

# Three Fundamental Models

Component	M1 Linear	M2 Hierarchical Linear	M3 Hierarchical Logistic
Observation	$y_i \sim N(x_i^T \beta, \tau_e^{-1})$	$y_{ij} \sim N(x_{ij}^T \beta + u_i, \tau_e^{-1})$	$y_{ij} \sim \text{Bernoulli}(\text{logit}^{-1}(x_{ij}^T \beta + u_i))$
Regression coefficients $\beta$	$\beta \sim N(0, \Gamma_\beta)$	$\beta \sim N(0, \Gamma_\beta)$	$\beta \sim N(0, \Gamma_\beta)$
Random effects $u$	—	$u_i \sim N(0, \tau_u^{-1})$	$u_i \sim N(0, \tau_u^{-1})$
Residual precision $\tau_e$	$\tau_e \sim \text{Gamma}(\alpha_e, \beta_e)$	$\tau_e \sim \text{Gamma}(\alpha_e, \beta_e)$	—
Random-effects precision $\tau_u$	—	$\tau_u \sim \text{Gamma}(\alpha_u, \beta_u)$	$\tau_u \sim \text{Gamma}(\alpha_u, \beta_u)$