Homework 3 Suglia

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Question 1

Using the "litterbags.csv" data set, create and run a model in JAGS that corresponds to this one:

```
lmer(N_min_rate~Celastrus + (1|Plot), data=litterbags)
```

This data set contains nitrogen mineralization rates at 7 different plots where the treatment was whether or not the invasive liana Celastrus orbiculatus was present or not.

In your answer, please include the model code and the means and standard deviations of the intercept, slope, group-level (i.e. among-plot) variance and individual-level (within-plot) variance. Briefly report what you did to check model convergence.

Read in data

```
d = read_csv("litterbags.csv")
```

Model code in text file

```
model {
  # Likelihood
 for (i in 1:n) {
   y[i] ~ dnorm(y.hat[i], tau.y)
   y.hat[i] <- a[Plot[i]] + b*x[i] # regression with intercept for each plot
 }
 # group-level model
 for (j in 1:7) { # 7 plots
   a[j] ~ dnorm(mu.a, tau.a) # separate intercepts for every plot, no pooling of information
 }
 #priors
 mu.a ~ dnorm(0, 0.1) # overall mean
 sigma.a ~ dnorm(0, 0.5)T(0,) # weakly informative prior on the group-level standard deviation
 tau.a <- pow(sigma.a, -2) # group-level precision
 # individual-level priors
 b ~ dnorm(0, 0.1) # prior for slope
 sigma.y ~ dnorm(0, 0.1)T(0,) # weakly informative prior on the individual-level sd
 tau.y <- pow(sigma.y, -2) # individual-level precision
```

Define data needed for model

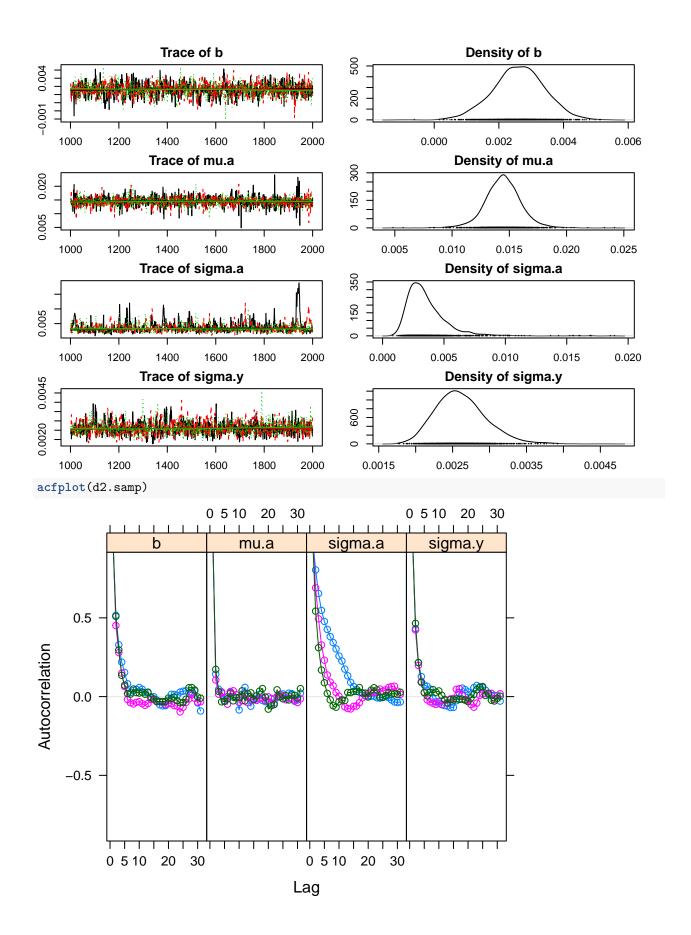
```
length(unique(d$Plot)) # 7 plots
d2.data <- list(n=nrow(d), y=d$N_min_rate, x=d$Celastrus,
plot.index=d$Plot, n.plots=length(unique(d$Plot)))</pre>
```

Have JAGS generate starting values

```
d2.inits <- list(list(sigma.a = 1, sigma.y=2), list(sigma.a = 2,
sigma.y=1), list(sigma.a = 5, sigma.y=0.4))
d2 <- jags.model("litterbags_jags_hw3.txt", data=d2.data, inits = d2.inits,
n.chains=3, n.adapt=1000)</pre>
```

Do a trial run with some parameters, and check convergence

```
d2.samp <- coda.samples(d2, c("b", "sigma.y", "mu.a", "sigma.a"), n.iter=1000)
summary(d2.samp)
##
## Iterations = 1001:2000
## Thinning interval = 1
## Number of chains = 3
## Sample size per chain = 1000
##
## 1. Empirical mean and standard deviation for each variable,
##
      plus standard error of the mean:
##
##
               Mean
                           SD Naive SE Time-series SE
           0.002613 0.0007992 1.459e-05
                                             2.671e-05
## b
## mu.a
           0.014442 0.0015870 2.898e-05
                                             3.339e-05
## sigma.a 0.003557 0.0016984 3.101e-05
                                             8.202e-05
## sigma.y 0.002616 0.0003446 6.291e-06
                                             1.010e-05
## 2. Quantiles for each variable:
##
##
               2.5%
                         25%
                                  50%
                                           75%
                                                   97.5%
## b
           0.001025 0.002110 0.002628 0.003136 0.004138
           0.011243 0.013498 0.014455 0.015364 0.017573
## sigma.a 0.001612 0.002467 0.003180 0.004195 0.007713
## sigma.y 0.002041 0.002375 0.002584 0.002820 0.003364
par(mar=rep(2, 4))
plot(d2.samp)
```



```
gelman.diag(d2.samp)
## Potential scale reduction factors:
##
##
           Point est. Upper C.I.
## b
                  1.00
                             1.00
## mu.a
                  1.01
                             1.01
                  1.06
## sigma.a
                             1.11
## sigma.y
                  1.00
                             1.00
## Multivariate psrf
##
## 1.01
```

Add more iterations and include all parameters of interest

```
d2.samp <- coda.samples(d2, c("a", "b", "sigma.y", "mu.a", "sigma.a", "y.hat"),
n.iter=5000, thin=5)</pre>
```

Look at the results

```
d2.summ <- summary(d2.samp)
d2.stats <- as.data.frame(d2.summ$statistics)
head(d2.stats, 100)</pre>
```

```
##
                                   SD
                                          Naive SE Time-series SE
                    Mean
## a[1]
             0.018064523 0.0011421164 2.085210e-05
                                                     2.120725e-05
## a[2]
             0.012926552 0.0010826086 1.976564e-05
                                                     2.023522e-05
## a[3]
             0.017671907 0.0012642898 2.308267e-05
                                                     2.412744e-05
## a[4]
             0.012157906 0.0011192934 2.043541e-05
                                                     2.086360e-05
## a[5]
             0.014941101 0.0011006553 2.009512e-05
                                                     2.028074e-05
             0.012637983 0.0011322999 2.067287e-05
                                                     2.067069e-05
## a[6]
## a[7]
             0.012722819 0.0011138184 2.033545e-05
                                                     2.033488e-05
## b
             0.002671389 0.0008174323 1.492420e-05
                                                     1.533336e-05
## mu.a
             0.014516050 0.0015507554 2.831279e-05
                                                     2.935845e-05
## sigma.a
            0.003508709 0.0015679564 2.862684e-05
                                                     3.530598e-05
## sigma.y
             0.002614988 0.0003468084 6.331826e-06
                                                     6.472411e-06
## y.hat[1]
            0.020735912 0.0011709493 2.137851e-05
                                                     2.182648e-05
## y.hat[2] 0.020735912 0.0011709493 2.137851e-05
                                                     2.182648e-05
## y.hat[3] 0.020735912 0.0011709493 2.137851e-05
                                                     2.182648e-05
## y.hat[4] 0.018064523 0.0011421164 2.085210e-05
                                                     2.120725e-05
## y.hat[5] 0.018064523 0.0011421164 2.085210e-05
                                                     2.120725e-05
## y.hat[6] 0.018064523 0.0011421164 2.085210e-05
                                                     2.120725e-05
## y.hat[7] 0.015597941 0.0010773428 1.966950e-05
                                                     1.966807e-05
## y.hat[8] 0.015597941 0.0010773428 1.966950e-05
                                                     1.966807e-05
## y.hat[9] 0.015597941 0.0010773428 1.966950e-05
                                                     1.966807e-05
## y.hat[10] 0.012926552 0.0010826086 1.976564e-05
                                                     2.023522e-05
## y.hat[11] 0.012926552 0.0010826086 1.976564e-05
                                                     2.023522e-05
## y.hat[12] 0.012926552 0.0010826086 1.976564e-05
                                                     2.023522e-05
## y.hat[13] 0.020343296 0.0012238090 2.234359e-05
                                                     2.234106e-05
## y.hat[14] 0.020343296 0.0012238090 2.234359e-05
                                                     2.234106e-05
```

```
## v.hat[15] 0.020343296 0.0012238090 2.234359e-05
                                                     2.234106e-05
## y.hat[16] 0.017671907 0.0012642898 2.308267e-05
                                                     2.412744e-05
                                                     2.412744e-05
## y.hat[17] 0.017671907 0.0012642898 2.308267e-05
## y.hat[18] 0.014829295 0.0011030265 2.013842e-05
                                                     2.058756e-05
## y.hat[19] 0.014829295 0.0011030265 2.013842e-05
                                                     2.058756e-05
## y.hat[20] 0.014829295 0.0011030265 2.013842e-05
                                                    2.058756e-05
## y.hat[21] 0.012157906 0.0011192934 2.043541e-05
                                                     2.086360e-05
## y.hat[22] 0.012157906 0.0011192934 2.043541e-05
                                                     2.086360e-05
## y.hat[23] 0.012157906 0.0011192934 2.043541e-05
                                                     2.086360e-05
## y.hat[24] 0.017612490 0.0010973523 2.003482e-05
                                                     2.024061e-05
## y.hat[25] 0.017612490 0.0010973523 2.003482e-05
                                                     2.024061e-05
## y.hat[26] 0.017612490 0.0010973523 2.003482e-05
                                                     2.024061e-05
## y.hat[27] 0.014941101 0.0011006553 2.009512e-05
                                                     2.028074e-05
## y.hat[28] 0.014941101 0.0011006553 2.009512e-05
                                                     2.028074e-05
## y.hat[29] 0.014941101 0.0011006553 2.009512e-05
                                                     2.028074e-05
## y.hat[30] 0.015309372 0.0011272386 2.058047e-05
                                                     2.058195e-05
## y.hat[31] 0.015309372 0.0011272386 2.058047e-05
                                                     2.058195e-05
## v.hat[32] 0.015309372 0.0011272386 2.058047e-05
                                                     2.058195e-05
## y.hat[33] 0.012637983 0.0011322999 2.067287e-05
                                                     2.067069e-05
## y.hat[34] 0.012637983 0.0011322999 2.067287e-05
                                                     2.067069e-05
## y.hat[35] 0.012637983 0.0011322999 2.067287e-05
                                                    2.067069e-05
## y.hat[36] 0.015394208 0.0011191942 2.043360e-05
                                                    2.013723e-05
## y.hat[37] 0.015394208 0.0011191942 2.043360e-05
                                                     2.013723e-05
## y.hat[38] 0.015394208 0.0011191942 2.043360e-05
                                                     2.013723e-05
## y.hat[39] 0.012722819 0.0011138184 2.033545e-05
                                                     2.033488e-05
## y.hat[40] 0.012722819 0.0011138184 2.033545e-05
                                                     2.033488e-05
## y.hat[41] 0.012722819 0.0011138184 2.033545e-05
                                                     2.033488e-05
y.hat.rows <- grep("y.hat", rownames(d2.stats))</pre>
y.hat <- d2.stats$Mean[y.hat.rows] # To get fitted values of the model,
# look at the stats and pull out the rows corresponding to y.hat
resids <- d$N_min_rate - y.hat
# for convenience, we can then put those values into our data frame and examine them
d <- cbind(d, y.hat = y.hat, resid = resids)</pre>
```

Some summary statistics:

The means and standard deviations of:

```
• slope = b
```

- intercept = mu.a
- group-level (i.e. among-plot) variance = sigma.a
- individual-level (within-plot) variance = sigma.y

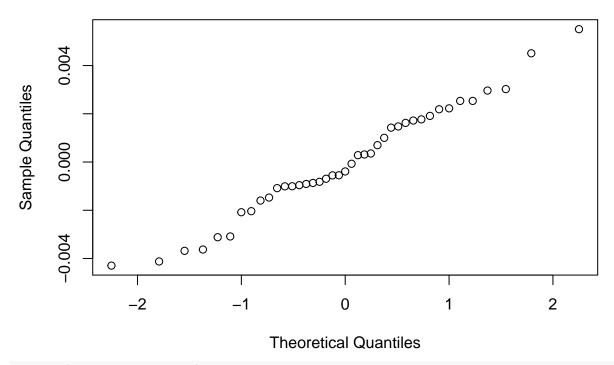
```
##
                    Mean
## a[1]
             0.018064523 0.0011421164
## a[2]
             0.012926552 0.0010826086
             0.017671907 0.0012642898
## a[3]
## a[4]
             0.012157906 0.0011192934
## a[5]
             0.014941101 0.0011006553
## a[6]
             0.012637983 0.0011322999
## a[7]
             0.012722819 0.0011138184
## b
             0.002671389 0.0008174323
             0.014516050 0.0015507554
## mu.a
```

```
## sigma.a
             0.003508709 0.0015679564
## sigma.y
             0.002614988 0.0003468084
## y.hat[1]
            0.020735912 0.0011709493
## y.hat[2] 0.020735912 0.0011709493
## y.hat[3]
            0.020735912 0.0011709493
## y.hat[4]
            0.018064523 0.0011421164
## y.hat[5]
            0.018064523 0.0011421164
## y.hat[6] 0.018064523 0.0011421164
## y.hat[7]
            0.015597941 0.0010773428
## y.hat[8]
            0.015597941 0.0010773428
## y.hat[9] 0.015597941 0.0010773428
## y.hat[10] 0.012926552 0.0010826086
## y.hat[11] 0.012926552 0.0010826086
## y.hat[12] 0.012926552 0.0010826086
## y.hat[13] 0.020343296 0.0012238090
## y.hat[14] 0.020343296 0.0012238090
## y.hat[15] 0.020343296 0.0012238090
## v.hat[16] 0.017671907 0.0012642898
## y.hat[17] 0.017671907 0.0012642898
## y.hat[18] 0.014829295 0.0011030265
## y.hat[19] 0.014829295 0.0011030265
## y.hat[20] 0.014829295 0.0011030265
## y.hat[21] 0.012157906 0.0011192934
## y.hat[22] 0.012157906 0.0011192934
## y.hat[23] 0.012157906 0.0011192934
## y.hat[24] 0.017612490 0.0010973523
## y.hat[25] 0.017612490 0.0010973523
## y.hat[26] 0.017612490 0.0010973523
## y.hat[27] 0.014941101 0.0011006553
## y.hat[28] 0.014941101 0.0011006553
## y.hat[29] 0.014941101 0.0011006553
## y.hat[30] 0.015309372 0.0011272386
## y.hat[31] 0.015309372 0.0011272386
## y.hat[32] 0.015309372 0.0011272386
## y.hat[33] 0.012637983 0.0011322999
## y.hat[34] 0.012637983 0.0011322999
## y.hat[35] 0.012637983 0.0011322999
## y.hat[36] 0.015394208 0.0011191942
## y.hat[37] 0.015394208 0.0011191942
## y.hat[38] 0.015394208 0.0011191942
## y.hat[39] 0.012722819 0.0011138184
## y.hat[40] 0.012722819 0.0011138184
## y.hat[41] 0.012722819 0.0011138184
```

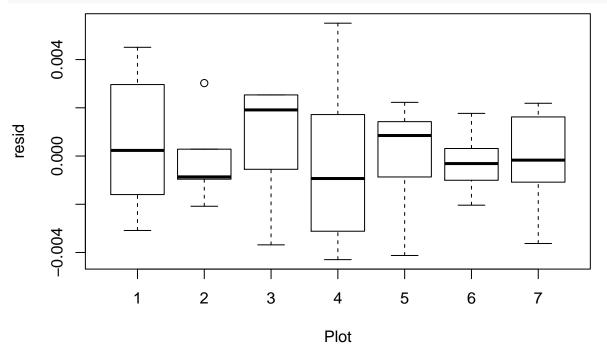
See how well the model ran

```
qqnorm(d$resid)
```

Normal Q-Q Plot



boxplot(resid~Plot, data=d)



Now that random intercepts for plot are included in the model, # does it look like the residuals differ strongly by plot?

Look at DIC

```
d2.DIC <- dic.samples(d2, n.iter=5000, thin=5)
d2.DIC

## Mean deviance: -372.9
## penalty 9.217
## Penalized deviance: -363.6</pre>
```

Question 2

Fit a hierarchical (multilevel) model in JAGS using the data sets "immunity.csv" and "patient_age.csv". The model should include "immune.level" as the response variable, "time" as an individual-level predictor, and "age" as a group-level predictor.

These data are repeated measures on individual patients, so each patient is a "group" in the data set. Each row in the data set "immunity.csv" is one observation on one patient. Each row in the data set "patient_age.csv" is the age of each patient at time the study began – so this is a group level predictor, with one row of data per patient. In other words, here "age" is analogous to county-level bedrock uranium content in the Gelman & Hill radon example.

Hints: You can use the column "patient" in "immunity.csv" to index the random intercept for patient. You can then use the column "age" in "patient_age.csv" in the group-level regression that explains some of the variation in the random intercepts. There is a model like this on page 361 of Gelman & Hill.

In your answer, include the model you created. Also report the means and standard deviations of: - the slopes of the individual-data-point-level and "group"-level (i.e. patient-level) regressions - the individual-data-point-level and "group"-level variance parameters

Read in data

```
im = read_csv("immunity.csv")
pa = read_csv("patient_age.csv")
```

Model to put in a txt file:

```
model {
    for(i in 1:n){
        y[i] ~ dnorm(y.hat[i], tau.y)
        y.hat[i] <- a[patient.index[i]] + b*x[i]
    }
    b ~ dnorm(0, .0001)
    tau.y <- pow(sigma.y, -2)
    sigma.y ~ dunif(0, 100)

    for(j in 1:n.patients){
        a[j] ~ dnorm(a.hat[j], tau.a)
    a.hat[j] <- g.0 + g.1*age[j]
    }
    g.0 ~ dnorm(0, .0001)
    g.1 ~ dnorm(0, .0001)</pre>
```

```
tau.a <- pow(sigma.a, -2)
sigma.a ~ dunif(0, 100)
}</pre>
```

Define data needed for model

```
im.data <- list(y=im$immune.level, x=im$time, patient.index = im$patient, age=pa$age, n.patients=length</pre>
```

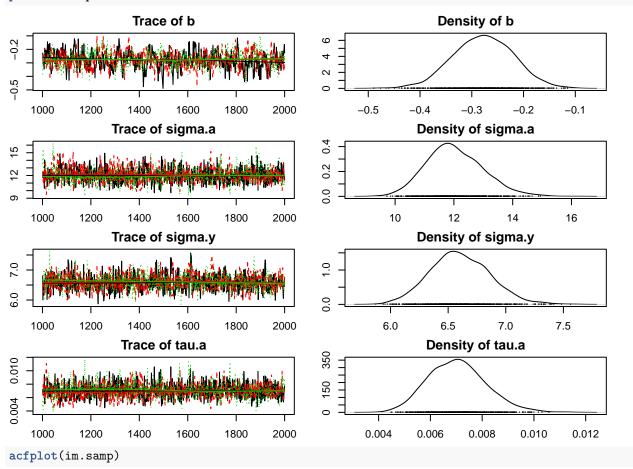
Allow JAGS generate starting values

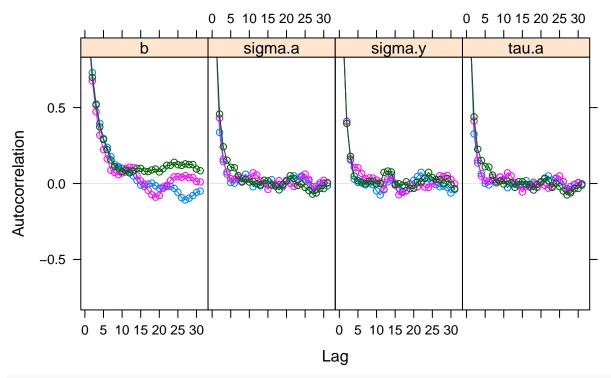
```
im.inits <- list(list(sigma.a = 1, sigma.y=2), list(sigma.a = 2, sigma.y=1),</pre>
list(sigma.a = 5, sigma.y=0.4))
im.model <- jags.model("immunity_jags_hw3.txt", data=im.data, inits = im.inits,</pre>
n.chains=3, n.adapt=1000)
## Compiling model graph
      Resolving undeclared variables
##
##
      Allocating nodes
## Graph information:
      Observed stochastic nodes: 435
##
##
      Unobserved stochastic nodes: 105
##
      Total graph size: 2157
## Initializing model
```

Do a trial run with some parameters, and check convergence

```
im.samp <- coda.samples(im.model, c("b", "sigma.a", "sigma.y", "tau.a"), n.iter=1000)
summary(im.samp)
##
## Iterations = 1001:2000
## Thinning interval = 1
## Number of chains = 3
## Sample size per chain = 1000
##
## 1. Empirical mean and standard deviation for each variable,
##
      plus standard error of the mean:
##
##
               Mean
                          SD Naive SE Time-series SE
           -0.27784 0.058101 1.061e-03
                                             2.597e-03
## b
## sigma.a 12.03230 0.966203 1.764e-02
                                            2.740e-02
## sigma.y 6.60342 0.258334 4.717e-03
                                            7.246e-03
## tau.a
            0.00704 0.001118 2.041e-05
                                            3.104e-05
##
## 2. Quantiles for each variable:
##
##
                                    50%
                2.5%
                          25%
                                               75%
                                                       97.5%
## b
           -0.392220 -0.31657 -0.277449 -0.237923 -0.165210
```

```
## sigma.a 10.313572 11.36808 11.953358 12.659123 14.067227
## sigma.y 6.126944 6.42748 6.590448 6.777528 7.131008
## tau.a 0.005053 0.00624 0.006999 0.007738 0.009401
par(mar=rep(2, 4))
plot(im.samp)
```





```
gelman.diag(im.samp)
```

```
## Potential scale reduction factors:
##
##
           Point est. Upper C.I.
## b
                  1.00
                             1.01
                             1.02
                  1.01
## sigma.a
                  1.00
                             1.01
## sigma.y
## tau.a
                  1.01
                             1.03
## Multivariate psrf
## 1.01
```

Add more iterations and include all parameters of interest

```
im.samp.full <- coda.samples(im.model, c("a", "b", "tau.a", "sigma.a", "sigma.y",
    "y.hat"), n.iter=5000, thin=5)</pre>
```

Look at the results

```
im.summ <- summary(im.samp.full)[1]</pre>
im.stats <- as.data.frame(im.summ$statistics)</pre>
head(im.stats, 100)
##
                                 Naive SE Time-series SE
               Mean
                           SD
## a[1]
          13.985637 2.685789 0.04903557
                                              0.04822797
          22.579105 2.486671 0.04540020
## a[2]
                                              0.04539557
## a[3]
          15.923610 3.185657 0.05816187
                                              0.05814462
```

```
## a[4]
          33.027715 3.158637 0.05766857
                                              0.05768218
## a[5]
           5.492767 3.230042 0.05897223
                                             0.06081593
## a[6]
          18.075757 4.340047 0.07923805
                                              0.07756947
## a[7]
          29.488743 2.454713 0.04481673
                                              0.04482364
## a[8]
           7.636434 4.279339 0.07812969
                                              0.07905507
## a[9]
          18.430103 2.516330 0.04594170
                                             0.04595235
## a[10]
          38.971508 2.643124 0.04825662
                                              0.04825682
## a[11]
          24.752304 2.518929 0.04598915
                                              0.04374090
## a[12]
          31.200272 2.515268 0.04592231
                                              0.04592765
## a[13]
          19.633690 4.374991 0.07987605
                                              0.07989864
## a[14]
          19.472783 2.925463 0.05341140
                                              0.05680735
## a[15]
          28.239154 2.872265 0.05244014
                                              0.05269412
## a[16]
           7.818127 4.423229 0.08075675
                                              0.08078024
## a[17]
          45.078438 2.731022 0.04986141
                                              0.04987175
## a[18]
          36.236255 3.597868 0.06568778
                                              0.06365126
## a[19]
          31.733133 3.640764 0.06647095
                                              0.06668649
## a[20]
          11.331969 4.340980 0.07925508
                                              0.08133016
## a[21]
          14.907715 5.859887 0.10698642
                                              0.10535139
## a[22]
          21.082813 3.131665 0.05717612
                                              0.05617248
## a[23]
          27.581184 2.815806 0.05140935
                                              0.05141485
## a[24]
          22.930401 4.356948 0.07954662
                                             0.07792195
           4.184149 2.939960 0.05367608
## a[25]
                                              0.05261158
## a[26]
          15.299371 3.222604 0.05883644
                                              0.05976553
## a[27]
          19.075497 3.207018 0.05855188
                                              0.05854734
## a[28]
          23.409760 3.248155 0.05930293
                                              0.05882850
## a[29]
          15.607281 2.681384 0.04895516
                                             0.04978525
## a[30]
          44.285363 2.528744 0.04616833
                                              0.04613889
## a[31]
          31.993277 2.493366 0.04552243
                                              0.04436139
## a[32]
          43.305745 2.538054 0.04633832
                                              0.04632742
## a[33]
          31.747260 2.549846 0.04655360
                                              0.04865174
## a[34]
          49.691355 5.802383 0.10593653
                                              0.10596934
## a[35]
          24.590890 2.520195 0.04601226
                                             0.04535563
## a[36]
          31.173688 2.576842 0.04704649
                                              0.04788363
## a[37]
          49.440314 2.585346 0.04720174
                                              0.04720310
## a[38]
           9.983150 2.727249 0.04979253
                                              0.04876361
                                             0.04544287
## a[39]
          13.343008 2.441016 0.04456665
## a[40]
          36.365403 2.469417 0.04508518
                                              0.04509942
## a[41]
          30.935581 2.728699 0.04981899
                                              0.04961367
## a[42]
          31.215218 2.690753 0.04912620
                                              0.04914111
## a[43]
          37.064756 2.956693 0.05398158
                                             0.05876809
## a[44]
          28.978894 3.602197 0.06576681
                                              0.06820304
## a[45]
          32.147317 2.905978 0.05305566
                                              0.05400696
## a[46]
          20.491019 3.224052 0.05886286
                                              0.05876408
## a[47]
          31.999143 3.183409 0.05812083
                                              0.06013362
## a[48]
          21.840721 5.793072 0.10576655
                                              0.10578614
## a[49]
          49.803930 3.637212 0.06640610
                                              0.06641020
## a[50]
          32.096781 3.738340 0.06825243
                                              0.07036493
## a[51]
          38.993075 3.688488 0.06734227
                                              0.07783009
## a[52]
          39.104374 4.368112 0.07975045
                                              0.07832187
## a[53]
          39.590454 3.695807 0.06747589
                                              0.06746693
          36.203257 2.920395 0.05331888
                                              0.05646997
## a[54]
## a[55]
          28.230116 4.397969 0.08029556
                                              0.07870536
## a[56]
          25.850410 4.391211 0.08017218
                                             0.09084116
## a[57]
          27.338072 3.217083 0.05873563
                                              0.05873979
```

```
## a[58]
        22.833687 3.620687 0.06610441
                                            0.06670401
## a[59]
         52.709165 3.204484 0.05850561
                                            0.05850242
         46.918882 2.906608 0.05306716
## a[60]
                                            0.05306429
## a[61]
         20.144795 2.889162 0.05274863
                                            0.05266719
## a[62]
         31.038587 4.361942 0.07963781
                                            0.07842952
## a[63]
         24.482818 3.140178 0.05733154
                                            0.05732912
## a[64] 33.097876 2.494439 0.04554201
                                            0.04526313
         12.272876 4.381798 0.08000032
## a[65]
                                            0.07992231
## a[66]
         21.418869 2.866472 0.05233439
                                            0.04785864
## a[67]
         41.269193 5.848863 0.10678513
                                            0.10681226
## a[68] 27.848533 2.999133 0.05475643
                                            0.05291283
## a[69]
          5.793798 4.376643 0.07990620
                                            0.07989329
## a[70]
         16.008739 2.863147 0.05227368
                                            0.05226226
         33.907490 2.956137 0.05397143
## a[71]
                                            0.05696438
## a[72]
         31.967600 3.612342 0.06595204
                                            0.06523131
## a[73]
         22.707033 3.222015 0.05882567
                                            0.05790348
## a[74]
         42.085480 2.948144 0.05382550
                                            0.05369850
## a[75]
         29.297585 3.621140 0.06611266
                                            0.06612597
## a[76] 29.076702 2.497506 0.04559801
                                            0.04724332
## a[77] 55.170056 2.720909 0.04967678
                                            0.04757943
## a[78]
         45.189503 3.663806 0.06689164
                                            0.06232985
## a[79] 22.590349 4.328242 0.07902252
                                            0.07902147
## a[80] 24.298991 5.963214 0.10887290
                                            0.10889745
## a[81] 27.658258 2.683402 0.04899199
                                            0.05062838
## a[82]
          9.770331 2.932067 0.05353197
                                            0.05570498
## a[83]
         35.094013 2.739397 0.05001431
                                            0.04925510
## a[84] 31.697719 2.871807 0.05243178
                                            0.05158262
## a[85]
         6.235850 4.305545 0.07860814
                                            0.08002210
## a[86]
         16.961399 4.403342 0.08039365
                                            0.08041350
## a[87]
         23.258416 3.550230 0.06481803
                                            0.06766846
## a[88]
         22.283135 2.541118 0.04639426
                                            0.04621257
## a[89]
          13.892146 2.498937 0.04562414
                                            0.04569068
## a[90]
          5.344756 2.688545 0.04908590
                                            0.05216165
## a[91]
         41.191199 3.668466 0.06697673
                                            0.06339186
## a[92]
         19.943439 3.177063 0.05800498
                                            0.05734223
## a[93]
         21.599137 3.187736 0.05819983
                                            0.05820772
## a[94] 36.113998 2.915892 0.05323665
                                            0.05085744
## a[95]
         14.582691 3.175472 0.05797593
                                            0.05797634
## a[96]
         38.461166 2.727566 0.04979831
                                            0.05104973
         24.744516 3.250060 0.05933770
## a[97]
                                            0.05935585
          36.137976 4.415719 0.08061964
## a[98]
                                            0.08034587
## a[99]
          38.491756 3.225575 0.05889068
                                            0.05890817
## a[100] 30.012492 3.253519 0.05940087
                                            0.06277160
y.hat.rows <- grep("y.hat", rownames(im.stats))</pre>
y.hat <- im.stats$Mean[y.hat.rows] # To get fitted values of the model,
# look at the stats and pull out the rows corresponding to y.hat
resids <- im$immune.level - y.hat
# for convenience, we can then put those values into our data frame and examine them
imres <- cbind(im, y.hat = y.hat, resid = resids)</pre>
```

Some summary statistics:

The means and standard deviations of:

- slope = b intercept = a
- group-level (i.e. among-patient) variance = sigma.a
- individual-level (within-patient; individual-data-point-level) variance = sigma.y
- y.hat?

```
woo1 = summary(im.samp.full)[1]
woo1$statistics[,c('Mean', 'SD')]
```

```
##
                                    SD
                       Mean
## a[1]
              13.985636851 2.68578890
              22.579104829 2.48667118
## a[2]
## a[3]
              15.923610042 3.18565687
## a[4]
              33.027714516 3.15863741
               5.492767287 3.23004187
## a[5]
## a[6]
              18.075756557 4.34004693
              29.488743271 2.45471325
## a[7]
## a[8]
               7.636434406 4.27933927
## a[9]
              18.430102771 2.51633041
              38.971507723 2.64312377
## a[10]
## a[11]
              24.752303845 2.51892936
## a[12]
              31.200272003 2.51526848
## a[13]
              19.633689780 4.37499146
## a[14]
              19.472783411 2.92546306
## a[15]
              28.239153690 2.87226491
## a[16]
               7.818127069 4.42322947
## a[17]
              45.078437719 2.73102208
## a[18]
              36.236255155 3.59786787
## a[19]
              31.733132990 3.64076409
## a[20]
              11.331968691 4.34097977
## a[21]
              14.907714960 5.85988743
## a[22]
              21.082813081 3.13166516
## a[23]
              27.581183523 2.81580608
              22.930401147 4.35694803
## a[24]
## a[25]
               4.184149329 2.93995992
## a[26]
              15.299371416 3.22260442
## a[27]
              19.075496704 3.20701850
## a[28]
              23.409760212 3.24815503
## a[29]
              15.607281207 2.68138438
## a[30]
              44.285363064 2.52874366
## a[31]
              31.993277349 2.49336599
              43.305745369 2.53805422
## a[32]
## a[33]
              31.747260046 2.54984581
## a[34]
              49.691355386 5.80238272
## a[35]
              24.590890388 2.52019528
## a[36]
              31.173687815 2.57684246
## a[37]
              49.440314090 2.58534590
## a[38]
               9.983149664 2.72724911
## a[39]
              13.343008395 2.44101591
## a[40]
              36.365403037 2.46941692
## a[41]
              30.935580985 2.72869862
```

```
## a[42]
              31.215218451 2.69075299
## a[43]
              37.064756024 2.95669299
## a[44]
              28.978894196 3.60219662
## a[45]
              32.147317409 2.90597838
## a[46]
              20.491018928 3.22405185
## a[47]
              31.999143037 3.18340908
## a[48]
              21.840720645 5.79307231
              49.803930341 3.63721187
## a[49]
## a[50]
              32.096780524 3.73833979
## a[51]
              38.993075480 3.68848785
## a[52]
              39.104374493 4.36811205
## a[53]
              39.590454126 3.69580691
## a[54]
              36.203256806 2.92039523
## a[55]
              28.230116319 4.39796909
              25.850410394 4.39121114
## a[56]
## a[57]
              27.338071944 3.21708310
## a[58]
              22.833686726 3.62068738
## a[59]
              52.709165392 3.20448412
## a[60]
              46.918881751 2.90660797
## a[61]
              20.144795402 2.88916161
## a[62]
              31.038586500 4.36194224
## a[63]
              24.482817892 3.14017765
## a[64]
              33.097875892 2.49443885
## a[65]
              12.272876432 4.38179817
## a[66]
              21.418868747 2.86647248
## a[67]
              41.269193444 5.84886262
## a[68]
              27.848533340 2.99913306
               5.793798236 4.37664296
## a[69]
## a[70]
              16.008739345 2.86314729
## a[71]
              33.907489728 2.95613703
## a[72]
              31.967600058 3.61234193
## a[73]
              22.707032913 3.22201476
## a[74]
              42.085479970 2.94814387
## a[75]
              29.297585314 3.62113962
## a[76]
              29.076701885 2.49750606
## a[77]
              55.170055615 2.72090925
## a[78]
              45.189503273 3.66380618
## a[79]
              22.590348742 4.32824167
## a[80]
              24.298991385 5.96321437
## a[81]
              27.658258312 2.68340171
## a[82]
               9.770330608 2.93206683
## a[83]
              35.094013155 2.73939658
## a[84]
              31.697719420 2.87180703
## a[85]
               6.235850134 4.30554513
## a[86]
              16.961399358 4.40334160
              23.258416418 3.55022958
## a[87]
## a[88]
              22.283134825 2.54111802
## a[89]
              13.892146067 2.49893729
## a[90]
               5.344755660 2.68854550
## a[91]
              41.191199022 3.66846645
## a[92]
              19.943438764 3.17706336
## a[93]
              21.599136998 3.18773575
              36.113997567 2.91589162
## a[94]
## a[95]
              14.582690757 3.17547241
```

```
## a[96]
              38.461165569 2.72756599
## a[97]
              24.744515604 3.25005974
## a[98]
              36.137975912 4.41571946
## a[99]
              38.491755509 3.22557516
## a[100]
              30.012492387 3.25351942
## b
              -0.278612462 0.05880966
              11.975921671 0.95114014
## sigma.a
## sigma.y
               6.587527802 0.25755101
## tau.a
               0.007104052 0.00112348
## y.hat[1]
              13.707024389 2.67806637
## y.hat[2]
              12.871187002 2.66256922
## y.hat[3]
              12.035349615 2.65871484
## y.hat[4]
              11.199512227 2.66655371
## y.hat[5]
              10.363674840 2.68598346
## y.hat[6]
               9.527837453 2.71675541
## y.hat[7]
              22.300492367 2.47647375
## y.hat[8]
              21.464654980 2.45409681
## v.hat[9]
              20.628817593 2.44428199
## y.hat[10]
              19.792980205 2.44718044
## y.hat[11]
              18.957142818 2.46274728
## y.hat[12]
              18.121305431 2.49074498
## y.hat[13]
              17.285468044 2.53076101
## y.hat[14]
              15.644997580 3.18073760
## y.hat[15]
              14.809160192 3.17248175
## y.hat[16]
              13.973322805 3.17402640
## y.hat[17]
              13.137485418 3.18535730
## y.hat[18]
              32.749102054 3.15149354
## y.hat[19]
              31.913264667 3.13658702
## y.hat[20]
              31.077427280 3.13156496
## y.hat[21]
              28.569915118 3.17581301
## y.hat[22]
               5.214154824 3.22031497
## y.hat[23]
               4.378317437 3.19745298
## y.hat[24]
               1.870805275 3.18701473
## y.hat[25]
               1.034967888 3.20302317
## v.hat[26]
              17.797144094 4.33813719
## y.hat[27]
              16.961306707 4.33719010
## y.hat[28]
              29.210130809 2.44048080
## y.hat[29]
              28.374293421 2.40591719
## y.hat[30]
              27.538456034 2.38394272
              26.702618647 2.37490687
## y.hat[31]
              25.866781260 2.37895707
## y.hat[32]
## y.hat[33]
              25.030943872 2.39602696
## y.hat[34]
              24.195106485 2.42584172
## y.hat[35]
               7.357821944 4.28019009
## y.hat[36]
               6.521984557 4.28758417
## y.hat[37]
              18.151490309 2.50369903
## y.hat[38]
              17.315652921 2.47381932
## y.hat[39]
              16.479815534 2.45627962
## y.hat[40]
              15.643978147 2.45134483
## y.hat[41]
              14.808140760 2.45909084
## y.hat[42]
              13.972303372 2.47939880
## y.hat[43]
              13.136465985 2.51196406
## y.hat[44]
              38.692895261 2.63413045
## y.hat[45]
             37.857057874 2.61491222
```

```
## v.hat[46]
              37.021220487 2.60751664
              36.185383099 2.61204411
## y.hat[47]
              35.349545712 2.62843304
## y.hat[48]
## y.hat[49]
              33.677870938 2.69577354
## y.hat[50]
              24.473691383 2.50372187
## y.hat[51]
              23.637853996 2.46596438
## y.hat[52]
              22.802016609 2.44040813
## y.hat[53]
              21.966179221 2.42743850
## y.hat[54]
              21.130341834 2.42725728
## y.hat[55]
              20.294504447 2.43986731
## y.hat[56]
              19.458667060 2.46507230
## y.hat[57]
              30.921659541 2.50082513
## y.hat[58]
              30.085822153 2.46541715
## y.hat[59]
              29.249984766 2.44227179
## y.hat[60]
              28.414147379 2.43173922
## y.hat[61]
              27.578309992 2.43398318
## y.hat[62]
              26.742472604 2.44896855
## v.hat[63]
              25.906635217 2.47646405
              19.355077317 4.37122958
## y.hat[64]
## y.hat[65]
              16.847565155 4.37296237
## y.hat[66]
              19.194170948 2.91639880
## y.hat[67]
              18.358333561 2.89620933
## y.hat[68]
              17.522496174 2.88668138
## y.hat[69]
              16.686658787 2.88792047
## y.hat[70]
              15.850821399 2.89991280
## y.hat[71]
              27.960541227 2.86351468
## y.hat[72]
              27.124703840 2.84440698
## y.hat[73]
              26.288866453 2.83616647
## y.hat[74]
              25.453029066 2.83888776
## y.hat[75]
              24.617191678 2.85253949
## y.hat[76]
               7.539514607 4.42058682
## y.hat[77]
               6.703677219 4.41734957
## y.hat[78]
              44.799825256 2.71801840
              43.963987869 2.68636451
## y.hat[79]
## v.hat[80]
              43.128150482 2.66603430
## y.hat[81]
              42.292313095 2.65728768
## y.hat[82]
              41.456475708 2.66023893
## y.hat[83]
              39.784800933 2.70092964
## y.hat[84]
              35.957642693 3.59181989
## y.hat[85]
              34.285967918 3.57568623
## y.hat[86]
              31.778455756 3.61648760
## y.hat[87]
              31.454520527 3.63235142
## y.hat[88]
              28.947008365 3.59924601
## y.hat[89]
              28.111170978 3.60545127
## y.hat[90]
              11.053356229 4.33952630
## y.hat[91]
              10.217518842 4.33994713
## y.hat[92]
              14.629102497 5.85854718
## y.hat[93]
              20.804200619 3.12119372
## y.hat[94]
              19.968363232 3.09627580
## y.hat[95]
              17.460851070 3.08150461
## y.hat[96]
              15.789176296 3.12187556
## y.hat[97]
              27.302571061 2.80730729
## y.hat[98]
              26.466733673 2.78910525
## y.hat[99]
             25.630896286 2.78199503
```

```
## y.hat[100] 24.795058899 2.78606155
## y.hat[101] 23.123384125 2.82739938
## y.hat[102] 22.651788684 4.35243084
## y.hat[103] 19.308439135 4.36017081
## y.hat[104] 3.905536866 2.93127214
## y.hat[105] 3.069699479 2.91218737
## y.hat[106] 2.233862092 2.90371634
## y.hat[107] 1.398024704 2.90595186
## y.hat[108] -0.273650070 2.94232810
## y.hat[109] 15.020758953 3.21546566
## y.hat[110] 14.184921566 3.20044413
## y.hat[111] 13.349084179 3.19510880
## y.hat[112] 10.841572017 3.23726416
## y.hat[113] 18.796884241 3.19886766
## y.hat[114] 17.961046854 3.18082021
## y.hat[115] 17.125209467 3.17249657
## y.hat[116] 14.617697305 3.20618347
## y.hat[117] 23.131147749 3.23811383
## y.hat[118] 21.459472975 3.19997845
## y.hat[119] 19.787798200 3.20052502
## y.hat[120] 18.951960813 3.21535241
## y.hat[121] 15.328668744 2.67166281
## y.hat[122] 14.492831357 2.65012547
## y.hat[123] 13.656993970 2.64022768
## y.hat[124] 12.821156583 2.64210026
## y.hat[125] 11.985319195 2.65571831
## y.hat[126] 11.149481808 2.68090284
## y.hat[127] 44.006750602 2.51627405
## y.hat[128] 43.170913214 2.48684737
## y.hat[129] 42.335075827 2.46970422
## y.hat[130] 41.499238440 2.46510088
## y.hat[131] 40.663401053 2.47310739
## y.hat[132] 39.827563665 2.49360229
## y.hat[133] 38.991726278 2.52628164
## y.hat[134] 31.714664887 2.48101889
## y.hat[135] 30.878827500 2.45208072
## y.hat[136] 30.042990112 2.43561068
## y.hat[137] 29.207152725 2.43186210
## y.hat[138] 28.371315338 2.44089359
## y.hat[139] 27.535477951 2.46256454
## y.hat[140] 26.699640564 2.49654583
## y.hat[141] 43.027132906 2.52392148
## y.hat[142] 42.191295519 2.48939024
## y.hat[143] 41.355458132 2.46702294
## y.hat[144] 40.519620745 2.45715181
## y.hat[145] 39.683783357 2.45992728
## y.hat[146] 38.847945970 2.47530681
## y.hat[147] 38.012108583 2.50305807
## y.hat[148] 31.468647584 2.53687979
## y.hat[149] 30.632810196 2.50587276
## y.hat[150] 29.796972809 2.48702470
## y.hat[151] 28.961135422 2.48061278
## y.hat[152] 28.125298035 2.48673321
## y.hat[153] 27.289460647 2.50529413
```

```
## y.hat[154] 26.453623260 2.53602242
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## y.hat[315] 29.181475434 3.58664678
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## y.hat[431] 33.198118724 3.21878253

## y.hat[432] 29.733879924 3.24688991

## y.hat[433] 28.898042537 3.23334401

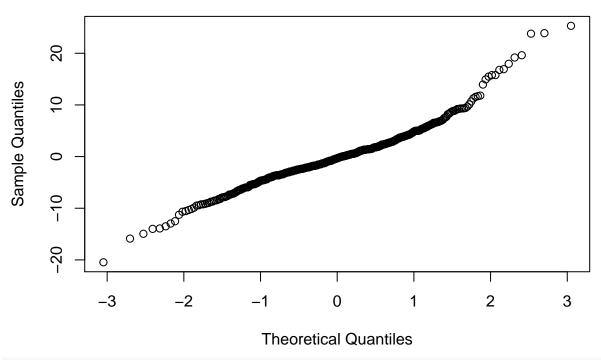
## y.hat[434] 27.226367763 3.23507580

## y.hat[435] 26.390530375 3.25033813
```

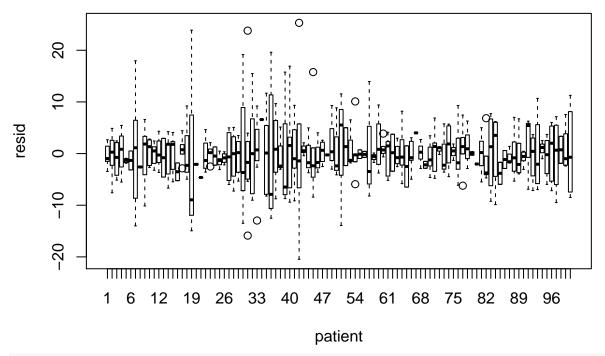
See how well the model ran

qqnorm(imres\$resid)

Normal Q-Q Plot



boxplot(resid~patient, data=imres)



Now that random intercepts for patient are included in the model,
does it look like the residuals differ strongly by patient?

Get model DIC

```
im.DIC <- dic.samples(im.model, n.iter=5000, thin=5)
im.DIC</pre>
```

Mean deviance: 2874

penalty 94.57

Penalized deviance: 2968