Oravecz & Muth (2017)

Fitting growth curve models in the Bayesian framework

Psychonomic Bulletin and Review

https://doi.org/10.3758/s13423-017-1281-0

https://git.psu.edu/zzo1/FittingGCMBayesian

https://github.com/teebusch/jc-bayesgcm

paper

accompanying git repository

git repository with my code (and these slides)

General Process of Bayesian Analysis

- $p(\theta|D) = p(D|\theta) * p(\theta)/p(D)$
- Parameters (θ) are specified as random variables with a probability distribution, the **prior distribution**.
- We derive the **posterior distribution** of the parameters (i.e. their updated probability distribution) by conditioning on our data (D).
- We summarize this posterior distribution to make inferences about the likely values of our parameters.
- Different priors (Objective / vague vs. informative) express different levels of certainty about the parameters before seeing the data → more or less influence on posterior distribution

Motivation for Bayesian Data Analysis

- incorporate previous findings and background knowledge as prior information
- additional options for analysis (e.g. of small sample sizes, single case studies)
- Explore posterior distribution rather than point estimates and sampling distributions (Cl's and p-values) → more intuitive
- Independent of sampling intentions / data collection plan / stopping rule
- Very flexible and powerful → Easily(?) accommodate multilevel data, binomial data, outliers, ...

Growth Curve Models (GCM)

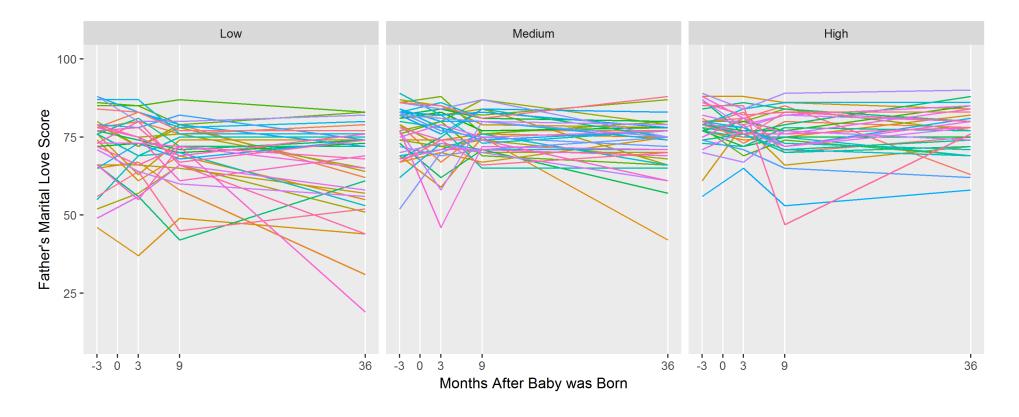
- Special case of Generalized Linear Mixed Model (GLMM)
- Longitudinal Model of individual trajectories over time
- within-person change + between person variability
- Accounts for dependency (correlation) in repeated measures
- Handles unbalanced designs and missing observations
- Here: Linear GCM, but extension is (supposedly) easy

Note: GCMs can also be fit in MLE framework, e.g. using 1me4

Example data set

- Changes in father's (n=106) feeling of marital love during transition into parenthood (score between 0-100)
- 4 measurement moments
 (-3, 3, 9, 36 months after birth of first child)

 groups: life experiences within marriage before child is born (low, medium, high positivity; e.g. job promotion, death of family member...)



Level 1: score of father i at measurement t

Model Specification

$$Y_{i,t} \sim N(\beta_{i,1} + \beta_{i,2}T_t, \sigma_{e_{Level1}}^2)$$

Level 2: Intercept and slope vary by group (3 groups: low/medium/high positivity before birth). Variance terms capture individual differences between fathers (random effects). Distributions of slopes and intercepts co-vary (bivariate normal distribution).

$$\begin{bmatrix} \beta_{i,1} \\ \beta_{i,2} \end{bmatrix} \sim N_2 \left(\begin{bmatrix} \mu_{\text{MedPInt}} + \beta_{\text{lowPInt}} X_{i,1} + \beta_{\text{highPInt}} X_{i,2} \\ \mu_{\text{MedPSlope}} + \beta_{\text{lowPSlope}} X_{i,1} + \beta_{\text{highPSlope}} X_{i,2} \end{bmatrix}, \begin{bmatrix} \sigma_{e_{\beta_1}}^2 & \sigma_{e_{\beta_{12}}} \\ \sigma_{e_{\beta_{21}}} & \sigma_{e_{\beta_{2}}}^2 \end{bmatrix} \right)$$

Note: Estimation of person-level estimates is constrained by population trend (i.e. individual betas incorporate both group-level and individual information)

Level 1: score of father i at measurement t

Model Specification

$$Y_{i,t} \sim N(\beta_{i,1} + \beta_{i,2}T_t, \sigma_{e_{Level1}}^2)$$

Level 2: Intercept and slope vary by group (3 groups: low/medium/high positivity before birth). Variance terms capture individual differences between fathers (random effects). Distributions of slopes and intercepts co-vary (bivariate normal distribution).

$$\begin{bmatrix} \beta_{i,1} \\ \beta_{i,2} \end{bmatrix} \sim N_2 \left(\begin{bmatrix} \mu_{\text{MedPInt}} + \beta_{\text{lowPInt}} X_{i,1} + \beta_{\text{highPInt}} X_{i,2} \\ \mu_{\text{MedPSlope}} + \beta_{\text{lowPSlope}} X_{i,1} + \beta_{\text{highPSlope}} X_{i,2} \end{bmatrix}, \begin{bmatrix} \sigma_{e_{\beta_1}}^2 & \sigma_{e_{\beta_{12}}} \\ \sigma_{e_{\beta_2}} & \sigma_{e_{\beta_2}}^2 \end{bmatrix} \right)$$

Prior Information: diffuse distributions over wide range of possible values

 $\mu_{\text{MedPInt}} \sim \text{N}(0, 100)$ $\mu_{\text{MedPSlope}} \sim \text{N}(0, 100)$ $\sigma_{e_{Level2}} \sim \text{unif}(0, 100)$ $\sigma_{e_{\beta_1}} \sim \text{unif}(0, 100)$ $\sigma_{e_{\beta_1}} \sim \text{unif}(0, 100)$ $\sigma_{e_{\beta_2}} \sim \text{unif}(0, 100)$ $\sigma_{e_{\beta_2}} \sim \text{unif}(0, 100)$ $\sigma_{e_{\beta_2}} \sim \text{unif}(0, 100)$ $\sigma_{e_{\beta_1}} \sim \text{unif}(-1, 1).$ $\sigma_{e_{\beta_{12}}} = \sigma_{e_{\beta_{12}}} = \rho_{e_{\beta_{12}}} \sigma_{e_{\beta_1}} \sigma_{e_{\beta_2}}$ $\sigma_{e_{\beta_1}} = \sigma_{e_{\beta_2}} = \rho_{e_{\beta_{12}}} \sigma_{e_{\beta_1}} \sigma_{e_{\beta_2}}$ $\sigma_{e_{\beta_1}} = \sigma_{e_{\beta_2}} = \rho_{e_{\beta_1}} \sigma_{e_{\beta_2}} \sigma_{e_{\beta_1}} \sigma_{e_{\beta_2}}$

The prior distribution of the betas is **hyper-parameterized**, i.e. its parameters have their own priors, instead of being fixed.

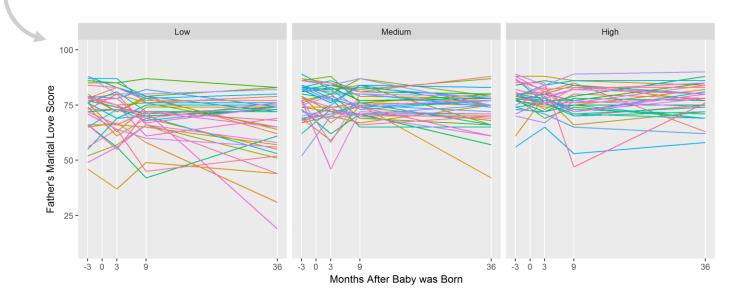
The covariance of slopes and intercepts $(\sigma_{e \beta 12}, \sigma_{e \beta 21})$ is automatically determined by their r and sd's

Preparations

- Set up R, JAGS (the Bayesian estimator engine), and rjags
- load the data

Note: code in paper is sometimes unnecessarily complex and cryptic. See https://github.com/teebusch/jc-bayesgcm for my super-efficient code;)

	subject	posFactor	lowPos	highPos	month	score
1	1	High	0	1	-3	79
2	1	High	0	1	3	83
3	1	High	0	1	9	70
4	1	High	0	1	36	75
	•					
13	4	Low	1	0	-3	78
14	4	Low	1	0	3	80
15	4	Low	1	0	9	76
16	4	Low	1	0	36	79
	•					



Modeling

R's formula syntax does **not** work with JAGS

```
e.g. lme4::lmer(score ~ posFactor*month + (1 + month|subject), data = loveData)
```

Instead we have to...

Pass all data as named list to JAGS

```
jagsData <- list(
   "nObservations" = nrow(loveData), # number of observations
   "nSubjects" = length(unique(loveData$subject)), # number of subjects (fathers)
   "subject" = loveData$subject, # subject id of observation
   "time" = loveData$month, # month of observation
   "lowPos" = loveData$lowPos, # dummy var. for low/medium/high positivity factor
   "highPos" = loveData$highPos,
   "score" = loveData$score # dv: father's marital love score
)</pre>
```

• and define the model in the "BUGS" modeling language...

```
# Loop over observations
for (i in 1:nObservations) {
  # Likelihood Function (assumed data generating distribution), Eq. 1
  score[i] ~ dnorm(betas[subject[i],1] + betas[subject[i],2]*time[i], 1/pow(sdLevel1Error,2))
# Loop over subjects
for (j in 1:nSubjects) {
  # Level 2 bivariate distribution of intercepts and slopes, Eq. 6
  betas[j,1:2] ~ dmnorm(level2MeanVector[j,1:2], interpersonPrecisionMatrix[1:2,1:2])
  level2MeanVector[j,1] <- medPInt + betaLowPInt*lowPos[j] + betaHighPInt*highPos[j]</pre>
  level2MeanVector[j,2] <- medPSlope + betaLowPSlope*lowPos[j] + betaHighPSlope*highPos[j]</pre>
# Prior distributions
medPInt \sim dnorm(0.0.01)
medPSlope \sim dnorm(0,0.01)
betaLowPInt ~ dnorm(0,0.01)
betaLowPSlope ~ dnorm(0,0.01)
betaHighPInt ~ dnorm(0,0.01)
betaHighPSlope ~ dnorm(0,0.01)
sdLevel1Error ~ dunif(0,100)
sdIntercept ~ dunif(0,100)
sdSlope \sim dunif(0,100)
corrIntSlope ~ dunif(-1,1)
# Transforming model parameters
interpersonCovMatrix[1,1] = pow(sdIntercept,2)
interpersonCovMatrix[2,2] = pow(sdSlope,2)
interpersonCovMatrix[1,2] = corrIntSlope * sdIntercept * sdSlope
interpersonCovMatrix[2,1] = interpersonCovMatrix[1,2]
interpersonPrecisionMatrix <- inverse(interpersonCovMatrix)</pre>
```

```
# Loop over observations
for (i in 1:nObservations) {
  # Likelihood Function (assumed data generating distribution), Eq. 1
  score[i] ~ dnorm(betas[subject[i],1] + betas[subject[i],2]*time[i], 1/pow(sdLevel1Error,2))
  Y_{i,t} \sim N(\beta_{i,1} + \beta_{i,2}T_t, \sigma_{e_{I,evell}}^2)
```

For historical reasons, JAGS uses precision instead of variance to parameterize distributions. Precision is simply the inverse of the variance $(1/\sigma^2)$

```
# Loop over subjects
for (j in 1:nSubjects) {
   # Level 2 bivariate distribution of intercepts and slopes, Eq. 6
   betas[j,1:2] ~ dmnorm(level2MeanVector[j,1:2], interpersonPrecisionMatrix[1:2,1:2])
   level2MeanVector[j,1] <- medPInt + betaLowPInt*lowPos[j] + betaHighPInt*highPos[j]</pre>
   level2MeanVector[j,2] <- medPSlope + betaLowPSlope*lowPos[j] + betaHighPSlope*highPos[j]</pre>
\begin{bmatrix} \beta_{i,1} \\ \beta_{i,2} \end{bmatrix} \sim N_2 \left( \begin{bmatrix} \mu_{\text{MedPInt}} + \beta_{\text{lowPInt}} X_{i,1} + \beta_{\text{highPInt}} X_{i,2} \\ \mu_{\text{MedPSlope}} + \beta_{\text{lowPSlope}} X_{i,1} + \beta_{\text{highPSlope}} X_{i,2} \end{bmatrix}, \begin{bmatrix} \sigma_{e_{\beta_1}}^2 & \sigma_{e_{\beta_{12}}} \\ \sigma_{e_{\beta_2}} & \sigma_{e_{\beta_2}}^2 \end{bmatrix} \right)
```

```
\mu_{\text{MedPInt}} \sim N(0, 100)
                                                          \mu_{\text{MedPSlope}} \sim \text{N(0, 100)}^{\text{Matrix[1:2,1:2]}}
                                                               \beta_{\text{lowPInt}} \sim \text{N(0, 100)}_{\text{HighPSlope*highPos[j]}}^{\text{PInt*highPos[j]}}
                                                              \beta_{\text{highPInt}} \sim N(0, 100)
# Prior distributions
                                                            \beta_{\text{lowPSlope}} \sim N(0, 100)
medPInt \sim dnorm(0,0.01)
medPSlope \sim dnorm(0,0.01)
                                                           \beta_{\text{highPSlope}} \sim N(0, 100)
betaLowPInt ~ dnorm(0,0.01)
betaLowPSlope ~ dnorm(0,0.01)
betaHighPInt ~ dnorm(0,0.01)
                                                                                 \sigma_{e_{Level2}} \sim \text{unif}(0, 100)
betaHighPSlope ~ dnorm(0,0.01)
                                                                                     \sigma_{e_{\beta_1}} \sim \text{unif}(0, 100)
sdLevel1Error ~ dunif(0,100)
sdIntercept ~ dunif(0,100)
                                                                                     \sigma_{e_{\beta_2}} \sim \text{unif}(0, 100)
sdSlope \sim dunif(0,100)
corrIntSlope ~ dunif(-1,1)
                                                                                    \rho_{e_{\beta_1}} \sim \operatorname{unif}(-1, 1).
# Transforming model parameters
interpersonCovMatrix[1,1] = pow(sdIntercept,2)
interpersonCovMatrix[2,2] = pow(sdSlope,2)
                                                                                                    \sigma_{e_{\beta_{12}}} = \sigma_{e_{\beta_{21}}} = \rho_{e_{\beta_{12}}} \sigma_{e_{\beta_{1}}} \sigma_{e_{\beta_{2}}}
interpersonCovMatrix[1,2] = corrIntSlope * sdIntercept * sdSlope
interpersonCovMatrix[2,1] = interpersonCovMatrix[1,2]
interpersonPrecisionMatrix <- inverse(interpersonCovMatrix)</pre>
```

We also add some additional lines to keep track of other parameters of interest (not obligatory for the model to run, but useful for us)

```
# High and low positivity slopes and intercepts
lowPInt <- medPInt + betaLowPInt
highPInt <- medPInt + betaHighPInt
lowPSlope <- medPSlope + betaLowPSlope
highPSlope <- medPSlope + betaHighPSlope

# planned comparisons - contrasts between low, mid, and high intercepts and slopes
c_highLowPInt <- betaHighPInt - betaLowPInt
c_medLowPInt <- betaHighPInt
c_highMedPInt <- betaHighPSlope - betaLowPSlope
c_medLowPSlope <- betaHighPSlope
c_medLowPSlope <- betaHighPSlope</pre>
```

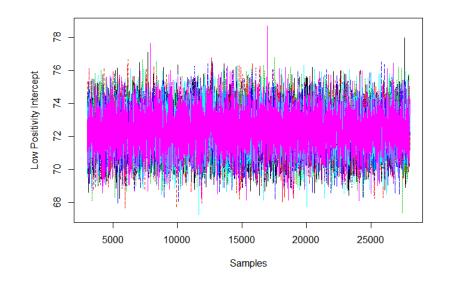
Finally, this code has to be saved in a file which is then read by jags.model()

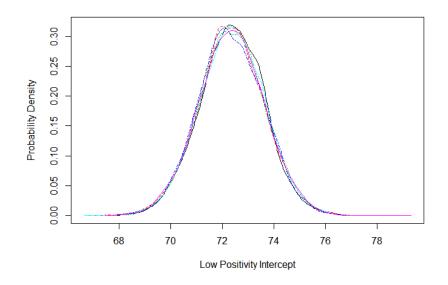
Next we estimate our parameters through sampling from their posterior distribution via the MCMC algorithm implemented in JAGS

```
Text file with model
                                              Named list with data
                                                                    Number of Markov
                                                                                          Iterations that algorithm
                         specification
                                              as defined above
                                                                    chains to run
                                                                                          uses to adapt to model
                                                                                          and data
# initialize model
mdl <- jags.model("loveModel.bugs", jagsData, n.chains = 6, n.adapt = 2000)
# run some burn-in iterations
update(mdl, n.iter = 1000)
# start sampling from the posterior distribution
codaSamples <- coda.samples(mdl, variable.names = parameters, n.iter = 25000, thin = 5)
                                                                                                  Thinning interval to
                                              Vector with names
                                                                           Total number of
                                                                                                  decrease autocorrelation
                                              of parameters to
                                                                           iterations
                                                                                                  (use only every 5<sup>th</sup> sample)
                                              extract on each
                                              iteration (not shown)
```

Model Checks

- For each parameter we ran 6 chains with different starting values.
 Have all chains converged to the same area, i.e. do they find similar likely values for the parameter?
- Graphical check (repeat for all parameters):





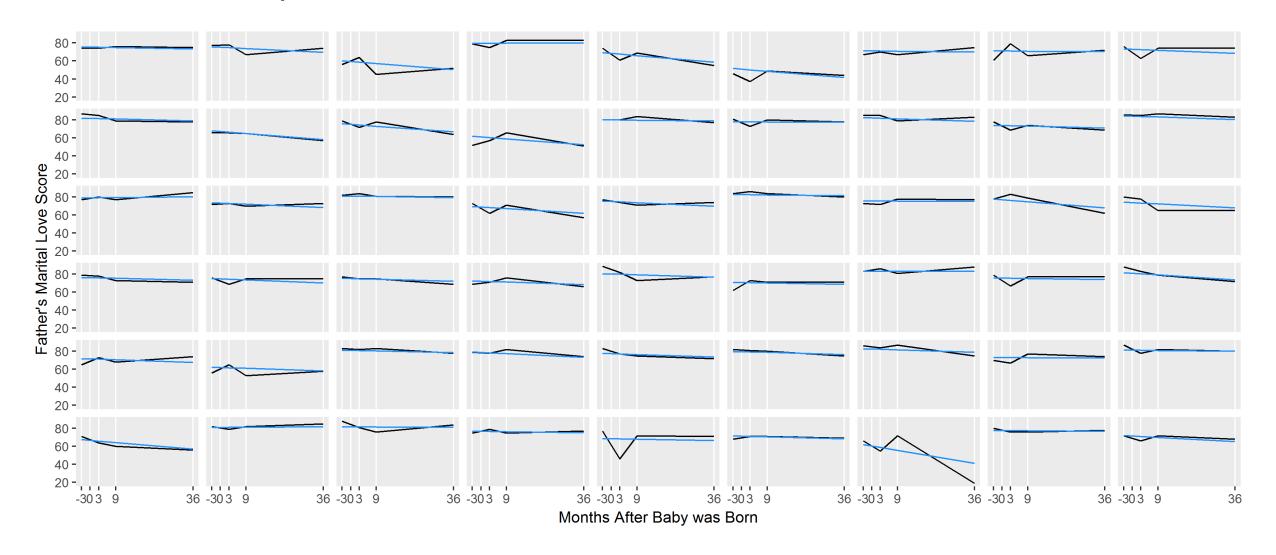
Numerical checks (not shown here):

 $\hat{R} < 1.1$ for all parameters? \rightarrow Gelman-Rubin convergence diagnostic: ratio of between and within chain variances. Check e.g. with gelman.diag(codaSamples, multivariate = FALSE)

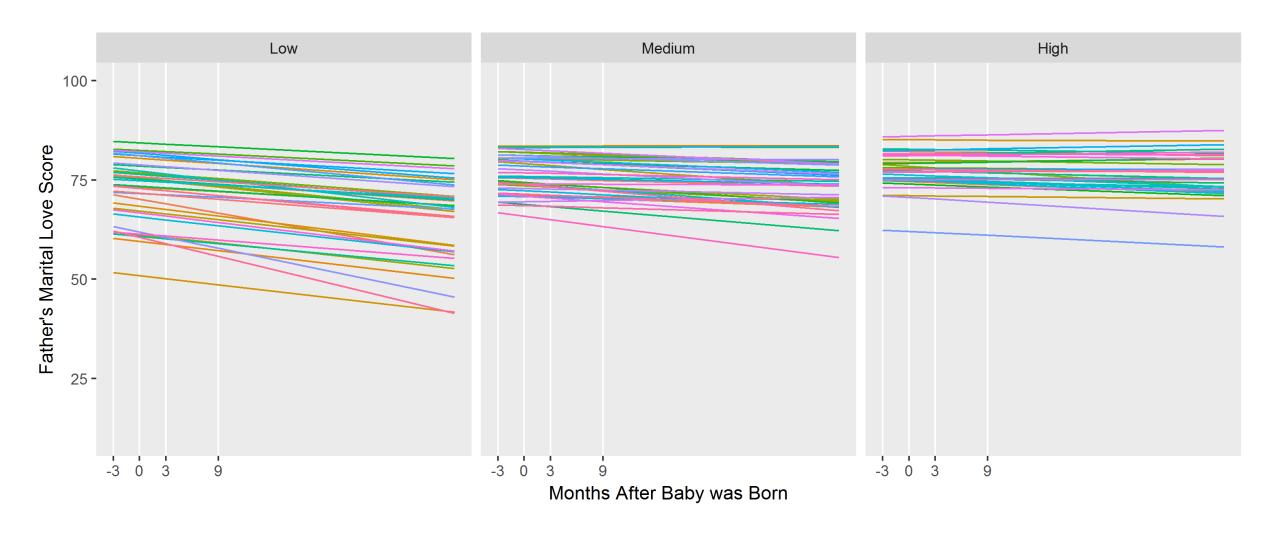
ESS ≈ 10.000 for all parameters \rightarrow Effective sample size ("n good" samples, i.e. no autocorrelation)

Individual level models

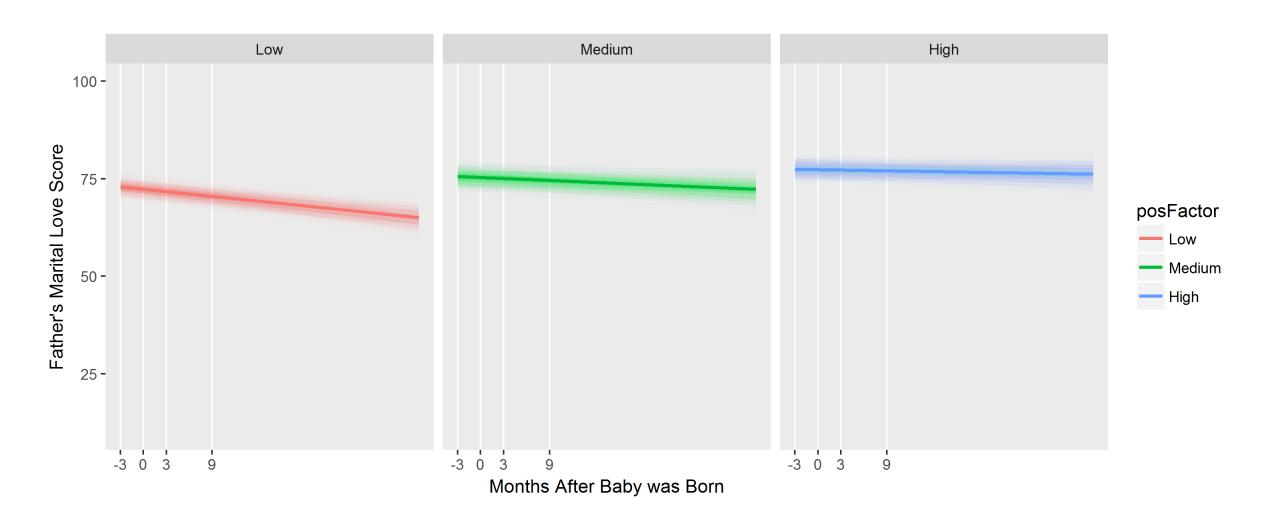
(observed vs. predicted)



Individual level models



Group level models



Exploring the posterior distribution

Mean of posterior distribution

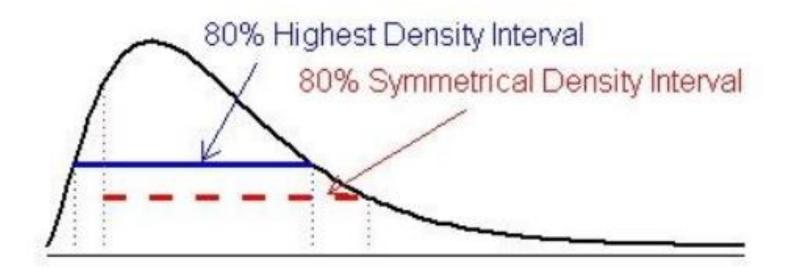
Post. SD = uncertainty around mean (similar to SE)

Post. credibility interval. central 95% of posterior distribution

Highest density interval. 95% of the post. distribution with highest probability Percentage of post. distr. that is below, in, or above region of practical equivalence (ROPE), here: ROPE = [-0.05,0.05]

=======================================	======	=====		========	==========	==========	======	======	======
parameter	mean	PSD	PCI 2.50%	PCI 97.50%	95% HDI_Low	95% HDI_High	stROPE	inROPE	1tROPE
highPInt	77.363	1.290	74.852	79.881	74.899	79.919	0	0	 1
medPInt	75.266	1.221	72.867	77.640	72.821	77.587	0	0	1
lowPInt	72.359	1.261	69.873	74.834	69.891	74.850	0	0	1
highPSlope	-0.032	0.039	-0.110	0.045	-0.108	0.046	0.324	0.657	0.019
medPSlope	-0.083	0.037	-0.156	-0.010	-0.155	-0.009	0.817	0.182	0.0002
lowPSlope	-0.203	0.038	-0.280	-0.128	-0.280	-0.128	1	0	0
betaHighPInt	2.097	1.771	-1.356	5.580	-1.412	5.521	0.111	0.011	0.878
betaLowPInt	-2.907	1.734	-6.269	0.532	-6.206	0.581	0.947	0.006	0.047
betaHighPSlope	0.051	0.054	-0.055	0.158	-0.056	0.157	0.031	0.460	0.509
betaLowPSlope	-0.120	0.053	-0.226	-0.016	-0.226	-0.016	0.909	0.090	0.001
sdIntercept	6.706	0.616	5.574	7.986	5.531	7.934	0	0	1
sdSlope	0.120	0.039	0.031	0.187	0.039	0.194	0	0.053	0.947
corrIntSlope	0.244	0.276	-0.218	0.907	-0.257	0.855	0.122	0.120	0.758
sdLevel1Error	5.707	0.288	5.172	6.294	5.170	6.290	0	0	1

The HDI is the interval which contains the required mass such that all points within the interval have a higher probability density than points outside the interval.



In contrast, a symmetric density interval defined by (eg.) the 10% and 90% quantiles may include values with lower probability than those excluded.

(from documentation of HDInterval package)

Exploring the posterior distribution

Mean of posterior distribution

Post. SD = uncertainty around mean (similar to SE)

Post. credibility interval. central 95% of posterior distribution

Highest density interval. 95% of the post. distribution with highest probability Percentage of post. distr. that is below, in, or above region of practical equivalence (ROPE), here: ROPE = [-0.05,0.05]

parameter	mean	PSD	PCI 2.50%	PCI 97.50%	95% HDI_Low	95% HDI_High	stROPE	inROPE	ltROPE
highPInt	77.363	1.290	74.852	79.881	74.899	79.919	0	0	1
medPInt	75.266	1.221	72.867	77.640	72.821	77.587	0	0	1
lowPInt	72.359	1.261	69.873	74.834	69.891	74.850	0	0	1
highPSlope	-0.032	0.039	-0.110	0.045	-0.108	0.046	0.324	0.657	0.019
medPSlope	-0.083	0.037	-0.156	-0.010	-0.155	-0.009	0.817	0.182	0.0002
lowPSlope	-0.203	0.038	-0.280	-0.128	-0.280	-0.128	1	0	0
betaHighPInt	2.097	1.771	-1.356	5.580	-1.412	5.521	0.111	0.011	0.878

Entire posterior probability distribution of **lowPSlope** falls below the ROPE (i.e. below zero) **conclusion: negative slope for low positivity group** (i.e. decreasing feelings of marital love over transition into parenthood for fathers who had low positivity at birth of child)

No remarkable upward or downward trend for medium and high groups.

sd<mark>LevelTError 5.707 0.288 5.172 6.294 5.170 6.290 0 0 T</mark>

Exploring the posterior distribution

(planned comparisons)

Mean of posterior distribution

Post. SD = uncertainty around mean (similar to SE)

Post. credibility interval. central 95% of posterior distribution

Highest density interval. 95% of the post. distribution with highest probability Percentage of post. distr. that is below, in, or above region of practical equivalence (ROPE), here: ROPE = [-0.05,0.05]

=======================================	=====	======	=======		=======================================	=======================================	======	======	======
parameter	mean	PSD	PCI 2.50%	PCI 97.50%	95% HDI_Low	95% HDI_High	stROPE	inROPE	ltROPE
c_highLowPInt	5.005	1.814	1.450	8.541	1.539	8.623	0.004	0.001	0.996
<pre>c_highLowPSlope</pre>	0.171	0.055	0.063	0.279	0.059	0.274	0.0001	0.013	0.987
c_highMedPInt	2.068	1.766	-1.417	5.524	-1.506	5.419	0.115	0.012	0.873
c_highMedPSlope	0.051	0.054	-0.055	0.157	-0.053	0.159	0.031	0.456	0.513
c_medLowPInt	2.938	1.752	-0.525	6.317	-0.485	6.350	0.045	0.006	0.950
c_medLowPSlope	0.120	0.053	0.016	0.224	0.016	0.224	0.001	0.094	0.906

Contrast High-Low: 95% HDI above ROPE, ~99% of probability distribution above ROPE. → Conclusion: Compared to fathers in the low positivity group, the high positivity fathers report higher marital love before the birth, and less decline of felt love afterwards.

Model Comparison

- Deviance information Criterion: How well does the model reduce uncertainty in future predictions?
- Accounts for model complexity and model fit.
- deviance = -2 * log(likelihood)
- Lower DIC = better model performance in predicting future values
- Compare models in terms of their relative goodness of fit
- >5: some difference,
 >10: considerable difference

Table 1 Deviance Information Criterion values for five models fitted to the marital love data

Model type	DIC		
Quadratic change with positivity grouping	2890		
Linear change with positivity grouping	2856		
Linear change with no positivity grouping	2855		
No change with positivity grouping	2925		
No change with no positivity grouping	4905		

Questions

- It takes ~10 minutes to run the model. What is a good workflow during debugging / modelling to save time? (smaller data set, less iterations?)
- In MLE the algorithm is always doing the same.
 Bayesian estimation has all these parameters (chains, burn in, adaptation, iterations, thinning...).
 How do I know which values to pick and which are good enough?
- Related: Despite using the same random seeds, I get minimally different results than the authors. Why?
- Related: The paper has only a brief discussion of model diagnostics (Rhat, convergence checks). What are typical diagnostics. What do I change when there is a problem?
- Related: Instead of DIC other packages advertise other model comparison methods (e.g. WAIC). Which one for what situation?

- Is it ok to just use non-informative priors? When can
 I use informative priors, and how do I decide
 which ones? → Sensitivity analysis
- This is a lot of code for a standard problem, and getting from the mathematical specification to the model code is not as straightforward as in lm() or lmer(). Is there a more concise way to do this? > packages like rstanarm, brms, rethinking
- There are different kinds of sampling algorithms (Metropolis, Gibbs, Slice) and different software (Jags, Stan). Why? **Is there a "best choice"?**
- It takes a few seconds to build this model and get the coefficients with lme4. The results are almost identical. Why bother?
- **Have you used Bayesian data analysis?** What were your experiences with promoters, reviewers...?

Some more introductory reading

- Kruschke (2010) What to believe: Bayesian methods for data analysis. TiCS
- Kruschke (2012) Bayesian Estimation supersedes the t-test. J Exp Psych.
- Dienes (2011). Bayesian Versus Orthodox Statistics: Which Side Are You On? Perspect Psychol Sc.

Books:

- Kruschke (2015). Doing Bayesian Data Analysis
- McElrath (2015). Statistial Rethinking

My code and slides:

https://github.com/teebusch/jc-bayesgcm

