

Workshop on Multilevel Modeling 2 (Cross Classified Models)

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Navigation

When this document is presented in slide show format, some slides may be long, and you may need to scroll down to see the full slide. In slide show format **b** makes text bigger, and **s** makes text smaller.

Setup

```
. use "../multilevel-thinking/simulate-and-analyze-multilevel-data/simulated_multilevel_longit
> udinal_data.dta", clear
```

Cross Classified Model

We can treat these random effects as being *cross classified*.

This might be useful if we had data where individuals lived in different countries at different times.

However, because `id` is in fact nested inside `country`, in this case, estimating the random effects as cross classified will be more time consuming, but will give us equivalent results.

Standard (Less Computationally Efficient) Syntax

```
. * mixed outcome t warmth physical_punishment || _all: R.country || _all: R.id
.
. * est store crossed1
```

The documentation notes that we can use a *much* more computationally efficient version of the above command, which is what we do in these notes. The user can verify that both versions of the command will produce equivalent results.

Three Level Model

```
. mixed outcome t warmth physical_punishment || country: || id: // 3 level w/ random intercep
> ts only
Performing EM optimization:
Performing gradient-based optimization:
Iteration 0:   log likelihood =  -28539.38
Iteration 1:   log likelihood = -28539.351
Iteration 2:   log likelihood = -28539.351
Computing standard errors:
Mixed-effects ML regression              Number of obs      =          9,000
Grouping information
```

	No. of	Observations per group
--	--------	------------------------

Group variable	groups	Minimum	Average	Maximum
country	30	300	300.0	300
id	3,000	3	3.0	3

Log likelihood = -28539.351 Wald chi2(3) = 2024.27
 Prob > chi2 = 0.0000

outcome	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
t	.9929052	.0658231	15.08	0.000	.8638943	1.121916
warmth	1.046658	.0302211	34.63	0.000	.9874255	1.10589
physical_punishment	-.9408357	.038315	-24.56	0.000	-1.015932	-.8657397
_cons	51.22801	.3936058	130.15	0.000	50.45655	51.99946

Random-effects parameters	Estimate	Std. err.	[95% conf. interval]	
country: Identity				
var(_cons)	3.676187	.9946793	2.163142	6.247558
id: Identity				
var(_cons)	8.923072	.4830621	8.024786	9.92191
var(Residual)	25.996	.4746206	25.08221	26.94308

LR test vs. linear model: chi2(2) = 1339.33 Prob > chi2 = 0.0000

Note: LR test is conservative and provided only for reference.

```
.
. est store threelevel // store random intercept model
```

Cross Classified With Computationally Efficient Syntax

```
. mixed outcome t warmth physical_punishment || _all: R.country || id:
```

Performing EM optimization:

Performing gradient-based optimization:

Iteration 0: log likelihood = -28539.38

Iteration 1: log likelihood = -28539.351

Iteration 2: log likelihood = -28539.351

Computing standard errors:

Mixed-effects ML regression Number of obs = 9,000

Grouping information

Group variable	No. of groups	Observations per group		
		Minimum	Average	Maximum
_all	1	9,000	9,000.0	9,000
id	3,000	3	3.0	3

Log likelihood = -28539.351 Wald chi2(3) = 2024.27
 Prob > chi2 = 0.0000

outcome	Coefficient	Std. err.	z	P> z	[95% conf. interval]	
t	.9929052	.0658231	15.08	0.000	.8638943	1.121916
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Random-effects parameters	Estimate	Std. err.	[95% conf. interval]	
_all: Identity				
var(R.country)	3.676187	.9946793	2.163142	6.247558
id: Identity				

var(_cons)	8.923072	.4830621	8.024786	9.92191
var(Residual)	25.996	.4746206	25.08221	26.94308

LR test vs. linear model: chi2(2) = 1339.33 Prob > chi2 = 0.0000

Note: LR test is conservative and provided only for reference.

```
.
. est store crossed2 // store crossed effects result
```

Nice Table of Results of Three Level and Cross Classified Model

```
. est table threelevel crossed2, ///
> b(%9.3f) star stats(N ll chi2) ///
> varwidth(20) modelwidth(15)
```

Variable	threelevel	crossed2
outcome		
t	0.993***	0.993***
warmth	1.047***	1.047***
physical_punishment	-0.941***	-0.941***
_cons	51.228***	51.228***
lns1_1_1		
_cons	0.651***	0.651***
lns2_1_1		
_cons	1.094***	1.094***
lnsig_e		
_cons	1.629***	1.629***
Statistics		
N	9000	9000
ll	-2.85e+04	-2.85e+04
chi2	2024.272	2024.272

Legend: * p<0.05; ** p<0.01; *** p<0.001

QUESTIONS???