

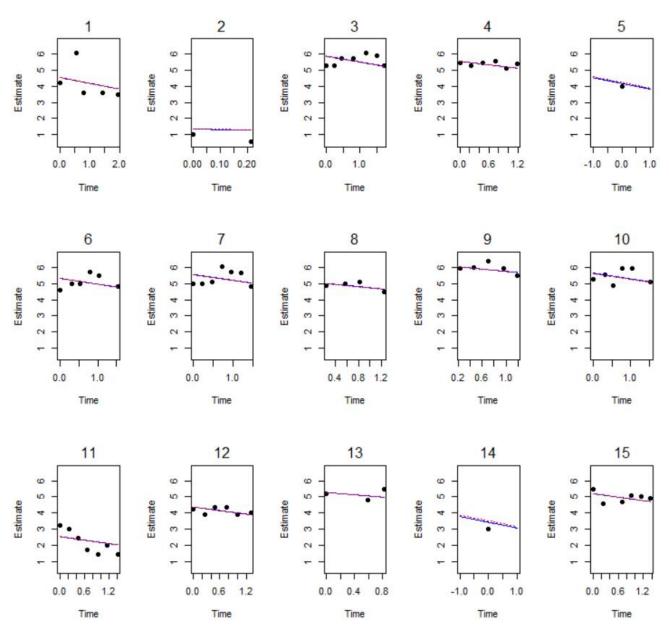
左上圖為前 25 位小孩的 Time 與開根號後的 CD4 percentage 的關係。 Time 是指 visage 減去 baseage。

右上圖為前 25 位小孩估計的 CD4 percentage 與 Time 的關係圖。

兩張圖都顯示,這 25 位小孩估計的 Time 與實際的 Time,與 CD4 percentage 之間的關係各異,有人上升,有人下降。

12.2.c 與 12.2.d

下圖為前 15 小孩前兩個模型中 time 與估計的 CD4 percentage 的關係。紅線為 m5,藍線為 m4,可以看到兩條線近乎重疊。而 m5 的標準誤則稍微下降,意 調著 m5 模型加入兩個變數,有助於對依變數的解釋。



用 glmer 跑的複層次模型結果如下,此複層次模型與 7.1 非複層次模型的差異在於,多了一個 random effect,使得截距會隨著 cntryyear 變化。而 fixed effects 的部分,dist_magnitude 與 parliamentary 從顯著變成不顯著。severity、dist_magnitude 與 enep 等變數的標準誤增加。此外,沒有任何變數的係數正負號改變。

```
> summary (m81)
Generalized linear mixed model fit by maximum likelihood (Laplace Approximation) [
glmerMod1
Family: binomial (logit)
Formula: voted ~ (1 | cntryyear) + severity * age + severity * polinfrel +
   severity * income + severity * efficacy + severity * partyID +
   dist magnitude + enep + vicmarg dist + parliamentary + development
  Data: st
                logLik deviance df.resid
    AIC
          BIC
 63235.4 63405.2 -31599.7 63199.4
Scaled residuals:
            1Q Median
                            3Q
        0.1363 0.2603 0.4078
-27.5751
                               3.0584
Random effects:
Groups
        Name
                   Variance Std.Dev.
cntryyear (Intercept) 0.5671 0.7531
Number of obs: 92741, groups: cntryyear, 77
Fixed effects:
                Estimate Std. Error z value Pr(>|z|)
                2.318470 0.088064 26.33 < 2e-16 ***
(Intercept)
severity
                polinfrel
                income
efficacy
               0.331852 0.009806 33.84 < 2e-16 ***
                         0.011786 36.18 < 2e-16 ***
partyID
                0.426377
partyıb
dist_magnitude
               0.163900 0.102255 1.60 0.10897
                -0.180536 0.104865 -1.72 0.08514 .
parliamentary development
               -0.029745 0.012447 -2.39 0.01686 *
                0.119757
                         0.096278 1.24 0.21355
                                   2.72 0.00645 **
                         0.104353
                0.284265
                                   -5.31 1.11e-07 ***
severity:age
                -0.087687
                          0.016523
                         0.013836
                                   -7.71 1.25e-14 ***
severity:polinfrel -0.106694
                -0.072336
                         0.015221
                                   -4.75 2.01e-06 ***
severity:income
                                   -7.88 3.23e-15 ***
severity:efficacy -0.105280
                          0.013357
                         0.017487 -6.39 1.68e-10 ***
severity:partyID
                -0.111704
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Correlation matrix not shown by default, as p = 17 > 12.

```
> display(m81)
glmer(formula = voted ~ (1 | cntryyear) + severity * age + severity *
    polinfrel + severity * income + severity * efficacy + severity *
   partyID + dist_magnitude + enep + vicmarg_dist + parliamentary +
    development, data = st, family = binomial(link = "logit"))
                 coef.est coef.se
                         0.09
(Intercept)
                  2.32
severity
                 0.59
                         0.11
age
                  0.35
                         0.01
polinfrel
                 0.35
                         0.01
income
                 0.21
                         0.01
                 0.33
                         0.01
efficacy
                         0.01
partyID
                 0.43
dist magnitude
                 0.16
                         0.10
                 -0.18
                         0.10
enep
vicmarg_dist
parliamentary
                -0.03
                         0.01
                 0.12
                         0.10
                 0.28
                         0.10
development
severity:age -0.09
                         0.02
severity:polinfrel -0.11
                         0.01
severity:income -0.07
                         0.02
severity:efficacy -0.11
                         0.01
severity:partyID -0.11
                         0.02
Error terms:
Groups Name
                    Std.Dev.
cntryyear (Intercept) 0.75
                     1.00
Residual
number of obs: 92741, groups: cntryyear, 77
AIC = 63235.4, DIC = 62445.1
deviance = 62822.2
```