

# Controlling for baseline telomere length biases estimates of the rate of telomere attrition

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# Abstract

## Background

Longitudinal studies have an important role in telomere epidemiology. In analysing effects of exposures on change in leukocyte telomere length (LTL), it is common to control for baseline LTL. However, collider bias arising from measurement error could cause overestimation of the difference in LTL attrition between groups with different exposures. We evaluated this using smoking as a test case.

## Methods

We simulated LTL data to ask whether controlling for baseline LTL biases estimates of the difference in LTL attrition between smokers and non-smokers. We tested predictions from our simulation in a meta-analysis of previously-published longitudinal cohorts.

## Results

Our simulations show that if baseline LTL is shorter in smokers and LTL measurement error is non-zero, then controlling for baseline LTL overestimates the difference in LTL attrition between smokers and non-smokers. The size of this bias increases synergistically with increasing baseline difference and increasing LTL measurement error. Supporting these simulation results, the estimated difference in LTL attrition between smokers and non-smokers in empirical data is greater when models control for baseline LTL and the size of this discrepancy is positively correlated with LTL measurement error.

## Conclusions

The false-positive error rate for reports of effects of smoking on telomere attrition is likely to exceed 5%. The bias responsible is not specific to smoking and will affect all exposures for which baseline differences in LTL exist. To avoid bias, models of LTL attrition should not control for baseline LTL. Many claims of accelerated LTL attrition in individuals exposed to adversity need to be re-assessed.

**Key words:** telomere length, telomere attrition, longitudinal, measurement error, regression to the mean, collider bias

## Key messages

- Analysis of longitudinal changes in leukocyte telomere length (LTL)—a widely studied biomarker of human health—is emerging as a common method for establishing whether exposure to toxins, disease, stress or other forms of adversity causes accelerated LTL attrition.
- We show that the common strategy of statistically controlling for baseline LTL in analyses of LTL change introduces bias and is likely to yield false-positive results.
- Based on our findings, we recommend that models of LTL change should not control for baseline LTL.
- Many previous claims of accelerated LTL attrition in individuals exposed to toxins, disease, stress or adversity may be false positive results and consequently need to be re-assessed.

# Introduction

Leukocyte telomere length (LTL)—the mean number of TTAGGG sequence repeats at the end of leukocyte chromosomes—is emerging as a widely studied biomarker of human health. Many cross-sectional studies of LTL demonstrate that mean LTL is shorter in individuals that have been exposed to diverse forms of adversity.<sup>1</sup> Recent meta-analyses show that LTL tends to be shorter in individuals who are smokers,<sup>2,3</sup> are more sedentary,<sup>4,5</sup> are obese,<sup>6</sup> were subjected to childhood trauma<sup>7</sup> or psycho-social stress,<sup>8</sup> suffer from schizophrenia,<sup>9,10</sup> post-traumatic stress disorder,<sup>11</sup> anxiety or depression<sup>12,13</sup> or have higher perceived stress.<sup>14</sup> These studies have been widely assumed to support the hypothesis that the exposure increases the rate of LTL attrition. However, a cross-sectional association between an exposure and LTL does not necessarily imply a causal link between the exposure and telomere attrition: further evidence for causation is required.<sup>15</sup> A common source of evidence used to support the hypothesis that an exposure causes increased telomere attrition comes from studies demonstrating that the same exposures associated with shorter LTL cross-sectionally are also associated with faster LTL attrition within individuals over time. To obtain such evidence, telomere attrition is estimated from longitudinal datasets in which LTL is measured at least twice in each individual, first at baseline (LTL<sub>b</sub>) and again at follow-up (LTL<sub>fu</sub>; see Box 1 for a list abbreviations). The best estimate of the change in telomere length for a given individual is then simply the difference between the baseline and follow-up measurements ( $\Delta$ LTL; where negative values indicate telomere attrition). Multiple regression approaches are typically used to estimate the associations between exposure variables and the rate of telomere attrition.<sup>16–22</sup> In the current paper we address the question of how these statistical models should be constructed in order to obtain unbiased estimates. As we explain below, there are strong theoretical reasons to predict that the current practice of controlling statistically for LTL<sub>b</sub> biases estimates of the difference in  $\Delta$ LTL between groups of individuals with different exposures and increases the probability of false-positive results. While our discussion is relevant to all of the exposures listed above (and also other factors implicated in accelerated telomere attrition including age<sup>16,18,19,23</sup> and male sex<sup>24</sup>), here we use the comparison of smokers and non-smokers to illustrate the impact of different analytic strategies.

## Box 1: List of abbreviations

LTL	Leukocyte telomere length.
LTL <sub>b</sub>	True LTL at the baseline timepoint. Units are bp (base pairs).
LTL <sub>fu</sub>	True LTL at a follow-up timepoint. Units are bp.
$\Delta$ LTL	True change in LTL between baseline and follow-up (calculated as LTL <sub>fu</sub> -LTL <sub>b</sub> ); telomere attrition is thus a negative value of $\Delta$ LTL. Units are bp.year <sup>-1</sup> .
mLTL <sub>b</sub>	Measured LTL at the baseline timepoint. Units are bp.
mLTL <sub>fu</sub>	Measured LTL at a follow-up timepoint. Units are bp.
m $\Delta$ LTL	Measured change in LTL between baseline and follow-up (calculated as mLTL <sub>fu</sub> -mLTL <sub>b</sub> ). Units are bp.year <sup>-1</sup> .
error <sub>b</sub>	LTL measurement error at baseline.
error <sub>fu</sub>	LTL measurement error at follow-up.
CV	Coefficient of variation (standard deviation/mean) of measurement error. Expressed as %.

Researchers often have a strong intuition that it is important to control for baseline variation in the outcome variable of interest in analyses of change. In the current context, this implies including LTL<sub>b</sub> as a covariate (i.e. a continuous predictor variable for which a regression coefficient is estimated) in analyses of the association between smoking and  $\Delta$ LTL (models 2 and 3 in Table 1). We have found eleven studies that report the association between smoking and  $\Delta$ LTL and all of these control for

LTL<sub>b</sub> in their multiple regression models by including it as a covariate.<sup>16–21,23,25–28</sup> What are the arguments in favour of controlling for LTL<sub>b</sub> in this way?

In a highly-cited paper, Vickers & Altman<sup>29</sup> consider the best analytic approach for controlled trials of an intervention with baseline and follow-up measurement. They show that analysis of covariance (which controls for baseline measurement in an analysis of change) yields the largest estimate (of the models they compared) for the effect of the intervention on the measured outcome variable. They argue that analysis of covariance is generally the most powerful analytic approach, and that the efficiency gains from controlling for baseline will be greatest when the correlation between baseline and follow-up measurements is low. This paper is cited as the justification for controlling for LTL<sub>b</sub> in at least one study of the factors associated with  $\Delta$ LTL.<sup>28</sup> In studies of telomere dynamics, the correlation between baseline and follow-up telomere measurements is often low (for example, Bendix et al.<sup>16</sup> report a Pearson correlation of only 0.38), apparently providing a strong argument for controlling for LTL<sub>b</sub> in analyses of  $\Delta$ LTL.

However, although controlling for differences in LTL<sub>b</sub> can increase regression coefficients and hence improve statistical power, there is an established epidemiological literature showing that this practice can yield biased estimates and hence spurious, false-positive results. One scenario in which bias occurs is when the outcome variable is measured with error.<sup>30</sup> For example, Glymour et al.<sup>31</sup> examined the consequences of controlling for baseline cognitive function in asking whether educational attainment affects change in cognitive function in old age. They showed that baseline control induces a spurious statistical association between education and change in cognitive function because of measurement error. More generally, they conclude that when exposures are associated with baseline health status, an estimation bias arises if there is measurement error in health status.

In the case of LTL, two meta-analyses have confirmed that smokers have shorter LTL than non-smokers in cross-sectional datasets.<sup>2,3</sup> Thus, longitudinal datasets are likely to show a baseline association between smoking and LTL. It is also well established that measurement error is a major problem in telomere epidemiology. In large-scale studies, LTL is most commonly measured via a quantitative PCR-based method<sup>32</sup> and less frequently via a more expensive Southern blot-based method<sup>33</sup>. Both methods involve error, and while the magnitude of this error varies between studies, evidence suggests that the Southern blot method is typically more precise, with one comparison estimating the inter-assay coefficient of variation (CV) as 6.45% for qPCR and 1.74% for Southern blot<sup>34</sup>. Much higher reported inter-assay CVs for both methods are not uncommon (e.g. 9.3% for qPCR<sup>21</sup> and 2.8% for Southern blot<sup>35</sup>). Therefore, controlling for LTL<sub>b</sub> in analysis of the association between smoking and  $\Delta$ LTL appears to meet the criteria for bias identified by Glymour et al.<sup>31</sup>

In order to formally establish whether an analysis is likely to be biased, epidemiologists advocate construction of a directed acyclic graph. This is a diagram representing the causal relationships among a set of variables that can be used to identify the correct analytic strategy.<sup>30,31,36</sup> We used this approach to represent one possible hypothesis for the relationships among smoking, LTL<sub>b</sub> and  $\Delta$ LTL. Figure 1 represents the null hypothesis that smoking does not affect  $\Delta$ LTL; we assumed instead, that the association between smoking and LTL<sub>b</sub> is brought about by both variables being caused by exposure to a third variable. We assumed that this third variable is exposure to early-life adversity,<sup>15</sup> but it could equally be a genetic difference. To reflect the presence of error in the measurement of LTL we distinguish between true and measured values of LTL and  $\Delta$ LTL; measured values are indicated with a prefix of m. Although we are ultimately interested in true LTL and  $\Delta$ LTL, these are latent variables that are not directly accessible. Any analysis must therefore use mLTL and m $\Delta$ LTL.

We assume that  $mLTL_b$  is positively related to true  $LTL_b$  and baseline measurement error ( $error_b$ ), and that  $m\Delta LTL$  is positively related to  $\Delta LTL$  and follow-up measurement error ( $error_{fu}$ ). However,  $m\Delta LTL$  must also be negatively related to  $error_b$  (see the Supplementary Material for a proof of why this follows). This is due to regression to the mean: the phenomenon whereby subjects measured with an extreme error, negative or positive, at baseline will on average tend to be measured with a less extreme error at follow-up, generating the negative correlation between  $mLTL_b$  and  $m\Delta LTL$  that is commonly observed in longitudinal telomere datasets.<sup>37</sup>

In Figure 1, a path connects smoking with  $mLTL_b$  via early-life adversity and  $LTL_b$ . Early-life adversity is assumed to cause both smoking and  $LTL_b$  (in a directed acyclic graph, a path is a series of lines connecting two variables, regardless of arrow direction). Thus, as long as early-life adversity is not controlled for, a negative association will be present between smoking and  $mLTL_b$ . A path also connects smoking with  $m\Delta LTL$  via early-life adversity,  $LTL_b$ ,  $mLTL_b$  and  $error_b$ . On this path,  $mLTL_b$  is caused by both  $LTL_b$  and  $error_b$  and is therefore what is termed a ‘collider’, a common effect of our outcome and predictor variables ( $m\Delta LTL$  and smoking respectively). In the parlance of directed acyclic graphs, a collider blocks a path, meaning that smoking is independent of  $m\Delta LTL$  under our null hypothesis. However, controlling statistically for  $mLTL_b$  unblocks the path between smoking and  $m\Delta LTL$  and hence introduces a spurious association between smoking and  $m\Delta LTL$ . This latter phenomenon is known as ‘collider bias’.<sup>38,39</sup> In summary, it follows from the assumptions embodied in Figure 1 that controlling for  $mLTL_b$  should inflate estimates of the association between smoking and  $m\Delta LTL$  via collider bias. The size of this bias should depend on both the presence of an association between smoking and  $LTL_b$  and the size of the LTL measurement error.

In the remainder of this paper we test above predictions with two complementary approaches. First, we use a simulation model to show numerically that controlling for  $mLTL_b$  biases estimates of the association between smoking and  $m\Delta LTL$  and that the size of the bias depends on size of the LTL measurement error. By using realistic values in our simulation we determine the likely importance of any bias. Second, we use meta-analysis of seven previously-published empirical datasets to test the major assumptions and predictions of our simulation model in real LTL data.

## Simulation model

The advantage of a simulation approach is that it is possible to generate datasets for which the true values of latent variables (in this case  $LTL_b$  and  $\Delta LTL$ ) are known. We can then verify how adding different magnitudes of measurement error and using different statistical analysis strategies affect estimates of the difference in  $\Delta LTL$  between smokers and non-smokers. We simulated longitudinal LTL datasets in which we set the true differences between smokers and non-smokers in  $LTL_b$ ,  $\Delta LTL$  and the LTL measurement error ( $error_b$  and  $error_{fu}$ ) based on realistic values obtained from the literature. We then used these simulated datasets to calculate the size of biases in the estimates for the difference in  $\Delta LTL$  between smokers and non-smokers obtained from different statistical models in which we varied whether we controlled for  $LTL_b$ .

We compared the four statistical models given in Table 1. Model 1 is the basic model in which  $m\Delta LTL$  is predicted by smoking status with no statistical control for  $mLTL_b$ . Model 1 is rarely found in the telomere epidemiology literature, but is sometimes seen in the analysis of randomised controlled trials of interventions such as physical exercise.<sup>e.g. 40</sup> Model 2 includes control for  $mLTL_b$  by adding  $mLTL_b$  as a covariate. Model 2 represents the approach recommended by Vickers & Altman<sup>29</sup> and most commonly adopted in the current telomere epidemiology literature.<sup>e.g. 17–23,25–27</sup> Model 3 is a less common variant of model 2 in which the outcome variable is  $mLTL_{fu}$  as opposed to  $m\Delta LTL$ .<sup>e.g.</sup>

<sup>16,28,41,42</sup> Model 4 is a repeated-measures equivalent of model 1 in which the outcome variable is mLTL and timepoint (baseline versus follow-up) is entered as a categorical predictor,<sup>e.g. <sup>43</sup></sup> in this model inclusion of the interaction between timepoint and smoking is necessary to test the hypothesis that m $\Delta$ LTL differs between smokers and non-smokers. Note that models 1 and 4 contain no control for mLT<sub>Lb</sub>, in that mLT<sub>Lb</sub> is not included on the right-hand side of the model equation, whereas models 2 and 3 control for mLT<sub>Lb</sub> by including it as a covariate and estimating its regression coefficient.

## Methods

We simulated LTL datasets under four different scenarios for the true differences in LT<sub>Lb</sub> and  $\Delta$ LTL between smokers and non-smokers: (A) No difference in LT<sub>Lb</sub> and no difference in  $\Delta$ LTL; (B) No difference in LT<sub>Lb</sub>, but a true difference in  $\Delta$ LTL; (C) A true difference in LT<sub>Lb</sub>, but no difference in  $\Delta$ LTL; and (D) A true difference in LT<sub>Lb</sub> and a true difference in  $\Delta$ LTL (Table 2). The parameter values used in each scenario were taken from Aviv et al.,<sup>26</sup> who report a small, but significant, difference in mLT<sub>Lb</sub> between smokers and non-smokers of 141 bp and a non-significant m $\Delta$ LTL between smokers and non-smokers of -2 bp.year<sup>-1</sup>. We chose this study because LTL was measured using Southern blot and the reported inter-assay CV is only 1.4%. Thus, the LTL measurements are likely to be reasonable estimates of the true values.

The simulation of LTL values was implemented in the statistical computing language R (script available at the following DOI: 10.5281/zenodo.1009086). In each replicate simulation, values of LT<sub>Lb</sub> were generated for 2000 participants (1000 non-smokers and 1000 smokers) by drawing independent random samples from normal distributions with means and standard deviations given in Table 2. Each participant was then assigned a value of  $\Delta$ LTL.year<sup>-1</sup> by again drawing an independent random sample from normal distributions for  $\Delta$ LTL with means and standard deviations given in Table 2. This rate of change was applied for 10 years starting with the true LT<sub>Lb</sub> to yield a true LT<sub>fu</sub> for each participant. We assumed that each participant experienced a constant value of  $\Delta$ LTL over the follow-up interval. Measurement error was introduced into both LT<sub>Lb</sub> and LT<sub>fu</sub> by assuming that mLTL was an independent random sample from a normal distribution with the mean equal to the true LTL and the standard deviation equal to the true LTL\*CV/100 where CV is the coefficient of variation of the measurement error expressed as a percentage. Measured  $\Delta$ LTL for each participant was calculated as the difference between mLT<sub>Lb</sub> and mLT<sub>fu</sub>. We assumed values of CV of 0, 1, 2, 4, 8, and 16%, and generated 1000 replicate data sets for each value of CV in each of the four scenarios (A, B, C and D). Note that while these CV values describe various levels of measurement error within our simulations, these specific CV values cannot be straightforwardly compared to the CVs from laboratory measures reported in empirical papers due to varying zero-points (see<sup>44</sup> for discussion of the comparability of CVs).

We modelled the dataset from each replicate with the four different models summarised in Table 1. Models 1, 2 and 3 are variants of the general linear model and were fitted using the 'lm' function in the R base package, whereas model 4 is a general linear mixed-effects model and was fitted using the 'lmer' function in the R package 'lme4'.<sup>45</sup>

To compare the estimates of the difference in m $\Delta$ LTL between smokers and non-smokers produced by the different models we extracted the  $\beta$  coefficients for the 'Smoking' variable produced by models 1, 2 and 3 and the 'Time point $\times$ Smoking' variable for model 4. To analyse type 1 errors (the probability of incorrectly rejecting the null hypothesis of no difference in  $\Delta$ LTL between smokers and non-smokers in scenarios where there was no true difference) and statistical power (the probability of correctly rejecting the null hypothesis of no difference in  $\Delta$ LTL in scenarios where there was a true

difference) we additionally recorded whether the  $\beta$  coefficient was significantly different from zero (at  $p < 0.05$  as widely employed) in each analysis. Summarised output from one run of the simulation is available at the following DOI: 10.5281/zenodo.1009086. These data were used to create Figures 2, 3 and S1.

To test the sensitivity of our results to various assumptions, we conducted the following additional simulations. First, to examine sensitivity to the size of the difference in  $LTL_b$  between smokers and non-smokers in scenarios C and D, we re-ran the simulation with differences of: 0, 100, 200, 400, 800 and 1600 bp. (Our rationale for including differences up to 1600 bp was that assuming age-related attrition of 40 bp.year<sup>-1</sup> a 1600-bp difference would be expected between 20 and 60-year olds, meaning that for analyses of the effect of age on  $\Delta LTL$ .year<sup>-1</sup> this value would be realistic). Second, to examine sensitivity to the size of the study, we re-ran the simulation with the following numbers of participants (half smokers and half non-smokers): 200, 400, 800, 1600, 3200 and 6400. Third, to examine sensitivity to the true difference in  $\Delta LTL$  between smokers and non-smokers in scenarios B and D we re-ran the simulation with a true difference of -20 bp.year<sup>-1</sup> ( $\Delta LTL$  of -50 bp.year<sup>-1</sup> in smokers and -30 bp.year<sup>-1</sup> in non-smokers). Finally, to examine sensitivity to the assumption that  $LTL$  measurement error is proportional to  $LTL$ , we re-ran the simulation with non-proportional measurement error. We used the following standard deviation values to calculate the measurement error: 0, 70, 140, 280, 560 and 1120 bp.

## Results

In scenario A, in which there is no difference in either  $LTL_b$  or  $\Delta LTL$  between smokers and non-smokers, all models correctly estimate the true difference in  $\Delta LTL$  as zero (Figure 2A). However, in scenario C, in which there is a difference in  $LTL_b$ , but no difference in  $m\Delta LTL$ , while models 1 and 4 correctly estimate the difference in  $\Delta LTL$  as zero, models 2 and 3 overestimate it at non-zero values of measurement error, and this overestimation increases as  $LTL$  measurement error increases (Figure 2C). In scenario B, in which there is no difference in  $LTL_b$ , but a true difference in  $\Delta LTL$ , all models correctly estimate the difference in  $\Delta LTL$  at around -2 bp.year<sup>-1</sup> (Figure 2C). However, in scenario D, in which there is a difference in  $LTL_b$  and a true difference in  $\Delta LTL$  of -2 bp.year<sup>-1</sup>, while models 1 and 4 correctly estimate the difference in  $\Delta LTL$ , models 2 and 3 overestimate it at non-zero values of measurement error, and this overestimation increases as measurement error increases (Figure 2D). The magnitude of the bias produced by models 2 and 3 in scenarios C and D is the same, and is hence independent of the presence of a true difference in  $\Delta LTL$ .

In scenario A, the probability of type 1 errors based on a sample size of 2000 is around 0.05 for all models (Figure 3A). However, in scenario C, the type 1 error rates for models 2 and 3 are greater than 0.05 and rise as CV increases, reflecting the exaggerated estimates of difference in  $\Delta LTL$  seen in Figure 2C (Figure 3C).

In scenario B, the power to correctly reject the null hypothesis of no difference in  $\Delta LTL$  based on a sample size of 2000 is approximately the same for all models and decreases with increasing CV (Figure S1B). The low power reflects the small true effect size of only -2 bp.year<sup>-1</sup>. In scenario D, the power of models 1 and 4 decreases with increasing CV, but the power of models 2 and 3 increases with increasing CV, reflecting the exaggerated estimates of difference in  $\Delta LTL$  seen in Figure 2D (Figure S1D).

In terms of both accuracy of parameter estimates (Figure 2) and precision of parameter estimates (Figures 3 and S1), models 1 and 4 were identical to each other and different from models 2 and 3 which were identical to each other. Thus, the models fell into two groups determined by whether or

not they control for  $mLTL_b$ . Since models 3 and 4 are redundant, henceforth, we only describe results for models 1 (no control for  $LTL_b$ ) and 2 (control for  $LTL_b$ ).

Varying the difference in  $LTL_b$  in scenarios C and D confirmed that there is a synergistic interaction between difference in  $LTL_b$  and CV on the size of the bias arising from model 2 (Figure 4A). At high, but realistic, values of the difference in  $LTL_b$  and CV, the bias led to near-certain type 1 errors in scenario C (Figure 4B).

Varying the numbers of participants in the simulation had no impact on the accuracy of the parameter estimates: biases in scenarios C and D were identical to those seen in Figure 2 at all study sizes (Figure S2). There was no impact on the probability of type 1 errors in scenario A, but an increased probability of type 1 errors produced by model 2 in scenario C (Figure S3). Increasing the number of participants increased the power to reject the null hypothesis in scenarios B and D, but this increase was greater with model 2 in scenario D due to the exaggerated parameter estimates (Figure S4).

Increasing the true difference in  $\Delta LTL$  from -2 to -20  $\text{bp}\cdot\text{year}^{-1}$  in scenarios B and D had no impact on the size of the biases observed: the difference between the parameter estimates for models 1 and 2 was the same as that seen in Figure 2 (Figure S5). Concomitantly, there was no impact on the probability of type 1 errors (Figure S6). Model 1 correctly estimates the difference in  $\Delta LTL$  at around -20  $\text{bp}\cdot\text{year}^{-1}$  in scenarios B and D (Figure S5). The larger true effect size results in a huge increase in power in scenarios B and D compared to that seen in Figure S1 (Figure S7).

Changing the way in which we implemented measurement error from error that was proportional to LTL to non-proportional error had no impact on the size of the biases observed in scenarios C and D (Figure S8), the probability of type 1 errors in scenarios A and C (Figure S9) or power in scenarios B and D (Figure S10).

## Discussion

As long as there was no true difference in baseline  $LTL_b$  between smokers and non-smokers, then all of the statistical models that we applied accurately estimated the difference in  $\Delta LTL$  between smokers and non-smokers. However, if there was even a small difference in  $LTL_b$  between smokers and non-smokers *and* LTL measurement error was non-zero, then controlling for  $LTL_b$  biased estimates of the difference in  $\Delta LTL$  between smokers and non-smokers. Specifically, the difference in  $\Delta LTL$  was overestimated and the size of this overestimation increased synergistically with increases in the difference in  $LTL_b$  and in LTL measurement error. This bias translated into a type 1 (i.e. false-positive) error rate of above the usually-accepted 5% level when there was no true difference in  $\Delta LTL$ . This rise in the false-positive error rate was exacerbated in studies with larger numbers of participants. The apparent improvement in power provided by models 2 and 3 in scenario D, seen in Figures S1, S4, S7 and S10, and noted by Vickers & Altman,<sup>29</sup> is an artefact of biased parameter estimates.

It is worth pointing out that scenario B is unlikely to be very common, unless  $LTL_b$  is measured early in life, before the participants have started smoking. Likewise, scenario A is not typical, given the abundant cross-sectional evidence that smokers have shorter telomeres than non-smokers.<sup>2,3</sup> Thus, the scenarios likely to be empirically widespread are exactly those (C and D) where bias will occur if  $LTL_b$  is controlled for.

We parameterised our simulation for a comparison of smokers and non-smokers. However, for variables where the difference in  $LTL_b$  is larger than 141 bp, as could be the case for a comparison of



different ages or races, our simulations suggest that false-positive error rates for associations with  $\Delta\text{LTL}$  could approach 100% if  $\text{LTL}_b$  is controlled for (Figure 4).

In conclusion, given that LTL measurement error is never zero, our simulations suggest that models of types 2 and 3, which control for  $\text{LTL}_b$ , should be avoided in the analysis of factors associated with  $\Delta\text{LTL}$ . In contrast, models 1 and 4 yield accurate parameter estimates. Models 1 and 4 yield equivalent results with two telomere measurements, but model 4 will be the preferred option if more than two telomere measurements are available.

## Meta-analysis of empirical datasets

On the basis of our simulations we predict that in real longitudinal datasets, estimates of the difference in  $\Delta\text{LTL}$  between smokers and non-smokers will depend on both the size of the measurement error and the modelling strategy adopted. Specifically, we predict that estimates of the difference in  $\Delta\text{LTL}$  between smokers and non-smokers will be larger when they are derived from models controlling for  $\text{mLTL}_b$ , and that the size of this effect of modelling strategy will increase as measurement error increases.

Here we test these predictions using real data from seven published longitudinal cohorts. Our specific aims were as follows. First, we set out to confirm that there is substantial variation in LTL measurement error among the seven cohorts. Second, we tested whether the estimated association between smoking and  $\text{m}\Delta\text{LTL}$  is greater when the association is derived from a model controlling for  $\text{LTL}_b$  (model 2; see Table 1) compared with a model without control for  $\text{LTL}_b$  (model 1), and whether any discrepancy is explained by differences in LTL measurement error among cohorts.

### Methods

We used data from participants in seven longitudinal cohorts whose LTL had been measured at least twice and for which data on smoking status were also available (Table 3). We restricted our analyses to those participants who were either current or never smokers at the time of the baseline LTL measurement (designated ‘smokers’ and ‘non-smokers’ respectively); those who had quit smoking at some point prior to the baseline measurement were excluded.

The first telomere measurement for each participant was designated as  $\text{mLTL}_b$  and the second, or last where more than two were available (both the Lothian cohorts), as  $\text{mLTL}_{fu}$ . For each participant  $\Delta\text{LTL}.\text{year}^{-1}$  was calculated as  $(\text{mLTL}_{fu} - \text{mLTL}_b) / (\text{age}_{fu} - \text{age}_b)$  so that negative values indicate telomere attrition.

To characterise the LTL measurement error present in each cohort we did not use the CVs reported for the cohorts, because CV values are often incomparable across studies.<sup>44</sup> Instead, we used signatures of measurement error that can be directly calculated from the telomere measurements themselves, namely the correlation between  $\text{mLTL}_b$  and  $\text{mLTL}_{fu}$  and the correlation between  $\text{mLTL}_b$  and  $\text{m}\Delta\text{LTL}$ .<sup>46</sup> All else being equal, the correlation between  $\text{mLTL}_b$  and  $\text{mLTL}_{fu}$  will be weaker the higher the measurement error, and the correlation between  $\text{mLTL}_b$  and  $\text{m}\Delta\text{LTL}$  will be more negative the higher the measurement error.<sup>37,47</sup>

For each cohort, we modelled the difference in  $\text{m}\Delta\text{LTL}.\text{year}^{-1}$  between smokers and non-smokers using models 1 and 2 (Table 1). These models yielded estimates of the standardised  $\beta$  coefficient for the association between smoking and  $\text{m}\Delta\text{LTL}.\text{year}^{-1}$ . To compare the difference in the estimates of this parameter between models 1 and 2 we calculated the difference in association ( $\Delta\beta = \beta_{\text{model 2}} - \beta_{\text{model 1}}$ ). A more negative association between smoking and  $\text{m}\Delta\text{LTL}.\text{year}^{-1}$  in model 2 compared to

model 1 will therefore be indicated by a more negative value of  $\Delta\beta$ . To compare the results obtained across the seven cohorts we used meta-regression, fitting linear regression models to the values obtained for each cohort weighting data points by the number of participants in each cohort.

## Results

### Descriptive statistics

The combined dataset included data from 1,768 adults, comprising 550 current smokers and 1,218 never-smokers at the baseline measurement. The mean age at baseline of the cohorts was  $65.9 \pm 8.5$  years (mean  $\pm$  sd; range: 53.4-80.2) and the mean follow-up interval was  $8.5 \pm 1.2$  years (mean  $\pm$  sd; range: 6.0-9.5).

Five cohorts measured LTL using the qPCR method and two used the Southern blot method. For all cohorts, the slope of the regression of  $mLTL_{fu}$  on  $mLTL_b$  is less than one (Figure 5A). However, the strength of the relationship differs markedly between cohorts, with Pearson correlation coefficients ranging from -0.01 to 0.97 (Table 3). For all cohorts, the slope of the regression of  $m\Delta LTL \cdot year^{-1}$  on  $mLTL_b$  is negative (Figure 5B). There is a positive association between the correlation coefficient arising from the association between  $mLTL_b$  and  $mLTL_{fu}$  and the correlation coefficient arising from the association between  $mLTL_b$  and  $m\Delta LTL \cdot year^{-1}$  (weighted linear regression:  $\beta \pm se = 0.76 \pm 0.18$ ,  $t = 4.17$ ,  $p = 0.0088$ ; Figure 5C).

### Effects of modelling strategy

We compared estimates (standardised  $\beta$  coefficients) of the difference in  $m\Delta LTL \cdot year^{-1}$  between smokers and non-smokers derived from models 1 and 2 (Table 3). Coefficients from models 1 and 2 are strongly positively correlated, but not identical (Figure 6A; weighted linear regression:  $\beta \pm se = 0.89 \pm 0.11$ ,  $t = 8.15$ ,  $p = 0.0005$ ). There is a tendency for the coefficients from model 2 to be more negative, indicating a bigger estimated difference in  $m\Delta LTL \cdot year^{-1}$  compared to model 1 (paired t-test:  $t(6) = 1.87$ ,  $p = 0.1106$ ). This difference is greater if the comparison is restricted to the five cohorts measured with qPCR (paired t-test:  $t(4) = 3.87$ ,  $p = 0.0180$ ). There is a positive relationship between the correlation coefficient arising from the association between  $mLTL_b$  and  $mLTL_{fu}$  (a proxy for measurement error in the cohort) and  $\Delta\beta$  (a measure of likely bias; weighted linear regression  $\beta \pm se = 0.11 \pm 0.04$ ,  $t = 2.91$ ,  $p = 0.0336$ ; Figure 6B).

## Discussion

Two proxies for LTL measurement error varied among the seven cohorts: there was variation in both the correlation between  $mLTL_b$  and  $mLTL_{fu}$  and the correlation between  $mLTL_b$  and  $m\Delta LTL$ . Furthermore, these two proxies were correlated with each other as would be expected if they both reflect measurement error. When we estimated the difference in  $\Delta LTL$  between smokers and non-smokers using two modelling strategies, model 1 (no baseline control) and model 2 (baseline control) produced different results: estimates derived from model 2 showed a more negative effect of smoking than those derived from model 1. Since there can only be one true difference in  $\Delta LTL$ , the estimates derived from either model 1 or model 2 (or both) must be incorrect. The fact that controlling for  $LTL_b$  increases estimates of the effect of smoking rather than decreasing them suggests that  $LTL_b$  is not a proxy for positive confounders of the difference in  $\Delta LTL$  between smokers and non-smokers, but instead introduces a bias. Indeed, the directed acyclic graph and simulation analyses both argue that controlling for  $LTL_b$  (model 2) yields biased estimates. Thus, it seems likely that model 2 is biased. This conclusion is strengthened by our finding that the size of the discrepancy between the estimates derived from models 1 and 2 is predicted by a proxy for the magnitude of the LTL measurement error present in the cohort.

We do not report the statistical significance of the associations in Table 3. Our rationale was that the cohorts are small (47-539 participants) and the majority of the differences were therefore not significant. However, for the cohorts with indications of high measurement error, the likely bias arising from model 2 is sufficient to cause concerns over inference, especially if the studies were larger. For example, in the Hertfordshire Ageing Study, which has a baseline difference of -0.19 standard deviations and massive measurement error, the  $\beta$  coefficients for the difference in attrition from model 2 (likely biased) is more than double what it is for model 1 (unbiased).

In the Supplementary Material (Table S1 and Figure S11), we show, using the same datasets, that the above results for smoking generalise to two other variables, sex and body mass index, that are also associated with LTL in cross-sectional studies and have been suggested to cause differences in LTL attrition.<sup>6,24</sup>

## General Discussion

We have used three separate lines of evidence to argue that controlling for  $LTL_b$  in analyses of  $\Delta LTL$  biases estimates of the effects of exposures such as smoking. First, we used directed acyclic graphs to show that under a realistic set of assumptions,  $LTL_b$  is likely to be a collider on the path linking smoking and  $\Delta LTL$ . Controlling for  $LTL_b$  is therefore predicted to introduce collider bias in the form of an overestimation of the true difference in  $\Delta LTL$  between smokers and non-smokers. Second, we used a simple simulation model to confirm, again under a realistic set of assumptions, that controlling for  $LTL_b$  does indeed inflate estimates of the true difference in  $\Delta LTL$  between smokers and non-smokers, but only when a true difference in LTL is present at baseline. The magnitude of this bias is positively related to the magnitude of TL measurement error. Third, we analysed data from seven longitudinal human cohorts and showed that, in line with our predictions, estimates of the difference in telomere attrition between smokers and non-smokers tended to be greater when  $LTL_b$  was included in statistical models as a covariate. Furthermore, the magnitude of this latter difference was predicted by LTL measurement error, as would be expected if the difference arises from collider bias.

We initially found it difficult to obtain an intuitive understanding of why controlling for  $LTL_b$  is problematic. Figure 7 is an attempt to provide a graphical explanation based on simulated data. The dark grey triangles and pale grey circles indicate LTL measurements for smokers and non-smokers respectively; the black triangles and circles are the means of the data for smokers and non-smokers respectively. All four panels depict LTL measurements from a scenario in which there is a true difference in  $LTL_b$  between smokers and non-smokers, but no true difference in  $\Delta LTL$  (i.e. scenario C in our simulations). The left-hand two panels (A and C) show LTL measurements made without error (CV = 0%), whereas the right-hand two panels (B and D) show the same true LTL values depicted on the left, but now measured with error (CV = 6%). All four panels plot  $LTL_b$  on the x-axis, hence in all panels the mean  $LTL_b$  for smokers (black triangle) is to the left of the mean  $LTL_b$  for non-smokers (black circle). Panels A and B plot  $\Delta LTL$  as the outcome variable and thus relate to a model 2-type analysis, whereas panels C and D plot  $LTL_{fu}$  as the outcome variable and thus relate to a model 3-type analysis.

Panels A and B of Figure 7 show the association between  $LTL_b$  and  $\Delta LTL$  as a solid black regression line. When there is no measurement error (panel A), there is no relationship between  $LTL_b$  and  $\Delta LTL$  (the slope is zero). However, when LTL measurement error is introduced (panel B), a negative relationship between  $LTL_b$  and  $\Delta LTL$  occurs as a result of regression to the mean. Controlling for  $LTL_b$

in an analysis of the association between smoking and  $\Delta\text{TL}$  means asking what the difference in  $\Delta\text{TL}$  between smokers and non-smokers is for a given value of  $\text{LTL}_b$ ; this is conceptually equivalent to comparing the residuals from the regression of  $\Delta\text{TL}$  on  $\text{LTL}_b$  for smokers and non-smokers (the black line). In panel A, the residuals of the data from the regression line are identical for smokers and non-smokers, because the means for smokers and non-smokers lie on the line. However, in panel B the mean for smokers lies below the line, whereas the mean for non-smokers lies above the line. Hence in panel B residuals are on average negative for smokers and positive for non-smokers creating a spurious difference in the residual  $\Delta\text{TL}$  between smokers and non-smokers. This bias only occurs because the smokers have a mean  $\text{LTL}_b$  that is lower than that of non-smokers; it would not occur if there was no difference in  $\text{LTL}_b$ , because the black triangle and circle would then be in the same place. Panels C and D show the association between  $\text{LTL}_b$  and  $\text{LTL}_{fu}$  as a solid black regression line. When there is no measurement error (panel C), the slope of the relationship between  $\text{LTL}_b$  and  $\text{LTL}_{fu}$  is one. However, when LTL measurement error is introduced (panel D), a flatter relationship between  $\text{LTL}_b$  and  $\text{LTL}_{fu}$  results. Controlling for baseline  $\text{LTL}_b$  in an analysis of the association between smoking and  $\text{LTL}_{fu}$  causes a spurious difference in  $\text{LTL}_{fu}$  between smokers and non-smokers in panel D via an exactly analogous mechanism to that described for panel B.

Given first, that there are robust differences in  $\text{LTL}_b$  between smokers and non-smokers,<sup>2,3</sup> second, that LTL measurement error is often substantial<sup>34</sup> and Figure 5 and third, that most published analyses of the effect of smoking on  $\Delta\text{TL}$  or  $\text{LTL}_{fu}$  control for  $\text{LTL}_b$ , we suggest that the difference in  $\Delta\text{TL}$  between smokers and non-smokers is likely to have been overestimated in the literature. Reports of significantly accelerated LTL attrition in smokers compared to non-smokers should therefore be interpreted with caution.<sup>e.g. 16,18,28</sup> In a recent meta-analysis in which we re-analysed LTL data from 18 longitudinal cohorts without control for  $\text{LTL}_b$ , we found no evidence to support accelerated LTL attrition in adult smokers.<sup>3</sup> It is therefore likely that there is in fact no true difference in  $\Delta\text{TL}$  between smokers and non-smokers and that an alternative explanation needs to be sought for the robust difference reported in  $\text{LTL}_b$ .<sup>15</sup>

Our findings are likely to have much broader implications than the specific case of the effect of smoking on  $\Delta\text{TL}$ , analysed here. The bias we describe is relevant to estimating the effect of any factor that is associated with a true difference in TL at the time of baseline measurement on the rate of subsequent TL attrition. Indeed, our own analyses suggest that published analyses of the effects of sex and body mass index on  $\Delta\text{TL}$  are likely to be biased (see Supplementary Material). There is a growing literature based predominantly on cross-sectional data claiming that exposure to various forms of stress and adversity accelerates TL attrition.<sup>1,48–57</sup> While cross-sectional associations between exposure to stress and short TL do not prove that stress causes TL attrition,<sup>15</sup> longitudinal studies have started to emerge that appear to support a causal relationship.<sup>20,22,42</sup> Unfortunately, just as in the literature on effects of smoking, it is typical for analyses to control for  $\text{TL}_b$  in these latter studies, meaning that the results should be treated with caution. Re-analyses of these datasets is required to establish whether the claimed differences in TL attrition are in due to bias. We predict that removing  $\text{TL}_b$  as a control variable from the models used to analyse these data will not just increase the standard error of the estimates (as would be true if  $\text{TL}_b$  was an innocuous incidental variable that needs to be controlled for to increase power), but will systematically shift the parameter estimates for the effect of the exposure on TL attrition towards zero. Our findings are also relevant to areas of epidemiology outside of telomere biology and apply to the analysis of any similarly structured observational studies in which changes over time in imperfectly measured variables are examined. While this problem is understood by some epidemiologists,<sup>e.g. 31</sup> we hope that the current paper raises awareness of measurement error-induced collider bias more widely.

## Conclusions

Controlling statistically for baseline telomere length incorrectly inflates estimates of the difference in telomere attrition between smokers and non-smokers, and the size of this bias is positively related to the size of telomere measurement error. This bias is not restricted to smoking and will occur for any factor that, like smoking, is associated with shorter telomeres at the time of the baseline measurement. On the basis of our analyses we recommend that models of telomere attrition should not control for baseline telomere length by including it as a covariate. Given that the majority of previous analyses of factors affecting telomere attrition control for baseline telomere length in this way, many claims of accelerated telomere attrition in individuals that are older, fatter or exposed to various forms of adversity could be false-positive results that need to be re-assessed.

## Supplementary Data

Supplementary Material accompanies this article.

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**Table 1: The four statistical models compared.**

No.	Model		
	Outcome variable	Fixed predictor variable(s) <sup>1</sup>	Equivalent statistical test
1	mΔLTL	Smoking	Two-sample t-test (or multiple regression <sup>2</sup> )
2	mΔLTL	mLTL <sub>b</sub> + Smoking	Analysis of covariance or multiple regression <sup>2</sup>
3	mLTL <sub>fu</sub>	mLTL <sub>b</sub> + Smoking	Analysis of covariance or multiple regression <sup>2</sup>
4	mLTL	Timepoint + Smoking + Timepoint×Smoking <sup>3</sup>	Repeated-measures analysis of variance or mixed-effects model

Notes: <sup>1</sup>Smoking and timepoint are categorical variables with two levels each (smoker/non-smoker and baseline/follow-up respectively) and mLTL<sub>b</sub> is a continuous variable.

<sup>2</sup>Multiple regression is appropriate if additional control variables are included (e.g. age, sex, race etc.)

<sup>3</sup>Model 4 additionally contains a random effect (intercept) of participant to account for repeated measures on individuals.

**Table 2. Parameter values used in the simulations.**

		Scenario			
		A	B	C	D
		No diff. in LTL <sub>b</sub>		True diff. in LTL <sub>b</sub>	
	Parameter	No diff. in $\Delta$ LTL	True diff. in $\Delta$ LTL	No diff. in $\Delta$ LTL	True diff. in $\Delta$ LTL
Non-smokers	LTL <sub>b</sub> (bp; mean $\pm$ sd*)	7430 $\pm$ 777	7430 $\pm$ 777	7500 $\pm$ 777	7500 $\pm$ 777
	$\Delta$ LTL (bp.year <sup>-1</sup> ; mean $\pm$ sd*)	-40.7 $\pm$ 46	-40 $\pm$ 46	-40.7 $\pm$ 46	-40 $\pm$ 46
Smokers	LTL <sub>b</sub> (bp; mean $\pm$ sd*)	7430 $\pm$ 777	7430 $\pm$ 777	7359 $\pm$ 777	7359 $\pm$ 777
	$\Delta$ LTL (bp.year <sup>-1</sup> ; mean $\pm$ sd*)	-40.7 $\pm$ 46	-42 $\pm$ 46	-40.7 $\pm$ 46	-42 $\pm$ 46

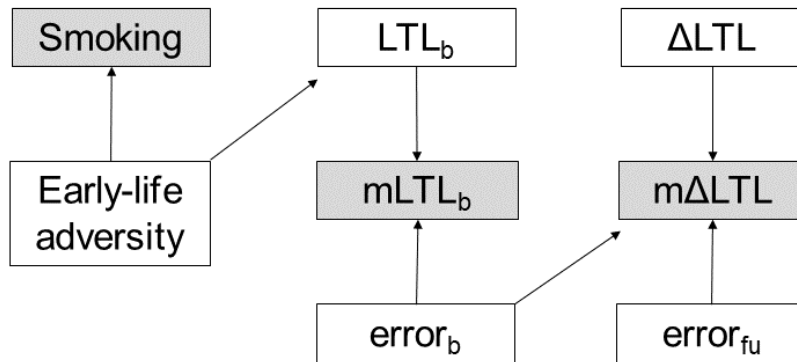
\*Note that these standard deviations of LTL<sub>b</sub> and annual attrition are likely to be overestimates of the true values, since both true variation and measurement error contribute to the measured values. However, in the absence of error-free measurements we used these published standard deviations as the best estimates available.

Table 3. Summary of the datasets analysed.

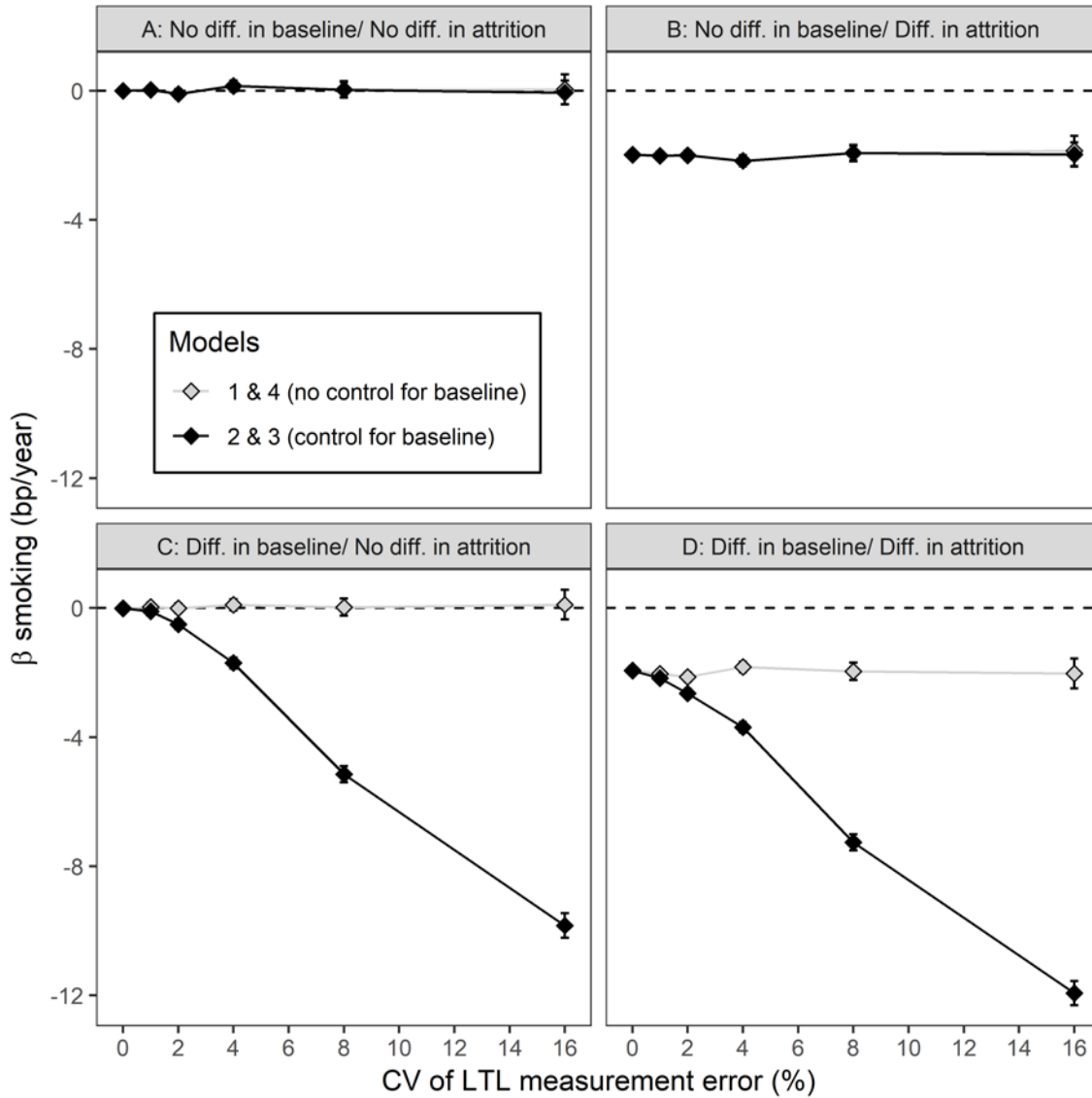
Cohort (acronym)	Country	Mean age at baseline (years)	Mean follow-up interval (years)	LTL measurement method	Number of participants by baseline smoking status <sup>a</sup>		Diff. in LTL <sub>b</sub> between smokers and never-smokers (Cohen's d) <sup>b</sup>	Signatures of LTL measurement error (data from smokers and never-smokers pooled)		Diff. in $\Delta\text{LTL}\cdot\text{year}^{-1}$ between smokers and never-smokers (standardised $\beta$ [s.e.]) <sup>d</sup>		Reference for cohort
					Current smokers	Never-smokers		Correlation between LTL <sub>b</sub> and LTL <sub>fu</sub> (r)	Correlation between LTL <sub>b</sub> and $\Delta\text{LTL}$ (r) <sup>c</sup>	Model 1 <sup>e</sup>	Model 2	
ADELAHYDE (ADE)	France	68.1	8.3	Southern blot	5	42	-0.99	0.93	-0.09	0.49 [0.47]	0.49 [0.50]	<sup>58</sup>
Caerphilly Cohort Study (CCS)	Wales, UK	64.2	8.0	qPCR	207	169	-0.12	0.03	-0.81	0.22 [0.10]	0.12 [0.06]	<sup>59</sup>
Evolution de la Rigidité Artérielle (ERA)	France	58.6	9.5	Southern blot	27	86	0.19	0.96	-0.32	-0.30 [0.22]	-0.24 [0.21]	<sup>27</sup>
Hertfordshire Ageing Study (HAS)	England, UK	67.0	9.2	qPCR	29	93	-0.19	-0.10	-0.75	-0.12 [0.21]	-0.27 [0.14]	<sup>59</sup>
Lothian Birth Cohort 1921 (LBC1921)	Scotland, UK	80.2	9.2	qPCR	3	78	-0.40	0.35	-0.23	0.10 [0.59]	0.06 [0.59]	<sup>59</sup>
Lothian Birth Cohort 1936 (LBC1936)	Scotland, UK	69.6	6.0	qPCR	75	415	-0.16	0.54	-0.31	-0.10 [0.13]	-0.15 [0.12]	<sup>60</sup>
MRC National Survey of Health and Development (NSHD)	England, UK	53.4	9.3	qPCR	204	335	-0.06	0.08	-0.80	0.03 [0.09]	-0.02 [0.05]	<sup>59</sup>

<sup>a</sup>These numbers are smaller than the numbers given in the original reference for the cohort because we only included participants for whom there was telomere length and age at both baseline and follow-up and smoking status at baseline; furthermore, participants who had quit smoking prior to baseline were excluded. <sup>b</sup>Negative numbers indicate that LTL<sub>b</sub> is shorter in smokers.

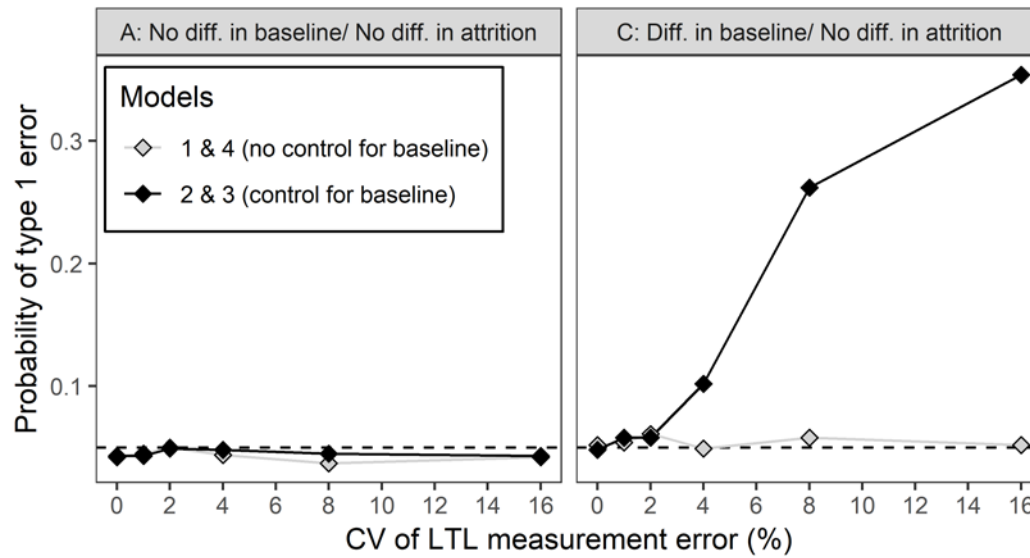
<sup>c</sup>Negative numbers indicate that longer LTL<sub>b</sub> is associated with greater telomere loss. <sup>d</sup>Negative numbers indicate greater telomere loss in smokers. <sup>e</sup>Models 1 and 2 correspond to models 1 and 2 in Table 1.



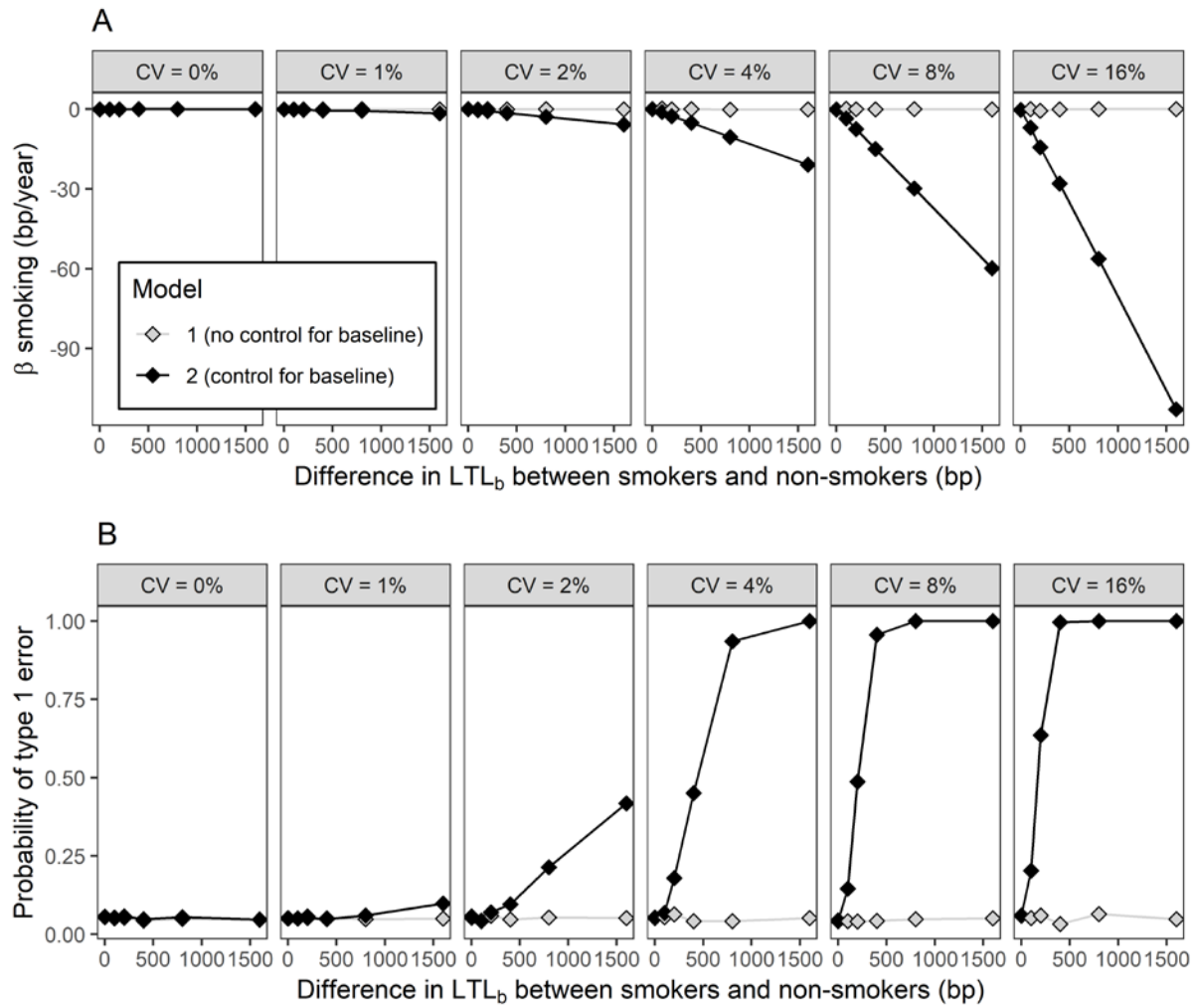
**Figure 1. Directed acyclic graph** summarising the assumed causal relations between smoking,  $mLTL_b$  and  $m\Delta LTL$ . The graph additionally includes the following unmeasured/latent variables: exposure to early-life adversity, true  $LTL_b$ , baseline measurement error ( $error_b$ ), true telomere change ( $\Delta LTL$ ) and follow-up measurement error ( $error_{fu}$ ).  $error_b$  and  $error_{fu}$  are uncorrelated and independent of  $LTL$  and  $\Delta LTL$ . Causal relationships are indicated by arrows. This diagram is analogous to that presented in Glymour et al (29; Figure 3) and Glymour and Greenland (30; Figure 12-14) and can thus be subjected to an identical analysis. See text for further details.



**Figure 2. Controlling for  $LTL_b$  exaggerates estimates of the difference in  $\Delta LTL$  between smokers and non-smokers when there is a difference in  $LTL_b$ .** The estimated difference in  $m\Delta LTL$  between smokers and non-smokers as a function of measurement error (CV). The  $\beta$  estimates were obtained by fitting four alternative models to data simulated given four sets of assumptions regarding the true differences between smokers and non-smokers (scenarios A-D in Table 2). The dashed lines indicate no difference in  $m\Delta LTL$  between smokers and non-smokers. Data points are the mean  $\pm$  95% confidence intervals obtained from modelling the data from 1000 replicate simulations. The four scenarios were as follows: (A) no difference in  $LTL_b$  and no difference in  $\Delta LTL$ ; (B) no difference in  $LTL_b$  but a true difference in  $\Delta LTL$ ; (C) a true difference in  $LTL_b$  but no difference in  $\Delta LTL$ ; and (D) A true difference in  $LTL_b$  and a true difference in  $\Delta LTL$ . The true difference in  $LTL_b$  between smokers and non-smokers in scenarios C and D was  $LTL_b$  141 bp shorter in smokers. The true difference in  $\Delta LTL$  between smokers and non-smokers in scenarios B and D was  $\Delta LTL$  -2  $bp \cdot year^{-1}$  greater in smokers.

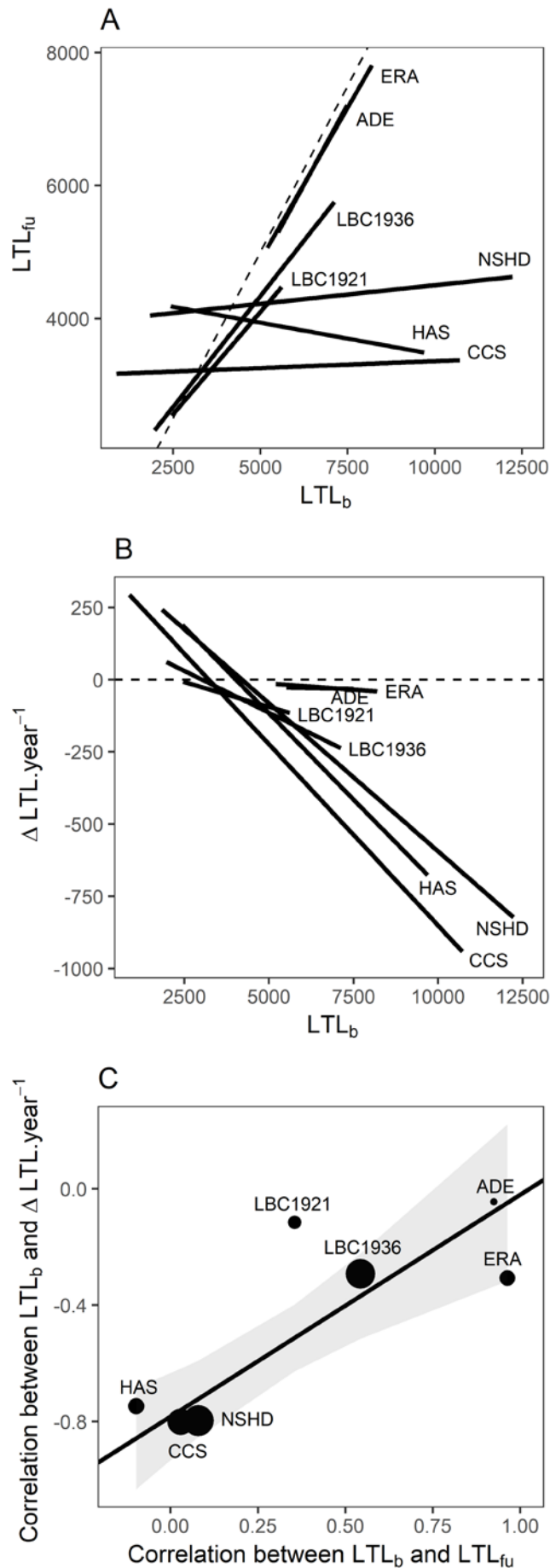


**Figure 3. Controlling for  $LTL_b$  increases the probability of false-positive errors when there is a difference in  $LTL_b$ .** Probability of a type 1 error as a function of measurement error (CV) for the four models under consideration. Data points represent the proportion of simulations yielding a p-value below 0.05 in 1000 replicate simulations. The left and right panels show the probability of type 1 errors in scenarios A and C respectively (corresponding with Figure 2). The difference in  $LTL_b$  between smokers and non-smokers in scenario C was  $LTL_b$  141 bp shorter in smokers.

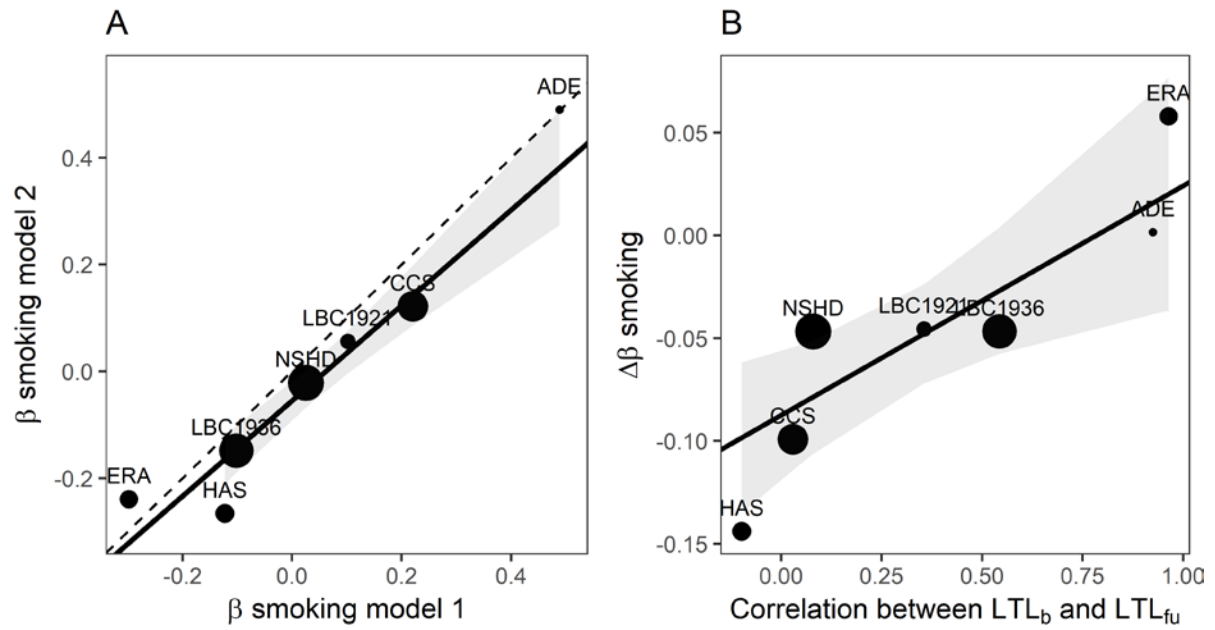


**Figure 4. The bias caused by controlling for  $LTL_b$  is a synergistic interaction between difference in  $LTL_b$  and measurement error.** The data in this figure come from a simulation of scenario C only (a true difference in  $LTL_b$ , but no difference in  $\Delta LTL$ ). Panel A shows the estimated difference in  $m\Delta LTL$  between smokers and non-smokers as a function of the difference in  $LTL_b$  and CV for models 1 and 2. Data points are the mean  $\pm$  95% confidence intervals obtained from modelling the data from 1000 replicate simulations. Panel B shows the probability of a type 1 error as a function of the difference in  $LTL_b$  and CV for models 1 and 2. Data points represent the proportion of simulations yielding a p-value below 0.05 in 1000 replicate simulations.

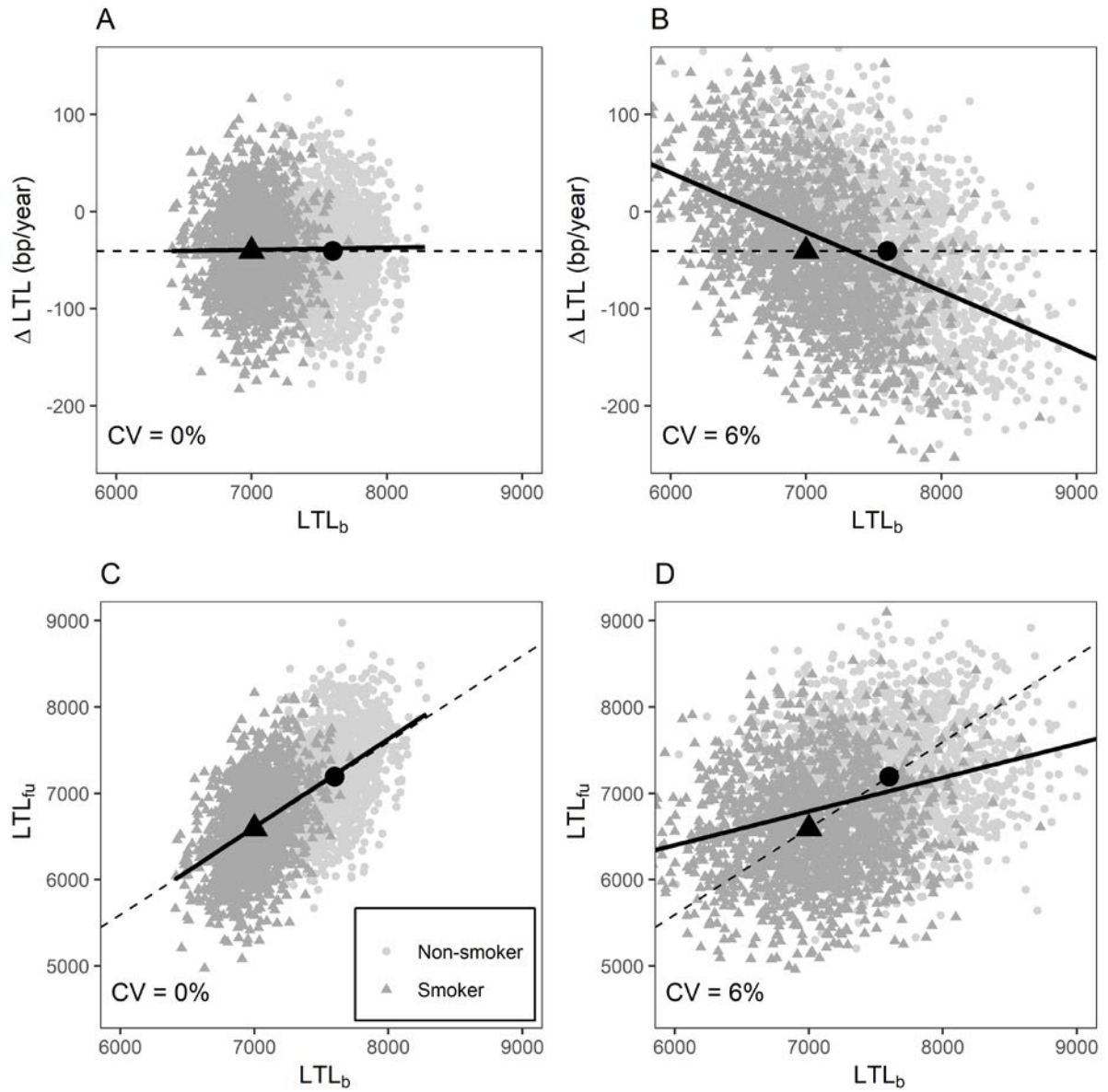




**Figure 5. Signatures of measurement error differ between cohorts.** A: The relationship between  $mTL_b$  and  $mTL_{fu}$  for each of the seven cohorts. The lines were obtained from simple linear regression. The dashed line shows the expectation if there is no change in  $mTL$  between baseline and follow-up. Most of the data fall below the dashed line, indicating that in most participants,  $mTL$  shortened between baseline and follow-up. Slopes closer to one indicate lower measurement error. B: The relationship between  $mTL_b$  and  $m\Delta LTL \cdot year^{-1}$  for each of the seven cohorts. The lines were obtained from simple linear regression. The dashed line shows the expectation if there is no measurement error. Flatter slopes indicate lower measurement error. C: Meta-regression between the correlation coefficients derived from the associations shown in panels A and B. The size of the point representing each cohort is proportional the number of participants. The solid black line was derived from a linear regression in which the points were weighted by the number of participants in each cohort and the grey ribbon shows the 95% confidence interval for this line. More positive values on both axes correspond to lower measurement error.



**Figure 6. The biasing effect of controlling for LTL<sub>b</sub>.** A: The relationship between the  $\beta$  coefficients for smoking derived from models 1 (no control for LTL<sub>b</sub>) and 2 (control for LTL<sub>b</sub>). The dotted line shows the expectation if the coefficients were identical. B: The correlation between a signature of LTL measurement error (the correlation between LTL<sub>b</sub> and LTL<sub>fu</sub>; larger values indicate lower measurement error) and the difference between the  $\beta$  coefficients derived from models 1 and 2. In both panels, the solid black line was derived from a linear regression in which the points were weighted by the number of participants in each cohort and the grey ribbon shows the 95% confidence interval for this line.



**Figure 7. Graphical illustration of the biasing effect of controlling for  $LTL_b$  in analyses of  $\Delta LTL$  and  $LTL_{fu}$ .** This figure is based on simulated data and exaggerates the true difference in LTL between smokers and non-smokers. See text for explanation.