Math 4939 March 16, 2022

Quiz 5

```
> dd <- as.data.frame(subset(Orthodont, Sex == 'Female'))</pre>
> head(dd, 2)
   distance age Subject
                             Sex
                     F01 Female
         21
              8
         20 10
                     F01 Female
66
> fit <- lme(distance ~ age, dd, random = ~ 1 + age | Subject)</pre>
> summary(fit)
  Random effects:
   Formula: ~1 + age | Subject
   Structure: General positive-definite, Log-Cholesky parametrization
             StdDev
                      Corr
  (Intercept) 1.8841866 (Intr)
             0.1609278 -0.354
  age
  Residual
             0.6682746
  Fixed effects: distance ~ age
                 Value Std.Error DF t-value p-value
```

(Intercept) 17.372727 0.7606027 32 22.840737

0.479545 0.0662140 32 7.242353

Questions:

- 1. Calculate the estimated G matrix from this output.
- 2. Find the estimated standard deviation of the individual random regression lines when age is equal to 10.
- 3. At what age is this standard deviation minimized?