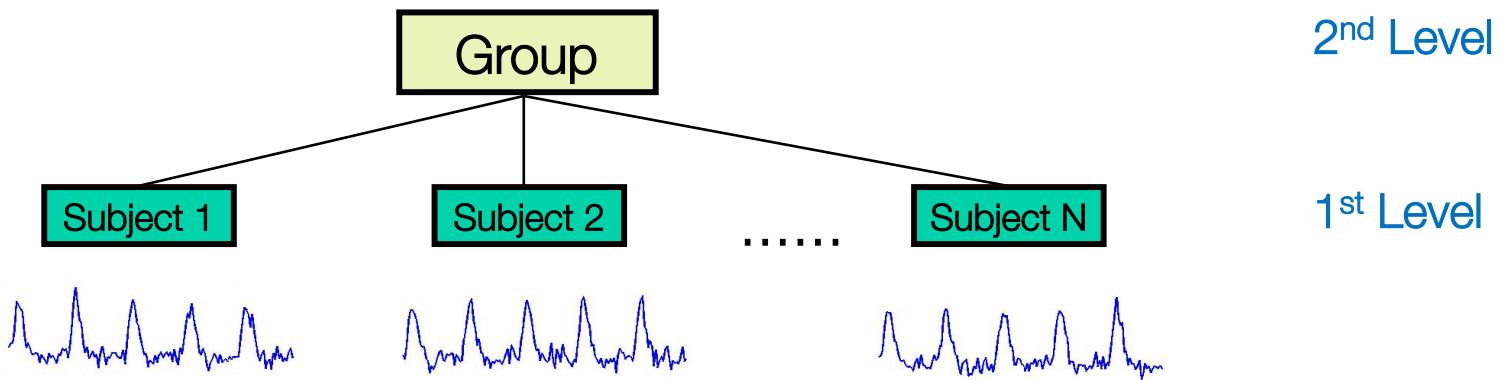


# Group-level Analysis II

Fixed and random effects

# Multi-level Model

- When performing group analysis we often use multi-level models. Often performed in two levels:
  - The **first level** deals with individual subjects.
  - The **second level** deals with groups of subjects.



- All inference typically performed in the 'massive univariate' setting.

# Multi-level Models

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- Multi-level models have been specifically developed for analyzing hierarchically structured data.
- They allow different variance components to be introduced at each level (e.g. within-subject and between-subject variance).
- They provide a framework for performing mixed-effects analysis.

# Mixed effects models

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- Mixed Effects Models
- Hierarchical Models
- “Random Effects (RFX)” Models in neuroimaging.

All the same idea:

- Model multiple sources of variation (“Variance Components”)
- In contrast to “fixed effects models”, with only one variance component



# Mixed-effects analysis

Assume the signal strength **varies** across sessions and subjects.

There are two sources of variation:

- (i) **Measurement error**
- (ii) **Response magnitude** - Each subject/session has a random magnitude.

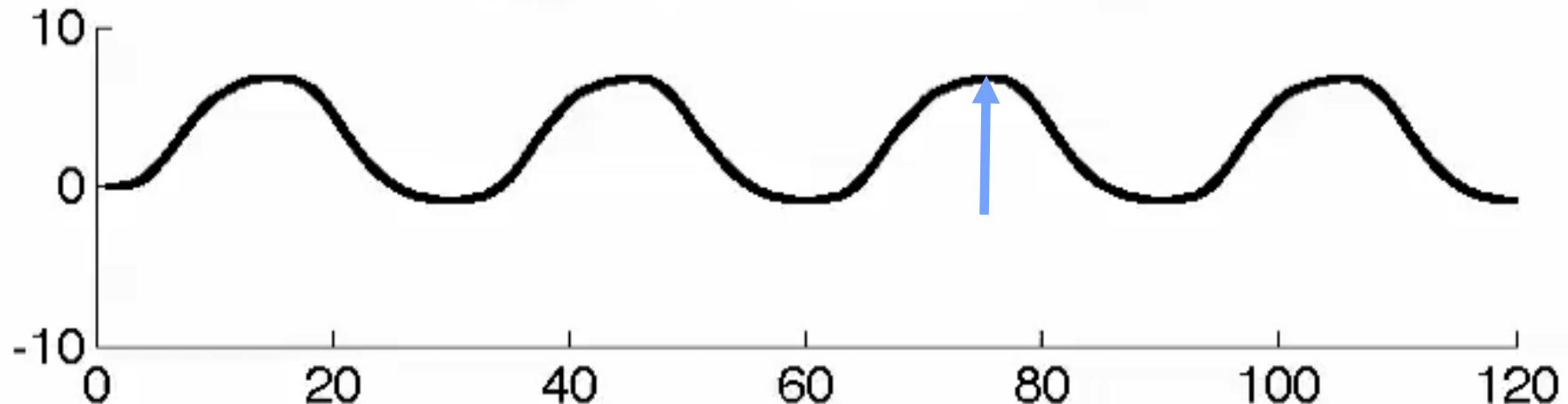
The population mean is **fixed**.



# Data with one source of error

Animation over replications of one subject's experiment

One source of variance: Error



Only variation is **measurement error**

True response magnitude is *fixed*

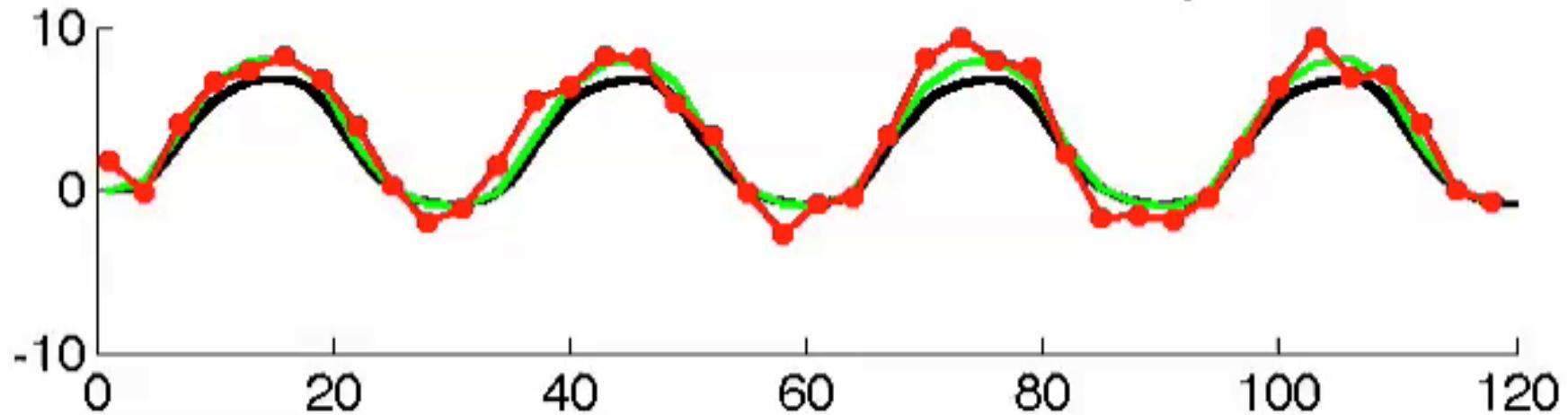
- Significance based on estimated response relative to measurement error variance



# Data with two sources of error

Animation over different subjects

Two sources of variance: Error, Subject



Two sources of variation

- Measurement error (scan-to-scan var.)
- Individual differences (subj.-to-subj. var.)

- Only by including both sources of variation in my error term can I generalize to unobserved subjects

# Fixed and random effects

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In a mixed effects model, we **choose** whether to model each effect as “fixed” or “random” in a mixed-effects model

## Fixed effect

Always the same, from experiment to experiment; levels are not draws from a random variable

- Sex (*M/F*)
- *Drug type (Prozac)*

## Random effect

Levels are randomly sampled from a population

- *Subject*
- *Word, in experiments with verbal materials*



# Fixed and random effects

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Variance across the levels of each **random effect** is included as a source of error in the model

- Allows generalization to unobserved levels

If effect is treated as **fixed**, error terms in model do not include variability across levels

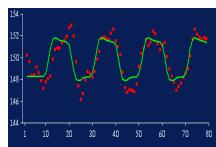
- Cannot generalize to unobserved levels
- e.g., if subject is fixed, cannot generalize to new subjects



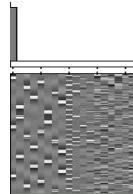
# Group analysis using summary statistics: A simple kind of ‘random effects’ model

## First level

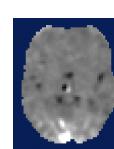
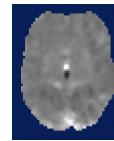
Data



Design Matrix

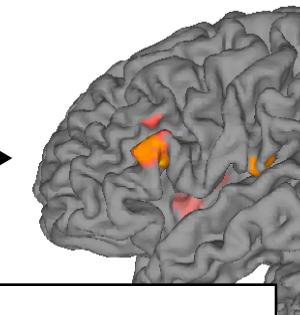
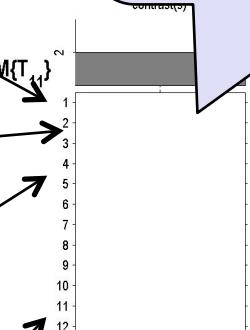


Contrast Images



## Second level

Design matrix  
Constant, all “1’s”  
One-sample t-test



The most common approach. Advantages:

- Easy to do
- Optimal if within-person precisions are equal
- Fairly robust to violations in terms of false positives

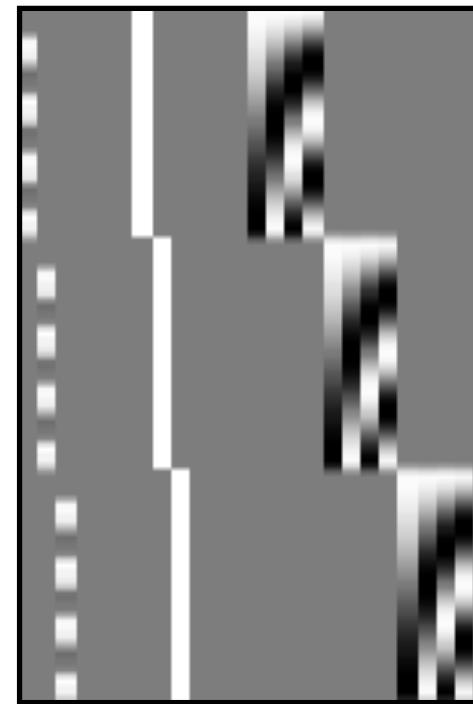
# A “Fixed effects” analysis (wrong)

## “Grand GLM” approach

GLM on data concatenated across subjects

- Assumes the only source of error is within-scanner noise
- Tests the mean effect against within-subjects error
- Does not account for between-subjects error

**Contrast ([1 1 1])**



s1

s2

s3



# End of Module



@fMRIstats