency: 85.7 Hz, body attachment
144 site: non-dominant wrist; 24h/day recording protocol.

1.7 Indicators of movement behaviour patterns and quality

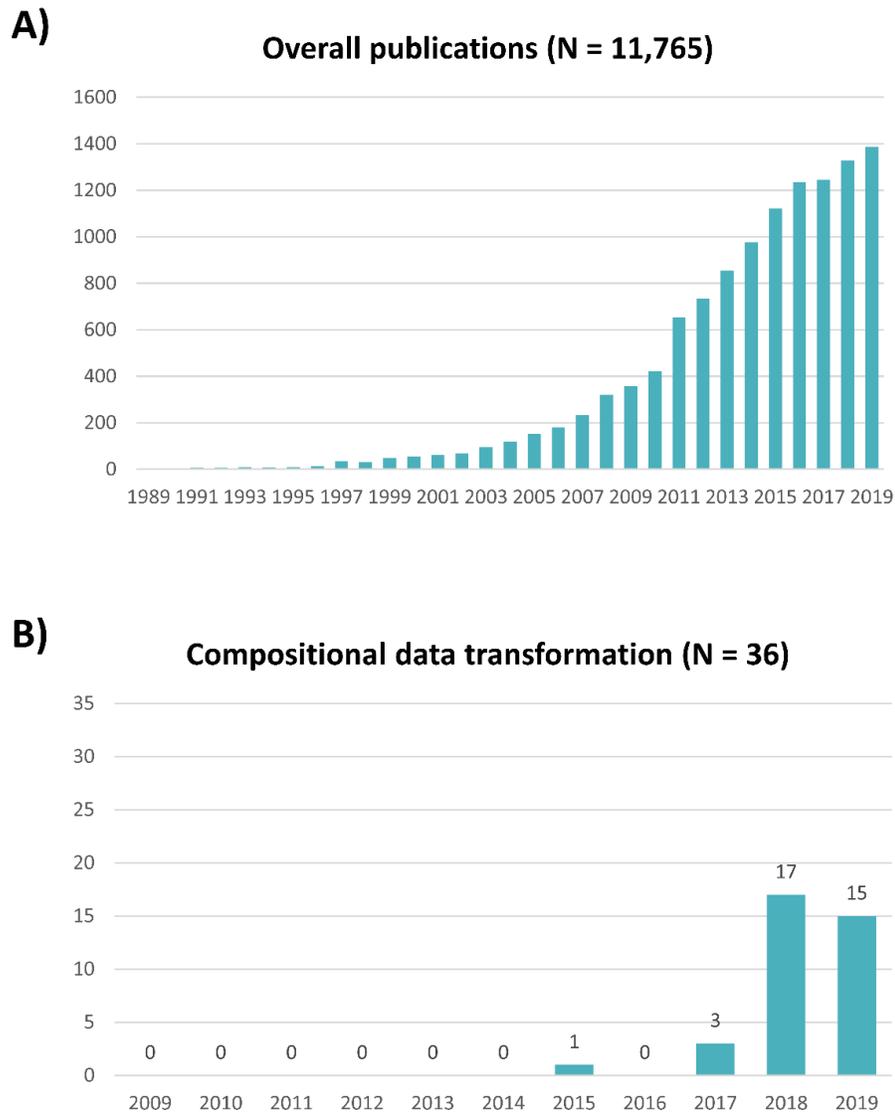
145 All the above-mentioned descriptors are time-based (time-use behaviours and intensity
146 spectrum) or acceleration-based (average acceleration, MX metrics, acceleration functions)
147 descriptors. That is, they either measure time in a given behaviour or acceleration in a
148 certain time interval. Other descriptors of movement behaviour quality and patterns can be
149 obtained thanks to the time-stamped data derived from accelerometers. Time-stamped
150 accelerometer data can be used to derive certain characteristics of the PA and SB patterns
151 throughout the day, such as the time accumulation in bouts of PA intensities or types.
152 Time-stamped data also provides insight on timing of behaviours, domain (school/work or
153 leisure), and circadian rhythmicity. For example, fragmentation of PA and sleep, sedentary
154 breaks, intradaily variability, interdaily stability, sleep efficiency, or waking periods after
155 sleep onset are frequently used in the field to assess the quality and patterns of PA, SB, and
156 sleep.

Mathematical treatment of descriptors (compositional data analysis)

157 This section focuses on mathematical treatments to account for the specific singularities of
158 the descriptors presented above. Time-use behaviours and the intensity spectrum consist of
159 a set of components that represent parts of some finite total. This total may be explicit (e.g.,
160 complete 24-hour data) or it may arise through interpretation of the data as proportions
161 (e.g., waking day data). Therefore, these descriptors can be considered as compositional
162 data. Each part is called a component and the proportional distribution is called
163 composition. So, for a composition with i components:

$$164 \sum_i Component_i = 1 = 100\% = Whole$$

165 Compositional data analysis (CoDA) is an approach to analyse compositional data. Its birth
166 is often attributed to Pearson's paper on spurious forms of correlation in ratio data [34].
167 Arguably the father of CoDA is John Aitchison, who developed comprehensive statistical
168 frameworks to deal with compositional data [35]. CoDA is an established branch of
169 statistics and has been used in many fields of research such as geosciences, nutrition, the
170 study of the microbiome and gene sequencing. In the last five years CoDA has been applied
171 in the field of 'physical behaviour epidemiology' to study the association between daily
172 time use and health (**Figure A6**) [36–38].



173

174 **Figure A6.** Overall number of publications using accelerometer-determined PA (panel A)
 175 and number of publications using compositional data transformations from inception to
 176 December 31st, 2019. Search syntax introduced in the Web of Science: Panel A:
 177 (((("physical activity")) OR "sedentary")) AND ((acceleromet*) OR actigraph*); Panel B:
 178 (((("physical activity")) OR "sedentary")) AND ((acceleromet*) OR actigraph*) AND
 179 ("compositional data analysis").

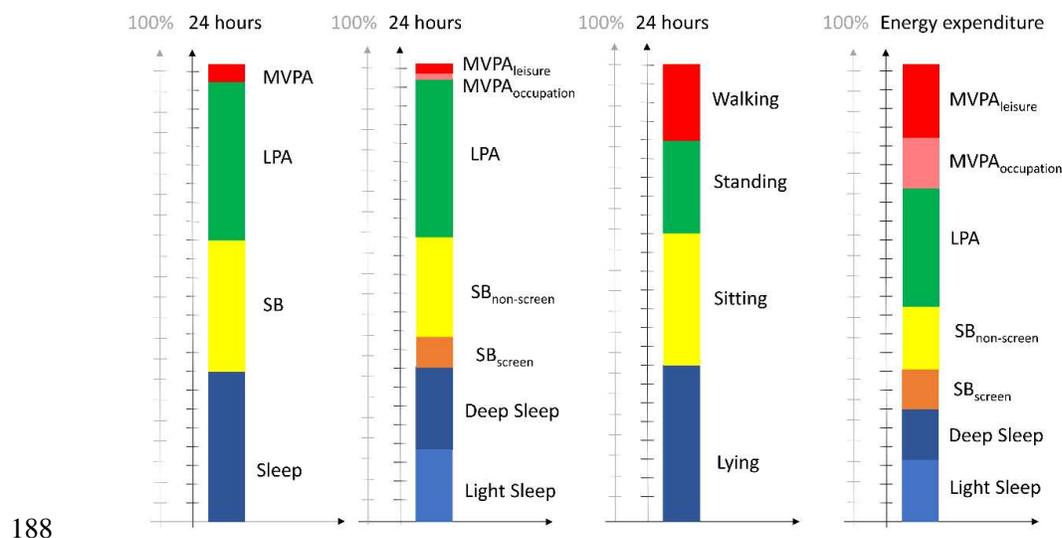
1.8 Compositional data transformation

180 Time-use descriptors of physical behaviours are by nature compositional when they
 181 describe a time or energy budget (**Figure A7**). Hence the sum of time spent in each
 182 behaviour will be the period of interest (24 hours, waking period, week, wear time) and the
 183 proportions will sum to 100% of this period. In this example, the composition is made of
 184 four components over 24 hours: sleep, SB, light PA and MVPA.

$$t_{\text{sleep}} + t_{\text{SB}} + t_{\text{LPA}} + t_{\text{MVPA}} = 24 \text{ hours}$$

185 This is also true if we consider part of the day, such as the composition of movement
 186 behaviours during the waking day. Though waking hours are typically not fixed, we can
 187 still carry out a compositional data analysis of the proportions.

$$t_{\text{SB}} + t_{\text{LPA}} + t_{\text{MVPA}} = \text{waking hours}$$



188
 189 **Figure A7.** Visualization of the compositional nature of physical behaviour data. SB:
 190 sedentary behaviour; LPA: light physical activity; MVPA: moderate-to-vigorous physical
 191 activity.

192 A composition can have an unlimited number of parts that can be defined by intensity
193 band, activity type, context information or a combination of those, provided they are
194 mutually exclusive. As a consequence of the fact they describe mutually exclusive
195 components of a time or energy budget, each part only contains relative information rather
196 than an absolute value and, then, the interpretation of compositional data is in terms of
197 relative time spent in the different behaviours. If the data is regarded as a composition;
198 mathematical transformation of the data is required prior to introducing the variables in a
199 statistical model. For some applications, the absolute time may be important, in which case
200 it would not be appropriate to apply the compositional transformation.

201 Compositional data transformations are simple and rely on logarithmic transformations.
202 The purpose of this transformation is to resolve the difficulties around co-dependency and
203 spurious correlation associated with the compositional nature of these descriptors.
204 Statistical models can, therefore, be adjusted for all physical behaviour components without
205 incurring perfect collinearity. Specifically, the data transformations that have been used so
206 far in ‘physical behaviour epidemiology’ are the centred log ratio (CLR) [39,40] and the
207 isometric-log ratio (ILR) [37,41–43]. Using the CLR method, each component is centred
208 according to the mean logarithm of all the components [35]. The CLR-transformation is
209 mathematically expressed as:

210
$$z_i = \ln \frac{t_i}{\sqrt[D]{ \prod_{j=1}^D t_j }}$$
 with i indicating each component

211 The sum of the D (number of components) CLR-transformed variables is 0. This fixed sum
212 means they are singular, and cannot be used in regression models. However, we can apply
213 an additional transformation to the CLR components to obtain a $D-1$ dimensional space

214 without this constraint. This is referred to as the ILR-transformation when the new space
 215 uses an orthonormal basis. There are multiple such bases (and hence ILR transformations)
 216 however the most common approach in physical behaviour epidemiology research is shown
 217 below (e.g., SB, light PA, MVPA and sleep):

$$218 \quad z_{SB} = \left(z_1: \sqrt{\frac{3}{4}} \ln \frac{SB}{(LPA \cdot MVPA \cdot Sleep)^{1/3}}, z_2: \sqrt{\frac{2}{3}} \ln \frac{LPA}{(MVPA \cdot Sleep)^{1/2}}, z_3: \sqrt{\frac{1}{2}} \ln \frac{MVPA}{Sleep} \right) (1)$$

$$219 \quad z_{LIPA} = \left(z_1: \sqrt{\frac{3}{4}} \ln \frac{LPA}{(MVPA \cdot Sleep \cdot SB)^{1/3}}, z_2: \sqrt{\frac{2}{3}} \ln \frac{MVPA}{(Sleep \cdot SB)^{1/2}}, z_3: \sqrt{\frac{1}{2}} \ln \frac{Sleep}{SB} \right) (2)$$

$$220 \quad z_{MVPA} = \left(z_1: \sqrt{\frac{3}{4}} \ln \frac{MVPA}{(Sleep \cdot SB \cdot LPA)^{1/3}}, z_2: \sqrt{\frac{2}{3}} \ln \frac{Sleep}{(SB \cdot LPA)^{1/2}}, z_3: \sqrt{\frac{1}{2}} \ln \frac{SB}{LPA} \right) (3)$$

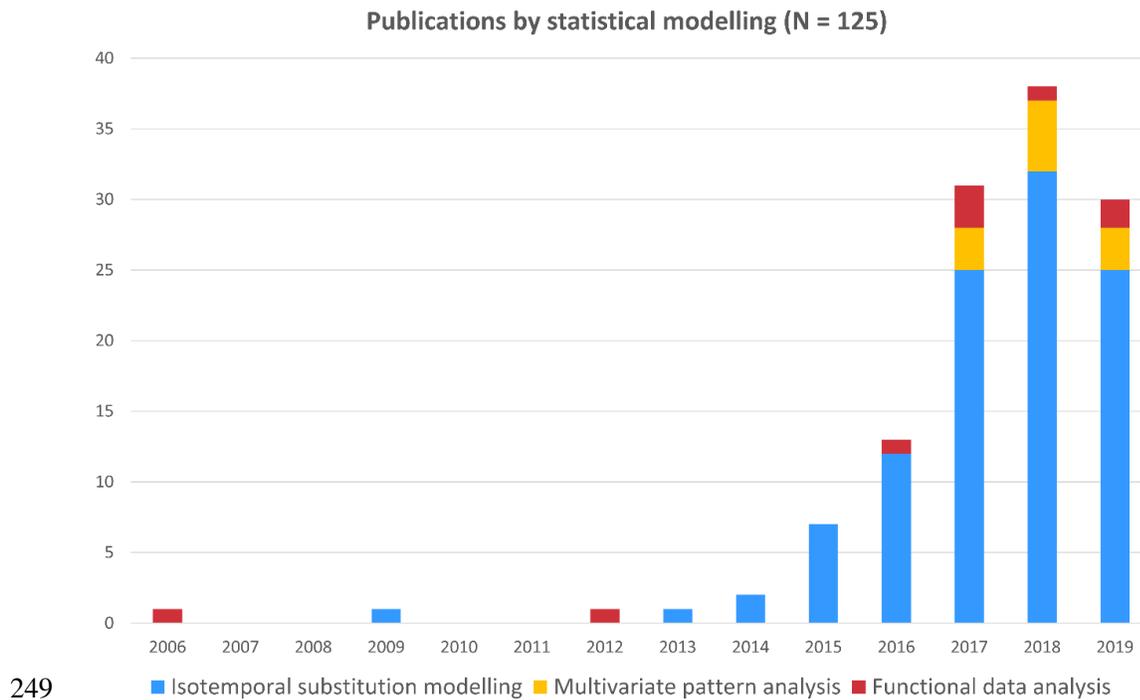
$$221 \quad z_{Sleep} = \left(z_1: \sqrt{\frac{3}{4}} \ln \frac{Sleep}{(SB \cdot LPA \cdot MVPA)^{1/3}}, z_2: \sqrt{\frac{2}{3}} \ln \frac{SB}{(LPA \cdot MVPA)^{1/2}}, z_3: \sqrt{\frac{1}{2}} \ln \frac{LPA}{MVPA} \right) (4)$$

222 Thus, the ILR produces a set of coordinates for each component (i.e., z_1 , z_2 and z_3 in each
 223 component of the example above) that should be introduced together as covariates in any
 224 statistical model (see section 2.3 for considerations on the statistical model selection). The
 225 main difficulty associated with these transformations is in interpreting the results; this is a
 226 problem similar to (for example) in linear regression when a variable is log-transformed.
 227 For compositional data, a solution is to find an appropriate graphical representation of the
 228 results, keeping in mind the co-dependence of the parts and using model predictions rather
 229 than deriving the estimate directly from model coefficients. Another difficulty arising from
 230 these mathematical transformations is related to having zeros or values close to zero in any
 231 of the components. This can happen in certain populations which may not perform vigorous
 232 PA or even MVPA. Considering very low values in a composition could lead to spurious

233 correlations [44], usually, these values are either ignored in the analysis or imputed to
234 stabilize the models [37].

Statistical modelling

235 The third and last step of the analytical process relates to the decisions on how to model the
236 associations between the selected descriptor(s) (with or without mathematical
237 transformations) and health. As far back as the 1950's [45,46], many studies have
238 investigated the epidemiological associations of physical behaviours with health outcomes.
239 The use of accelerometers confirmed some of these associations, and allowed a better
240 characterisation of the dose-response curve overcoming the cognitive biases of self-reports.
241 However, most studies have solely focused on basic descriptors of one behaviour in
242 isolation (e.g., MVPA). Out of the 11,765 publications identified in a search in the Web of
243 Science on physical activity and accelerometers (**Figure A6, Panel A**), only 125 studies
244 explored the interdependencies among physical behaviours using isotemporal substitution
245 models, multivariate pattern analysis or functional data analysis (**Figure A8**) [47]. This
246 consensus group believes that now is the right time to move to more detailed and
247 informative studies on the combined effects and interactions across physical behaviours on
248 health outcomes.



250 **Figure A8.** Number of publications using some of the approaches described in the present
 251 document from inception to December 31st, 2019. Search syntax introduced in the Web of
 252 Science: isotemporal substitution models: (((("physical activity")) OR "sedentary")) AND
 253 ((acceleromet*) OR actigraph*) AND ("isotemporal substitution"); multivariate pattern
 254 analysis: (((("physical activity")) OR "sedentary")) AND ((acceleromet*) OR actigraph*)
 255 AND ("Physical activity signature" OR "multivariate pattern analysis"); functional data
 256 analysis: (((("physical activity")) OR "sedentary")) AND ((acceleromet*) OR actigraph*)
 257 AND ("Physical activity signature" OR "functional data analysis").

1.9 Linear regression modelling

258 Linear regression is the most frequently used statistical model in the field, often including
 259 the physical behaviour descriptor as a continuous exposure variable in a linear, logistic or
 260 Cox regression (depending on the outcome of interest). Linear regression models are

261 interpreted in terms of the (theoretical) effect of increasing the explanatory variable on the
262 outcome, under a linear relationship. Standard linear regression models are usually adjusted
263 for the covariates that could influence the association of interest. Highly correlated
264 explanatory variables result in multicollinearity, which is a phenomenon in which
265 redundant information carried by predictors leads to erratic estimation of the models [48].

266 Linear regression models can also be used with compositional ILR-transformed descriptors,
267 which may eliminate that part of the collinearity which arises from the fixed sum (or
268 closure) constraint [37,38]. In this case, the model coefficients are interpreted in terms of
269 time replacements across behaviours. For example, the estimate for the z_1 coordinate of the
270 z_{SB} equation presented above represents the effect of increasing SB while proportionally
271 reducing the time in light PA, MVPA and sleep. The dose-response association between a
272 specific behaviour and the health outcome is assumed to be logarithmic (curvilinear) using
273 compositionally-transformed descriptors. Likewise, the regression model predictions (using
274 compositional data) can be used to estimate the time replacement between pairs of
275 behaviours (e.g., reallocating time from SB to MVPA). This results in a similar
276 interpretation to the isotemporal substitution models presented in the section 2.3.2. When
277 examining longitudinal associations, advanced regression models (e.g., survival analysis
278 using Cox regression) may be used with either absolute descriptors [27,49,50] or
279 compositional ILR-transformed descriptors [42].

1.10 Isotemporal substitution models

280 The isotemporal substitution modelling framework considers potential outcomes of
281 increasing one behaviour at the expense of another and whether the strength of the
282 association is dependent on the behaviour being displaced. Isotemporal substitution models

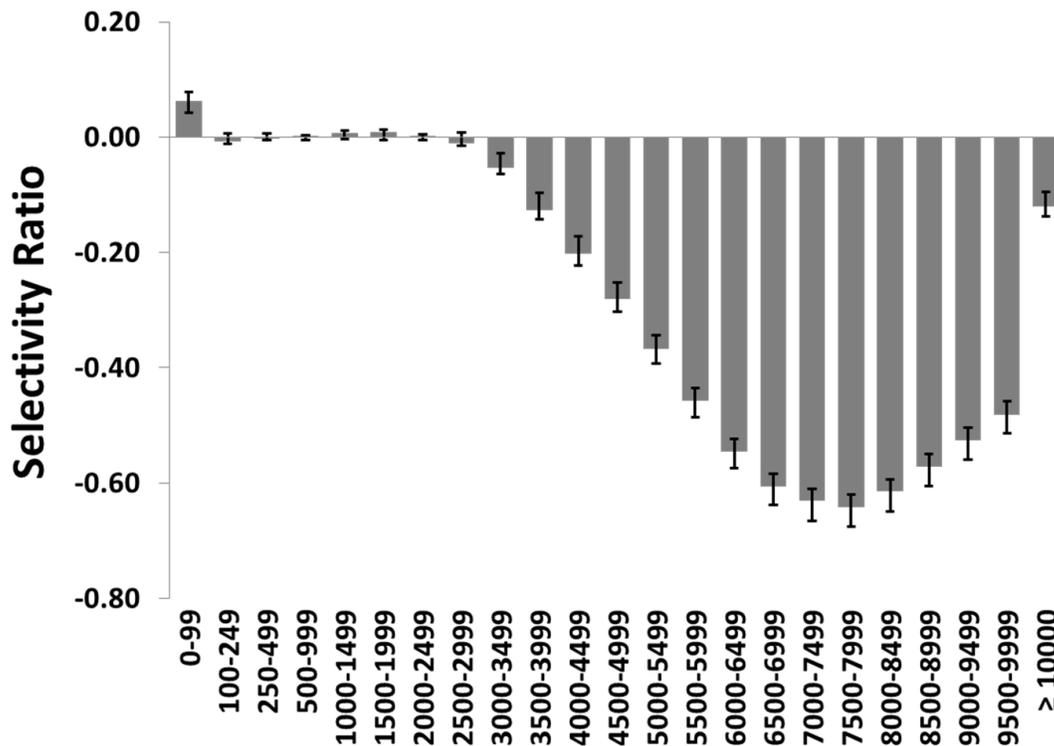
283 are linear regressions in which all-but-one of the time-use behaviours are introduced as the
284 exposure (together with the pertinent covariates) and the health outcome is the dependent
285 variable. These models examine the estimated effects of replacing time spent in one
286 behaviour (the missing behaviour in the model) with an equal amount of time spent in
287 another, while keeping monitor wear time constant. They do so by dropping the behaviour
288 of interest from the model (otherwise, the model would suffer from perfect collinearity).
289 The linear effects of the pair-wise reallocations are then estimated from the model
290 coefficients. Similar interpretations of time replacement between pairs of behaviours can be
291 obtained from applying linear regression over compositional data (see section 2.3.1).

1.11 Multivariate pattern analysis and other dimension reduction models

292 Multivariate pattern analysis can handle completely collinear explanatory variables by
293 combining the data into orthogonal latent variables [51]. Thereby, this method tackles
294 collinearity as a dimension reduction problem, rather than a data transformation (as CoDA
295 does). Multivariate pattern analysis is especially well-suited to analyse a wide range of
296 collinear descriptors, such as the intensity spectrum, without requiring any data
297 transformation [28,52], although transformations can be done to make distributions within
298 bands more normal and linearly associated with the outcome. Another important feature is
299 that the models are optimized for predictive ability by Monte-Carlo resampling whereby
300 half of the data are repeatedly used for modelling and half for prediction [53]. In this way,
301 the optimal number of latent variables can be determined and only relevant features in the
302 descriptor retained.

303 Multivariate pattern analysis uses partial least squares (PLS) regression modelling [51], or
304 other latent-variable regression models [54], to determine the multivariate association

305 pattern. PLS regression decomposes the explanatory variables into orthogonal linear
306 combinations (PLS components), while simultaneously maximizing the covariance with the
307 outcome variable. Similar procedures to reduce the data can be observed in factor analysis,
308 principal component analysis, or JIVE models. Multivariate pattern analysis differs from
309 these others by creating components that maximize the covariation with the outcome, not
310 internally among the explanatory variables. JIVE models seek to maximize the variance
311 explained across explanatory variables assuming that they come from different dimensions
312 (e.g., PA, sleep, and circadian rhythms) and improving the within and between dimension
313 representation [55]. The procedure for obtaining the multivariate patterns is completely
314 data-driven, with no assumptions on variable distributions or degree of collinearity among
315 variables. Selectivity ratios are calculated to express and rank each single explanatory
316 variables' association with the outcome [56,57]. The selectivity ratio represents each
317 explanatory variable's ratio of explained to residual variance in relation to the outcome
318 (**Figure A9**). By replacing residual variance with total variance in the denominator, a
319 straight-forward measure of explained variance can be obtained [58]. Multivariate pattern
320 analysis has been applied with time-use descriptors and intensity spectrum in both their
321 absolute scale and with the compositional CLR-transformation [39]. Since multivariate
322 pattern analysis can handle singular data (e.g., CLR-transformed data), the ILR-
323 transformation is not necessary if modelling compositional data.



Physical activity intensity (counts per minute)

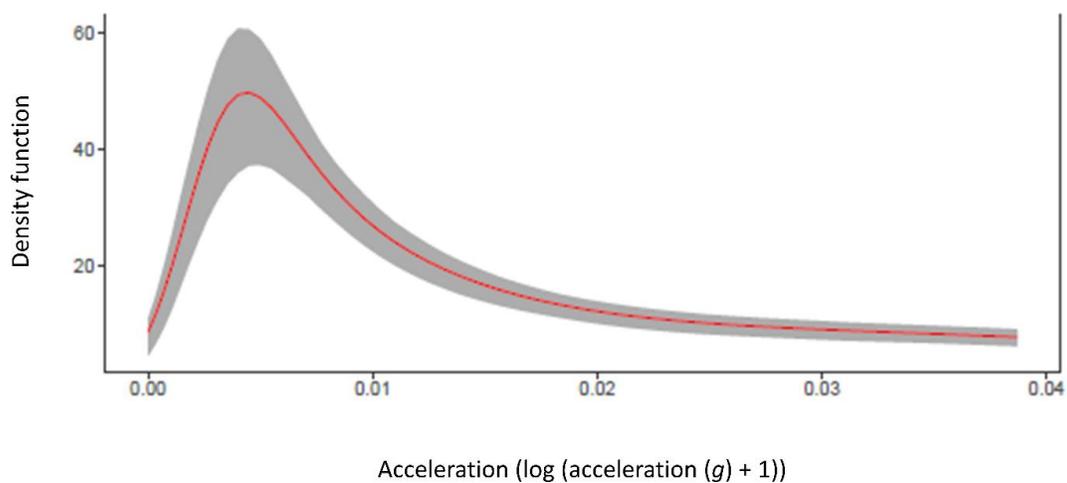
324

325 **Figure A9.** Multivariate pattern analysis example. Accelerometer model: ActiGraph
 326 GT3X+, sampling frequency: 30 Hz, body attachment site: right hip; awake time recording
 327 protocol. Selectivity ratio represents the explained-to-total outcome variance ratio. Adapted
 328 from Aadland et al. [39] with permission from the publisher.

1.12 Functional data analysis

329 Functional data analysis is an extension of linear regression analysis where the exposure or
 330 the outcome (or both) is a function instead of a scalar [59–61]. In physical behaviour
 331 epidemiology, the rationale of functional data analysis in the context of accelerometer data
 332 comes from the availability of moment-by-moment acceleration data allowing the use of
 333 the entire range of accelerations, whatever the aggregated metric used (e.g., counts, ENMO,

334 MAD) [62,63]. The acceleration functions described in section 2.1.6 can be used in
335 functional data analysis. A first step often consists in smoothing the function of interest so
336 that the smoothed function can then be used in functional data analysis, although some
337 approaches do not smooth the data at subject level and rather pool the data across subjects
338 to avoid the loss of information from the accelerometer signal. For example, when the
339 interest is in the distribution of acceleration over time of the day, one can reduce data into
340 10 minute epochs as the objective is to assess when individuals are more or less active at
341 each time of the day [64]. When the function of interest is the acceleration density
342 distribution, Gaussian Kernel smoothing methods can be used (**Figure A10**) [65]. In that
343 case, careful attention should be given to the number and place of nodes for acceleration
344 values: a higher number of nodes should be present in the acceleration range where most of
345 the time is spent. Then, the smoothed function of interest can be used for further analysis as
346 an outcome variable (Function-on-scalar analysis), an exposure (Scalar-on-function
347 analysis), or both (Function-on-function analysis) using functional data analysis regression
348 techniques.



350 **Figure A10.** Smooth mean and interquartile acceleration density function. Red curve
351 represents the mean density function of the study population and the grey area the
352 interquartile range.

1.13 Machine learning for epidemiological analysis

353 ML methods provide a broad range of techniques to identify patterns in data. Although it
354 has been increasingly used to derive descriptors from raw accelerometer data [20], ML has
355 rarely been applied to the study of the associations of accelerometer data descriptors
356 (examples of ML for health association analysis using physical behaviour data include
357 [66,67]). As ML methods typically emphasise prediction or data reduction, they are most
358 often relevant for hypothesis generation and data exploration. While there is no clear
359 distinction between conventional statistical methods and ML, there is typically a different
360 emphasis, and so they can be difficult to apply directly to problems requiring statistical
361 inference. Bi et al. discuss possible epidemiologic applications of a wide range of machine
362 learning methods in detail [68]. Examples of ML methods which could be applied to health
363 association analysis using accelerometer data include Decision Trees/ Random Forests,
364 Support Vector Machines and Neural Networks.

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