If you want to model nonzero covariance among all of the observations in your SAS data set, specify SUBJECT=INTERCEPT to treat the data as if they are all from one subject. However, be aware that in this case PROC MIXED manipulates an $\mathbf{R}$ matrix with dimensions equal to the number of observations. If no SUBJECT= effect is specified, then every observation is assumed to be from a different subject and $\mathbf{R}$ is assumed to be diagonal. For this reason, you usually want to use the SUBJECT= option in the REPEATED statement.

TYPE=*covariance-structure*

specifies the covariance structure of the $\mathbf{R}$ matrix. The SUBJECT= option defines the blocks of $\mathbf{R}$, and the TYPE= option specifies the structure of these blocks. Valid values for *covariance-structure* and their descriptions are provided in Table 77.17 and Table 77.18. The default structure is VC.

Table 77.17 Covariance Structures

Structure	Description	Parms	(i, j) element
ANTE(1)	Antedependence	$2t-1$	$\sigma_i\sigma_j\prod_{k=i}^{j-1}\rho_k$
AR(1)	Autoregressive(1)	2	$\sigma^2\rho^{\lvert i-j\rvert}$
ARH(1)	Heterogeneous AR(1)	$t+1$	$\sigma_i\sigma_j\rho^{\lvert i-j\rvert}$
ARMA(1,1)	ARMA(1,1)	3	$\sigma^2[\gamma\rho^{\lvert i-j\rvert-1}1(i\neq j)+1(i=j)]$
CS	Compound symmetry	2	$\sigma_1+\sigma^2 1(i=j)$
CSH	Heterogeneous CS	$t+1$	$\sigma_i\sigma_j[\rho 1(i\neq j)+1(i=j)]$
FA(q)	Factor analytic	$\frac{q}{2}(2t-q+1)+t$	$\Sigma_{k=1}^{\min(i,j,q)}\lambda_{ik}\lambda_{jk}+\sigma_i^2 1(i=j)$
FA0(q)	No diagonal FA	$\frac{q}{2}(2t-q+1)$	$\Sigma_{k=1}^{\min(i,j,q)}\lambda_{ik}\lambda_{jk}$
FA1(q)	Equal diagonal FA	$\frac{q}{2}(2t-q+1)+1$	$\Sigma_{k=1}^{\min(i,j,q)}\lambda_{ik}\lambda_{jk}+\sigma^2 1(i=j)$
HF	Huynh-Feldt	$t+1$	$(\sigma_i^2+\sigma_j^2)/2+\lambda 1(i\neq j)$
LIN(q)	General linear	q	$\Sigma_{k=1}^{q}\theta_k\mathbf{A}_{ij}$
TOEP	Toeplitz	t	$\sigma_{\lvert i-j\rvert+1}$
TOEP(q)	Banded Toeplitz	q	$\sigma_{\lvert i-j\rvert+1}1(\lvert i-j\rvert<q)$
TOEPH	Heterogeneous TOEP	$2t-1$	$\sigma_i\sigma_j\rho_{\lvert i-j\rvert}$
TOEPH(q)	Banded hetero TOEP	$t+q-1$	$\sigma_i\sigma_j\rho_{\lvert i-j\rvert}1(\lvert i-j\rvert<q)$
UN	Unstructured	$t(t+1)/2$	σ_{ij}
UN(q)	Banded	$\frac{q}{2}(2t-q+1)$	$\sigma_{ij}1(\lvert i-j\rvert<q)$
UNR	Unstructured corrs	$t(t+1)/2$	$\sigma_i\sigma_j\rho_{\max(i,j)\min(i,j)}$
UNR(q)	Banded correlations	$\frac{q}{2}(2t-q+1)$	$\sigma_i\sigma_j\rho_{\max(i,j)\min(i,j)}$
UN@AR(1)	Direct product AR(1)	$t_1(t_1+1)/2+1$	$\sigma_{i_1j_1}\rho^{\lvert i_2-j_2\rvert}$
UN@CS	Direct product CS	$t_1(t_1+1)/2+1$	$\begin{cases}\sigma_{i_1j_1} & i_2=j_2\\ \sigma^2\sigma_{i_1j_1} & i_2\neq j_2\\ 0\le\sigma^2\le 1\end{cases}$
UN@UN	Direct product UN	$t_1(t_1+1)/2+$ $t_2(t_2+1)/2-1$	$\sigma_{1,i_1j_1}\sigma_{2,i_2j_2}$
VC	Variance components	q	$\sigma_k^2 1(i=j)$ and i corresponds to kth effect

In Table 77.17, "Parms" is the number of covariance parameters in the structure, t is the overall dimension of the covariance matrix, and $1(A)$ equals 1 when A is true and 0 otherwise. For example, $1(i = j)$ equals 1 when $i = j$ and 0 otherwise, and $1(|i - j| < q)$ equals 1 when $|i - j| < q$ and 0 otherwise. For the TYPE=TOEPH structures, $\rho_0 = 1$, and for the TYPE=UNR structures, $\rho_{ii} = 1$ for all i. For the direct product structures, the subscripts "1" and "2" see the first and second structure in the direct product, respectively, and $i_1 = \text{int}((i + t_2 - 1)/t_2)$, $j_1 = \text{int}((j + t_2 - 1)/t_2)$, $i_2 = \text{mod}(i - 1, t_2) + 1$, and $j_2 = \text{mod}(j - 1, t_2) + 1$.

Table 77.18 Spatial Covariance Structures

Structure	Description	Parms	(i, j) element
SP(EXP)(*c-list*)	Exponential	2	$\sigma^2 \exp\{-d_{ij}/\theta\}$
SP(EXPA)(*c-list*)	Anisotropic exponential	$2c + 1$	$\sigma^2 \prod_{k=1}^{c} \exp\{-\theta_k d(i, j, k)^{p_k}\}$
SP(EXPGA)(c_1 c_2)	2D exponential, geometrically anisotropic	4	$\sigma^2 \exp\{-d_{ij}(\theta, \lambda)/\rho\}$
SP(GAU)(*c-list*)	Gaussian	2	$\sigma^2 \exp\{-d_{ij}^2/\rho^2\}$
SP(GAUGA)(c_1 c_2)	2D Gaussian, geometrically anisotropic	4	$\sigma^2 \exp\{-d_{ij}(\theta, \lambda)^2/\rho^2\}$
SP(LIN)(*c-list*)	Linear	2	$\sigma^2(1 - \rho d_{ij})\ 1(\rho d_{ij} \le 1)$
SP(LINL)(*c-list*)	Linear log	2	$\sigma^2(1 - \rho \log(d_{ij}))$ $\times 1(\rho \log(d_{ij}) \le 1, d_{ij} > 0)$
SP(MATERN)(*c-list*)	Matérn	3	$\sigma^2 \frac{1}{\Gamma(\nu)} \left(\frac{d_{ij}}{2\rho}\right)^{\nu} 2K_\nu(d_{ij}/\rho)$
SP(MATHSW)(*c-list*)	Matérn (Handcock-Stein-Wallis)	3	$\sigma^2 \frac{1}{\Gamma(\nu)} \left(\frac{d_{ij}\sqrt{\nu}}{\rho}\right)^{\nu} 2K_\nu \left(\frac{2d_{ij}\sqrt{\nu}}{\rho}\right)$
SP(POW)(*c-list*)	Power	2	$\sigma^2 \rho^{d_{ij}}$
SP(POWA)(*c-list*)	Anisotropic power	$c + 1$	$\sigma^2 \rho_1^{d(i,j,1)} \rho_2^{d(i,j,2)} \ldots \rho_c^{d(i,j,c)}$
SP(SPH)(*c-list*)	Spherical	2	$\sigma^2[1 - (\frac{3d_{ij}}{2\rho}) + (\frac{d_{ij}^3}{2\rho^3})]\ 1(d_{ij} \le \rho)$
SP(SPHGA)(c_1 c_2)	2D Spherical, geometrically anisotropic	4	$\sigma^2[1 - (\frac{3d_{ij}(\theta,\lambda)}{2\rho}) + (\frac{d_{ij}(\theta,\lambda)^3}{2\rho^3})]$ $\times 1(d_{ij}(\theta, \lambda) \le \rho)$

In Table 77.18, *c-list* contains the names of the numeric variables used as coordinates of the location of the observation in space, and d_{ij} is the Euclidean distance between the *i*th and *j*th vectors of these coordinates, which correspond to the *i*th and *j*th observations in the input data set. For SP(POWA) and SP(EXPA), *c* is the number of coordinates, and $d(i, j, k)$ is the absolute distance between the *k*th coordinate, $k = 1, \ldots, c$, of the *i*th and *j*th observations in the input data set. For the geometrically anisotropic structures SP(EXPGA), SP(GAUGA), and SP(SPHGA), exactly two spatial coordinate variables must be specified as c_1 and c_2. Geometric anisotropy is corrected by applying a rotation θ and scaling λ to the coordinate system, and $d_{ij}(\theta, \lambda)$ represents the Euclidean distance between two points in the transformed space. SP(MATERN) and SP(MATHSW) represent covariance structures in a class defined by Matérn (see Matérn 1986; Handcock and Stein 1993; Handcock and Wallis 1994). The function K_ν is the modified Bessel function of the second kind of (real) order $\nu > 0$; the parameter ν governs the smoothness of the process (see below for more details).

Table 77.19 lists some examples of the structures in Table 77.17 and Table 77.18.

Table 77.19 Covariance Structure Examples

Description	Structure	Example
Variance components	VC (default)	$\begin{bmatrix} \sigma_B^2 & 0 & 0 & 0 \\ 0 & \sigma_B^2 & 0 & 0 \\ 0 & 0 & \sigma_{AB}^2 & 0 \\ 0 & 0 & 0 & \sigma_{AB}^2 \end{bmatrix}$
Compound symmetry	CS	$\begin{bmatrix} \sigma^2+\sigma_1 & \sigma_1 & \sigma_1 & \sigma_1 \\ \sigma_1 & \sigma^2+\sigma_1 & \sigma_1 & \sigma_1 \\ \sigma_1 & \sigma_1 & \sigma^2+\sigma_1 & \sigma_1 \\ \sigma_1 & \sigma_1 & \sigma_1 & \sigma^2+\sigma_1 \end{bmatrix}$
Unstructured	UN	$\begin{bmatrix} \sigma_1^2 & \sigma_{21} & \sigma_{31} & \sigma_{41} \\ \sigma_{21} & \sigma_2^2 & \sigma_{32} & \sigma_{42} \\ \sigma_{31} & \sigma_{32} & \sigma_3^2 & \sigma_{43} \\ \sigma_{41} & \sigma_{42} & \sigma_{43} & \sigma_4^2 \end{bmatrix}$
Banded main diagonal	UN(1)	$\begin{bmatrix} \sigma_1^2 & 0 & 0 & 0 \\ 0 & \sigma_2^2 & 0 & 0 \\ 0 & 0 & \sigma_3^2 & 0 \\ 0 & 0 & 0 & \sigma_4^2 \end{bmatrix}$
First-order autoregressive	AR(1)	$\sigma^2 \begin{bmatrix} 1 & \rho & \rho^2 & \rho^3 \\ \rho & 1 & \rho & \rho^2 \\ \rho^2 & \rho & 1 & \rho \\ \rho^3 & \rho^2 & \rho & 1 \end{bmatrix}$
Toeplitz	TOEP	$\begin{bmatrix} \sigma^2 & \sigma_1 & \sigma_2 & \sigma_3 \\ \sigma_1 & \sigma^2 & \sigma_1 & \sigma_2 \\ \sigma_2 & \sigma_1 & \sigma^2 & \sigma_1 \\ \sigma_3 & \sigma_2 & \sigma_1 & \sigma^2 \end{bmatrix}$
Toeplitz with two bands	TOEP(2)	$\begin{bmatrix} \sigma^2 & \sigma_1 & 0 & 0 \\ \sigma_1 & \sigma^2 & \sigma_1 & 0 \\ 0 & \sigma_1 & \sigma^2 & \sigma_1 \\ 0 & 0 & \sigma_1 & \sigma^2 \end{bmatrix}$
Spatial power	SP(POW)(*c*)	$\sigma^2 \begin{bmatrix} 1 & \rho^{d_{12}} & \rho^{d_{13}} & \rho^{d_{14}} \\ \rho^{d_{21}} & 1 & \rho^{d_{23}} & \rho^{d_{24}} \\ \rho^{d_{31}} & \rho^{d_{32}} & 1 & \rho^{d_{34}} \\ \rho^{d_{41}} & \rho^{d_{42}} & \rho^{d_{43}} & 1 \end{bmatrix}$
Heterogeneous AR(1)	ARH(1)	$\begin{bmatrix} \sigma_1^2 & \sigma_1\sigma_2\rho & \sigma_1\sigma_3\rho^2 & \sigma_1\sigma_4\rho^3 \\ \sigma_2\sigma_1\rho & \sigma_2^2 & \sigma_2\sigma_3\rho & \sigma_2\sigma_4\rho^2 \\ \sigma_3\sigma_1\rho^2 & \sigma_3\sigma_2\rho & \sigma_3^2 & \sigma_3\sigma_4\rho \\ \sigma_4\sigma_1\rho^3 & \sigma_4\sigma_2\rho & \sigma_4\sigma_3\rho & \sigma_4^2 \end{bmatrix}$

Table 77.19 *continued*

Description	Structure	Example
First-order autoregressive moving average	ARMA(1,1)	$\sigma^2 \begin{bmatrix} 1 & \gamma & \gamma\rho & \gamma\rho^2 \\ \gamma & 1 & \gamma & \gamma\rho \\ \gamma\rho & \gamma & 1 & \gamma \\ \gamma\rho^2 & \gamma\rho & \gamma & 1 \end{bmatrix}$
Heterogeneous CS	CSH	$\begin{bmatrix} \sigma_1^2 & \sigma_1\sigma_2\rho & \sigma_1\sigma_3\rho & \sigma_1\sigma_4\rho \\ \sigma_2\sigma_1\rho & \sigma_2^2 & \sigma_2\sigma_3\rho & \sigma_2\sigma_4\rho \\ \sigma_3\sigma_1\rho & \sigma_3\sigma_2\rho & \sigma_3^2 & \sigma_3\sigma_4\rho \\ \sigma_4\sigma_1\rho & \sigma_4\sigma_2\rho & \sigma_4\sigma_3\rho & \sigma_4^2 \end{bmatrix}$
First-order factor analytic	FA(1)	$\begin{bmatrix} \lambda_1^2+d_1 & \lambda_1\lambda_2 & \lambda_1\lambda_3 & \lambda_1\lambda_4 \\ \lambda_2\lambda_1 & \lambda_2^2+d_2 & \lambda_2\lambda_3 & \lambda_2\lambda_4 \\ \lambda_3\lambda_1 & \lambda_3\lambda_2 & \lambda_3^2+d_3 & \lambda_3\lambda_4 \\ \lambda_4\lambda_1 & \lambda_4\lambda_2 & \lambda_4\lambda_3 & \lambda_4^2+d_4 \end{bmatrix}$
Huynh-Feldt	HF	$\begin{bmatrix} \sigma_1^2 & \frac{\sigma_1^2+\sigma_2^2}{2}-\lambda & \frac{\sigma_1^2+\sigma_3^2}{2}-\lambda \\ \frac{\sigma_2^2+\sigma_1^2}{2}-\lambda & \sigma_2^2 & \frac{\sigma_2^2+\sigma_3^2}{2}-\lambda \\ \frac{\sigma_3^2+\sigma_1^2}{2}-\lambda & \frac{\sigma_3^2+\sigma_2^2}{2}-\lambda & \sigma_3^2 \end{bmatrix}$
First-order antedependence	ANTE(1)	$\begin{bmatrix} \sigma_1^2 & \sigma_1\sigma_2\rho_1 & \sigma_1\sigma_3\rho_1\rho_2 \\ \sigma_2\sigma_1\rho_1 & \sigma_2^2 & \sigma_2\sigma_3\rho_2 \\ \sigma_3\sigma_1\rho_2\rho_1 & \sigma_3\sigma_2\rho_2 & \sigma_3^2 \end{bmatrix}$
Heterogeneous Toeplitz	TOEPH	$\begin{bmatrix} \sigma_1^2 & \sigma_1\sigma_2\rho_1 & \sigma_1\sigma_3\rho_2 & \sigma_1\sigma_4\rho_3 \\ \sigma_2\sigma_1\rho_1 & \sigma_2^2 & \sigma_2\sigma_3\rho_1 & \sigma_2\sigma_4\rho_2 \\ \sigma_3\sigma_1\rho_2 & \sigma_3\sigma_2\rho_1 & \sigma_3^2 & \sigma_3\sigma_4\rho_1 \\ \sigma_4\sigma_1\rho_3 & \sigma_4\sigma_2\rho_2 & \sigma_4\sigma_3\rho_1 & \sigma_4^2 \end{bmatrix}$
Unstructured correlations	UNR	$\begin{bmatrix} \sigma_1^2 & \sigma_1\sigma_2\rho_{21} & \sigma_1\sigma_3\rho_{31} & \sigma_1\sigma_4\rho_{41} \\ \sigma_2\sigma_1\rho_{21} & \sigma_2^2 & \sigma_2\sigma_3\rho_{32} & \sigma_2\sigma_4\rho_{42} \\ \sigma_3\sigma_1\rho_{31} & \sigma_3\sigma_2\rho_{32} & \sigma_3^2 & \sigma_3\sigma_4\rho_{43} \\ \sigma_4\sigma_1\rho_{41} & \sigma_4\sigma_2\rho_{42} & \sigma_4\sigma_3\rho_{43} & \sigma_4^2 \end{bmatrix}$
Direct product AR(1)	UN@AR(1)	$\begin{bmatrix} \sigma_1^2 & \sigma_{21} \\ \sigma_{21} & \sigma_2^2 \end{bmatrix} \otimes \begin{bmatrix} 1 & \rho & \rho^2 \\ \rho & 1 & \rho \\ \rho^2 & \rho & 1 \end{bmatrix} =$
		$\begin{bmatrix} \sigma_1^2 & \sigma_1^2\rho & \sigma_1^2\rho^2 & \sigma_{21} & \sigma_{21}\rho & \sigma_{21}\rho^2 \\ \sigma_1^2\rho & \sigma_1^2 & \sigma_1^2\rho & \sigma_{21}\rho & \sigma_{21} & \sigma_{21}\rho \\ \sigma_1^2\rho^2 & \sigma_1^2\rho & \sigma_1^2 & \sigma_{21}\rho^2 & \sigma_{21}\rho & \sigma_{21} \\ \sigma_{21} & \sigma_{21}\rho & \sigma_{21}\rho^2 & \sigma_2^2 & \sigma_2^2\rho & \sigma_2^2\rho^2 \\ \sigma_{21}\rho & \sigma_{21} & \sigma_{21}\rho & \sigma_2^2\rho & \sigma_2^2 & \sigma_2^2\rho \\ \sigma_{21}\rho^2 & \sigma_{21}\rho & \sigma_{21} & \sigma_2^2\rho^2 & \sigma_2^2\rho & \sigma_2^2 \end{bmatrix}$

The following provides some further information about these covariance structures:

ANTE(1) specifies the first-order antedependence structure (see Kenward 1987; Patel 1991; Macchiavelli and Arnold 1994). In Table 77.17, σ_i^2 is the ith variance parameter, and ρ_k is the kth autocorrelation parameter satisfying $|\rho_k| < 1$.

AR(1) specifies a first-order autoregressive structure. PROC MIXED imposes the constraint $|\rho| < 1$ for stationarity.

ARH(1) specifies a heterogeneous first-order autoregressive structure. As with TYPE=AR(1), PROC MIXED imposes the constraint $|\rho| < 1$ for stationarity.

ARMA(1,1) specifies the first-order autoregressive moving-average structure. In Table 77.17, ρ is the autoregressive parameter, γ models a moving-average component, and σ^2 is the residual variance. In the notation of Fuller (1976, p. 68), $\rho = \theta_1$ and

$$\gamma = \frac{(1 + b_1\theta_1)(\theta_1 + b_1)}{1 + b_1^2 + 2b_1\theta_1}$$

The example in Table 77.19 and $|b_1| < 1$ imply that

$$b_1 = \frac{\beta - \sqrt{\beta^2 - 4\alpha^2}}{2\alpha}$$

where $\alpha = \gamma - \rho$ and $\beta = 1 + \rho^2 - 2\gamma\rho$. PROC MIXED imposes the constraints $|\rho| < 1$ and $|\gamma| < 1$ for stationarity, although for some values of ρ and γ in this region the resulting covariance matrix is not positive definite. When the estimated value of ρ becomes negative, the computed covariance is multiplied by $\cos(\pi d_{ij})$ to account for the negativity.

CS specifies the compound-symmetry structure, which has constant variance and constant covariance.

CSH specifies the heterogeneous compound-symmetry structure. This structure has a different variance parameter for each diagonal element, and it uses the square roots of these parameters in the off-diagonal entries. In Table 77.17, σ_i^2 is the ith variance parameter, and ρ is the correlation parameter satisfying $|\rho| < 1$.

FA(q) specifies the factor-analytic structure with q factors (Jennrich and Schluchter 1986). This structure is of the form $\mathbf{\Lambda}\mathbf{\Lambda}' + \mathbf{D}$, where $\mathbf{\Lambda}$ is a $t \times q$ rectangular matrix and $\mathbf{D}$ is a $t \times t$ diagonal matrix with t different parameters. When $q > 1$, the elements of $\mathbf{\Lambda}$ in its upper-right corner (that is, the elements in the ith row and jth column for $j > i$) are set to zero to fix the rotation of the structure.

FA0(q) is similar to the FA(q) structure except that no diagonal matrix $\mathbf{D}$ is included. When $q < t$—that is, when the number of factors is less than the dimension of the matrix—this structure is nonnegative definite but not of full rank. In this situation, you can use it for approximating an unstructured $\mathbf{G}$ matrix in the RANDOM statement or for combining with the LOCAL option in the REPEATED statement. When $q = t$, you can use this structure to constrain $\mathbf{G}$ to be nonnegative definite in the RANDOM statement.

FA1(q) is similar to the TYPE=FA(q) structure except that all of the elements in $\mathbf{D}$ are constrained to be equal. This offers a useful and more parsimonious alternative to the full factor-analytic structure.

HF specifies the Huynh-Feldt covariance structure (Huynh and Feldt 1970). This structure is similar to the TYPE=CSH structure in that it has the same number of parameters and heterogeneity along the main diagonal. However, it constructs the off-diagonal elements by taking arithmetic rather than geometric means.

You can perform a likelihood ratio test of the Huynh-Feldt conditions by running PROC MIXED twice, once with TYPE=HF and once with TYPE=UN, and then subtracting their respective values of –2 times the maximized likelihood.

If PROC MIXED does not converge under your Huynh-Feldt model, you can specify your own starting values with the PARMS statement. The default MIVQUE(0) starting values can sometimes be poor for this structure. A good choice for starting values is often the parameter estimates corresponding to an initial fit that uses TYPE=CS.

LIN(q) specifies the general linear covariance structure with q parameters. This structure consists of a linear combination of known matrices that are input with the LDATA= option. This structure is very general, and you need to make sure that the variance matrix is positive definite. By default, PROC MIXED sets the initial values of the parameters to 1. You can use the PARMS statement to specify other initial values.

LINEAR(q) is an alias for TYPE=LIN(q).

SIMPLE is an alias for TYPE=VC.

SP(EXPA)(*c-list*) specifies the spatial anisotropic exponential structure, where *c-list* is a list of variables indicating the coordinates. This structure has (i, j) element equal to

$$\sigma^2 \prod_{k=1}^{c} \exp\{-\theta_k d(i,j,k)^{p_k}\}$$

where c is the number of coordinates and $d(i, j, k)$ is the absolute distance between the kth coordinate ($k = 1, \ldots, c$) of the ith and jth observations in the input data set. There are $2c + 1$ parameters to be estimated: θ_k, p_k ($k = 1, \ldots, c$), and σ^2.

You might want to constrain some of the EXPA parameters to known values. For example, suppose you have three coordinate variables C1, C2, and C3 and you want to constrain the powers p_k to equal 2, as in Sacks et al. (1989). Suppose further that you want to model covariance across the entire input data set and you suspect the θ_k and σ^2 estimates are close to 3, 4, 5, and 1, respectively. Then specify the following statements:

```
repeated / type=sp(expa)(c1 c2 c3)
   subject=intercept;
parms (3) (4) (5) (2) (2) (2) (1) /
   hold=4,5,6;
```

SP(EXPGA)(c_1 c_2) specify modification of the isotropic SP(EXP) covariance structure.

SP(GAUGA)(c_1 c_2) specify modification of the isotropic SP(GAU) covariance structure.

SP(SPHGA)(c_1 c_2) specify modification of the isotropic SP(SPH) covariance structure.

These are structures that allow for geometric anisotropy in two dimensions. The coordinates are specified by the variables c1 and c2.

If the spatial process is geometrically anisotropic in $\mathbf{c} = [c_{i1}, c_{i2}]$, then it is isotropic in the coordinate system

$$\mathbf{Ac} = \begin{bmatrix} 1 & 0 \\ 0 & \lambda \end{bmatrix} \begin{bmatrix} \cos\theta & -\sin\theta \\ \sin\theta & \cos\theta \end{bmatrix} \mathbf{c} = \mathbf{c}^*$$

for a properly chosen angle θ and scaling factor λ. Elliptical isocorrelation contours are thereby transformed to spherical contours, adding two parameters to the respective isotropic covariance structures. Euclidean distances (see Table 77.18) are expressed in terms of $\mathbf{c}^*$.

The angle θ of the clockwise rotation is reported in radians, $0 \leq \theta \leq 2\pi$. The scaling parameter λ represents the ratio of the range parameters in the direction of the major and minor axis of the correlation contours. In other words, following a rotation of the coordinate system by angle θ, isotropy is achieved by compressing or magnifying distances in one coordinate by the factor λ.

Fixing $\lambda = 1.0$ reduces the models to isotropic ones for any angle of rotation. If the scaling parameter is held constant at 1.0, you should also hold constant the angle of rotation, as in the following statements:

```
repeated / type=sp(expga)(gxc gyc)
           subject=intercept;
parms (6) (1.0) (0.0) (1) / hold=2,3;
```

If λ is fixed at any other value than 1.0, the angle of rotation can be estimated. Specifying a starting grid of angles and scaling factors can considerably improve the convergence properties of the optimization algorithm for these models. Only a single random effect with geometrically anisotropic structure is permitted.

SP(MATERN)(*c-list*) | **SP(MATHSW)**(*c-list*) specifies covariance structures in the Matérn class of covariance functions (Matérn 1986). Two observations for the same subject (block of $\mathbf{R}$) that are Euclidean distance d_{ij} apart have covariance

$$\sigma^2 \frac{1}{\Gamma(\nu)} \left(\frac{d_{ij}}{2\rho} \right)^{\nu} 2K_\nu(d_{ij}/\rho) \qquad \nu > 0,\ \rho > 0$$

where K_ν is the modified Bessel function of the second kind of (real) order $\nu > 0$. The smoothness (continuity) of a stochastic process with covariance function in this class increases with ν. The Matérn class thus enables data-driven estimation of the smoothness properties. The covariance is identical to the exponential model for $\nu = 0.5$ (TYPE=SP(EXP)(*c-list*)), while for $\nu = 1$ the model advocated by Whittle (1954) results. As $\nu \to \infty$ the model approaches the gaussian covariance structure (TYPE=SP(GAU)(*c-list*)).

The MATHSW structure represents the Matérn class in the parameterization of Handcock and Stein (1993) and Handcock and Wallis (1994),

$$\sigma^2 \frac{1}{\Gamma(\nu)} \left(\frac{d_{ij}\sqrt{\nu}}{\rho} \right)^{\nu} 2K_\nu \left(\frac{2d_{ij}\sqrt{\nu}}{\rho} \right)$$

Since computation of the function K_ν and its derivatives is numerically very intensive, fitting models with Matérn covariance structures can be more time-consuming than with other spatial covariance structures. Good starting values are essential.

SP(POW)(*c-list*) | **SP(POWA)**(*c-list*) specifies the spatial power structures. When the estimated value of ρ becomes negative, the computed covariance is multiplied by $\cos(\pi d_{ij})$ to account for the negativity.

TOEP<(*q*)> specifies a banded Toeplitz structure. This can be viewed as a moving-average structure with order equal to $q-1$. The TYPE=TOEP option is a full Toeplitz matrix, which can be viewed as an autoregressive structure with order equal to the dimension of the matrix. The specification TYPE=TOEP(1) is the same as $\sigma^2 I$, where I is an identity matrix, and it can be useful for specifying the same variance component for several effects.

TOEPH<(*q*)> specifies a heterogeneous banded Toeplitz structure. In Table 77.17, σ_i^2 is the *i*th variance parameter and ρ_j is the *j*th correlation parameter satisfying $|\rho_j| < 1$. If you specify the order parameter *q*, then PROC MIXED estimates only the first q bands of the matrix, setting all higher bands equal to 0. The option TOEPH(1) is equivalent to both the TYPE=UN(1) and TYPE=UNR(1) options.

UN<(*q*)> specifies a completely general (unstructured) covariance matrix parameterized directly in terms of variances and covariances. The variances are constrained to be nonnegative, and the covariances are unconstrained. This structure is not constrained to be nonnegative definite in order to avoid nonlinear constraints; however, you can use the TYPE=FA0 structure if you want this constraint to be imposed by a Cholesky factorization. If you specify the order parameter *q*, then PROC MIXED estimates only the first *q* bands of the matrix, setting all higher bands equal to 0.

UNR<(*q*)> specifies a completely general (unstructured) covariance matrix parameterized in terms of variances and correlations. This structure fits the same model as the TYPE=UN(*q*) option but with a different parameterization. The *i*th variance parameter is σ_i^2. The parameter ρ_{jk} is the correlation between the *j*th and *k*th measurements; it satisfies $|\rho_{jk}| < 1$. If you specify the order parameter *r*, then PROC MIXED estimates only the first *q* bands of the matrix, setting all higher bands equal to zero.

UN@AR(1) | **UN@CS** | **UN@UN** specify direct (Kronecker) product structures designed for multivariate repeated measures (see Galecki 1994). These structures are constructed by taking the Kronecker product of an unstructured matrix (modeling covariance across the multivariate observations) with an additional covariance matrix (modeling covariance across time or another factor). The upper-left value in the second matrix is constrained to equal 1 to identify the model. See the *SAS/IML User's Guide* for more details about direct products.

To use these structures in the REPEATED statement, you must specify two distinct REPEATED effects, both of which must be included in the CLASS statement. The first effect indicates the multivariate observations, and the second identifies the levels of time or some additional factor. Note that the input data set must still be constructed in "univariate" format; that is, all dependent observations are still listed observation-wise in one single variable. Although this construction provides for general modeling possibilities, it forces you to construct variables indicating both dimensions of the Kronecker product.

For example, suppose your observed data consist of heights and weights of several children measured over several successive years. Your input data set should then contain variables similar to the following:

- Y, all of the heights and weights, with a separate observation for each
- Var, indicating whether the measurement is a height or a weight
- Year, indicating the year of measurement
- Child, indicating the child on which the measurement was taken

Your PROC MIXED statements for a Kronecker AR(1) structure across years would then be as follows:

```
proc mixed;
   class Var Year Child;
   model Y = Var Year Var*Year;
   repeated Var Year / type=un@ar(1)
                       subject=Child;
run;
```

You should nearly always want to model different means for the multivariate observations; hence the inclusion of Var in the MODEL statement. The preceding mean model consists of cell means for all combinations of VAR and YEAR.

VC specifies standard variance components and is the default structure for both the RANDOM and REPEATED statements. In the RANDOM statement, a distinct variance component is assigned to each effect. In the REPEATED statement, this structure is usually used only with the GROUP= option to specify a heterogeneous variance model.

Jennrich and Schluchter (1986) provide general information about the use of covariance structures, and Wolfinger (1996) presents details about many of the heterogeneous structures. Modeling with spatial covariance structures is discussed in many sources (Marx and Thompson 1987; Zimmerman and Harville 1991; Cressie 1993; Brownie, Bowman, and Burton 1993; Stroup, Baenziger, and Mulitze 1994; Brownie and Gumpertz 1997; Gotway and Stroup 1997; Chilès and Delfiner 1999; Schabenberger and Gotway 2005; Littell et al. 2006).

SLICE Statement

SLICE *model-effect* < / *options* > **;**

The SLICE statement provides a general mechanism for performing a partitioned analysis of the LS-means for an interaction. This analysis is also known as an analysis of simple effects.

The SLICE statement uses the same *options* as the LSMEANS statement, which are summarized in Table 19.21. For details about the syntax of the SLICE statement, see the section "SLICE Statement" on page 509 in Chapter 19, "Shared Concepts and Topics."

NOTE: Use the section "LSMEANS Statement" on page 464 in Chapter 19, "Shared Concepts and Topics," only for definitions of the options that you can use with the SLICE statement. PROC MIXED uses a slightly different syntax for the LSMEANS, which is described in the section "LSMEANS Statement" on page 6079.