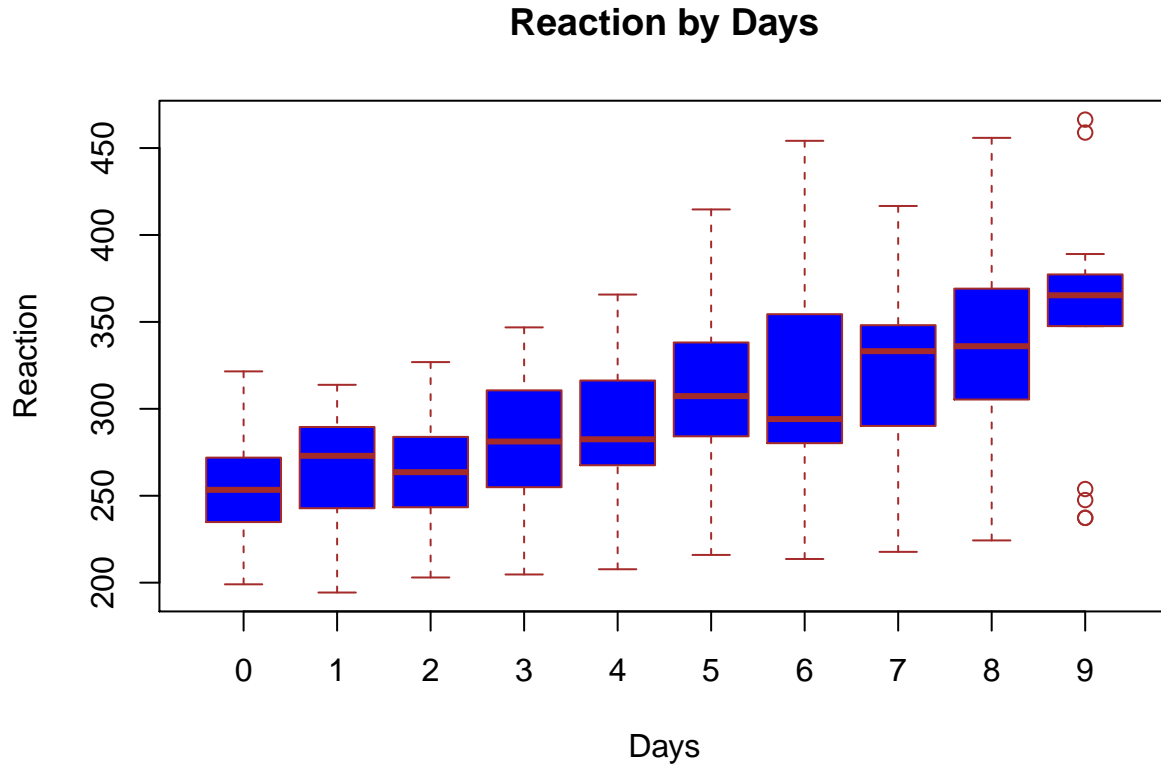


This is illustrated with the documentation example.

```
require(lme4)
boxplot(Reaction~Days, data=sleepstudy, main="Reaction by Days", xlab="Days", ylab="Reaction", col="blue")
```



We see a trend of Reaction by Days, so it is reasonable to fit a simple linear regression,

```
l <- lm(Reaction ~ Days, sleepstudy)
s <- summary(l)
s
```

```
##
## Call:
## lm(formula = Reaction ~ Days, data = sleepstudy)
##
## Residuals:
##      Min       1Q   Median       3Q      Max
## -110.848  -27.483    1.546   26.142  139.953
##
## Coefficients:
##              Estimate Std. Error t value Pr(>|t|)
## (Intercept)  251.405      6.610  38.033  < 2e-16 ***
## Days         10.467      1.238   8.454  9.89e-15 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 47.71 on 178 degrees of freedom
## Multiple R-squared:  0.2865, Adjusted R-squared:  0.2825
```

```
## F-statistic: 71.46 on 1 and 178 DF, p-value: 9.894e-15
```

```
names(s)
```

```
## [1] "call"          "terms"          "residuals"      "coefficients"
## [5] "aliased"        "sigma"          "df"             "r.squared"
## [9] "adj.r.squared" "fstatistic"     "cov.unscaled"
```

```
class(s)
```

```
## [1] "summary.lm"
```

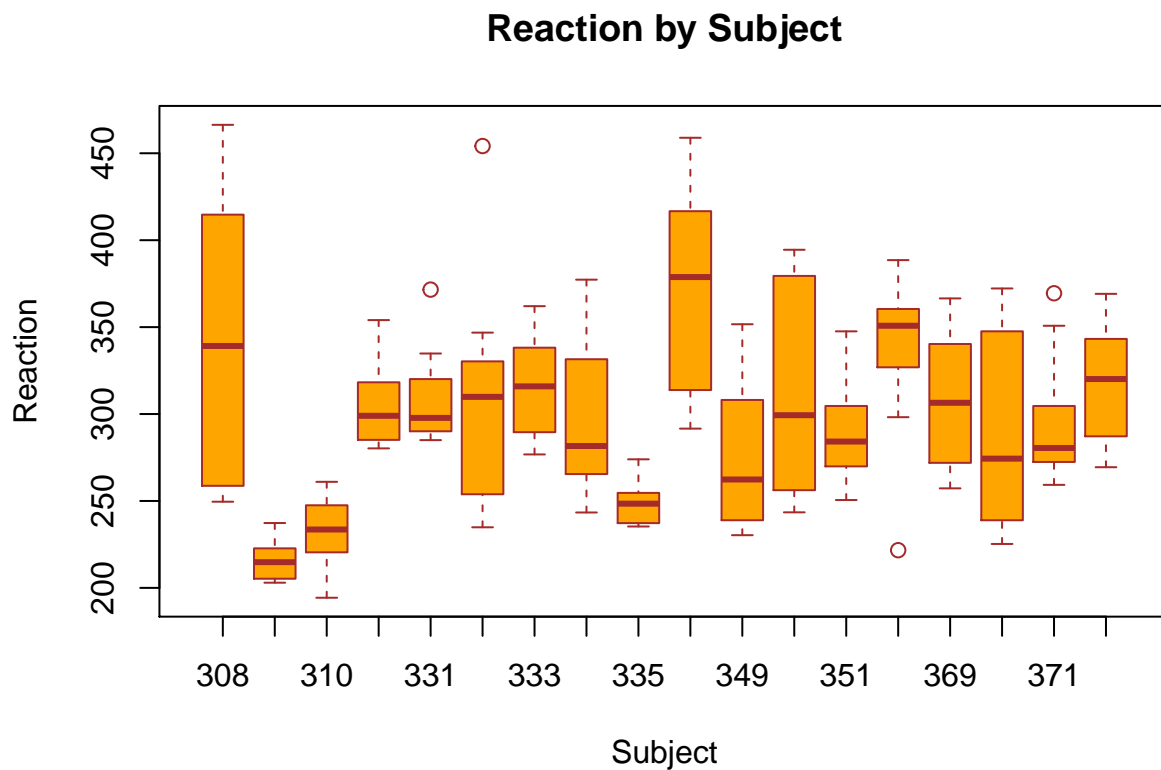
```
round(sqrt(s$fstatistic[1]),3)
```

```
## value
```

```
## 8.454
```

the F statistics is simply  $t^2$ . Maybe it is worthwhile to we examine the effect of Subject as well; from

```
boxplot(Reaction~Subject, data=sleepstudy, main="Reaction by Subject", xlab="Subject", ylab="Reaction",
```



it is more appropriate to fit a random effect model

```
f <- lmer(Reaction ~ Days + (Days | Subject), sleepstudy)
s <- summary(f)
s
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: Reaction ~ Days + (Days | Subject)
## Data: sleepstudy
##
```

```
## REML criterion at convergence: 1743.6
##
## Scaled residuals:
##      Min       1Q   Median       3Q      Max
## -3.9536 -0.4634  0.0231  0.4633  5.1793
##
## Random effects:
##   Groups   Name      Variance Std.Dev. Corr
##   Subject (Intercept) 611.90   24.737
##           Days         35.08    5.923  0.07
##   Residual          654.94   25.592
## Number of obs: 180, groups: Subject, 18
##
## Fixed effects:
##              Estimate Std. Error t value
## (Intercept)  251.405      6.824   36.843
## Days         10.467      1.546    6.771
##
## Correlation of Fixed Effects:
##      (Intr)
## Days -0.138
```

```
names(s)
```

```
## [1] "methTitle" "objClass" "devcomp" "isLmer"
## [5] "useScale" "logLik" "family" "link"
## [9] "ngrps" "coefficients" "sigma" "vcov"
## [13] "varcor" "AICtab" "call" "residuals"
## [17] "fitMsgs" "optinfo"
```

```
class(with(s,coefficients))
```

```
## [1] "matrix"
```

```
t <- with(s,coefficients)[,3]
p <- 2*(pnorm(-abs(t)))
p
```

```
## (Intercept)      Days
## 3.851313e-297 1.281214e-11
```

Consequently the effect of Days on Reaction became less pronounced after accounting for individual differences.