Multilevel Models, Equations, Syntax & English

true

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Table 1: Table continues below

| model | equation |
|---|---|
| Intercept Only Intercept Independent Variable(s) | $y = \beta_0 + e_{ij}$ $y = \beta_0 + \beta_1 x + e_{ij} \ y = \beta_0 + \beta_1 x + \beta_2 z + e_{ij}$ |
| Intercept Independent variable(s) Intercept Random variation of the intercept | $y = \beta_0 + \beta_1 x + e_{ij} \ y = \beta_0 + \beta_1 x + \beta_2 z + e_{ij}$ $y = \beta_0 + e_{ij} + u_{0j}$ $var(u_{0j})$ |
| Unconditional intraclass correlation coefficient (ICC) | $\overrightarrow{var(u_{0j})} + \overrightarrow{var(e_{ij})}$ |
| Intercept Independent variable(s) Random variation of the intercept | $y = \beta_0 + \beta_1 x + e_{ij} + u_{0j} \ y = \beta_0 + \beta_1 x + \beta_2 z + e_{ij} + u_{0j}$ |
| Intercept Independent variable Random intercept Random slope | $y = \beta_0 + \beta_1 x + e_{ij} + u_{0j} + u_{1j} x$ |
| We can estimate multilevel models with more than 1 random slope. | $y = \beta_0 + \beta_1 x + \beta_2 z + e_{ij} + u_{0j} + u_{1j} x + u_{2j} z$ |

| Stata | English |
|---|--|
| mixed y | We estimated the mean of [outcome] |
| mixed y x mixed y x z | We estimated the relationship of [independent variable(s)] with $[outcome]$ |
| mixed y $ $ groupid: | We estimated the mean of [outcome]. We allowed the intercept of the model to vary by [groupid]. |
| mixed y $ $ groupid: estat icc | XX% of the variation in [outcome] was explained by clustering of participants in [groupid] |
| mixed y x groupid: mixed y x z groupid: | We estimated the relationship of [independent variable(s)] with [outcome]. We allowed the intercept of the model to vary by group. |

| Stata | English |
|---------------------------------|--|
| mixed y x groupid: x | We estimated the relationship of [independent variable] with [outcome]. We allowed the intercept of the model to vary by group We also allowed the relationship of [independent variable] with [outcome] to vary by group. |
| mixed y x z /// groupid: x z | |

/// is a line wrapping character to allow Stata commands to span multiple lines.

For binary outcomes, use command melogit instead.

mixed without a clustering variable will give very similar results to regress.