

Contents

Part I Introduction

1	Introduction	3
1.1	The Aim of the Book	3
1.2	Implementation of Linear Mixed-Effects Models in R	3
1.3	The Structure of the Book	5
1.4	Technical Notes	8
2	Case Studies	11
2.1	Introduction	11
2.2	Age-Related Macular Degeneration Trial	12
2.2.1	Raw Data	13
2.2.2	Data for Analysis	14
2.3	Progressive Resistance Training Study	20
2.3.1	Raw Data	20
2.3.2	Data for Analysis	22
2.4	The Study of Instructional Improvement Project	24
2.4.1	Raw Data	24
2.4.2	Data for Analysis	26
2.4.3	Data Hierarchy	28
2.5	The Flemish Community Attainment-Targets Study	31
2.5.1	Raw Data	32
2.5.2	Data for Analysis	34
2.6	Chapter Summary	34
3	Data Exploration	39
3.1	Introduction	39
3.2	ARMD Trial: Visual Acuity	39
3.2.1	Patterns of Missing Data	41
3.2.2	Mean-Value Profiles	42
3.2.3	Sample Variances and Correlations of Visual Acuity Measurements	45

5.6	Tests of Linear Hypotheses for Fixed Effects	109
5.7	Chapter Summary	110
6	ARMD Trial: Linear Model with Homogeneous Variance.....	113
6.1	Introduction	113
6.2	A Linear Model with Independent Residual Errors with Homogeneous Variance	113
6.3	Fitting a Linear Model Using the <code>lm()</code> Function	114
6.4	Fitting a Linear Model Using the <code>gls()</code> Function	119
6.5	Chapter Summary	120
7	Linear Models with Heterogeneous Variance	123
7.1	Introduction	123
7.2	Model Specification	124
7.2.1	Known Variance Weights	124
7.2.2	Variance Function	125
7.3	Details of the Model Specification	127
7.3.1	Groups of Variance Functions	127
7.3.2	Aliasing in Variance Parameters	129
7.4	Estimation	130
7.4.1	Weighted Least Squares	130
7.4.2	Likelihood Optimization	131
7.4.3	Constrained <i>Versus</i> Unconstrained Parameterization of the Variance Parameters	135
7.4.4	Uncertainty in Parameter Estimation	135
7.5	Model Diagnostics	136
7.5.1	Pearson Residuals	136
7.5.2	Influence Diagnostics	137
7.6	Inference	138
7.6.1	Tests of Statistical Significance	138
7.6.2	Confidence Intervals for Parameters	140
7.7	Model Reduction and Selection	140
7.8	Mean-Variance Models	141
7.8.1	Estimation	141
7.8.2	Model Diagnostics and Inference	145
7.9	Chapter Summary	146
8	Fitting Linear Models with Heterogeneous Variance:	
	The <code>gls()</code> Function	149
8.1	Introduction	149
8.2	Variance-Function Representation: The <code>varFunc</code> Class	149
8.2.1	Variance-Function Constructors	150
8.2.2	Initialization of Objects of Class <code>varFunc</code>	151
8.3	Inspecting and Modifying Objects of Class <code>varFunc</code>	152
8.4	Using the <code>gls()</code> Function to Fit Linear Models with Heterogeneous Variance	154

8.5	Extracting Information From a Model-fit Object of Class <i>gls</i>	156
8.6	Chapter Summary	158
9	ARMD Trial: Linear Model with Heterogeneous Variance.....	159
9.1	Introduction	159
9.2	A Linear Model with Independent Residual Errors and Heterogeneous Variance	159
9.2.1	Fitting the Model Using the <i>gls()</i> Function	160
9.3	Linear Models with the <i>varPower()</i> Variance-Function	162
9.3.1	Fitting the Models Using the <i>gls()</i> Function	163
9.3.2	Model-Fit Evaluation	168
9.4	Chapter Summary	171

Part III Linear Fixed-Effects Models for Correlated Data

10	Linear Model with Fixed Effects and Correlated Errors	177
10.1	Introduction	177
10.2	Model Specification	178
10.3	Details of Model Specification	179
10.3.1	Variance Structure	180
10.3.2	Correlation Structure	181
10.3.3	Serial Correlation Structures	182
10.3.4	Spatial Correlation Structures	183
10.4	Estimation	185
10.4.1	Weighted Least Squares	185
10.4.2	Likelihood-Based Estimation	186
10.4.3	Constrained <i>Versus</i> Unconstrained Parameterization of the Variance-Covariance Matrix	188
10.4.4	Uncertainty in Parameter Estimation	190
10.5	Model Diagnostics	190
10.5.1	Residual Diagnostics	191
10.5.2	Influence Diagnostics	192
10.6	Inference and Model Selection	192
10.7	Mean-Variance Models	194
10.8	Chapter Summary	196
11	Fitting Linear Models with Fixed Effects and Correlated Errors: The <i>gls()</i> Function	197
11.1	Introduction	197
11.2	Correlation-Structure Representation: The <i>corStruct</i> Class	197
11.2.1	Correlation-Structure Constructor Functions	198
11.3	Inspecting and Modifying Objects of Class <i>corStruct</i>	199
11.3.1	Coefficients of Correlation Structures	199
11.3.2	Semivariogram	200
11.3.3	The <i>corMatrix()</i> Function	202

11.4	Illustration of Correlation Structures	202
11.4.1	Compound Symmetry: The <i>corCompSymm</i> Class	203
11.4.2	Autoregressive Structure of Order 1: The <i>corAR1</i> Class.....	204
11.4.3	Exponential Structure: The <i>corExp</i> Class	206
11.5	Using the <i>gls()</i> Function	209
11.6	Extracting Information from a Model-Fit Object of Class <i>gls</i>	210
11.7	Chapter Summary	211
12	ARMD Trial: Modeling Correlated Errors for Visual Acuity	213
12.1	Introduction	213
12.2	The Model with Heteroscedastic, Independent Residual Errors Revisited	213
12.2.1	Empirical Semivariogram	214
12.3	A Linear Model with a Compound-Symmetry Correlation Structure	216
12.3.1	Model Specification	216
12.3.2	Syntax and Results	217
12.4	Heteroscedastic Autoregressive Residual Errors	220
12.4.1	Model Specification	220
12.4.2	Syntax and Results	221
12.5	General Correlation Matrix for Residual Errors	223
12.5.1	Model Specification	223
12.5.2	Syntax and Results	224
12.6	Model-Fit Diagnostics	227
12.6.1	Scatterplots of Raw Residuals	227
12.6.2	Scatterplots of Pearson Residuals	229
12.6.3	Normalized Residuals	232
12.7	Inference About the Mean Structure	234
12.7.1	Models with the General Correlation Structure and Power Variance Function	236
12.7.2	Syntax and Results	236
12.8	Chapter Summary	238

Part IV Linear Mixed-Effects Models

13	Linear Mixed-Effects Model	245
13.1	Introduction	245
13.2	The Classical Linear Mixed-Effects Model	246
13.2.1	Specification at a Level of a Grouping Factor.....	246
13.2.2	Specification for All Data	248
13.3	The Extended Linear Mixed-Effects Model	249

13.4	Distributions Defined by the \mathbf{y} and \mathbf{b} Random Variables	250
13.4.1	Unconditional Distribution of Random Effects	250
13.4.2	Conditional Distribution of \mathbf{y} Given the Random Effects	250
13.4.3	Additional Distributions Defined by \mathbf{y} and \mathbf{b}	252
13.5	Estimation	254
13.5.1	The Marginal Model Implied by the Classical Linear Mixed-Effects Model	254
13.5.2	Maximum-Likelihood Estimation	256
13.5.3	Penalized Least Squares	257
13.5.4	Constrained Versus Unconstrained Parameterization of the Variance-Covariance Matrix	261
13.5.5	Uncertainty in Parameter Estimation	263
13.5.6	Alternative Estimation Approaches	264
13.6	Model Diagnostics	264
13.6.1	Normality of Random Effects	264
13.6.2	Residual Diagnostics	265
13.6.3	Influence Diagnostics	267
13.7	Inference and Model Selection	267
13.7.1	Testing Hypotheses About the Fixed Effects	267
13.7.2	Testing Hypotheses About the Variance- Covariance Parameters	268
13.7.3	Confidence Intervals for Parameters	269
13.8	Mean-Variance Models	270
13.8.1	Single-Level Mean-Variance Linear Mixed-Effects Models	270
13.8.2	Multilevel Hierarchies	272
13.8.3	Inference	272
13.9	Chapter Summary	273
14	Fitting Linear Mixed-Effects Models: The <code>lme()</code> Function	275
14.1	Introduction	275
14.2	Representation of a Positive-Definite Matrix: The <code>pdMat</code> Class	276
14.2.1	Constructor Functions for the <code>pdMat</code> Class	276
14.2.2	Inspecting and Modifying Objects of Class <code>pdMat</code>	279
14.3	Random-Effects Structure Representation: The <code>reStruct</code> class	283
14.3.1	Constructor Function for the <code>reStruct</code> Class	284
14.3.2	Inspecting and Modifying Objects of Class <code>reStruct</code>	286
14.4	The Random Part of the Model Representation: The <code>lmeStruct</code> Class	290
14.5	Using the Function <code>lme()</code> to Specify and Fit Linear Mixed-Effects Models	292

14.6	Extracting Information from a Model-Fit Object of Class <i>lme</i>	293
14.7	Tests of Hypotheses About the Model Parameters	297
14.8	Chapter Summary	300
15	Fitting Linear Mixed-Effects Models: The <i>lmer()</i> Function	303
15.1	Introduction	303
15.2	Specification of Models with Crossed and Nested Random Effects	304
15.2.1	A Hypothetical Experiment with the Effects of Plates Nested Within Machines	304
15.2.2	A Hypothetical Experiment with the Effects of Plates Crossed with the Effects of Machines	305
15.2.3	General Case	306
15.3	Using the Function <i>lmer()</i> to Specify and Fit Linear Mixed-Effects Models	308
15.3.1	The <i>lmer()</i> Formula	308
15.4	Extracting Information from a Model-Fit Object of Class <i>mer</i>	312
15.5	Tests of Hypotheses About the Model Parameters	314
15.6	Illustration of Computations	315
15.7	Chapter Summary	325
16	ARMD Trial: Modeling Visual Acuity	327
16.1	Introduction	327
16.2	A Model with Random Intercepts and Homogeneous Residual Variance	327
16.2.1	Model Specification	328
16.2.2	R Syntax and Results	330
16.3	A Model with Random Intercepts and the <i>varPower()</i> Residual Variance Function	334
16.3.1	Model Specification	334
16.3.2	R Syntax and Results	336
16.3.3	Diagnostic Plots	339
16.4	Models with Random Intercepts and Slopes and the <i>varPower()</i> Residual Variance-Function	346
16.4.1	Model with a General Matrix \mathcal{D}	346
16.4.2	Model with a Diagonal Matrix \mathcal{D}	348
16.4.3	Model with a Diagonal Matrix \mathcal{D} and a Constant Treatment Effect	353
16.5	An Alternative Residual Variance Function: <i>varIdent()</i>	356
16.6	Testing Hypotheses About Random Effects	361
16.6.1	Test for Random Intercepts	362
16.6.2	Test for Random Slopes	364

16.7	Analysis Using the Function <code>lmer()</code>	367
16.7.1	Basic Results	367
16.7.2	Simulation-Based <i>p</i> -Values: The <code>simulate.mer()</code> Method	372
16.7.3	Test for Random Intercepts	376
16.7.4	Test for Random Slopes	379
16.8	Chapter Summary	380
17	PRT Trial: Modeling Muscle Fiber Specific-Force	385
17.1	Introduction	385
17.2	A Model with Occasion-Specific Random Intercepts for Type-1 Fibers	385
17.2.1	Model Specification	386
17.2.2	R Syntax and Results	388
17.3	A Mean-Variance Model with Occasion-Specific Random Intercepts for Type-1 Fibers	397
17.3.1	R Syntax and Results	397
17.4	A Model with Heteroscedastic Fiber-Type \times Occasion- Specific Random Intercepts	400
17.4.1	Model Specification	400
17.4.2	R Syntax and Results	402
17.5	A Model with Heteroscedastic Fiber-Type \times Occasion- Specific Random Intercepts (Alternative Specification)	411
17.5.1	Model Specification	411
17.5.2	R Syntax and Results	412
17.6	A Model with Heteroscedastic Fiber-Type \times Occasion- Specific Random Intercepts and a Structured Matrix \mathcal{D}	415
17.6.1	Model Specification	415
17.6.2	R Syntax and Results	416
17.7	A Model with Homoscedastic Fiber-Type \times Occasion- Specific Random Intercepts and a Structured Matrix \mathcal{D}	419
17.7.1	Model Specification	419
17.7.2	R Syntax and Results	420
17.8	A Joint Model for Two Dependent Variables	422
17.8.1	Model Specification	422
17.8.2	R Syntax and Results	423
17.9	Chapter Summary	429
18	SII Project: Modeling Gains in Mathematics Achievement-Scores ...	431
18.1	Introduction	431
18.2	A Model with Fixed Effects for School- and Pupil-Specific Covariates and Random Intercepts for Schools and Classes	431
18.2.1	Model Specification	432
18.2.2	R Syntax and Results	433

18.3	A Model with an Interaction Between School- and Pupil-Level Covariates	438
18.3.1	Model Specification	438
18.3.2	R Syntax and Results	439
18.4	A Model with Fixed Effects of Pupil-Level Covariates Only	442
18.4.1	Model Specification	442
18.4.2	R Syntax and Results	442
18.5	A Model with a Third-Degree Polynomial of a Pupil-Level Covariate in the Mean Structure	444
18.5.1	Model Specification	444
18.5.2	R Syntax and Results	444
18.6	A Model with a Spline of a Pupil-Level Covariate in the Mean Structure	448
18.6.1	Model Specification	448
18.6.2	R Syntax and Results	449
18.7	The Final Model with Only Pupil-Level Variables in the Mean Structure	450
18.7.1	Model Specification	450
18.7.2	R Syntax and Results	450
18.8	Analysis Using the Function <code>lmer()</code>	457
18.9	Chapter Summary	462
19	FCAT Study: Modeling Attainment-Target Scores	465
19.1	Introduction	465
19.2	A Fixed-Effects Linear Model Fitted Using the Function <code>lm()</code>	465
19.2.1	Model Specification	466
19.2.2	R Syntax and Results	466
19.3	A Linear Mixed-Effects Model with Crossed Random Effects Fitted Using the Function <code>lmer()</code>	468
19.3.1	Model Specification	469
19.3.2	R Syntax and Results	469
19.4	A Linear Mixed-Effects Model with Crossed Random Effects Fitted Using the Function <code>lme()</code>	478
19.5	A Linear Mixed-Effects Model with Crossed Random Effects and Heteroscedastic Residual Errors Fitted Using <code>lme()</code>	485
19.5.1	Model Specification	485
19.5.2	R Syntax and Results	486
19.6	Chapter Summary	489
20	Extensions of the R Tools for Linear Mixed-Effects Models	491
20.1	Introduction	491
20.2	The New <code>pdMatClass</code> : <code>pdKronecker</code>	491
20.2.1	Creating Objects of Class <code>pdKronecker</code>	493

20.2.2	Extracting Information from Objects of Class <i>pdKronecker</i>	494
20.3	Influence Diagnostics	497
20.3.1	Preparatory Steps	497
20.3.2	Influence Diagnostics	501
20.4	Simulation of the Dependent Variable	509
20.5	Power Analysis	511
20.5.1	<i>Post Hoc</i> Power Calculations	512
20.5.2	<i>A Priori</i> Power Calculations for a Hypothetical Study	515
20.5.3	Power Evaluation Using Simulations	521
Acronyms	525	
References	527	
Function Index	531	
Subject Index	537	