

# Name of the variables in the new dataset including the new variable "cru":

"id" "time" "cats" "normal" "poisson" "gauss" "cru"

# The first 6 lines of the new dataest (to see the new variable has been added):

	id	time	cats	normal	poisson	gauss	cru
1	1	1	one	6.4588697	4	16.68075	17.54552
2	2	1	two	-0.8660723	2	17.51865	27.71607
3	3	1	two	2.3198307	3	20.50240	22.13241
4	4	1	two	2.2171485	3	12.41370	32.99888
5	5	1	three	10.9997781	5	25.79190	36.88954
6	6	1	two	-10.9134104	3	20.22173	38.32631

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Now form a linear mixed-effects model, considering "cru" as the response variable with normal(overall mean=24, stddev=10) distribution, "time" as the categorical fixed effect with three levels, and "id" as the random effect; Using "lme" function in R. The model is: "cru~factor(time)-1, random=~1|id" (by -1 we omit the intercept of the fixed effect)

Random effects:

Formula: ~1 | id  
 (Intercept) Residual  
 StdDev: 0.5863116 9.984779

Fixed effects: cru ~ factor(time) - 1

	Value	Std.Error	DF	t-value
factor(time)1	33.04563	0.03162903	199998	1044.7880
factor(time)2	33.99974	0.03162903	199998	1074.9537
factor(time)3	5.06031	0.03162903	199998	159.9894

p-value

factor(time)1	0
factor(time)2	0
factor(time)3	0

### CINCLUSION ###

P-values are all zero.

Specifically, the third level of "time" has the estimated regression coefficient equals to 5.06031 in this linear model considering "id" as

the random effect, which is far from the other two estimated coefficients corresponding time=1 and 2; its p-value equals to zero, so there is a significant linear relationship between level 3 of time and "cru" when "id" is treated as a random effect.