

lmer Demo

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2022-05-20

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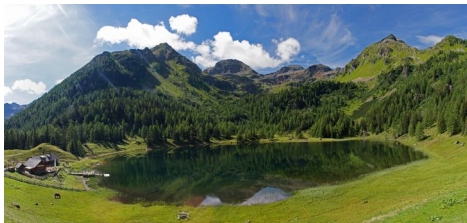


Figure 1: Norway Spruce and Larch Forest in Austrian Alps, <https://ec.europa.eu/jrc/en/research-topic/forestry/qr-tree-project/norway-spruce>

1 Get Data

Data are from *von Guttentberg's Norway spruce (Picea abies [L.] Karst) tree measurement data*, from: Andrew Robinson and Jeff Hamann (2016). FAWR: Functions and Datasets for “Forest Analytics with R”, R package version 1.1.1., <https://CRAN.R-project.org/package=FAwR>

“The data are measures from 107 trees. The trees were selected as being of average size from healthy and well stocked stands in the Alps.”

```
library(FAwR) # Forest Analytics with R

data("gutten") # Von Guttenberg Tree Data
```

```
library(haven) # write to Stata

gutten2 <- gutten # make a copy

colnames(gutten2)[4] <- "age_base"

colnames(gutten2)[6] <- "dbh_cm"

colnames(gutten2)[8] <- "age_bh"

colnames(gutten2)[9] <- "tree_ID"

write_dta(gutten2, "gutten.dta")
```

2 Data Wrangling (Centering)

```
gutten$height.C <- gutten$height - mean(gutten$height)

gutten$age.base.C <- gutten$age.base - mean(gutten$age.base)
```

3 Graph

```
library(ggplot2)

library(patchwork)

p_uncentered <- ggplot(gutten,
                       aes(x = age.base,
                           y = height,
                           color = tree.ID)) +
  geom_line() +
  labs(title = "Tree Height By Tree Age",
       subtitle = "Uncentered Data") +
  theme_minimal() +
  theme(legend.position = "none")

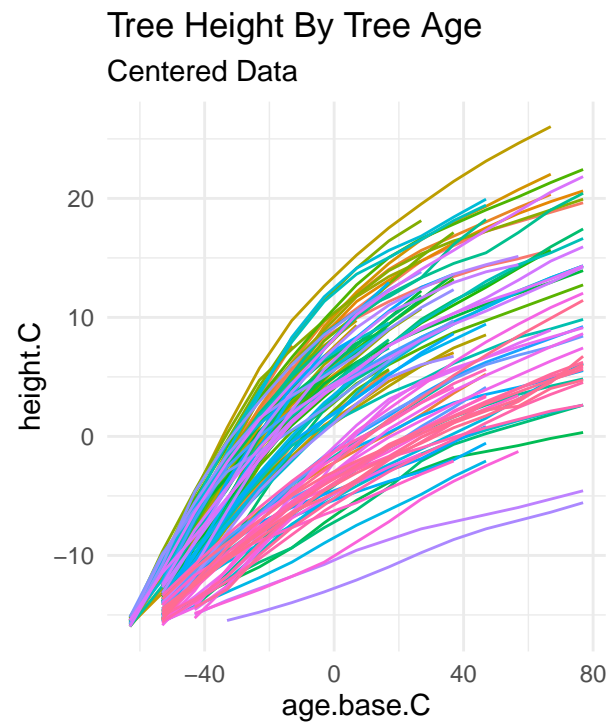
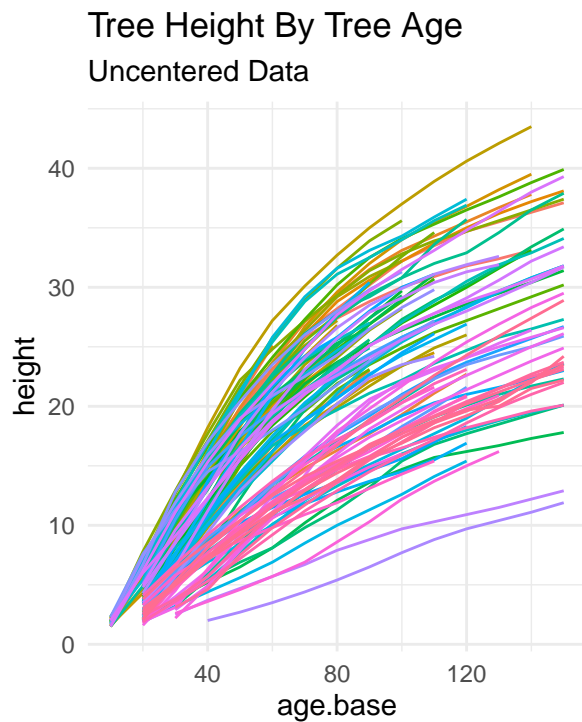
# p_uncentered

p_centered <- ggplot(gutten,
                    aes(x = age.base.C,
                        y = height.C,
                        color = tree.ID)) +
  geom_line() +
```

```
labs(title = "Tree Height By Tree Age",
      subtitle = "Centered Data") +
theme_minimal() +
theme(legend.position = "none")

# p_centered

p_uncentered + p_centered
```



4 lmer

```
library(lme4)
```

4.1 Unconditional Model

```
fit0 <- lmer(height ~ (1 | tree.ID),
             data = gutten)

summary(fit0)

## Linear mixed model fit by REML ['lmerMod']
## Formula: height ~ (1 | tree.ID)
## Data: gutten
```

```
##
## REML criterion at convergence: 8627.5
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -2.6675 -0.7242  0.1305  0.7758  2.0311
##
## Random effects:
##   Groups   Name      Variance Std.Dev.
## tree.ID  (Intercept) 15.08    3.883
## Residual                69.70    8.349
## Number of obs: 1200, groups: tree.ID, 107
##
## Fixed effects:
##              Estimate Std. Error t value
## (Intercept)  17.2328    0.4489   38.38
```

4.2 One Independent Variable; Random Intercept Only

```
fit1 <- lmer(height ~ age.base + (1 | tree.ID),
             data = gutten)

summary(fit1)
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: height ~ age.base + (1 | tree.ID)
##   Data: gutten
##
## REML criterion at convergence: 6346.7
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -3.3814 -0.5359  0.2145  0.7030  2.3443
##
## Random effects:
##   Groups   Name      Variance Std.Dev.
## tree.ID  (Intercept) 25.747    5.074
## Residual                8.409    2.900
## Number of obs: 1200, groups: tree.ID, 107
##
## Fixed effects:
##              Estimate Std. Error t value
## (Intercept)  2.102195    0.525768   3.998
## age.base     0.214830    0.002406  89.287
##
## Correlation of Fixed Effects:
##              (Intr)
## age.base -0.320
```

4.3 One Independent Variable; Random Intercept and Random Slope (Correlated)

```
fit2 <- lmer(height ~ age.base + (1 + age.base | tree.ID),
             data = gutten)

summary(fit2)
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: height ~ age.base + (1 + age.base | tree.ID)
## Data: gutten
##
## REML criterion at convergence: 5489.7
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -3.3808 -0.5447  0.0590  0.5834  2.4378
##
## Random effects:
## Groups Name Variance Std.Dev. Corr
## tree.ID (Intercept) 3.624478 1.90381
## age.base 0.005557 0.07455 -0.12
## Residual 3.381275 1.83882
## Number of obs: 1200, groups: tree.ID, 107
##
## Fixed effects:
## Estimate Std. Error t value
## (Intercept) 1.204973 0.225294 5.348
## age.base 0.239925 0.007454 32.186
##
## Correlation of Fixed Effects:
## (Intr)
## age.base -0.222
```

4.4 One Independent Variable; Random Intercept and Random Slope (Uncorrelated)

Converges only with *grand mean centered* independent variable.

```
fit3 <- lmer(height ~ age.base.C + (1 + age.base.C || tree.ID),
             data = gutten)

summary(fit3)
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: height ~ age.base.C + ((1 | tree.ID) + (0 + age.base.C | tree.ID))
## Data: gutten
##
## REML criterion at convergence: 5682.6
##
```

```

## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -3.9528 -0.5310  0.0660  0.5991  2.2450
##
## Random effects:
##   Groups      Name             Variance Std.Dev.
##   tree.ID   (Intercept) 31.044222 5.57173
##   tree.ID.1 age.base.C    0.005648 0.07516
##   Residual                        3.381065 1.83877
## Number of obs: 1200, groups: tree.ID, 107
##
## Fixed effects:
##              Estimate Std. Error t value
## (Intercept) 18.750860   0.542849   34.54
## age.base.C   0.241264   0.007528   32.05
##
## Correlation of Fixed Effects:
##              (Intr)
## age.base.C 0.013

```