

# Variance– Covariance Matrices

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Daniel Anderson

Week 4

# Agenda

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- Review some notation
- Unstructured VCV Matrices and alternatives

# Learning Objectives

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- Gain a deeper understanding of how the residual structure is different in multilevel models
- Understand that there are methods for changing the residual structure, and understand when and why this might be preferable
- Be able to implement alternative methods using `{nlme}`

# Notation

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Reviewing some Gelman and Hill notation

# Data

---

Let's start by using the *sleepstudy* data from **{lme4}**.

```
library(lme4)
head(sleepstudy)
```

```
##      Reaction Days Subject
## 1  249.5600    0      308
## 2  258.7047    1      308
## 3  250.8006    2      308
## 4  321.4398    3      308
## 5  356.8519    4      308
## 6  414.6901    5      308
```

# Translate

---

Translate the following model into `lme4::lmer()` syntax

$$\begin{aligned}\text{Reaction}_i &\sim N(\alpha_{j[i]}, \sigma^2) \\ \alpha_j &\sim N(\mu_{\alpha_j}, \sigma_{\alpha_j}^2), \text{ for Subject } j = 1, \dots, J\end{aligned}$$

```
lmer(Reaction ~ 1 + (1|Subject), data = sleepstudy)
```

02:00

# More complicated

---

Translate this equation into `lme4::lmer()` syntax

$$\begin{aligned}\text{Reaction}_i &\sim N(\alpha_{j[i]} + \beta_1(\text{Days}), \sigma^2) \\ \alpha_j &\sim N(\mu_{\alpha_j}, \sigma_{\alpha_j}^2), \text{ for Subject } j = 1, \dots, J\end{aligned}$$

```
lmer(Reaction ~ Days + (1|Subject), data = sleepstudy)
```

01:00

# Even more complicated

---

Translate this equation into `lme4::lmer()` syntax

$$\text{Reaction}_i \sim N(\alpha_{j[i]} + \beta_{1j[i]}(\text{Days}), \sigma^2)$$

$$\begin{pmatrix} \alpha_j \\ \beta_{1j} \end{pmatrix} \sim N \left( \begin{pmatrix} \mu_{\alpha_j} \\ \mu_{\beta_{1j}} \end{pmatrix}, \begin{pmatrix} \sigma_{\alpha_j}^2 & \rho_{\alpha_j \beta_{1j}} \\ \rho_{\beta_{1j} \alpha_j} & \sigma_{\beta_{1j}}^2 \end{pmatrix} \right), \text{ for Subject } j = 1, \dots, J$$

```
lmer(Reaction ~ Days + (Days|Subject), data = sleepstudy)
```

01:00



# New data

---

```
sim3 <- read_csv(here::here("data", "sim3level.csv"))
sim3
```

```
## # A tibble: 570 x 6
##       Math ActiveTime ClassSize Classroom School StudentID
##       <dbl>       <dbl>    <dbl>    <dbl> <chr>      <dbl>
##  1 55.42604 0.06913359      18         1 Sch1         1
##  2 54.34306 0.08462063      18         1 Sch1         2
##  3 61.42570 0.1299456       18         1 Sch1         3
##  4 56.12271 0.7461320       18         1 Sch1         4
##  5 53.34900 0.03887918      18         1 Sch1         5
##  6 57.99773 0.6856354       18         1 Sch1         6
##  7 54.46326 0.1439774       18         1 Sch1         7
##  8 64.20517 0.8910800       18         1 Sch1         8
##  9 54.49117 0.08963612      18         1 Sch1         9
## 10 57.87599 0.03773272      18         1 Sch1        10
## # ... with 560 more rows
```

01:00

# A bit of a problem

---

```
sim3 %>%  
  count(Classroom, School)
```

```
## # A tibble: 30 x 3  
##   Classroom School      n  
##   <dbl> <chr>   <int>  
## 1         1 Sch1      18  
## 2         1 Sch2      18  
## 3         1 Sch3      19  
## 4         2 Sch1      14  
## 5         2 Sch2      18  
## 6         2 Sch3      24  
## 7         3 Sch1      20  
## 8         3 Sch2      15  
## 9         3 Sch3      20  
## 10        4 Sch1      14  
## # ... with 20 more rows
```

# Make classroom unique

---

We could handle this with our model syntax, but nested IDs like this always makes me nervous. Let's make them unique.

```
sim3 <- sim3 %>%  
  mutate(class_id = paste0("class", Classroom, ":", School))  
sim3
```

```
## # A tibble: 570 x 7  
##       Math ActiveTime ClassSize Classroom School StudentID class_id  
##       <dbl>      <dbl>    <dbl>    <dbl> <chr>      <dbl> <chr>  
## 1 55.42604 0.06913359      18         1 Sch1         1 class1:Sch1  
## 2 54.34306 0.08462063      18         1 Sch1         2 class1:Sch1  
## 3 61.42570 0.1299456      18         1 Sch1         3 class1:Sch1  
## 4 56.12271 0.7461320      18         1 Sch1         4 class1:Sch1  
## 5 53.34900 0.03887918      18         1 Sch1         5 class1:Sch1  
## 6 57.99773 0.6856354      18         1 Sch1         6 class1:Sch1  
## 7 54.46326 0.1439774      18         1 Sch1         7 class1:Sch1  
## 8 64.20517 0.8910800      18         1 Sch1         8 class1:Sch1  
## 9 54.49117 0.08963612      18         1 Sch1         9 class1:Sch1  
## 10 57.87599 0.03773272      18         1 Sch1        10 class1:Sch1  
## # ... with 560 more rows
```

# New model

---

Translate this equation into code

$$\begin{aligned}\text{Math}_i &\sim N(\alpha_{j[i],k[i]} + \beta_{1j[i]}(\text{ActiveTime}), \sigma^2) \\ \begin{pmatrix} \alpha_j \\ \beta_{1j} \end{pmatrix} &\sim N\left(\begin{pmatrix} \mu_{\alpha_j} \\ \mu_{\beta_{1j}} \end{pmatrix}, \begin{pmatrix} \sigma_{\alpha_j}^2 & \rho_{\alpha_j\beta_{1j}} \\ \rho_{\beta_{1j}\alpha_j} & \sigma_{\beta_{1j}}^2 \end{pmatrix}\right), \text{ for class\_id } j = 1, \dots, J \\ \alpha_k &\sim N(\mu_{\alpha_k}, \sigma_{\alpha_k}^2), \text{ for School } k = 1, \dots, K\end{aligned}$$

```
lmer(Math ~ ActiveTime + (ActiveTime|class_id) + (1|School),  
      data = sim3)
```

02:00

# This one

---

What about this one?

$$\begin{aligned}\text{Math}_i &\sim N(\alpha_{j[i],k[i]} + \beta_{1j[i],k[i]}(\text{ActiveTime}), \sigma^2) \\ \begin{pmatrix} \alpha_j \\ \beta_{1j} \end{pmatrix} &\sim N\left(\begin{pmatrix} \gamma_0^\alpha + \gamma_1^\alpha(\text{ClassSize}) \\ \mu_{\beta_{1j}} \end{pmatrix}, \begin{pmatrix} \sigma_{\alpha_j}^2 & \rho_{\alpha_j\beta_{1j}} \\ \rho_{\beta_{1j}\alpha_j} & \sigma_{\beta_{1j}}^2 \end{pmatrix}\right), \text{ for class\_id } j = 1, \dots, J \\ \begin{pmatrix} \alpha_k \\ \beta_{1k} \end{pmatrix} &\sim N\left(\begin{pmatrix} \mu_{\alpha_k} \\ \mu_{\beta_{1k}} \end{pmatrix}, \begin{pmatrix} \sigma_{\alpha_k}^2 & \rho_{\alpha_k\beta_{1k}} \\ \rho_{\beta_{1k}\alpha_k} & \sigma_{\beta_{1k}}^2 \end{pmatrix}\right), \text{ for School } k = 1, \dots, K\end{aligned}$$

```
lmer(Math ~ ActiveTime + ClassSize +  
      (ActiveTime|class_id) + (ActiveTime|School),  
      data = sim3)
```

02:00

# Last one

---

What about this one?

$$\begin{aligned} \text{Math}_i &\sim N(\alpha_{j[i],k[i]} + \beta_{1j[i],k[i]}(\text{ActiveTime}), \sigma^2) \\ \begin{pmatrix} \alpha_j \\ \beta_{1j} \end{pmatrix} &\sim N \left( \begin{pmatrix} \gamma_0^\alpha + \gamma_{1k[i]}^\alpha(\text{ClassSize}) \\ \gamma_0^{\beta_1} + \gamma_1^{\beta_1}(\text{ClassSize}) \end{pmatrix}, \begin{pmatrix} \sigma_{\alpha_j}^2 & \rho_{\alpha_j\beta_{1j}} \\ \rho_{\beta_{1j}\alpha_j} & \sigma_{\beta_{1j}}^2 \end{pmatrix} \right), \text{ for class\_id } j = 1, \dots, J \\ \begin{pmatrix} \alpha_k \\ \beta_{1k} \\ \gamma_{1k} \end{pmatrix} &\sim N \left( \begin{pmatrix} \mu_{\alpha_k} \\ \mu_{\beta_{1k}} \\ \mu_{\gamma_{1k}} \end{pmatrix}, \begin{pmatrix} \sigma_{\alpha_k}^2 & \rho_{\alpha_k\beta_{1k}} & \rho_{\alpha_k\gamma_{1k}} \\ \rho_{\beta_{1k}\alpha_k} & \sigma_{\beta_{1k}}^2 & \rho_{\beta_{1k}\gamma_{1k}} \\ \rho_{\gamma_{1k}\alpha_k} & \rho_{\gamma_{1k}\beta_{1k}} & \sigma_{\gamma_{1k}}^2 \end{pmatrix} \right), \text{ for School } k = 1, \dots, K \end{aligned}$$

```
lmer(Math ~ ActiveTime * ClassSize +  
      (ActiveTime|class_id) + (ActiveTime + ClassSize|School),  
      data = sim3)
```

02:00

# Residual structures

---

# Data

---

Willett, 1988

- $n = 35$  people
- Each completed a cognitive inventory on "opposites naming"
- At first time point, participants also completed a general cognitive measure



# Read in data

---

```
willett <- read_csv(here::here("data", "willett-1988.csv"))  
willett
```

```
## # A tibble: 140 x 4  
##       id   time   opp   cog  
##   <dbl> <dbl> <dbl> <dbl>  
## 1     1     0    205   137  
## 2     1     1    217   137  
## 3     1     2    268   137  
## 4     1     3    302   137  
## 5     2     0    219   123  
## 6     2     1    243   123  
## 7     2     2    279   123  
## 8     2     3    302   123  
## 9     3     0    142   129  
## 10    3     1    212   129  
## # ... with 130 more rows
```

# Standard OLS

---

- We have four observations per participant.
- If we fit a standard OLS model, it would look like this

```
bad <- lm(opp ~ time, data = willett)
summary(bad)
```

```
##
## Call:
## lm(formula = opp ~ time, data = willett)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -88.374 -25.584   1.186  28.926  64.746
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)   164.374      5.035   32.65  <2e-16 ***
## time          26.960      2.691   10.02  <2e-16 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 35.6 on 138 degrees of freedom
```

# Assumptions

---

As we discussed previously, this model looks like this

$$\mathbf{opp} = \alpha + \beta_1(\mathbf{time}) + \epsilon$$

where

$$\epsilon \sim (0, \sigma)$$

# Individual level residuals

---

We can expand our notation, so it looks like a multivariate normal distribution

$$\begin{pmatrix} \epsilon_1 \\ \epsilon_2 \\ \epsilon_3 \\ \vdots \\ \epsilon_n \end{pmatrix} \sim MVN \left( \begin{bmatrix} 0 \\ 0 \\ 0 \\ \vdots \\ 0 \end{bmatrix}, \begin{bmatrix} \sigma_\epsilon & 0 & 0 & \dots & 0 \\ 0 & \sigma_\epsilon & 0 & 0 & 0 \\ 0 & 0 & \sigma_\epsilon & 0 & 0 \\ \vdots & 0 & 0 & \ddots & \vdots \\ 0 & 0 & 0 & \dots & \sigma_\epsilon \end{bmatrix} \right)$$

This is where the *i.i.d.* part comes in. The residuals are assumed *i*ndependent and *i*dentically *d*istributed.

# Multilevel model

---

Very regularly, there are reasons to believe the *i.i.d.* assumption is violated. Consider our current case, with 4 time points for each individual.

- Is an observation for one time point for one individual *independent* from the other observations for that individual?
- Rather than estimating a single residual variance, we estimate an additional components associated with individuals, leading to a *block* diagonal structure

# Block diagonal

---

$$\begin{pmatrix} \epsilon_{11} \\ \epsilon_{12} \\ \epsilon_{13} \\ \epsilon_{14} \\ \epsilon_{21} \\ \epsilon_{22} \\ \epsilon_{23} \\ \epsilon_{24} \\ \vdots \\ \epsilon_{n1} \\ \epsilon_{n2} \\ \epsilon_{n3} \\ \epsilon_{n4} \end{pmatrix} \sim \begin{pmatrix} \begin{bmatrix} 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ 0 \\ \vdots \\ 0 \\ 0 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} \sigma_{11} & \sigma_{12} & \sigma_{13} & \sigma_{14} & 0 & 0 & 0 & 0 & \dots & 0 & 0 & 0 & 0 \\ \sigma_{21} & \sigma_{22} & \sigma_{23} & \sigma_{24} & 0 & 0 & 0 & 0 & \dots & 0 & 0 & 0 & 0 \\ \sigma_{31} & \sigma_{32} & \sigma_{33} & \sigma_{34} & 0 & 0 & 0 & 0 & \dots & 0 & 0 & 0 & 0 \\ \sigma_{41} & \sigma_{42} & \sigma_{43} & \sigma_{44} & 0 & 0 & 0 & 0 & \dots & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \sigma_{11} & \sigma_{12} & \sigma_{13} & \sigma_{14} & \dots & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \sigma_{21} & \sigma_{22} & \sigma_{23} & \sigma_{24} & \dots & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \sigma_{31} & \sigma_{32} & \sigma_{33} & \sigma_{34} & \dots & 0 & 0 & 0 & 0 \\ 0 & 0 & 0 & 0 & \sigma_{41} & \sigma_{42} & \sigma_{43} & \sigma_{44} & \dots & 0 & 0 & 0 & 0 \\ \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \vdots & \ddots & \vdots & \vdots & \vdots & \vdots \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \dots & \sigma_{11} & \sigma_{12} & \sigma_{13} & \sigma_{14} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \dots & \sigma_{21} & \sigma_{22} & \sigma_{23} & \sigma_{24} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \dots & \sigma_{31} & \sigma_{32} & \sigma_{33} & \sigma_{34} \\ 0 & 0 & 0 & 0 & 0 & 0 & 0 & 0 & \dots & \sigma_{41} & \sigma_{42} & \sigma_{43} & \sigma_{44} \end{bmatrix} \end{pmatrix}$$

Correlations for off-diagonals estimated

Same variance components for all blocks

Out-of-block diagonals are still zero

# Homogeneity of variance

---

As mentioned on the previous slide, we assume the same variance components across all student

This is referred to as the homogeneity of variance assumption – although the block (often referred to as the composite residual) may be heteroscedastic and dependent **within** a grouping factor (i.e., people) the entire error structure is repeated identically across units (i.e., people)

# Block diagonal

---

Because of the homogeneity of variance assumption, we can re-express our block diagonal design as follows

$$r \sim N \left( \mathbf{0}, \begin{bmatrix} \Sigma_r & \mathbf{0} & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \Sigma_r & \mathbf{0} & \dots & \mathbf{0} \\ \mathbf{0} & \mathbf{0} & \Sigma_r & \dots & \mathbf{0} \\ \vdots & \vdots & \vdots & \ddots & \vdots \\ \mathbf{0} & \mathbf{0} & \mathbf{0} & \dots & \Sigma_r \end{bmatrix} \right)$$



# Composite residual

---

We then define the composite residual, which is common across units

$$\Sigma_r = \begin{bmatrix} \sigma_{11} & \sigma_{12} & \sigma_{13} & \sigma_{14} \\ \sigma_{21} & \sigma_{22} & \sigma_{23} & \sigma_{24} \\ \sigma_{31} & \sigma_{32} & \sigma_{33} & \sigma_{34} \\ \sigma_{41} & \sigma_{42} & \sigma_{43} & \sigma_{44} \end{bmatrix}$$

# Let's try!

---

Let's fit a parallel slopes model with the Willett data. You try first.

```
w0 <- lmer(opp ~ time + (1|id), willett)
```

What does the residual variance–covariance look like? Let's use **sundry** to pull it

```
library(sundry)  
w0_rvcv <- pull_residual_vcov(w0)
```

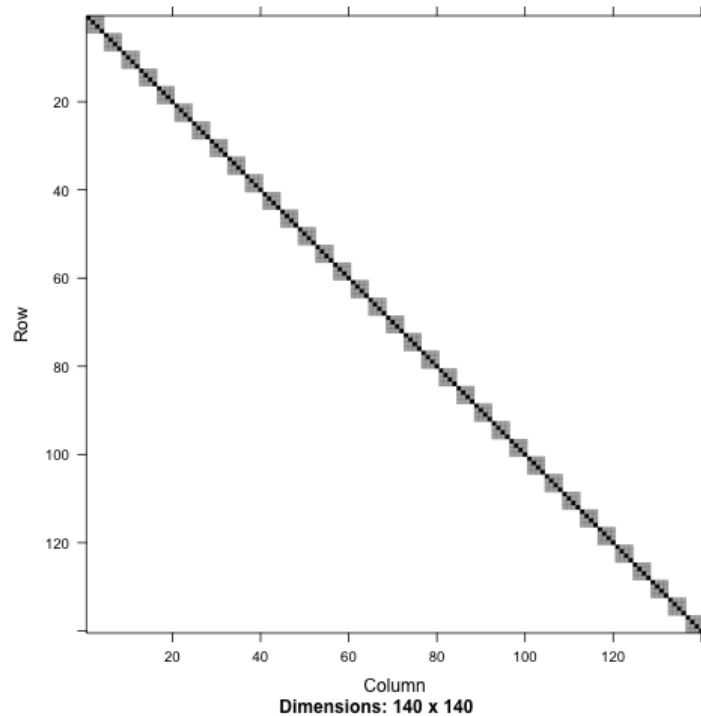
01:00

# Image

---

Sparse matrix – we can view it with `image()`

```
image(w0_rvcv)
```



# Pull first few rows/cols

---

```
w0_rvcv[1:8, 1:8]
```

```
## 8 x 8 sparse Matrix of class "dgCMatrix"
##           1           2           3           4           5           6           7
## 1 1280.7065  904.8054  904.8054  904.8054      .      .      .
## 2  904.8054 1280.7065  904.8054  904.8054      .      .      .
## 3  904.8054  904.8054 1280.7065  904.8054      .      .      .
## 4  904.8054  904.8054  904.8054 1280.7065      .      .      .
## 5      .      .      .      . 1280.7065  904.8054  904.8054
## 6      .      .      .      .  904.8054 1280.7065  904.8054
## 7      .      .      .      .  904.8054  904.8054 1280.7065
## 8      .      .      .      .  904.8054  904.8054  904.8054
```

# Structure

---

On the previous slide, note the values on the diagonal are all the same, as are all the off-diagonals

- This is because we've only estimated one additional variance component

# Understanding these numbers

---

Let's look at the model output

```
arm::display(w0)
```

```
## lmer(formula = opp ~ time + (1 | id), data = willett)
##               coef.est coef.se
## (Intercept) 164.37      5.78
## time         26.96      1.47
##
## Error terms:
##   Groups      Name          Std.Dev.
##   id          (Intercept) 30.08
##   Residual                19.39
## ---
## number of obs: 140, groups: id, 35
## AIC = 1308.3, DIC = 1315.9
## deviance = 1308.1
```

The diagonal values were **1280.7065389** while the off diagonal values were **904.8053852**

Let's extract the variance components from our model.

```
vars_w0 <- as.data.frame(VarCorr(w0))  
vars_w0
```

```
##          grp          var1 var2          vcov          sdcor  
## 1          id (Intercept) <NA> 904.8054 30.07998  
## 2 Residual          <NA> <NA> 375.9012 19.38817
```

Notice anything?

The diagonals are given by `sum(vars_w0)$vcov` while the off-diagonals are just the intercept variance

# Including more complexity

---

Try estimating this model now, then look at the residual variance–covariance matrix again

$$\text{opp}_i \sim N(\alpha_{j[i]} + \beta_{1j[i]}(\text{time}), \sigma^2)$$
$$\begin{pmatrix} \alpha_j \\ \beta_{1j} \end{pmatrix} \sim N \left( \begin{pmatrix} \mu_{\alpha_j} \\ \mu_{\beta_{1j}} \end{pmatrix}, \begin{pmatrix} \sigma_{\alpha_j}^2 & \rho_{\alpha_j \beta_{1j}} \\ \rho_{\beta_{1j} \alpha_j} & \sigma_{\beta_{1j}}^2 \end{pmatrix} \right), \text{ for id } j = 1, \dots, J$$

04:00



# The composite residual

---

```
w1 <- lmer(opp ~ time + (time|id), willett)
w1_rvcv <- pull_residual_vcov(w1)
w1_rvcv[1:4, 1:4]
```

```
## 4 x 4 sparse Matrix of class "dgCMatrix"
##           1           2           3           4
## 1 1358.2469 1019.5095  840.2515  660.9934
## 2 1019.5095 1132.1294  925.7905  878.9310
## 3  840.2515  925.7905 1170.8089 1096.8686
## 4  660.9934  878.9310 1096.8686 1474.2856
```

## Unstructured

The model we fit has an *unstructured* variance co-variance matrix. While each block is the same, every element of the block is now estimated.

# What are these numbers?

---

They are the variance components, re-expressed as a composite residual

The diagonal is given by

$$\sigma^2 + \sigma_{\alpha_j}^2 + 2\sigma_{01}^2 w_i + \sigma_{\beta_1}^2 w_i^2$$

where  $w$  represents the given wave (for our example)

Let's do this "by hand"

# Get the pieces

---

```
vars_w1 <- as.data.frame(VarCorr(w1))  
  
# get the pieces  
int_var <- vars_w1$vcov[1]  
slope_var <- vars_w1$vcov[2]  
covar <- vars_w1$vcov[3]  
residual <- vars_w1$vcov[4]
```

# Calculate

---

```
diag(w1_rvcv[1:4, 1:4])
```

```
## [1] 1358.247 1132.129 1170.809 1474.286
```

```
residual + int_var
```

```
## [1] 1358.247
```

```
residual + int_var + 2*covar + slope_var
```

```
## [1] 1132.129
```

```
residual + int_var + (2*covar)*2 + slope_var*2^2
```

```
## [1] 1170.809
```

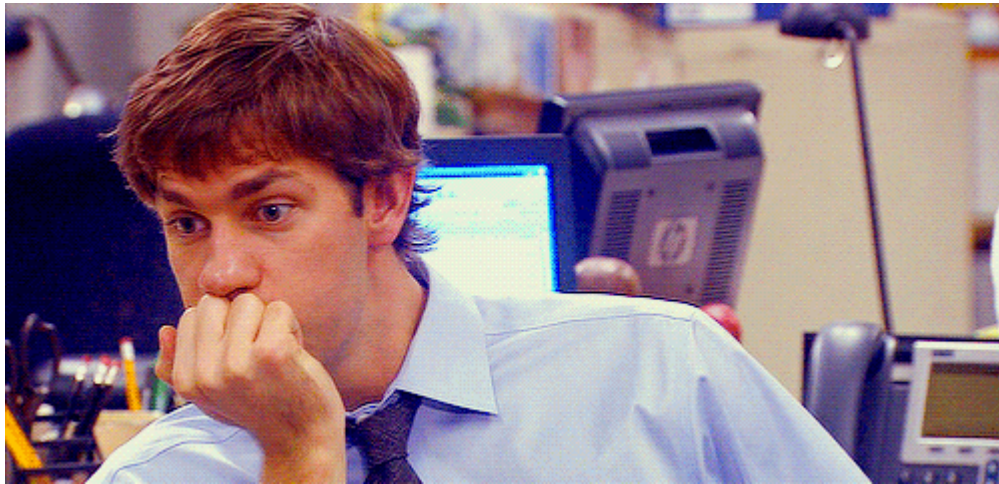
```
residual + int_var + (2*covar)*3 + slope_var*3^2
```

```
## [1] 1474.286
```

# Why?

---

What was the point of doing that by hand?



I don't really care about the equations – the point is, they're just transformations of the variance components

# Off-diagonals

---

The off-diagonals are given by

$$\sigma_{\alpha_j}^2 + \sigma_{01}(t_i + t'_i) + \sigma_{\beta_1}^2 t_i t'_i$$

# Calculate a few

---

```
w1_rvcv[1:4, 1:4]
```

```
## 4 x 4 sparse Matrix of class "dgCMatrix"
##           1           2           3           4
## 1 1358.2469 1019.5095  840.2515  660.9934
## 2 1019.5095 1132.1294  925.7905  878.9310
## 3  840.2515  925.7905 1170.8089 1096.8686
## 4  660.9934  878.9310 1096.8686 1474.2856
```

```
int_var + covar*(1 + 0) + slope_var*1*0
```

```
## [1] 1019.51
```

```
int_var + covar*(2 + 1) + slope_var*2*1
```

```
## [1] 925.7905
```

```
int_var + covar*(3 + 2) + slope_var*3*2
```

```
## [1] 1096.869
```

Positing other  
structures

---



# The possibilities

---

There are a number of alternative structures. We'll talk about a few here.

If you want to go deeper, I suggest Singer & Willett, Chapter 7

Code to fit models with each type of structure, using the same Willett data we're using today, is available [here](#)

# Structures we'll fit

---

- Unstructured (default with **lme4**, we've already seen this)
- Variance components (no off-diagonals)
- Autoregressive
- Heterogeneous autoregressive
- Toeplitz

Note this is just a sampling. Other structures are possible.

Outside of *unstructured* & *variance component only* models, we'll need to use the **nlme** package

We could also use Bayes, as we'll get to in a few weeks.

Variance  
component  
only

---

# The model

---

Generally, in a model like the Willett data, we would estimate intercept variance, and maybe slope variance.

We saw earlier how these combine to create the residual variance–covariance matrix

Alternatively, we can estimate separate variances at each time point

$$\Sigma_r = \begin{bmatrix} \sigma_1^2 & 0 & 0 & 0 \\ 0 & \sigma_2^2 & 0 & 0 \\ 0 & 0 & \sigma_3^2 & 0 \\ 0 & 0 & 0 & \sigma_4^2 \end{bmatrix}$$

# One-hot encoding

---

First, use one-hot encoding for time

Same as dummy-coding, but you use *all* the levels.

```
w <- willett %>%  
  mutate(t0 = ifelse(time == 0, 1, 0),  
         t1 = ifelse(time == 1, 1, 0),  
         t2 = ifelse(time == 2, 1, 0),  
         t3 = ifelse(time == 3, 1, 0))  
w
```

```
## # A tibble: 140 x 8  
##       id  time  opp  cog  t0  t1  t2  t3  
##   <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>  
## 1     1     0   205   137     1     0     0     0  
## 2     1     1   217   137     0     1     0     0  
## 3     1     2   268   137     0     0     1     0  
## 4     1     3   302   137     0     0     0     1  
## 5     2     0   219   123     1     0     0     0  
## 6     2     1   243   123     0     1     0     0  
## 7     2     2   279   123     0     0     1     0  
## 8     2     3   302   123     0     0     0     1  
## 9     3     0   142   129     1     0     0     0
```

# Alternative creation

---

The `model.matrix()` function automatically dummy-codes factors.

```
model.matrix( ~ 0 + factor(time), data = willett) %>%  
  head()
```

```
##      factor(time)0 factor(time)1 factor(time)2 factor(time)3  
## 1                1                0                0                0  
## 2                0                1                0                0  
## 3                0                0                1                0  
## 4                0                0                0                1  
## 5                1                0                0                0  
## 6                0                1                0                0
```

Could be helpful if time is coded in a more complicated way

# Fit the model

---

```
varcomp <- lmer(opp ~ time + (0 + t0 + t1 + t2 + t3 || id), w)
summary(varcomp)
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: opp ~ time + ((0 + t0 | id) + (0 + t1 | id) + (0 + t2 | id) +
##      Data: w
##
## REML criterion at convergence: 1387.2
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -1.70477 -0.50440  0.02222  0.58653  1.37347
##
## Random effects:
##   Groups   Name Variance Std.Dev.
##   id       t0    671.8    25.92
##   id.1     t1    478.9    21.88
##   id.2     t2    643.8    25.37
##   id.3     t3    777.7    27.89
##   Residual          625.0    25.00
## Number of obs: 140, groups:  id, 35
##
## Fixed effects:
##              Estimate Std. Error t value
## (Intercept)  164.429      5.007  32.839
```

# Estimation

---

- Estimates the variance at each timepoint independently  
(**||**)
  - In other words, no correlation is estimated

```
sundry::pull_residual_vcov(varcomp)[1:4, 1:4]
```

```
## 4 x 4 sparse Matrix of class "dgCMatrix"
##           1           2           3           4
## 1 1296.75          .          .          .
## 2      .  1103.838          .          .
## 3      .      .  1268.773          .
## 4      .      .      .  1402.641
```



# Thinking deeper

---

How reasonable is it to assume the variance at one time point?

In most cases, probably not very.

# BUT

Sometimes we can't reliably estimate the covariances, so this helps simplify our model so it's estimable, even if the assumptions we're making are stronger.

# Fully unstructured

---

- We could estimate separate variance *and* all the covariances – this is just a *really* complicated model
- By default, **lme4** will actually try to prevent you from doing this

```
fully_unstructured <- lmer(opp ~ time +  
                           (0 + t0 + t1 + t2 + t3 | id),  
                           data = w)
```

```
## Error: number of observations (=140) <= number of random effects (=140)
```

# Ignore checks

---

Number of random effects == observations.

We can still estimate, just tell the model to ignore this check

```
fully_unstructured <- lmer(  
  opp ~ time + (0 + t0 + t1 + t2 + t3 | id),  
  data = w,  
  control = lmerControl(check.nobs.vs.nRE = "ignore")  
)
```

```
arm::display(fully_unstructured)
```

```
## lmer(formula = opp ~ time + (0 + t0 + t1 + t2 + t3 | id), data = w,  
##       control = lmerControl(check.nobs.vs.nRE = "ignore"))  
##               coef.est coef.se  
## (Intercept) 165.83      5.87  
## time        26.58      2.12  
##  
## Error terms:  
##   Groups   Name Std.Dev. Corr  
##   id       t0    34.42  
##           t1    31.58    0.90  
##           t2    34.16    0.78 0.94  
##           t3    35.95    0.46 0.75 0.88  
## Residual      11.09  
## ---  
## number of obs: 140, groups: id, 35  
## AIC = 1289.4, DIC = 1280.3  
## deviance = 1271.9
```

# Terminology

---

- What **lme4** fits by default is generally referred to as an *unstructured* variance–covariance matrix.
- This means the random effect variances and covariances are all estimated
- The previous model I am referring to as *fully* unstructured, because we estimate separate variances at each time point
- Some might not make this distinction, so just be careful when people use this term

# Autoregressive

---

# Autoregressive

---

- There are many types of autoregressive structures
  - If you took a class on time-series data you'd learn about others
- What we'll talk about is referred to as an AR1 structure
- Variances (on the diagonal) are constant
- Includes constant "band-diagonals"

# Autoregressive

---

$$\Sigma_r = \begin{bmatrix} \sigma^2 & \sigma^2 \rho & \sigma^2 \rho^2 & \sigma^2 \rho^3 \\ \sigma^2 \rho & \sigma^2 & \sigma^2 \rho & \sigma^2 \rho^2 \\ \sigma^2 \rho^2 & \sigma^2 \rho & \sigma^2 & \sigma^2 \rho \\ \sigma^2 \rho^3 & \sigma^2 \rho^2 & \sigma^2 \rho & \sigma^2 \end{bmatrix}$$

- Each band is forced to be lower than the prior by a constant fraction
  - estimated autocorrelation parameter  $\rho$ . The error variance is multiplied by  $\rho$  for the first diagonal, by  $\rho^2$  for the second, etc.
- Uses only two variance components



# Fit

---

First load **nlme**

```
library(nlme)
```

We'll use the **gls()** function. The interface is, overall, fairly similar to **lme4**

```
ar <- gls(opp ~ time,  
          data = willett,  
          correlation = corAR1(form = ~ 1|id))
```

# Summary

---

Notice, you're not estimating random effect variances, just an alternative residual covariance structure

```
summary(ar)
```

```
## Generalized least squares fit by REML
##   Model: opp ~ time
##   Data: willett
##           AIC      BIC    logLik
##   1281.465 1293.174 -636.7327
##
## Correlation Structure: AR(1)
## Formula: ~1 | id
## Parameter estimate(s):
##      Phi
## 0.8249118
##
## Coefficients:
##              Value Std.Error  t-value p-value
## (Intercept) 164.33842   6.136372 26.78104      0
## time         27.19786   1.919857 14.16661      0
##
## Correlation:
##      (Intr)
```

# Extract composite residual

---

```
cm_ar <- corMatrix(ar$modelStruct$corStruct) # all of them
cr_ar <- cm_ar[[1]] # just the first (they're all the same)
cr_ar
```

```
##           [,1]      [,2]      [,3]      [,4]
## [1,] 1.0000000 0.8249118 0.6804795 0.5613356
## [2,] 0.8249118 1.0000000 0.8249118 0.6804795
## [3,] 0.6804795 0.8249118 1.0000000 0.8249118
## [4,] 0.5613356 0.6804795 0.8249118 1.0000000
```

Multiply the correlation matrix by the model residual variance to get the covariance matrix

```
cr_ar * sigma(ar)^2
```

```
##           [,1]      [,2]      [,3]      [,4]
## [1,] 1323.4596 1091.7375  900.5872  742.9050
## [2,] 1091.7375 1323.4596 1091.7375  900.5872
## [3,]  900.5872 1091.7375 1323.4596 1091.7375
## [4,]  742.9050  900.5872 1091.7375 1323.4596
```

# Confirming calculations

---

```
sigma(ar)^2
```

```
## [1] 1323.46
```

```
sigma(ar)^2*0.8249118
```

```
## [1] 1091.737
```

```
sigma(ar)^2*0.8249118^2
```

```
## [1] 900.5871
```

```
sigma(ar)^2*0.8249118^3
```

```
## [1] 742.9049
```

# Heterogenous autoregressive

---

- Same as autoregressive but allows each variance to differ
- Still one  $\rho$  estimated
  - Same "decay" across band diagonals
- Band diagonals no longer equivalent, because different variances

# Heterogenous autoregressive

---

$$\Sigma_r = \begin{bmatrix} \sigma_1^2 & \sigma_1\sigma_2\rho & \sigma_1\sigma_3\rho^2 & \sigma_1\sigma_4\rho^2 \\ \sigma_2\sigma_1\rho & \sigma_2^2 & \sigma_2\sigma_3\rho & \sigma_2\sigma_4\rho^2 \\ \sigma_3\sigma_1\rho^2 & \sigma_3\sigma_2\rho & \sigma_3^2 & \sigma_3\sigma_4\rho \\ \sigma_4\sigma_1\rho^3 & \sigma_4\sigma_2\rho^2 & \sigma_4\sigma_3\rho & \sigma_4^2 \end{bmatrix}$$

# Fit

---

Note – **varIdent** specifies different variances for each wave (variances of the identity matrix)

```
har <- gls(  
  opp ~ time,  
  data = willett,  
  correlation = corAR1(form = ~ 1|id),  
  weights = varIdent(form = ~1|time)  
)
```

# Summary

---

```
summary(har)
```

```
## Generalized least squares fit by REML
##   Model: opp ~ time
##   Data: willett
##       AIC       BIC    logLik
##  1285.76 1306.25 -635.8798
##
## Correlation Structure: AR(1)
## Formula: ~1 | id
## Parameter estimate(s):
##      Phi
## 0.8173622
## Variance function:
## Structure: Different standard deviations per stratum
## Formula: ~1 | time
## Parameter estimates:
##      0      1      2      3
## 1.000000 0.915959 0.985068 1.045260
##
## Coefficients:
##              Value Std.Error  t-value p-value
## (Intercept) 164.63344   5.959533 27.62523     0
## time        27.11552   1.984807 13.66154     0
##
## Correlation:
```



# Extract/compute composite residual

---

The below is fairly complicated, but you can work it out if you go line by line

```
cm_har <- corMatrix(har$modelStruct$corStruct)[[1]]
var_struct <- har$modelStruct$varStruct
vars <- coef(var_struct, unconstrained = FALSE, allCoef = TRUE)
vars <- matrix(vars, ncol = 1)

cm_har * sigma(har)^2 *
  (vars %*% t(vars)) # multiply by a mat of vars
```

```
##           [,1]      [,2]      [,3]      [,4]
## [1,] 1308.6660  979.7593  861.2399  746.9588
## [2,]  979.7593 1097.9457  965.1295  837.0629
## [3,]  861.2399  965.1295 1269.8757 1101.3712
## [4,]  746.9588  837.0629 1101.3712 1429.8058
```

# Toeplitz

---

- Constant variance
- Has identical band–diagonals, like autoregressive
- Relaxes assumption of each band being a parallel by a common fraction of the prior band
  - Each band determined empirically by the data

A bit of a compromise between prior two

# Toeplitz

---

$$\Sigma_r = \begin{bmatrix} \sigma^2 & \sigma_1^2 & \sigma_2^2 & \sigma_3^2 \\ \sigma_1^2 & \sigma^2 & \sigma_1^2 & \sigma_2^2 \\ \sigma_2^2 & \sigma_1^2 & \sigma^2 & \sigma_1^2 \\ \sigma_2^2 & \sigma_2^2 & \sigma_1^2 & \sigma^2 \end{bmatrix}$$

Fit

```
toep <- gls(opp ~ time,  
            data = willett,  
            correlation = corARMA(form = ~ 1|id, p = 3))
```

# Summary

---

```
summary(toep)
```

```
## Generalized least squares fit by REML
##   Model: opp ~ time
##   Data: willett
##           AIC      BIC    logLik
##   1277.979 1295.543 -632.9896
##
## Correlation Structure: ARMA(3,0)
## Formula: ~1 | id
## Parameter estimate(s):
##           Phi1      Phi2      Phi3
##   0.8039121  0.3665122 -0.3950326
##
## Coefficients:
##              Value Std.Error  t-value p-value
## (Intercept) 165.11855   6.122841 26.96764      0
## time         26.91997   2.070391 13.00236      0
##
## Correlation:
##   (Intr)
## time -0.507
##
## Standardized residuals:
##           Min      Q1      Med      Q3      Max
## -2.44029024 -0.71984566  0.01373249  0.77304950  1.75580973
```

# Extract/compute composite residual

---

Same as with autoregressive – just multiply the correlation matrix by the residual variance

```
cr_toep <- corMatrix(toep$modelStruct$corStruct)[[1]]  
cr_toep * sigma(toep)^2
```

```
##           [,1]      [,2]      [,3]      [,4]  
## [1,] 1333.6848 1105.7350  940.9241  634.8366  
## [2,] 1105.7350 1333.6848 1105.7350  940.9241  
## [3,]  940.9241 1105.7350 1333.6848 1105.7350  
## [4,]  634.8366  940.9241 1105.7350 1333.6848
```

# Comparing fits

---

```
library(performance)
compare_performance(ar, har, toep, w1, varcomp, fully_unstructured,
                    metrics = c("AIC", "BIC"),
                    rank = TRUE) %>%
  as_tibble()
```

```
## Warning: Could not get model data.
```

```
## Warning: Could not get model data.
```

```
## Warning: Could not get model data.
```

```
## Warning: When comparing models, please note that probably not all models
```

```
## # A tibble: 6 x 5
```

	Name	Model	AIC	BIC	Performance_Score
	<chr>	<chr>	<dbl>	<dbl>	<dbl>
## 1	toep	gl	1277.979	1295.543	0.9907943
## 2	ar	gl	1281.465	1293.174	0.9858555
## 3	w1	lmerMod	1278.823	1296.473	0.9837572
## 4	har	gl	1285.760	1306.250	0.9176060
## 5	fully_unstructured	lmerMod	1289.423	1327.664	0.8195083
## 6	varcomp	lmerMod	1401.215	1421.806	0

# gls models

---

	<b>Autoregressive (AR)</b>	<b>Heterogeneous AR</b>	<b>Toeplitz</b>
(Intercept)	164.338	164.633	165.119
	(6.136)	(5.960)	(6.123)
time	27.198	27.116	26.920
	(1.920)	(1.985)	(2.070)
AIC	1281.5	1285.8	1278.0
BIC	1293.2	1306.3	1295.5
Log.Lik.	−636.733	−635.880	−632.990

# lme4 models

---

	Standard	Var Comp	Fully Unstruc
(Intercept)	164.374	164.429	165.832
	(6.119)	(5.007)	(5.867)
time	26.960	26.925	26.585
	(2.167)	(2.758)	(2.121)
sd__(Intercept)	34.623		
cor__(Intercept).time	-0.450		
sd__time	11.506		
sd__Observation	12.629	24.999	11.087
sd__t0		25.919	34.424
sd__t1		21.883	31.582
sd__t2		25.373	34.155
sd__t3		27.887	35.947
cor__t0.t1			0.899



# Stepping back

---

Why do we care about all of this?

# Overfitting

---

- If a simpler model fits the data just as well, it should be preferred
- Models that are overfit have "learned too much" from the data and won't generalize well
- Can think of it as fitting to the errors in the data, rather than the "true" patterns found in the population

# Convergence issues

---

- As your models get increasingly complicated, you're likely to run into convergence issues.
- Simplifying your residual variance–covariance structure may help
  - Keeps the basic model structure intact

Aside – see [here](#) for convergence troubleshooting with **lme4**. The `allFit()` function is often helpful but very computationally intensive.

# Summary

---

- As is probably fairly evident from the code – there are many more structures you could explore. However, most are not implemented through **lme4**.
- Simplifying the residual variance–covariance can sometimes lead to better fitting models
- May also be helpful with convergence and avoid overfitting

# Now

---

Homework 2

Next time: Modeling growth (part 1)