

Conditional Models

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Packages

```
library(psych)
library(sjPlot)
library(broom)
library(lme4)
library(MuMIn)
library(merTools)
library(reghelper)
library(stargazer)
library(lsmeans)
library(multcompView)
library(plyr)
library(tidyverse)
```

Basic Syntax

From last week:

- ▶ **Level 1:** $Y_{ij} = \beta_{0j} + \varepsilon_{ij}$
- ▶ **Level 2:** $\beta_{0j} = \gamma_{00} + U_{0j}$

Sample Data

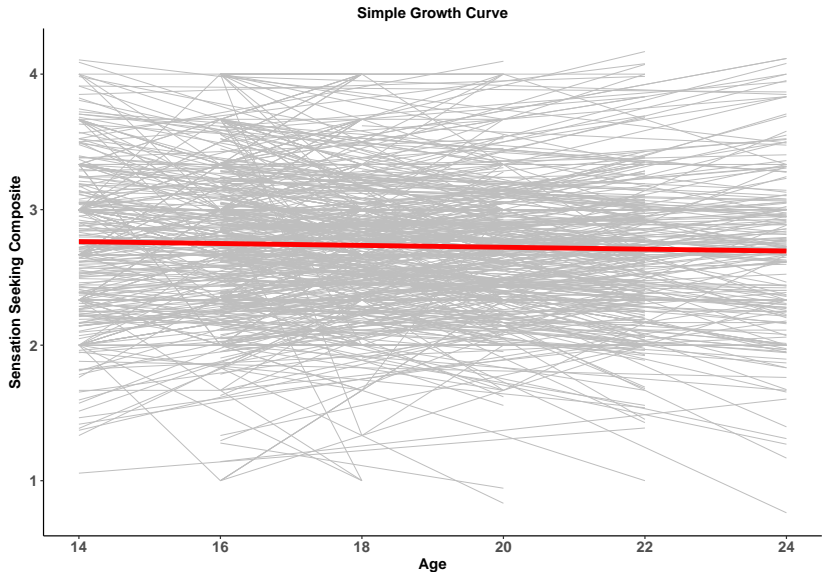
The National Longitudinal Study of Youths 1979 Child and Young Adult Sample (NLSYCYA) is a longitudinal study conducted by the National Bureau of Labor Statistics. The sample includes the children of the original 1979 sample. Here, we are going to use a subset of the more than 11,000 variables available that include the following.

Item Name	Description	Time-Varying?
PROC_CID	Participant ID	No
Dem_DOB	Year of Date of Birth	No
groups	Jail, Community Service, None	No
DemPWeight	Weight Percentile at age 10	No
age	Age of participant	Yes
Year	Year of Survey	Yes
age0	Age of participant (centered)	Yes
SensSeek	Sensation-Seeking Composite	Yes
CESD	CESD Depression Composite	Yes

Simple Growth Curve Model

- ▶ **Level 1:** $Y_{ij} = \beta_{0j} + \beta_{1j} * time_{ij} + \varepsilon_{ij}$
- ▶ **Level 2:**
 - ▶ $\beta_{0j} = \gamma_{00} + U_{0j}$
 - ▶ $\beta_{1j} = \gamma_{10} + U_{1j}$

Simple Growth Curve Model



```
mod0 <- lmer(SensSeek ~ age0 + (1|PROC_CID), data = sample_dat)
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: SensSeek ~ age0 + (1 | PROC_CID)
##    Data: sample_dat
##
## REML criterion at convergence: 3404.2
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -3.6782 -0.5396  0.0276  0.4739  3.2174
##
## Random effects:
##   Groups    Name      Variance Std.Dev.
##   PROC_CID (Intercept) 0.1349   0.3673
##   Residual              0.2003   0.4475
## Number of obs: 2084, groups:  PROC_CID, 924
##
## Fixed effects:
##              Estimate Std. Error t value
## (Intercept)  2.765851   0.020067  137.83
## age0         -0.005879   0.003407   -1.73
##
## Correlation of Fixed Effects:
##      (Intr)
## age0 -0.611
```

Conditional Models: Adding Predictors

Let's see if we can better predict participants' change in sensation seeking over time by adding covariates.

Predictor	Continuous	Categorical
Time Invariant	Weight for Age	Group
Time Varying	CESD Scores	Depression

Time Invariant Predictors

Time Invariant Predictors: Continuous

The basic equation, specifying a random intercept and slope:

► **Level 1:** $Y_{ij} = \beta_{0j} + \beta_{1j} * time_{1j} + \varepsilon_{ij}$

► **Level 2:**

► $\beta_{0j} = \gamma_{00} + \gamma_{01} * X_{2j} + U_{0j}$

► $\beta_{1j} = \gamma_{10} + \gamma_{11} * X_{2j} + U_{1j}$

But we need to break this down to see that adding additional predictors results in interaction terms:

$$Y_{ij} = \gamma_{00} + \gamma_{01} * X_{2j} + U_{0j} + (\gamma_{10} + \gamma_{11} * X_{2j} + U_{1j}) * X_{1j} + \varepsilon_{ij}$$

$$Y_{ij} = \gamma_{00} + \gamma_{01} * X_{2j} + \gamma_{10} * X_{1j} + \gamma_{11} * X_{2j} * X_{1j} + U_{0j} + U_{1j} * X_{1j} + \varepsilon_{ij}$$

We can also fit this with intercepts depending on weight, but without the change (slope) dependent on weight:

$$Y_{ij} = \gamma_{00} + \gamma_{01} * X_{2j} + U_{0j} + (\gamma_{10} + U_{1j}) * X_{1j} + \varepsilon_{ij}$$

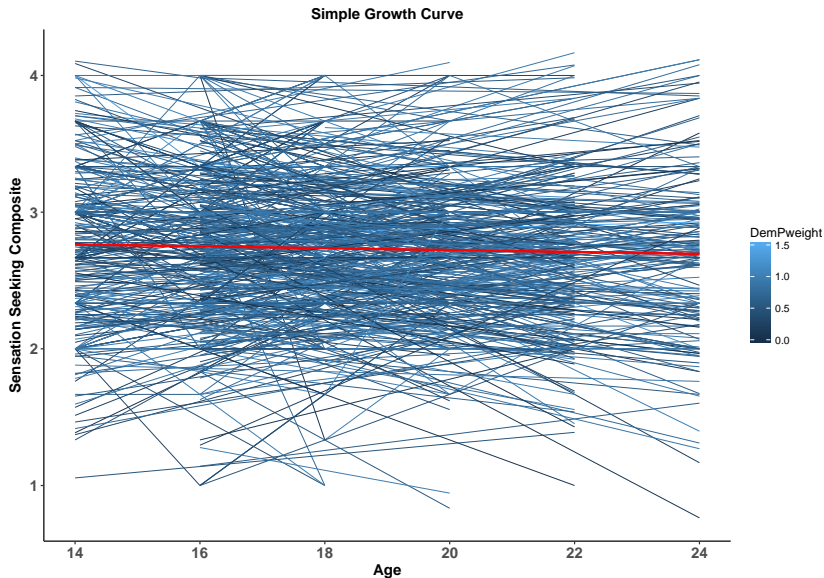
$$Y_{ij} = \gamma_{00} + \gamma_{01} * X_{2j} + \gamma_{10} * X_{1j} + U_{0j} + U_{1j} * X_{1j} + \varepsilon_{ij}$$

Time Invariant Predictors: Continuous Example - Weight for Age Percentile

```
describe(sample_dat$DemPweight)
```

```
##      vars      n mean   sd median trimmed  mad   min   max range  skew ku
## X1      1 2084 0.66 0.31   0.69    0.67 0.36 -0.06 1.62  1.68 -0.29
##           se
## X1 0.01
```

Time Invariant Predictors: Continuous Example - Weight for Age Percentile



Time Invariant Predictors: Continuous Example - Weight for Age Percentile

```
# time invariant covariate with random intecept (with weight as covariate)  
# and slope (without weight as a covariate)  
mod1a <- lmer(SensSeek ~ age0 + DemPweight + (age0|PROC_CID),  
              data = sample_dat)  
  
summary(mod1a)  
  
# time invariant predictor with random slope and intercept  
mod1b <- lmer(SensSeek ~ age0 + DemPweight + age0*DemPweight +  
              (age0|PROC_CID), data = sample_dat)  
  
summary(mod1b)
```

Time Invariant Predictors: Categorical Example - 2 level group

Lets's start with 2 groups: Jail v. None

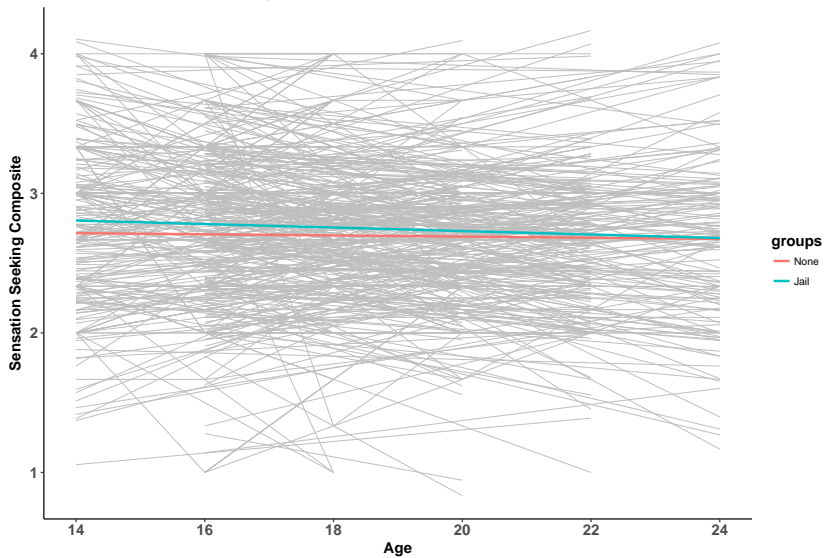
- ▶ **Level 1:** $Y_{ij} = \beta_{0j} + \beta_{1j} * time_{1j} + \varepsilon_{ij}$
- ▶ **Level 2:**
 - ▶ $\beta_{0j} = \gamma_{00} + \gamma_{01} * X_{2j} + U_{0j}$
 - ▶ $\beta_{1j} = \gamma_{10} + \gamma_{11} * X_{2j} + U_{1j}$

Time Invariant Predictors: Example - 2 level group

- ▶ **Level 1:** $Y_{ij} = \beta_{0j} + \beta_{1j} * age0_{ij} + \varepsilon_{ij}$
- ▶ **Level 2:**
 - ▶ $\beta_{0j} = \gamma_{00} + \gamma_{01} * groupsNone + U_{0j}$
 - ▶ $\beta_{1j} = \gamma_{10} + \gamma_{11} * groupsNone + U_{1j}$

Variable	D1
Jail	0
None	1

2 Group Time Invariant Conditional Growth Models



Time Invariant Predictors: Example - 2 level group

```
mod2g <- lmer(SensSeek ~ age0 + groups + age0*groups + (age0|PROC_CID),  
              data = sample_dat %>% filter(groups != "CommServ"))  
summary(mod2g)
```

```
## Linear mixed model fit by REML ['lmerMod']  
## Formula: SensSeek ~ age0 + groups + age0 * groups + (age0 | PROC_CID)  
## Data: sample_dat %>% filter(groups != "CommServ")  
##  
## REML criterion at convergence: 2607.6  
##  
## Scaled residuals:  
##      Min       1Q   Median       3Q      Max   
## -3.2324 -0.4860  0.0463  0.4643  3.0578   
##  
## Random effects:  
##   Groups   Name                Variance Std.Dev. Corr   
##   PROC_CID (Intercept) 0.1613721 0.40171   
##               age0      0.0008963 0.02994  -0.31   
##   Residual              0.1897644 0.43562   
## Number of obs: 1573, groups:  PROC_CID, 689  
##  
## Fixed effects:  
##              Estimate Std. Error t value   
## (Intercept)  2.717417   0.036423   74.61   
## age0        -0.003998   0.006382   -0.63   
## groupsJail   0.093497   0.048257    1.94   
## age0:groupsJail -0.007432   0.008272   -0.90   
##  
## Correlation of Fixed Effects:  
##              (Intr) age0   grpsJl   
## age0          -0.624   
## groupsJail    -0.755  0.471   
## age0:grpsJl   0.481 -0.772 -0.623
```

Side Note: lme4 helper functions

```
vcov(mod2g)
VarCorr(mod2g)
fixef(mod2g)
ranef(mod2g)
coef(mod2g)
confint.merMod(mod2g, method = "boot")
reghelper::ICC(mod2g)
MuMIn::r.squaredGLMM(mod2g)
```

```
vcov(mod2g)
```

```
## 4 x 4 Matrix of class "dpoMatrix"
##              (Intercept)          age0      groupsJail age
## (Intercept)    0.0013266680 -1.449788e-04 -0.0013266680
## age0           -0.0001449788  4.072833e-05  0.0001449788
## groupsJail     -0.0013266680  1.449788e-04  0.0023287011
## age0:groupsJail 0.0001449788 -4.072833e-05 -0.0002486054
```

VarCorr(mod2g)

##	Groups	Name	Std.Dev.	Corr
##	PROC_CID	(Intercept)	0.401711	
##		age0	0.029938	-0.313
##	Residual		0.435620	

```
fixef(mod2g)
```

##	(Intercept)	age0	groupsJail	age0:groupsJa
##	2.717416961	-0.003997618	0.093496648	-0.0074317

```
ranef(mod2g)
```

```
## $PROC_CID
##          (Intercept)          age0
## 9102      0.282588931 -3.611031e-03
## 9501      0.158291229  1.331088e-03
## 9502      0.154297404 -3.923893e-04
## 9503      0.141135024  2.529397e-04
## 10001     0.181445259 -8.900323e-04
## 12802     0.299965270 -2.762459e-03
## 13801     0.295128758 -6.380208e-03
## 14302     0.457651355 -3.128200e-03
## 17502     0.059294263  7.862636e-03
## 18301    -0.005625690  6.023488e-03
## 18801     0.051321841  4.697355e-04
## 22901    -0.170342105  2.176698e-03
## 23603    -0.023323357  5.432364e-04
## 29201     0.236336994 -5.180336e-05
## 37902     0.399042993 -7.794982e-03
## 38803     0.129866933 -3.024798e-03
## 42801     0.131611919 -1.681788e-03
## 43902    -0.170342105  2.176698e-03
```

```
confint.merMod(mod2g, method = "boot", nsim = 10)
```

```
##              2.5 %          97.5 %  
## .sig01         0.327385686 0.4383052800  
## .sig02        -0.449329241 1.0000000000  
## .sig03         0.003594104 0.0395529858  
## .sigma         0.429704844 0.4545352374  
## (Intercept)    2.687572155 2.7526852249  
## age0          -0.008431261 0.0003451138  
## groupsJail     0.045594498 0.1406432924  
## age0:groupsJail -0.009248090 0.0023639599
```

All units of the random effects are in standard deviation units (which means you need to square them to get the variance!!)

- ▶ $\text{.sig01} = \text{sd of random intercept} = \sqrt{\tau_{00}}$
- ▶ $\text{.sig02} = \text{correlation between slope and intercept} = \sqrt{\tau_{10}}$
- ▶ $\text{.sig03} = \text{sd of random slope} = \sqrt{\tau_{11}}$
- ▶ $\text{.sigma} = \text{residual variance} = \hat{\sigma}$

```
reghelper::ICC(mod2g)
```

```
## [1] 0.4609468
```


Conditional R^2 : How much variance fixed + random effects explain

Marginal R^2 : how much variance the fixed effects explain

explained here

```
MuMIn::r.squaredGLMM(mod2g)
```

```
##           R2m           R2c  
## 0.005234242 0.452019164
```

Side Note: Creating MLM Tables

There are lots of helpful packages for this, including `stargazer` and `sjPlot`, which are demonstrated below.

```
stargazer::stargazer(mod2g)
sjPlot::sjt.lmer(mod2g)
```

The problem is that `stargazer()` doesn't include all the terms we want, and `sjt.lmer()` only renders html. Embedded in the `.Rmd` version of these slides is some code that should help you to extract the terms you need and create a table using `dplyr` and `tidyr` that you can render in \LaTeX using `stargazer`.

Side Note: Creating MLM Tables

But let's understand where those variables came from. To do so, we'll use the `broom` package in R to grab the terms we need.

Description	Math Notation
Fixed Effect Intercept	γ_{00}
Fixed Effect Group Intercept	γ_{01}
Fixed Effect Age Slope	γ_{10}
Fixed Effect Group Slope	γ_{11}
Individual Random Intercepts	U_{0j}
Variance of Random Intercepts	τ_{00}
Random Age Slopes	U_{10}
Variance of Random Age Slopes	τ_{11}
Correlation b/w Random Slopes and Intercepts	τ_{10}
Residual Variance	$\hat{\sigma}^2$
Intraclass Correlation	ICC
Conditional R^2	R_c^2
Marginal R^2	R_m^2

Side Note: Creating MLM Tables

```
broom::tidy(mod2g)
broom::glance(mod2g)
```

```
##           term      estimate  std.error  statistic
## 1      (Intercept)  2.717416961  0.036423454  74.6062393
## 2           age0 -0.003997618  0.006381875  -0.6264017
## 3      groupsJail  0.093496648  0.048256617   1.9374887
## 4 age0:groupsJail -0.007431764  0.008271833  -0.8984423
## 5 sd_(Intercept).PROC_CID  0.401711448      NA      NA
## 6      sd_age0.PROC_CID  0.029938129      NA      NA
## 7 cor_(Intercept).age0.PROC_CID -0.312526843      NA      NA
## 8      sd_Observation.Residual  0.435619527      NA      NA
```

```
##      group
## 1    fixed
## 2    fixed
## 3    fixed
## 4    fixed
## 5 PROC_CID
## 6 PROC_CID
## 7 PROC_CID
## 8 Residual
```

```
##      sigma  logLik      AIC      BIC deviance df.residual
## 1 0.4356195 -1303.786 2623.571 2666.457 2579.802      1565
```

Side Note: Creating MLM Tables

```
options(knitr.kable.NA = '')  
knitr::kable(tab, caption = "Ugly MLM Table Example")
```

Table 5: Ugly MLM Table Example

type	term	estimate	CI
Fixed Parts	(Intercept)	2.72	(2.65, 2.79)
Fixed Parts	age0	-0.00	(-0.01, 0.01)
Fixed Parts	groupsJail	0.09	(-0.01, 0.16)
Fixed Parts	age0:groupsJail	-0.01	(-0.02, 0.01)
Random Parts	τ_{00}	0.16	(0.12, 0.20)
Random Parts	τ_{11}	0.00	(0.00, 0.00)
Random Parts	τ_{10}	0.10	(1.00, 0.03)
Random Parts	$\hat{\sigma}^2$	0.19	(0.17, 0.21)
Model Terms	ICC	0.46	
Model Terms	R_m^2	0.01	
Model Terms	R_c^2	0.45	

Side Note: Creating MLM Tables

```
library(kableExtra)
options(knitr.kable.NA = '')
knitr::kable(tab %>% select(-type) %>%
  mutate(term = gsub("[()]", "", term)),
  caption = "Ugly MLM Table Example", format = "latex",
  longtable = T, booktabs = T, escape = F) %>%
group_rows("Fixed", 1,4) %>%
group_rows("Random", 5,9) %>%
group_rows("Model", 9,11) %>%
#kable_styling(latex_options = c("striped", "repeat_header"), full_width = F)
add_header_above(c(" ", "Model 1" = 2))
```

Table 6: Ugly MLM Table Example

term	Model 1	
	estimate	CI
Fixed		
Intercept	2.72	(2.65, 2.79)
age0	-0.00	(-0.01, 0.01)
groupsJail	0.09	(-0.01, 0.16)
age0:groupsJail	-0.01	(-0.02, 0.01)
Random		
τ_{00}	0.16	(0.12, 0.20)
τ_{11}	0.00	(0.00, 0.00)
τ_{10}	0.10	(1.00, 0.03)
$\hat{\sigma}^2$	0.19	(0.17, 0.21)
Model		
ICC	0.46	
R^2	0.01	
η^2		
R^2_{ϵ}	0.45	

Side Note: Creating MLM Tables

```
papaja::apa_table(tab %>% select(-type), caption = "MLM Table Example",  
  na_string = "", stub_indents = list(Fixed = c(1:4), Random = c(5:11)
```

(#tab:unnamed-chunk-27) *MLM Table Example*

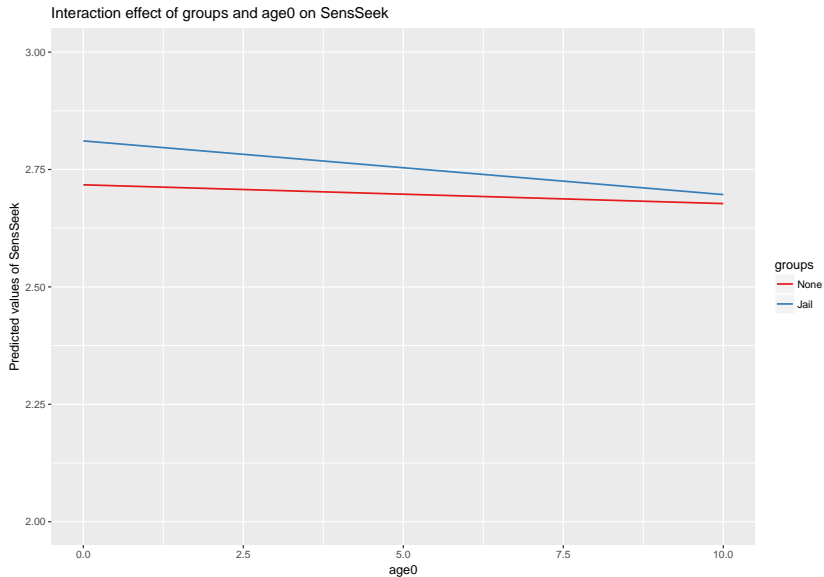
term	estimate	CI
Fixed		
(Intercept)	2.72	(2.65, 2.79)
age0	-0.00	(-0.01, 0.01)
groupsJail	0.09	(-0.01, 0.16)
age0:groupsJail	-0.01	(-0.02, 0.01)
Random		
τ_{00}	0.16	(0.12, 0.20)
τ_{11}	0.00	(0.00, 0.00)
τ_{10}	0.10	(1.00, 0.03)
$\hat{\sigma}^2$	0.19	(0.17, 0.21)
ICC	0.46	
R_m^2	0.01	
R_c^2	0.45	

Side Note: Plotting Simple Effects

```
# categorical  
sjp.int(mod2g, type = "eff", p.kr = F, swap.pred = T)  
# continuous  
sjp.int(mod1b, type = "eff", p.kr = F, swap.pred = T,  
        mdrt.values = "meansd")
```

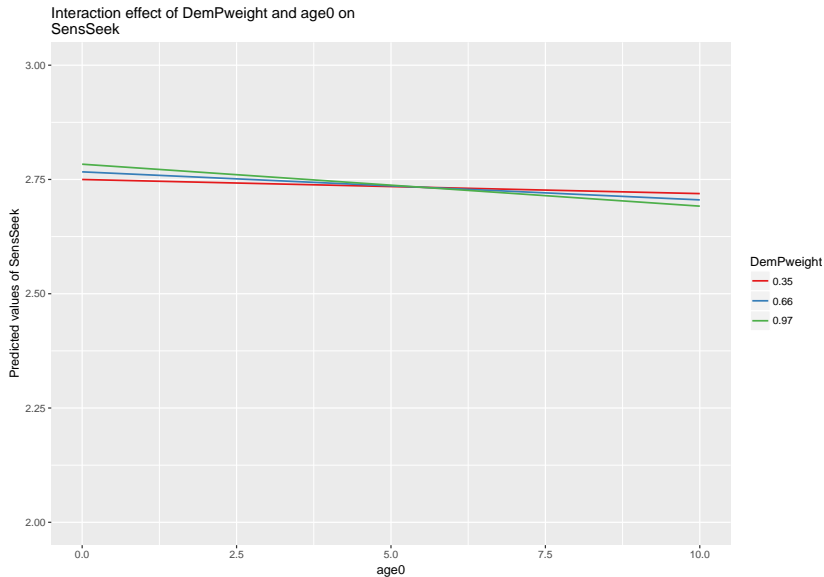

Side Note: Plotting Simple Effects (Categorical)

```
sjp.int(mod2g, type = "eff", p.kr = F, swap.pred = T)
```



Side Note: Plotting Simple Effects (Continuous)

```
sjp.int(mod1b, type = "eff", p.kr = F, swap.pred = T, mdrt.value
```



Side Note: Comparisons with lsmeans

```
# create a reference grid
ref.grid2g <- ref.grid(mod2g)
# create the lsmeans object
lsgroups <- lsmeans(ref.grid2g, "groups")
# compact letter display
cld(lsgroups, alpha = .10)
# plot
plot(lsgroups)
# contrasts of the ref.grid object
contrast(ref.grid2g, method = "eff")
# comparisons
groups.sum <- summary(lsgroups, infer = c(TRUE,TRUE),
                      level = .90, adjust = "bon", by = "groups")
```

```
# create a reference grid  
(ref.grid2g <- ref.grid(mod2g))
```

```
## 'ref.grid' object with variables:  
##      age0 = 3.9123  
##      groups = None, Jail
```

```
# create the lsmeans object
```

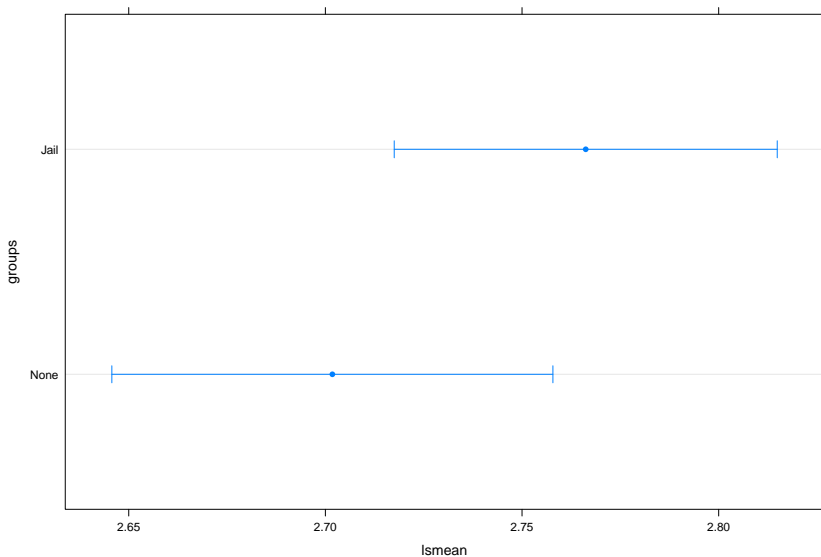
```
(lsgroups <- lsmeans(ref.grid2g, "groups"))
```

```
## groups    lsmean          SE      df lower.CL upper.CL
## None      2.701777 0.02855972 701.42 2.645704 2.757850
## Jail      2.766199 0.02480113 676.80 2.717505 2.814892
##
## Degrees-of-freedom method: satterthwaite
## Confidence level used: 0.95
```

```
# compact letter display  
cld(lsgroups, alpha = .10)
```

```
## groups    lsmean          SE      df lower.CL upper.CL .gr  
## None      2.701777 0.02855972 701.42 2.645704 2.757850 1  
## Jail      2.766199 0.02480113 676.80 2.717505 2.814892 2  
##  
## Degrees-of-freedom method: satterthwaite  
## Confidence level used: 0.95  
## significance level used: alpha = 0.1
```

```
# plot  
plot(lsgroups)
```



```
# contrasts of the ref.grid object  
contrast(ref.grid2g, method = "eff")
```

```
##      contrast                                estimate                SE  
## 3.91226954863318,None effect -0.03221079 0.01891265 690  
## 3.91226954863318,Jail effect  0.03221079 0.01891265 690  
## p.value  
##      0.0890  
##      0.0890  
##  
## P value adjustment: fdr method for 2 tests
```



```
# comparisons
```

```
(groups.sum <- summary(lsgroups, infer = c(TRUE,TRUE),  
                        level = .90, adjust = "bon", by = "groups"))
```

```
## groups = None:
```

```
##      lsmean          SE      df lower.CL upper.CL t.ratio p  
## 2.701777 0.02855972 701.42 2.654739 2.748816 94.601 <  
##
```

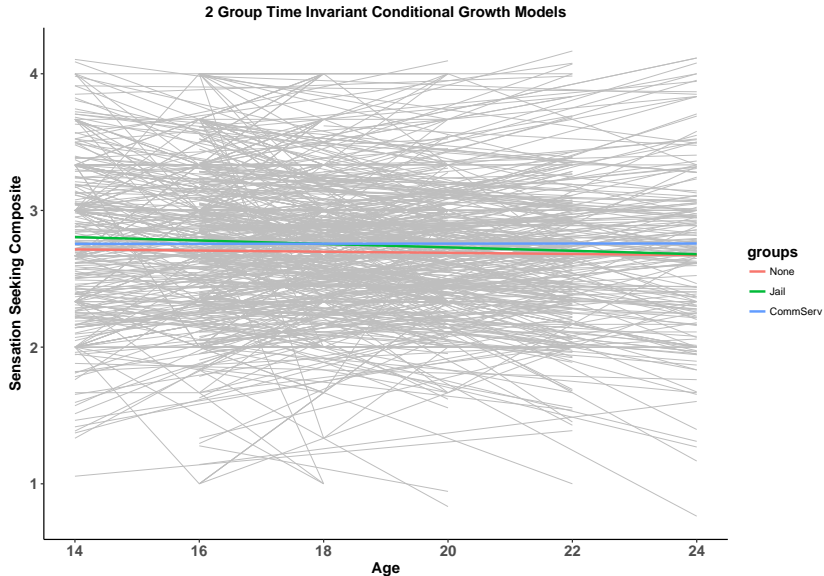
```
## groups = Jail:
```

```
##      lsmean          SE      df lower.CL upper.CL t.ratio p  
## 2.766199 0.02480113 676.80 2.725351 2.807047 111.535 <  
##
```

```
## Degrees-of-freedom method: satterthwaite
```

```
## Confidence level used: 0.9
```

Time Invariant Predictors: Example - 3 level group



Time Invariant Predictors: Example - 3 level group

- ▶ **Level 1:** $Y_{ij} = \beta_{0j} + \beta_{1j} * age0_{ij} + \varepsilon_{ij}$
- ▶ **Level 2:**
 - ▶ $\beta_{0j} = \gamma_{00} + \gamma_{01} * D1 + \gamma_{02} * D2 + U_{0j}$
 - ▶ $\beta_{1j} = \gamma_{10} + \gamma_{11} * D1 + \gamma_{12} * D2 + U_{1j}$

Variable	D1	D2
Jail	0	0
None	1	0
CommServ	0	1

Time Invariant Predictors: Example - 3 level group

```
mod3g <- lmer(SensSeek ~ age0 + groups + age0*groups +  
              (age0|PROC_CID), data = sample_dat)  
summary(mod3g)
```

```
## Linear mixed model fit by REML ['lmerMod']  
## Formula: SensSeek ~ age0 + groups + age0 * groups + (age0 | PROC_CID)  
## Data: sample_dat  
##  
## REML criterion at convergence: 3418.7  
##  
## Scaled residuals:  
##      Min       1Q   Median       3Q      Max   
## -3.2994 -0.5006  0.0368  0.4533  3.0815   
##  
## Random effects:  
## Groups Name Variance Std.Dev. Corr  
## PROC_CID (Intercept) 0.1446194 0.38029  
## age0 0.0008903 0.02984 -0.23  
## Residual 0.1888364 0.43455  
## Number of obs: 2084, groups: PROC_CID, 924  
##  
## Fixed effects:  
## Estimate Std. Error t value  
## (Intercept) 2.717703 0.035554 76.44  
## age0 -0.004101 0.006376 -0.64  
## groupsJail 0.092594 0.047097 1.97  
## groupsCommServ 0.035192 0.053386 0.66  
## age0:groupsJail -0.007181 0.008265 -0.87  
## age0:groupsCommServ 0.005939 0.009871 0.60  
##  
## Correlation of Fixed Effects:  
## (Intr) age0 grpsJl grpsCS ag0:gl
```

Time Varying Predictors

Time Varying Predictors: Continuous

Next, we'll add in a time-varying predictor. Maybe it's not that our participants sensation seeking is moderated by early life experiences of jail or court-ordered community service. Instead, their sensation seeking is moderated by depression.

How does this look?

► **Level 1:** $Y_{ij} = \beta_{0j} + \beta_{1j} * time + \beta_{2j} * CESD + \varepsilon_{ij}$

► **Level 2:**

► $\beta_{0j} = \gamma_{00} + \gamma_{01} + U_{0j}$

► $\beta_{1j} = \gamma_{10} + U_{1j}$

► $\beta_{2j} = \gamma_{20}$

Time Varying Predictors: Continuous

To Interaction or Not - That Is the Question

- ▶ **Level 1:** $Y_{ij} = \beta_{0j} + \beta_{1j} * age0 + \beta_{2j} * CESD + \varepsilon_{ij}$
- ▶ **Level 2:**
 - ▶ $\beta_{0j} = \gamma_{00} + \gamma_{01} + U_{0j}$
 - ▶ $\beta_{1j} = \gamma_{10} + U_{1j}$
 - ▶ $\beta_{2j} = \gamma_{20}$

$$Y_{ij} = \gamma_{00} + \gamma_{01} + U_{0j} + (\gamma_{10} + U_{1j}) * age0 + \gamma_{20} * CESD$$

Time Varying Predictors: Continuous

```
modTV1 <- lmer(SensSeek ~ age0 + CESD + (age0|PROC_CID), data =
```



```
summary(modTV1)
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: SensSeek ~ age0 + CESD + (age0 | PROC_CID)
##   Data: sample_dat
##
## REML criterion at convergence: 3391.9
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -3.4390 -0.5035  0.0363  0.4423  3.1508
##
## Random effects:
##   Groups      Name      Variance Std.Dev. Corr
##   PROC_CID (Intercept) 0.1412389 0.37582
##             age0       0.0008117 0.02849  -0.21
##   Residual          0.1892164 0.43499
## Number of obs: 2084, groups:  PROC_CID, 924
##
## Fixed effects:
##              Estimate Std. Error t value
## (Intercept)  2.710845   0.025121  107.91
## age0        -0.006475   0.003553   -1.82
## CESD         0.078617   0.021519    3.65
##
## Correlation of Fixed Effects:
##      (Intr) age0
## age0 -0.467
## CESD -0.604 -0.036
```

Time Varying Predictors: Categorical

Next, we'll add in a time-varying predictor. Maybe it's not that our participants sensation seeking is moderated by early life experiences of jail or court-ordered community service. Instead, their sensation seeking is moderated by depression.

How does this look?

- ▶ **Level 1:** $Y_{ij} = \beta_{0j} + \beta_{1j} * time + \beta_{2j} * depressed + \varepsilon_{ij}$
- ▶ **Level 2:**
 - ▶ $\beta_{0j} = \gamma_{00} + \gamma_{01} + U_{0j}$
 - ▶ $\beta_{1j} = \gamma_{10} + U_{1j}$
 - ▶ $\beta_{2j} = \gamma_{20}$

Time Varying Predictors: Categorical

```
# creating a dummy variable for time varying categorical depressed
sample_dat <- sample_dat %>%
  mutate(depressed =
    factor(ifelse(CESD <= 1.5, 0, 1), levels = c(0,1),
           labels = c("Depressed", "Not Depressed")))
modTV2 <- lmer(SensSeek ~ age0 + depressed + (age0|PROC_CID),
               data = sample_dat)
summary(modTV2)
```

```

## Linear mixed model fit by REML ['lmerMod']
## Formula: SensSeek ~ age0 + depressed + (age0 | PROC_CID)
## Data: sample_dat
##
## REML criterion at convergence: 3401
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -3.3686 -0.5094  0.0363  0.4522  3.1406
##
## Random effects:
## Groups Name Variance Std.Dev. Corr
## PROC_CID (Intercept) 0.1427349 0.37780
## age0 0.0008415 0.02901 -0.21
## Residual 0.1895332 0.43535
## Number of obs: 2084, groups: PROC_CID, 924
##
## Fixed effects:
## Estimate Std. Error t value
## (Intercept) 2.760189 0.020388 135.38
## age0 -0.006154 0.003564 -1.73
## depressedNot Depressed 0.068617 0.039992 1.72
##
## Correlation of Fixed Effects:
## (Intr) age0
## age0 -0.599
## dprssdNtDpr -0.174 -0.024

```

confidence intervals and effect size

fitted / predicted values

Other Things

autoregressive models, autoregressive errors

cohen's d - changing intercept with 0 at last
time point