Regression and Mixed-effects Modelling in R: Session 1

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1 Preparation

1.1 Install packages

We will need the following packages for this course:

"tidyverse": used for cleaning and sorting out data.

"lme4": used for fitting linear mixed-effects models (LMMs).

"effects": used for creating tables and graphics that illustrate effects in linear models.

"sjPlot": used for plotting models.

"interactions": used for plotting interaction effects.

Note that in R markdown, packages should be installed in the console (the bottom-left panel) and libraries in the source panel (the top-left panel) > install.packages(c("tidyverse", "lme4", "effects", "sjPlot", "interactions")).

1.2 load data

We are going to use a simulated dataset called "vocabtrainingdata". The data are simulated but are based on a real case from UK's education section.

```
vocabdata <- read_csv("vocabtrainingdata.csv")</pre>
```

A secondary school in Glasgow were considering to invest in a new online course for vocabulary teaching in foreign language classes (French). Before the school could make a decision, they wanted to look into the effectiveness of the online course. They were particularly interested in its effectiveness in improving the vocabulary competence of pupils in S4 (i.e., the 4th yr in Scottish secondary schools).

40 students from two proficiency groups took part, half with high proficiency level of French (high proficiency group) and the other half with intermediate proficiency (intermediate proficiency group).

Students participated in this course over 10 weeks. In the first week (Week 0), students were introduced to the course and did a pre-course vocabulary test. In the following nine weeks (week 1-9), each week they received one training session online in their own time followed by a vocabulary test one day after the training session. Most students completed all training sessions and took all tests, however, some students missed a few sessions or dropped out at some point during the course.

Our aim is to build regression models and make inferences about the effectiveness of the online training course on improving students' vocabulary competence, in order to inform the school about whether it would be a good investment.

2 Data wrangling

2.1 Check data

```
summary(vocabdata)
                       proficiency
   participant
                                                        vocab_test_score
                                               week
   Length:400
                       Length: 400
                                          Min.
                                                 :0.0
                                                        Min.
                                                               :39.00
## Class :character
                       Class :character
                                          1st Qu.:2.0
                                                        1st Qu.:58.00
## Mode :character
                      Mode :character
                                          Median:4.5
                                                        Median :72.00
##
                                                 :4.5
                                          Mean
                                                        Mean :68.89
##
                                          3rd Qu.:7.0
                                                        3rd Qu.:79.00
##
                                          Max. :9.0
                                                        Max. :93.00
##
                                                        NA's
                                                               :31
head(vocabdata)
## # A tibble: 6 x 4
    participant proficiency
                               week vocab_test_score
##
     <chr>>
                 <chr>
                              <dbl>
                                               <dbl>
## 1 MO1
                 intermediate
                                  0
                                                  50
## 2 MO1
                 intermediate
                                                  52
## 3 MO1
                 intermediate
                                  2
                                                  50
## 4 MO1
                 intermediate
                                  3
                                                  64
## 5 MO1
                 intermediate
                                  4
                                                  71
                 intermediate
## 6 MO1
str(vocabdata)
## spc_tbl_ [400 x 4] (S3: spec_tbl_df/tbl_df/tbl/data.frame)
                    : chr [1:400] "M01" "M01" "M01" "M01" ...
## $ participant
## $ proficiency
                     : chr [1:400] "intermediate" "intermediate" "intermediate" "intermediate" ...
## $ week
                     : num [1:400] 0 1 2 3 4 5 6 7 8 9 ...
## $ vocab_test_score: num [1:400] 50 52 50 64 71 83 76 58 86 93 ...
##
   - attr(*, "spec")=
    .. cols(
##
         participant = col_character(),
##
         proficiency = col_character(),
##
         week = col_double(),
##
    . .
         vocab_test_score = col_double()
##
   - attr(*, "problems")=<externalptr>
summary(vocabdata$vocab_test_score)
##
     Min. 1st Qu. Median
                             Mean 3rd Qu.
                                                      NA's
                                              Max.
           58.00
                   72.00
                             68.89 79.00
                                                        31
##
                                             93.00
```

summary(vocabdata\$proficiency)

```
## Length Class Mode
## 400 character character
```

vocabdata

```
## # A tibble: 400 x 4
      participant proficiency
##
                                week vocab_test_score
##
      <chr>
                  <chr>
                                <dbl>
                                                 <dbl>
##
   1 MO1
                  intermediate
                                    0
                                                    50
    2 M01
                                                     52
##
                  intermediate
                                    1
##
    3 M01
                  intermediate
                                    2
                                                     50
##
   4 MO1
                  intermediate
                                    3
                                                     64
##
    5 MO1
                  intermediate
                                    4
                                                    71
                  intermediate
##
    6 M01
                                    5
                                                    83
##
   7 MO1
                  intermediate
                                    6
                                                    76
##
   8 M01
                  intermediate
                                    7
                                                    58
  9 MO1
                  intermediate
                                                    86
##
                                    8
## 10 MO1
                  intermediate
                                                     93
## # i 390 more rows
```

table(is.na(vocabdata))

```
## ## FALSE TRUE
## 1569 31
```

vocabdata\$proficiency <- as.factor(vocabdata\$proficiency)# code categorical variables factors
levels(vocabdata\$proficiency)# check levels</pre>

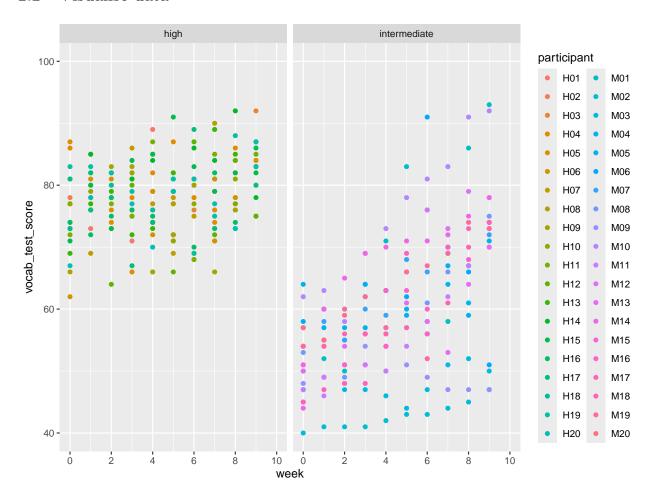
```
## [1] "high" "intermediate"
```

Remember to properly code your variables before performing analyses. For categorical variables, check the reference level. Relevel it, if you want, by using the fct_relevel() function, for example: $vocabdataproficiency < -fct_relevel(vocabdataproficiency, "intermediate")$.

You may also want to contrast code your variable. There are many different ways of contrast coding. Here is an excellent source if you want to learn more about contrast coding:

https://stats.oarc.ucla.edu/r/library/r-library-contrast-coding-systems-for-categorical-variables/

2.2 Visualise data



3 Simple regression analysis

3.1 Simple regression with one predictor

Recall that our aim is to look into the effectiveness of the online training course on participants' vocabulary competence - measured in their vocab test scores over the weeks.

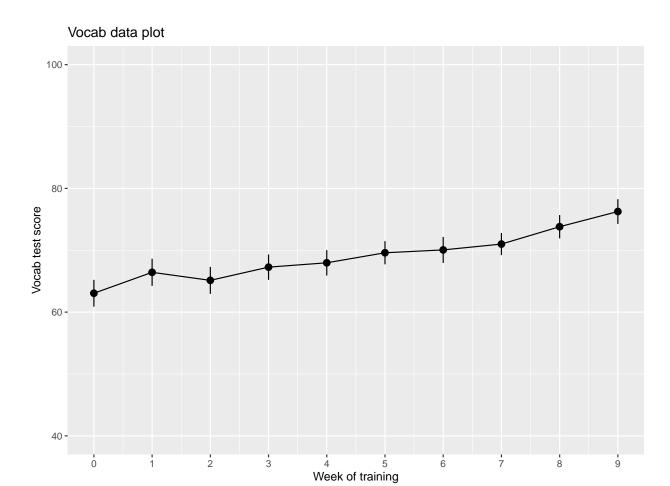
In other words, we need to build a model to inform us about how learners' vocab test scores can be explained by their progress in the online course (week1, week2 and so forth).

we can call their progress in the online course or "week" a PREDICTOR variable (AKA independent variable), and their vocab test score an OUTCOME variable (AKA dependent variable).

Essentially, we want to investigate how "vocab_test_score" is explained by "week" in a regression model.

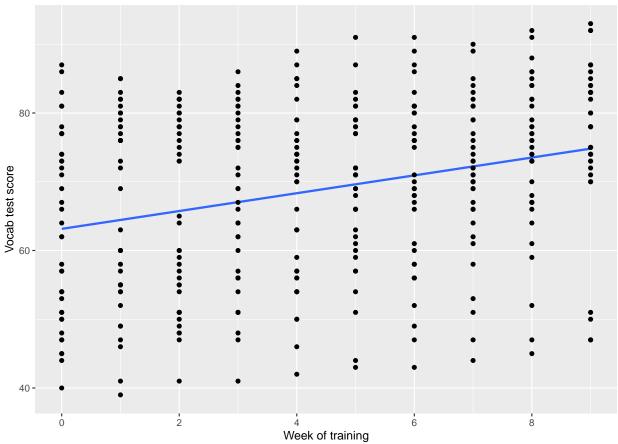
3.1.1 Visualise the data

We first plot the data without specifying any relation between week and test score.



Next we plot the data by specifying a linear relation between week and test score - note that we have not built any models yet, we are just smoothing the line/trend by adding this specification.





The relationship does look linear. Next we will try to fit a simple regression model to investigate this further.

3.1.2 Fit a simple model

We fit a simple regression model by taking information from all observations without considering individual differences. In other words, this model assumes the vocab online training course has the same effect on every student.

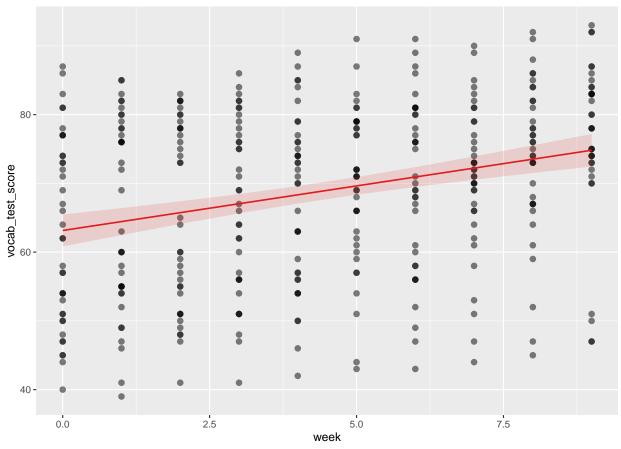
```
m1 <- lm(vocab_test_score ~ week, data = vocabdata)
summary(m1)</pre>
```

```
##
## Call:
## lm(formula = vocab_test_score ~ week, data = vocabdata)
##
## Residuals:
##
        Min
                  1Q
                       Median
                                     3Q
                                             Max
   -28.5202 -9.4438
                       0.7764
                               10.0731
                                         23.8528
##
## Coefficients:
##
               Estimate Std. Error t value Pr(>|t|)
## (Intercept) 63.1472
                            1.1765
                                     53.673
                                            < 2e-16 ***
## week
                 1.2966
                            0.2229
                                      5.818
                                            1.3e-08 ***
```

```
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 12.3 on 367 degrees of freedom
## (31 observations deleted due to missingness)
## Multiple R-squared: 0.08445, Adjusted R-squared: 0.08195
## F-statistic: 33.85 on 1 and 367 DF, p-value: 1.297e-08
```

3.1.3 visualise the model (predicted effects)

Predicted values of vocab_test_score



3.1.4 Interpret model output

Important Concepts

Intercept. The model intercept represents the expected value of the outcome variable when the predictor variable is at 0. In this case, the model estimates that students are expected to have a score of 63.15 when they start the training course in week0). Represented in the plot, it is the point where the regression line crosses y when x = 0.

Slope. The coefficient of the predictor "week" is the slope. It represents on average, the number of units by which the outcome variable increases for a unit increase in the predictor variable. In this case, students' test scores are expected to improve by 1.30 point on average, as they proceed into a new week in the course. Represented in the plot, it is the "slope" of the line - hence the name; it shows the rate of change.

Residuals (AKA errors). The difference between the expected value that the model predicts and each actual data point. Residuals measure how good a model is (in terms of fitting or predicting the data).

R-squared: how much the model explains the actually observed data, in this case about 8%.

F-statistics/F-ratio: the significance of the overall model compared to a null hypothesis (which assumes the model explains nothing; i.e., the predictor has no effect on the outcome variable at all). The p-values indicates how likely you would get the observed data given the null hypothesis - a smaller p-value indicates a smaller likelihood. In this case, P < .001 (0.1%), it's very very unlikely to get the observed data if the null hypothesis was true. We can say that the results reject the null hypothesis but support our hypothesis that the predictor "week" does help explain the data (i.e., "week" does have an effect on test scores).

BREAK

WELL DONE on fitting your first regression model (for this dataset)!

Hopefully you now have clearer understanding about the basics of linear regression models and important concepts.

Let's take a break.

3.2 Simple regression with two predictors and their interaction

In the analysis above, We ignored students' proficiency level. Does it help explain the data if we additionally include proficiency level as a predictor?

3.2.1 Additive model (week + proficiency)

```
m2a <- lm(vocab_test_score ~ week + proficiency, data = vocabdata)
summary(m2a)</pre>
```

```
##
## Call:
## lm(formula = vocab_test_score ~ week + proficiency, data = vocabdata)
##
## Residuals:
##
        Min
                       Median
                                    3Q
                  1Q
                                            Max
  -19.2192 -5.4079 -0.1221
                                5.0211
                                        29.3524
##
## Coefficients:
##
                           Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                            72.4073
                                        0.8835
                                                81.951
                                                          <2e-16 ***
## week
                             1.2858
                                        0.1469
                                                 8.752
                                                          <2e-16 ***
## proficiencyintermediate -18.4745
                                        0.8445 - 21.876
                                                          <2e-16 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 8.111 on 366 degrees of freedom
     (31 observations deleted due to missingness)
## Multiple R-squared: 0.6032, Adjusted R-squared: 0.6011
## F-statistic: 278.2 on 2 and 366 DF, p-value: < 2.2e-16
```

Can you interpret the results? What do these numbers mean?

```
Intercept: 72.41
Slope1(week): 1.29
```

Slope2(proficiency intermediate): -18.47 Residuals (Adjusted R-squared): 0.60 F-statistics: F(2, 366) = 278.2, p < .001

```
## SIMPLE SLOPES ANALYSIS
##
## Slope of week when proficiency = high:
##
##
            S.E.
                    t val.
##
##
     1.29
            0.15
                      8.75
                             0.00
##
## Slope of week when proficiency = intermediate:
##
##
     Est.
            S.E.
                    t val.
##
##
     1.29
            0.15
                      8.75
                             0.00
```

Predicted effectiveness of the vocab training course based on an additive model



3.2.2 Think point:

Is this additive two-predictor model better than the one-predictor model? In other words, does knowing students' proficiency level help us better understand the effectiveness of the training course?

We can use the anova() function to compare the two models.

```
anova(m1, m2a)
```

```
## Analysis of Variance Table
##
## Model 1: vocab_test_score ~ week
## Model 2: vocab_test_score ~ week + proficiency
##
    Res.Df
             RSS Df Sum of Sq
                                   F
                                        Pr(>F)
## 1
       367 55563
## 2
       366 24079 1
                        31485 478.58 < 2.2e-16 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

Interpret the results of the model comparison:

Results show yes, the two-predictor model (m2a) significantly improved model fit compared to the one-predictor model (m1); F(1) = 478.58, p < 0.001.

Check again the adjusted R-squared of the two models that we got above

```
summary(m1)
```

```
##
## Call:
## lm(formula = vocab_test_score ~ week, data = vocabdata)
## Residuals:
##
       Min
                  1Q
                      Median
                                    3Q
                                            Max
  -28.5202 -9.4438
                      0.7764 10.0731
                                       23.8528
##
## Coefficients:
              Estimate Std. Error t value Pr(>|t|)
## (Intercept) 63.1472
                            1.1765 53.673 < 2e-16 ***
                 1.2966
                            0.2229
                                     5.818 1.3e-08 ***
## week
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 12.3 on 367 degrees of freedom
     (31 observations deleted due to missingness)
## Multiple R-squared: 0.08445,
                                   Adjusted R-squared: 0.08195
## F-statistic: 33.85 on 1 and 367 DF, p-value: 1.297e-08
```

```
summary(m2a)
```

```
##
## Call:
## lm(formula = vocab_test_score ~ week + proficiency, data = vocabdata)
```

```
##
## Residuals:
##
        Min
                  1Q
                       Median
                                    30
                                            Max
                      -0.1221
##
  -19.2192
            -5.4079
                                5.0211
                                        29.3524
##
## Coefficients:
                           Estimate Std. Error t value Pr(>|t|)
##
## (Intercept)
                            72.4073
                                        0.8835
                                                81.951
                                                          <2e-16 ***
## week
                             1.2858
                                        0.1469
                                                 8.752
                                                          <2e-16 ***
## proficiencyintermediate -18.4745
                                        0.8445 -21.876
                                                          <2e-16 ***
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 8.111 on 366 degrees of freedom
     (31 observations deleted due to missingness)
## Multiple R-squared: 0.6032, Adjusted R-squared: 0.6011
## F-statistic: 278.2 on 2 and 366 DF, p-value: < 2.2e-16
```

For the one-predictor model "m1", Adjusted R-squared: 0.082, F(1, 367) = 33.85, p < .001 (rejecting null hypothesis)

for the two-predictor model "m2a", Adjusted R-squared: 0.60, F(2, 366) = 278.2, p < .001 (rejecting null hypothesis)

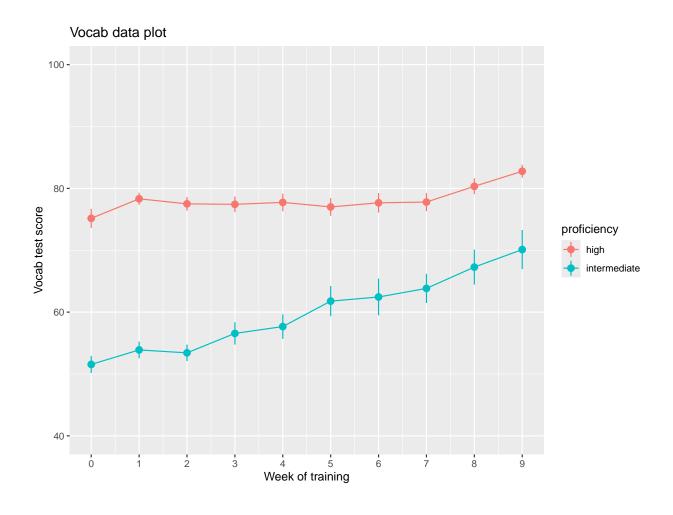
The one-predictor model explains 8% of the variances in the data whereas the two-predictor model does 60%. It is useful to have include the second predictor "proficiency" in the model.

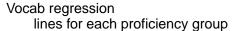
3.2.3 Interactive model (week * proficiency)

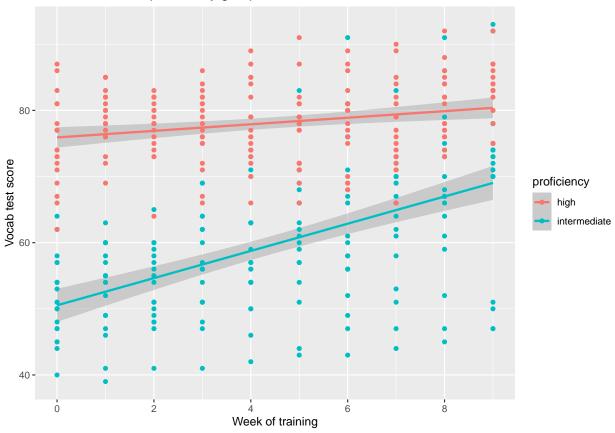
How do we know whether the effectiveness of the training course is dependent on students' proficiency level or not? Did students with different proficiency levels show similar or different progressive trend as they took the course?

In other words, is the training course as effective for the high-proficient students compared to the intermediate-proficient students?

3.2.3.1 Visualise the data We can use ggplot() for this.







3.2.3.2 Fit an interactive model The following two model structures are identical.

in R,
$$X1*X2 = X1 + X2 + X1:X2$$

The latter is just a simplified way of specifying both main effects (e.g., X1, X2) and interaction effects (e.g., X1:X2) in R.

From now on, we will use the shortened version (e.g., X1*X2) in the rest of the course.

```
# version 1
m2bv1 <- lm(
  vocab_test_score ~ week + proficiency + week:proficiency, data = vocabdata
  )
summary(m2bv1)</pre>
```

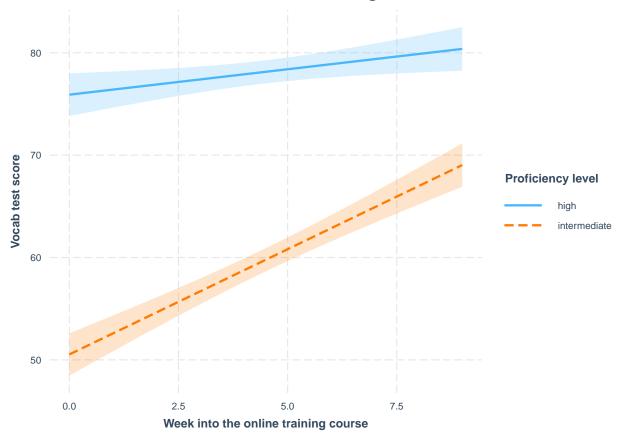
```
##
## Call:
## lm(formula = vocab_test_score ~ week + proficiency + week:proficiency,
       data = vocabdata)
##
##
## Residuals:
        Min
##
                  1Q
                       Median
                                     ЗQ
                                             Max
## -22.0330 -4.6421
                       0.5941
                                 4.6204
                                         28.1345
##
```

```
## Coefficients:
##
                               Estimate Std. Error t value Pr(>|t|)
                                            1.0610 71.545 < 2e-16 ***
## (Intercept)
                                75.9092
                                            0.2011
                                                     2.470
## week
                                 0.4967
                                                               0.014 *
## proficiencyintermediate
                               -25.3788
                                            1.4924 -17.005 < 2e-16 ***
## week:proficiencyintermediate 1.5591
                                            0.2827
                                                    5.515 6.61e-08 ***
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
\#\# Residual standard error: 7.803 on 365 degrees of freedom
     (31 observations deleted due to missingness)
## Multiple R-squared: 0.6338, Adjusted R-squared: 0.6308
## F-statistic: 210.5 on 3 and 365 DF, p-value: < 2.2e-16
# version 2
m2bv2 <- lm(vocab_test_score ~ week * proficiency, data = vocabdata)</pre>
summary(m2bv2)
##
## lm(formula = vocab_test_score ~ week * proficiency, data = vocabdata)
##
## Residuals:
##
       Min
                 1Q
                      Median
                                   3Q
                                            Max
                      0.5941
## -22.0330 -4.6421
                               4.6204 28.1345
## Coefficients:
                               Estimate Std. Error t value Pr(>|t|)
## (Intercept)
                                75.9092
                                            1.0610 71.545 < 2e-16 ***
## week
                                 0.4967
                                            0.2011 2.470
                                                               0.014 *
## proficiencyintermediate
                                            1.4924 -17.005 < 2e-16 ***
                               -25.3788
## week:proficiencyintermediate 1.5591
                                            0.2827
                                                    5.515 6.61e-08 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
##
## Residual standard error: 7.803 on 365 degrees of freedom
     (31 observations deleted due to missingness)
## Multiple R-squared: 0.6338, Adjusted R-squared: 0.6308
## F-statistic: 210.5 on 3 and 365 DF, p-value: < 2.2e-16
# note these are identical
3.2.3.3 Visulise the interactive model (predicted effects)
## SIMPLE SLOPES ANALYSIS
##
## Slope of week when proficiency = high:
##
##
           S.E.
    Est.
                 t val.
                              p
##
##
    0.50
           0.20
                    2.47
                           0.01
```

##

```
## Slope of week when proficiency = intermediate:
##
## Est. S.E. t val. p
## ----- ------
## 2.06 0.20 10.35 0.00
```

Predicted effectiveness of the vocab training course



Can you interpret the results? What do these number mean?

Intercept: 75.91 On the plot: The point at which the regression line of the reference level (i.e., high proficiency) cuts the y-axis.

Slope1(week): 0.50 On the plot: The slope of the regression line of the reference level (i.e., high proficiency) (increase of score by 1 week in the reference group).

Slope2(proficiency)intermediate): -25.38 On the plot: the distance between the two regression lines on the y-axis when x = 0. i.e., difference of the test scores between the two proficiency groups at week0.

Slope3(week:proficiencyintermediate): 1.56 On the plot: change of the steepness from the regression line of the reference group (high-proficiency, blue line) to the regression line of the other proficiency group (intermediate-proficiency, orange line).

Residuals(errors) Adjusted R-squared: 0.63

F-statistics/F-ratio: F(3, 365) = 210.5, p < .001

3.2.4 Model comparison

We have built an additive model and an interactive model and we know either of them has improved the model fit compared to null model.

Is the interactive model better than the additive model? In other words, does the interaction between week and proficiency improve the quality of the model and explain the data better?

As before, we use the anova(model1, model2) function to test this statistically.

```
anova(m2a, m2bv1)
```

```
## Analysis of Variance Table
##
## Model 1: vocab_test_score ~ week + proficiency
## Model 2: vocab_test_score ~ week + proficiency + week:proficiency
## Res.Df RSS Df Sum of Sq F Pr(>F)
## 1 366 24079
## 2 365 22226 1 1852.3 30.418 6.605e-08 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

The results suggest that the interactive model significantly improved model fit, F(1)=30.42, P<.001.

Check the adjusted R-squared. We can see the additive model explained 60% of the data whereas the interactive model explained 63%. The anova test suggests that this difference is significant.

BREAK

WELL DONE on completing Section 2!

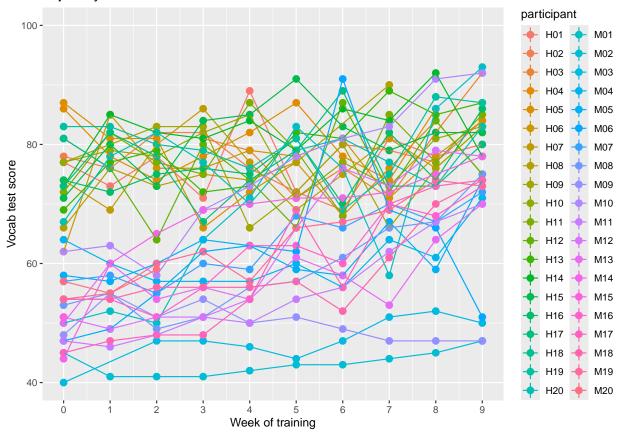
Let's take a break.

4 Individual differences and linear mixed-effects models (LMMs)

Our interactive model can explain 63% of the data, which is not bad. However, the model took information from all observations without considering individual differences. In other words, it assumed the vocab online training course had the same effect on every student. Was this the case?

Let's visualise it and see.

Observed learning trajectory of each student



We can clearly see that each student showed a different trend. We should not ignore this information when modelling. The question is how do we deal with such individual differences?

4.1 First approach

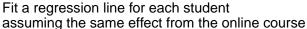
You might wonder whether we could just add participants as a predictor variable - just as how we did it when adding a second predictor "proficiency" to the one-predictor model (i.e., our first model that included only one predictor "week"). Yes, we can. However, whether it is a good approach needs some thinking. Let's try it out first.

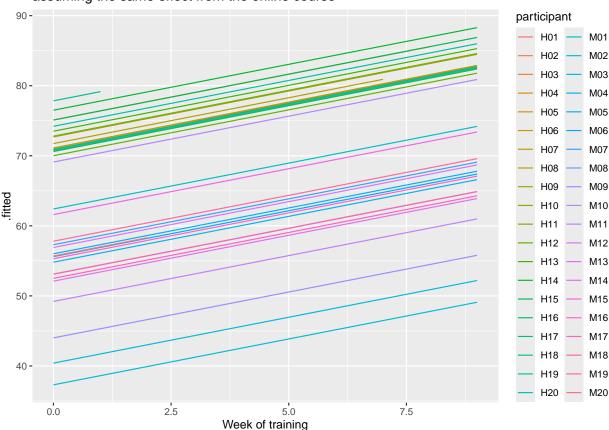
Recall that our aim here is to understand how to best deal with individual difference (rather than build an optimal model that can best explain the data). For this purpose, we want to keep things simple, therefore we just focus on the effect of "week" for now (leaving proficiency aside). With this in mind, we will build a model including "week" and "participant" as two predictor variables. This will fit a separate regression line for each participant. As before, We will fit two models, one is additive (including two predictors, i.e., week and participant) and the other is interactive (including three predictors, i.e., week, participant, and the interaction between week and participant).

4.1.1 (a). Additive model accounting for individual difference

4.1.1.1 Fit an additive model This additive model assumes "week" has the same effect on each participant.

```
m3a <- lm(vocab_test_score ~ week + participant, data = vocabdata)
summary(m3a)</pre>
```





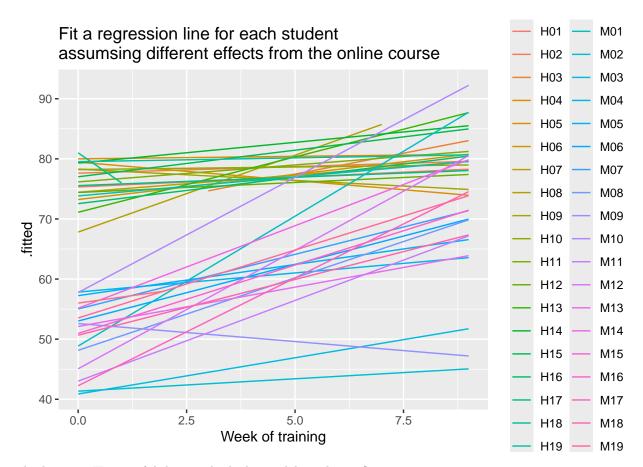
4.1.2 (b). Interactive model accounting for individual difference

In the interactive model, we assume that the effect of training/week on test scores is dependent of participants (i.e., students had different starting point - different intercepts, but also showed different learning patterns as they took the training - different slopes as well).

4.1.2.1 Fit an interactive model The interactive model assumes "week" has different effect on each participant.

```
m3b <- lm(vocab_test_score ~ week * participant, data = vocabdata)
summary(m3b)</pre>
```

```
broom::augment(m3b) %>%
    ggplot(.,aes(x=week, y=.fitted, color=participant))+
    geom_line()+
    labs(x="Week of training", title = "Fit a regression line for each student
assumsing different effects from the online course")
```



Think point: How useful do you think the model results are?

4.2 A better approach: Treat is as a random effect in a linear MIXED-effects model

In the first approach above, we included participants as a predictor variable (independent variable). This can be done as you see in the model results, however, this is not very helpful for us our research goals.

First of all, the regression results gave us a lot of coefficients (check how many rows the output tables have), making it difficult to make inferences or generalise the general tendency - here we only had 40 participants but imagine your research deals with a larger sample size with hundreds or thousands of participants.

Importantly, the individual differences do not influence the general tendency in a structured manner; they are rather random. For example, a student could be particularly fast or slow in progressing in their learning, or they could have a more or less complex trajectory, these are all random. But in quantitative research, we aim to generalise; we want to see whether there is the main effect of the predictor that we are interested in (here, the online training course) on students' improvement, after accounting for such individual differences.

Therefore, it is better to treat individual differences as a RANDOM EFFECT (rather than a main predictor) in a regression model. We can then call our predictor variables (e.g., week, proficiency) FIXED EFFECTS, which influence the outcome variable in a structured manner.

This leads us to linear MIXED-effects regression models, in which we consider both the FIXED and the RANDOM effects. In doing so, we can control for individual differences while modelling the influences of our predictor variables on the outcome variable that we are interested in.

4.2.1 Think point:

We are not going to look into mixed models in detail in today's session, but I want to show you what the model structure looks like for a mixed-effects model.

Recall the structure of our simple regression model (the interactive model):

```
(1)m2bv2 <- lm(vocab test score ~ week * proficiency, data = vocabdata)
```

Compare it with the two mixed-effects models below:

```
(2)mixedm1 <- lmer(vocab_test_score ~ week * proficiency + (1 | participant), data = vocabdata)
```

```
(3)mixedm2 <- lmer(vocab test score ~ week * proficiency + (1 + week | participant), data = vocabdata)
```

4.2.1.1 Questions for you:

- 1. How do the two linear mixed-effects models, i.e., (2) & (3), differ from the simple regression model (1)?
- 2. How does (3) differ from (2)?

You can very quickly run the mixed-effect models to get a bit of the taste. Feel free to use the code below.

4.2.2 Fit a mixed-effects model

A note on the "lmerTest" package. Here we use the Satterthwaite method to add a column of p-values to the results. Unlike in simple regression models lm(), in mixed models we do not automatically get p values. This is because in mixed models, we have residuals at multiple levels thus we don't know what kind of distributions the ratios of sums of squares are. In contrast, in simple regressions we know better about the distributions (F or t distribution).

```
anova(mixedm1, mixedm2)
```

```
## Data: vocabdata
## Models:
## mixedm1: vocab_test_score ~ week * proficiency + (1 | participant)
## mixedm2: vocab_test_score ~ week * proficiency + (1 + week | participant)
## npar AIC BIC logLik -2*log(L) Chisq Df Pr(>Chisq)
## mixedm1   6 2451.4 2474.8 -1219.7   2439.4
## mixedm2   8 2416.2 2447.5 -1200.1   2400.2 39.151   2 3.151e-09 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

Think point: What are the differences between m1 and m2? Which one is better?