Bayesian and Frequentist Multilevel Modeling

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Contents

1 Introduction

$$y_{ij} = \beta_0 + \beta_1 x_{1i} + u_{0j} + e_{ij}$$

All multilevel models account for group structure, in estimating the association of x and y, by including a random intercept (u_0), and possibly one or more random intercept terms ($u_1, u_2, etc....$).

Bayesian models may offer some advantages over frequentist models, but may be substantially slower to converge.

2 Conceptual Appropriateness

Following (Kruschke 2014) all Bayesian models have a *conceptual appropriateness.*

In frequentist reasoning we are estimating the probability of observing data at least as extreme as our data, while assuming a null hypothesis (H_0). Quite often, H_0, *e.g.* $\beta = 0$, or $\bar{x}_A - \bar{x}_B = 0$, is not a substantively interesting or substantively meaningful hypothesis.

In Bayesian analysis, we are not rejecting a null hypothesis. Instead, we are *directly estimating the value of a parameter* such as β and are indeed estimating a *full probability distribution* for this parameter.

3 *Prior Information*

Bayesian models allow one to incorporate prior information about a parameter of interest.

Prior information may come from the prior research literature, e.g. from systematic reviews or meta-analyses, or expert opinion or clinical wisdom.

4 *Smaller Samples*

Bayesian multilevel models may be better with small samples, especially samples with small numbers of Level 2 units (Hox et al. 2012). It is not clear to what degree this improvement in performance is dependent upon the use of informative priors.

5 *Full Distribution of Parameters*

Bayesian models of all kinds provide full distributions of the parameters (e.g. β's and random effects (u's))–both singly and jointly–rather than only point estimates.

Information about the full distribution of a parameter, such as the estimate of the probability distribution of values of a risk factor, a protective factor, or the effect of an intervention, may be substantively meaningful.

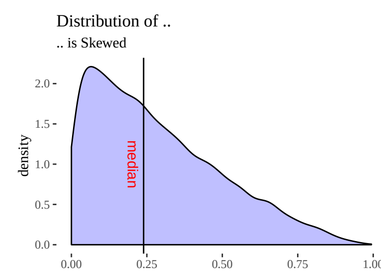

Figure 1: Distribution of a Single Parameter

6 *Accepting H_0 is Possible*

Bayesian models allow one to both accept and reject H_0 (Kruschke and Liddell 2018). This may have consequences for affirming similarity, universality, or treatment invariance (Morey, Homer, and Proulx 2018).

Also, accepting certain null hypotheses may allow for the simplification of theory.

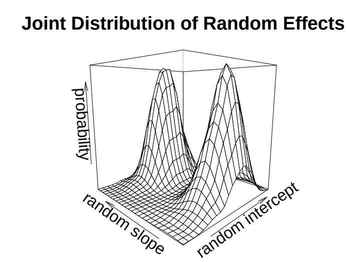

Figure 2: Joint Distribution of Parameters

7 *Distributional Models*

Bayesian estimators allow one to directly model σ_{u_0}, the variance of the Level 2 units, as a function of covariates (Burkner 2018).

8 *Non-Linear Terms*

Bayesian estimators allow for the incorporation of non-linear terms (Burkner 2018).[1]

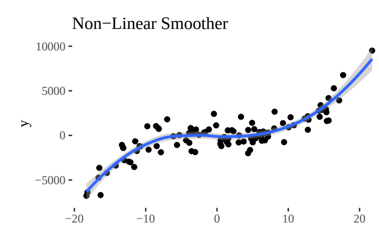

Figure 3: Non-Linear Terms

[1] Such non-linear terms offer ways of non-parametrically fitting curvature. Do they represent over-fitting? Do they provide substantively interpretable results?

9 Maximal Models

Bayesian estimators allow for the estimation of so called *maximal models* (Barr et al. 2013; Frank 2018), which allow for the inclusion of a large number of random slopes, e.g. $u_1, u_2, u_3, ..., etc.$ even when some of those estimated slopes are close to 0.

In contrast, (Matuschek et al. 2017) argue that such a *maximal* approach may lead to a loss of statistical power and further argue that one should adhere to "a random effect structure that is supported by the data."

References

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