homework 07

Xinyi Wang November 1, 2018

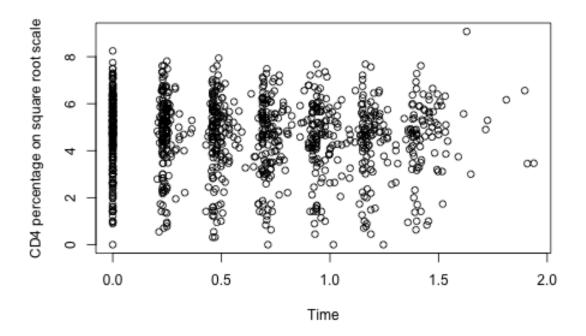
Data analysis

CD4 percentages for HIV infected kids

The folder cd4 has CD4 percentages for a set of young children with HIV who were measured several times over a period of two years. The dataset also includes the ages of the children at each measurement.

1. Graph the outcome (the CD4 percentage, on the square root scale) for each child as a function of time.

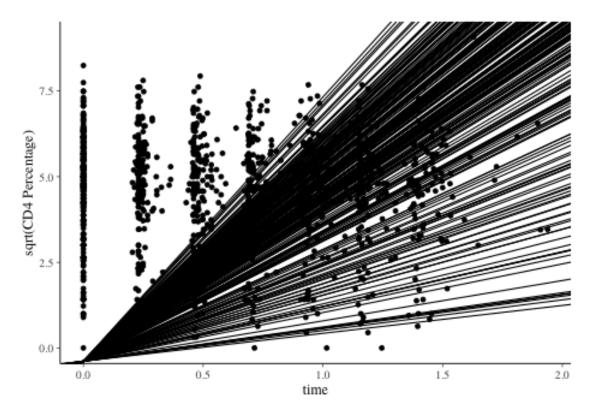
```
plot(hiv.data$time,hiv.data$y,xlab="Time",ylab="CD4 percentage on square root scale")
```



2. Each child's data has a time course that can be summarized by a linear fit. Estimate these lines and plot them for all the children.

```
q1m <- lm (y ~ time+factor(newpid)-1, data = hiv.data) #Varying Intercepts
# display(m1)
coef_q1m <- data.frame(coef(q1m))
ggplot(data = hiv.data) +
    geom_point(aes(x=time, y=y)) +
    geom_abline(intercept = coef_q1m[1,], slope=coef_q1m[2:255,]) +
    labs(y="sqrt(CD4 Percentage)")</pre>
```

Warning: Removed 4 rows containing missing values (geom_abline).



3. Set up a model for the children's slopes and intercepts as a function of the treatment and age at baseline. Estimate this model using the two-step procedure—first estimate the intercept and slope separately for each child, then fit the between-child models using the point estimates from the first step.

```
##Step1: individual date level
r1 <- lm(y~time+factor(newpid)-1, data = hiv.data)
# summary(r1)
##Step2: child level
child <- hiv.data[,c("newpid", "baseage", "treatment")]</pre>
child <- unique(child)</pre>
r1.coef <- data.frame(child, r1$coefficients[2:length(r1$coefficients)])
colnames(r1.coef) <- c("newpid", "baseage", "treatment","coef.id")</pre>
rownames(r1.coef) <- 1:250</pre>
r1_coef.id <- lm(coef.id ~ baseage + factor(treatment),data = r1.coef)</pre>
summary(r1_coef.id)
##
## Call:
## lm(formula = coef.id ~ baseage + factor(treatment), data = r1.coef)
##
## Residuals:
##
       Min
                1Q
                    Median
                                 3Q
                                         Max
##
   -4.1594 -0.7039 0.2265
                            1.1215
##
## Coefficients:
##
                       Estimate Std. Error t value Pr(>|t|)
                                   0.18728 27.265 < 2e-16 ***
## (Intercept)
                       5.10627
## baseage
                       -0.12088
                                   0.04023 -3.005 0.00293 **
```

```
## factor(treatment)2  0.14558     0.18421     0.790  0.43012
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
##
## Residual standard error: 1.455 on 247 degrees of freedom
## Multiple R-squared: 0.03753, Adjusted R-squared: 0.02974
## F-statistic: 4.816 on 2 and 247 DF, p-value: 0.008875
```

4. Write a model predicting CD4 percentage as a function of time with varying intercepts across children. Fit using lmer() and interpret the coefficient for time.

```
q4m=lmer(y~time+(1|newpid),data=hiv.data)
summary(q4m)
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: y ~ time + (1 | newpid)
      Data: hiv.data
##
##
## REML criterion at convergence: 3140.8
##
## Scaled residuals:
##
                10 Median
       Min
                                3Q
                                        Max
   -4.7379 -0.4379 0.0024 0.4324
                                    5.0017
##
## Random effects:
                         Variance Std.Dev.
##
  Groups
             Name
             (Intercept) 1.9569
                                   1.3989
##
   newpid
                         0.5968
## Residual
                                  0.7725
## Number of obs: 1072, groups: newpid, 250
##
## Fixed effects:
##
               Estimate Std. Error t value
## (Intercept) 4.76341
                           0.09648 49.372
               -0.36609
                           0.05399 -6.781
## time
##
## Correlation of Fixed Effects:
##
        (Intr)
## time -0.278
```

A single global estimate for the effect (slope) of variable "time". We should expect a decrease of about 0.366 in CD4 each year, in any given child.

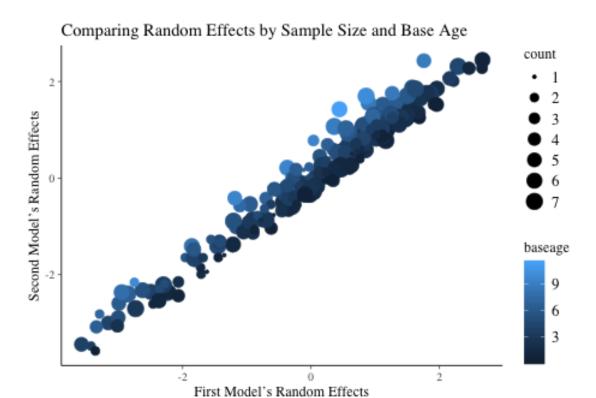
5. Extend the model in (4) to include child-level predictors (that is, group-level predictors) for treatment and age at baseline. Fit using lmer() and interpret the coefficients on time, treatment, and age at baseline.

```
q5m=lmer(y~time+treatment+baseage+(1|newpid),data=hiv.data)
summary(q5m)
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula: y ~ time + treatment + baseage + (1 | newpid)
## Data: hiv.data
##
## REML criterion at convergence: 3137.2
##
## Scaled residuals:
## Min 1Q Median 3Q Max
```

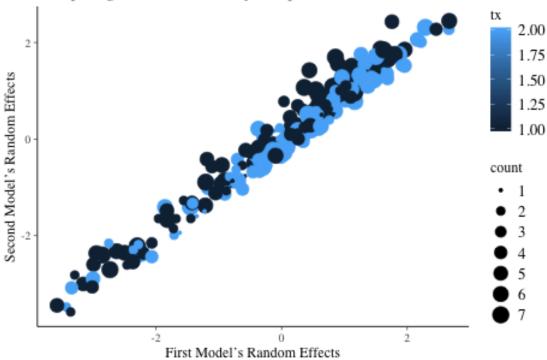
```
## -4.7490 -0.4392 0.0097 0.4282 5.0141
##
## Random effects:
                         Variance Std.Dev.
  Groups
             Name
## newpid
             (Intercept) 1.8897
                                   1.3747
                                   0.7726
## Residual
                         0.5969
## Number of obs: 1072, groups: newpid, 250
##
## Fixed effects:
##
               Estimate Std. Error t value
## (Intercept) 4.90606
                            0.31684
                                    15.485
               -0.36216
                            0.05399 -6.708
## time
                0.18008
                            0.18262
                                      0.986
## treatment
## baseage
               -0.11945
                            0.04000 - 2.986
##
## Correlation of Fixed Effects:
##
             (Intr) time
                           trtmnt
## time
             -0.086
## treatment -0.850 0.010
## baseage
             -0.430 -0.017 -0.003
  6. Investigate the change in partial pooling from (4) to (5) both graphically and numerically.
## ensuring that the two models are fitted to exactly the same data sets
reduced.data <- hiv.data[with(hiv.data, !is.na(time+age.baseline+treatment)),]</pre>
summary(fit.a <- lmer(y ~ time + (1|newpid), data = reduced.data))</pre>
## Linear mixed model fit by REML ['lmerMod']
## Formula: y ~ time + (1 | newpid)
##
      Data: reduced.data
##
## REML criterion at convergence: 3140.8
##
## Scaled residuals:
##
       Min
                1Q Median
                                 3Q
                                        Max
## -4.7379 -0.4379 0.0024 0.4324
                                    5.0017
##
## Random effects:
## Groups
             Name
                         Variance Std.Dev.
## newpid
             (Intercept) 1.9569
                                   1.3989
                         0.5968
## Residual
                                   0.7725
## Number of obs: 1072, groups: newpid, 250
##
## Fixed effects:
##
               Estimate Std. Error t value
## (Intercept) 4.76341
                            0.09648 49.372
## time
               -0.36609
                            0.05399 -6.781
##
## Correlation of Fixed Effects:
##
        (Intr)
## time -0.278
summary(fit.b <- lmer(y ~ time + baseage + treatment + (1 newpid),data = reduced.data))</pre>
## Linear mixed model fit by REML ['lmerMod']
```

```
## Formula: y ~ time + baseage + treatment + (1 | newpid)
##
      Data: reduced.data
##
## REML criterion at convergence: 3137.2
## Scaled residuals:
       Min
                10 Median
                                30
                                       Max
## -4.7490 -0.4392 0.0097 0.4282 5.0141
##
## Random effects:
## Groups
             Name
                         Variance Std.Dev.
             (Intercept) 1.8897
                                  1.3747
## newpid
                         0.5969
                                  0.7726
## Residual
## Number of obs: 1072, groups: newpid, 250
##
## Fixed effects:
##
               Estimate Std. Error t value
## (Intercept) 4.90606
                           0.31684 15.485
               -0.36216
                           0.05399 -6.708
## time
## baseage
               -0.11945
                           0.04000 - 2.986
## treatment
                0.18008
                           0.18262
                                     0.986
##
## Correlation of Fixed Effects:
##
             (Intr) time
                           baseag
## time
             -0.086
## baseage
           -0.430 -0.017
## treatment -0.850 0.010 -0.003
plotdata <- data.frame(mod1=ranef(fit.a)[[1]][,1],mod2=ranef(fit.b)[[1]][,1],</pre>
                       count=as.vector(table(reduced.data$newpid)),
                       baseage=sapply(split(reduced.data$baseage,
                                                 reduced.data$newpid),
                                                 function(x) x[1]),
                       tx=sapply(split(reduced.data$treatment,
                                       reduced.data$newpid),
                                       function(x) x[1]))
ggplot(plotdata,aes(x=mod1,y=mod2)) +
  geom_point(aes(size=count,color=baseage)) +
  xlab("First Model's Random Effects") +
  ylab("Second Model's Random Effects") +
  ggtitle("Comparing Random Effects by Sample Size and Base Age")
```



```
ggplot(plotdata,aes(x=mod1,y=mod2)) +
  geom_point(aes(size=count,color=tx)) +
  xlab("First Model's Random Effects") +
  ylab("Second Model's Random Effects") +
  ggtitle("Comparing Random Effects by Sample Size and Treatment Status")
```

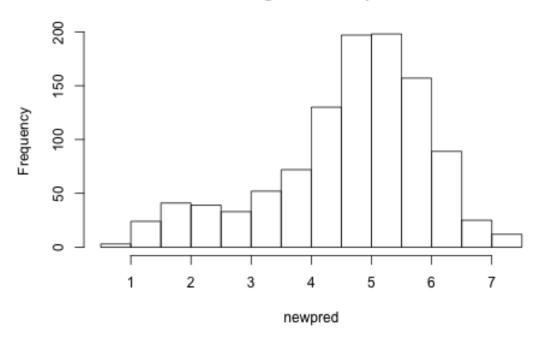
Comparing Random Effects by Sample Size and Treatment Status



7. Use the model fit from (5) to generate simulation of predicted CD4 percentages for each child in the dataset at a hypothetical next time point.

```
pred_data <- subset(hiv.data, !is.na(treatment) & !is.na(baseage))
pred_data <- pred_data[, -c(1, 4, 5, 6, 8)]
newpred <- predict(q5m, newdata = pred_data)
hist(newpred)</pre>
```

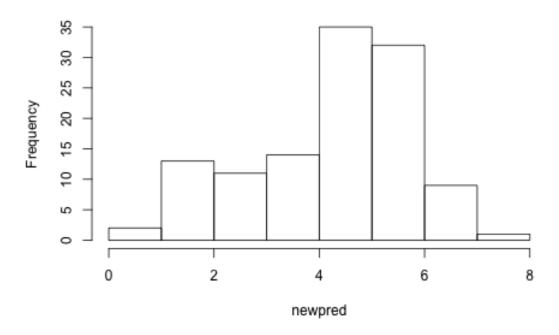
Histogram of newpred



8. Use the same model fit to generate simulations of CD4 percentages at each of the time periods for a new child who was 4 years old at baseline.

```
pred_data <- pred_data[which(round(pred_data$baseage) == 4 ),]
newpred <- predict(q5m, newdata = pred_data)
hist(newpred)</pre>
```

Histogram of newpred



9. Posterior predictive checking: continuing the previous exercise, use the fitted model from (5) to simulate a new dataset of CD4 percentages (with the same sample size and ages of the original dataset) for the final time point of the study, and record the average CD4 percentage in this sample. Repeat this process 1000 times and compare the simulated distribution to the observed CD4 percentage at the final time point for the actual data.

```
newdata<-hiv.data %>%
  dplyr::group_by(newpid) %>%
  dplyr::arrange(desc(time),.by_group=TRUE) %>%
  dplyr::filter(row_number() == 1) %>%
  dplyr::select(newpid,treatment,time,age.baseline,CD4PCT)
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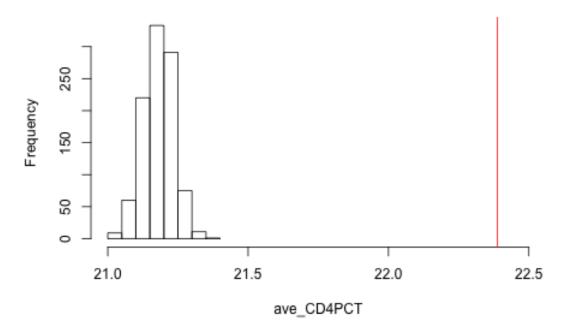
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## `row_number`. Please use dplyr::row_number() or library(dplyr) to remove
## this warning.
## Warning in filter_impl(.data, quo): hybrid evaluation forced for
## `row_number`. Please use dplyr::row_number() or library(dplyr) to remove
```

```
## this warning.
## Warning in filter_impl(.data, quo): hybrid evaluation forced for
## `row_number`. Please use dplyr::row_number() or library(dplyr) to remove
## this warning.
## Warning in filter_impl(.data, quo): hybrid evaluation forced for
## `row_number`. Please use dplyr::row_number() or library(dplyr) to remove
## this warning.
newdata_original_mean<-mean(newdata$CD4PCT)</pre>
for(i in 1:1000) {
  newdata$treatment<-purrr::rbernoulli(dim(newdata)[1], p = sum(hiv.data$treatment==1)/dim(hiv.data)[1]
  newdata$treatment[newdata$treatment==0]<-2</pre>
  model_sim<-lmer(data = hiv.data, sqrt(CD4PCT)~(1 newpid) + time + treatment + age.baseline)
  re<-predict(model_sim,newdata=newdata)^2
  if(i==1)
    result<-re
  else
    result <-cbind(result,re)
}
ave_CD4PCT<-apply(result,2,mean)</pre>
hist(ave\_CD4PCT, xlim = c(21,22.5))
abline(v=newdata_original_mean,col="red")
```

Histogram of ave_CD4PCT



10. Extend the model to allow for varying slopes for the time predictor.

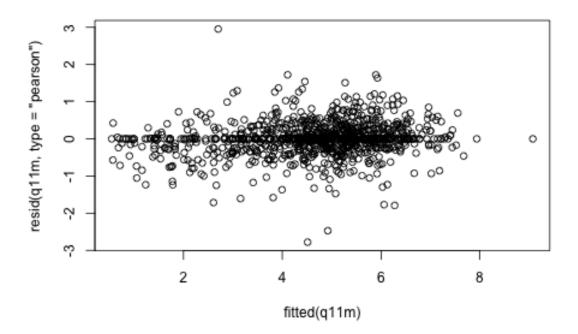
```
q10m<-lmer(y~time+(1+time|newpid),data=hiv.data)
```

11. Next fit a model that does not allow for varying slopes but does allow for different coefficients for each time point (rather than fitting the linear trend).

```
q11m<-lmer(y ~ factor(time) + (1 | newpid),data=hiv.data)
```

12. Compare the results of these models both numerically and graphically.

```
plot(fitted(q11m),resid(q11m,type="pearson"))
```



qqnorm(resid(q11m))

Normal Q-Q Plot

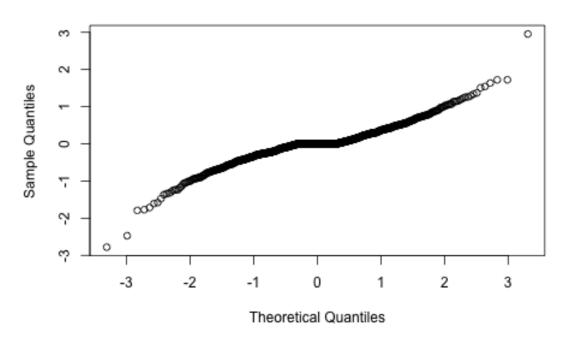


Figure skate in the 1932 Winter Olympics

The folder olympics has seven judges' ratings of seven figure skaters (on two criteria: "technical merit" and "artistic impression") from the 1932 Winter Olympics. Take a look at http://www.stat.columbia.edu/~gelman/arm/examples/olympics/olympics1932.txt

1. Construct a $7 \times 7 \times 2$ array of the data (ordered by skater, judge, and judging criterion).

```
##
## Attaching package: 'reshape'
## The following object is masked from 'package:data.table':
##
## melt
## The following object is masked from 'package:Matrix':
##
```

expand
arr_olym<-melt(data = olympics1932,id.vars=c("pair","criterion"),measure.vars=c(colnames(olympics1932)[
arr_olym</pre>

```
##
              criterion variable value
      pair
## 1
         1
                Program
                          judge_1
                                     5.6
## 2
         1 Performance
                          judge_1
                                     5.6
## 3
         2
                Program
                          judge_1
                                     5.5
## 4
         2 Performance
                          judge_1
                                     5.5
## 5
                Program
                          judge_1
                                     6.0
```

library(reshape)

```
## 6
         3 Performance
                          judge_1
                                     6.0
## 7
                Program
                                     5.6
         4
                          judge_1
## 8
         4 Performance
                          judge_1
                                     5.6
## 9
                Program
                          judge_1
                                     5.4
## 10
         5 Performance
                          judge_1
                                     4.8
## 11
                Program
                          judge_1
                                     5.2
## 12
         6 Performance
                          judge_1
                                     4.8
## 13
         7
                Program
                          judge_1
                                     4.8
## 14
         7 Performance
                          judge_1
                                     4.3
## 15
                                     5.5
         1
                Program
                          judge_2
## 16
         1 Performance
                          judge_2
                                     5.5
## 17
                                     5.2
                Program
                          judge_2
## 18
         2 Performance
                          judge_2
                                     5.7
## 19
                          judge_2
                                     5.3
                Program
## 20
         3 Performance
                          judge_2
                                     5.5
## 21
         4
                Program
                          judge_2
                                     5.3
## 22
         4 Performance
                                     5.3
                          judge_2
## 23
                Program
                          judge_2
                                     4.5
## 24
         5 Performance
                          judge_2
                                     4.8
## 25
                Program
                          judge_2
                                     5.1
## 26
         6 Performance
                          judge_2
                                     5.6
## 27
                Program
                          judge_2
                                     4.0
## 28
         7 Performance
                          judge_2
                                     4.6
## 29
                Program
                          judge_3
                                     5.8
         1
## 30
                                     5.8
         1 Performance
                          judge_3
## 31
         2
                Program
                          judge_3
                                     5.8
## 32
         2 Performance
                          judge_3
                                     5.6
##
  33
                          judge_3
                                     5.8
                Program
## 34
         3 Performance
                          judge_3
                                     5.7
## 35
                Program
                          judge_3
                                     5.8
## 36
         4 Performance
                          judge_3
                                     5.8
## 37
         5
                Program
                          judge_3
                                     5.8
## 38
                                     5.5
         5 Performance
                          judge_3
## 39
                                     5.3
                Program
                          judge_3
## 40
         6 Performance
                          judge_3
                                     5.0
## 41
                          judge_3
                                     4.7
                Program
## 42
         7 Performance
                          judge_3
                                     4.5
## 43
                Program
                          judge_4
                                     5.3
         1
## 44
         1 Performance
                          judge_4
                                     4.7
## 45
         2
                Program
                          judge_4
                                     5.8
## 46
         2 Performance
                          judge_4
                                     5.4
## 47
                Program
                          judge_4
                                     5.0
## 48
         3 Performance
                          judge_4
                                     4.9
## 49
                          judge_4
                Program
                                     4.4
## 50
         4 Performance
                          judge_4
                                     4.8
## 51
         5
                Program
                          judge_4
                                     4.0
## 52
         5 Performance
                          judge_4
                                     4.4
## 53
                                     5.4
                Program
                          judge_4
## 54
         6 Performance
                          judge_4
                                     4.7
## 55
                Program
                          judge_4
                                     4.0
## 56
         7 Performance
                          judge_4
                                     4.0
## 57
                Program
                          judge_5
                                     5.6
## 58
         1 Performance
                          judge_5
                                     5.7
## 59
                Program
                         judge 5
                                     5.6
```

```
## 60
          2 Performance
                                     5.5
                           judge_5
## 61
          3
                Program
                                     5.4
                          judge_5
##
   62
          3 Performance
                          judge_5
                                     5.5
##
   63
                Program
                          judge_5
                                     4.5
##
   64
          4 Performance
                           judge_5
                                     4.5
##
   65
          5
                          judge 5
                                     5.5
                Program
##
  66
          5 Performance
                          judge_5
                                     4.6
## 67
          6
                Program
                           judge_5
                                     4.5
##
   68
          6 Performance
                           judge_5
                                     4.0
##
   69
          7
                Program
                           judge_5
                                     3.7
##
   70
          7 Performance
                           judge_5
                                     3.6
   71
                                     5.2
##
          1
                Program
                           judge_6
          1 Performance
##
   72
                           judge_6
                                     5.3
##
  73
          2
                Program
                           judge_6
                                     5.1
## 74
          2 Performance
                           judge_6
                                     5.3
##
  75
          3
                Program
                           judge_6
                                     5.1
##
  76
                           judge_6
                                     5.2
          3 Performance
##
   77
                                     5.0
                Program
                          judge_6
##
   78
          4 Performance
                           judge_6
                                     5.0
##
   79
          5
                Program
                          judge 6
                                     4.8
##
  80
          5 Performance
                          judge_6
                                     4.8
## 81
                Program
                          judge_6
                                     4.5
## 82
          6 Performance
                           judge_6
                                     4.6
##
  83
          7
                Program
                           judge 6
                                     4.0
##
  84
          7 Performance
                           judge_6
                                     4.0
##
   85
          1
                Program
                          judge_7
                                     5.7
  86
##
          1 Performance
                           judge_7
                                     5.4
##
   87
          2
                Program
                           judge_7
                                     5.8
## 88
          2 Performance
                           judge_7
                                     5.7
                          judge_7
## 89
          3
                                     5.3
                Program
## 90
          3 Performance
                           judge_7
                                     5.7
## 91
          4
                Program
                           judge_7
                                     5.1
##
   92
          4 Performance
                                     5.5
                          judge_7
##
  93
          5
                                     5.5
                Program
                           judge_7
##
   94
          5 Performance
                                     5.2
                           judge 7
## 95
          6
                Program
                           judge_7
                                     5.0
## 96
          6 Performance
                          judge_7
                                     5.2
## 97
          7
                                     4.8
                Program
                          judge_7
## 98
          7 Performance
                          judge_7
                                     4.8
```

2. Reformulate the data as a 98 × 4 array (similar to the top table in Figure 11.7), where the first two columns are the technical merit and artistic impression scores, the third column is a skater ID, and the fourth column is a judge ID.

```
myarray <- rename(arr_olym, c("pair"="skater_ID", "variable"="judge_ID"))
myarray <- myarray[order(myarray$judge_ID),]
myarray <- myarray[c("criterion", "value", "skater_ID", "judge_ID")]</pre>
```

3. Add another column to this matrix representing an indicator variable that equals 1 if the skater and judge are from the same country, or 0 otherwise.

```
myarray$SameCountry <-ifelse(myarray[,3] == " 1"&myarray[,4] == "judge_5",1,
    ifelse(myarray[,3] == " 2"&myarray[,4] == "judge_7",1,
    ifelse(myarray[,3] == " 3"&myarray[,4] == "judge_1",1,
    ifelse(myarray[,3] == " 4"&myarray[,4] == "judge_1",1,
    ifelse(myarray[,3] == " 7"&myarray[,4] == "judge_7",1,0</pre>
```

```
)))))
```

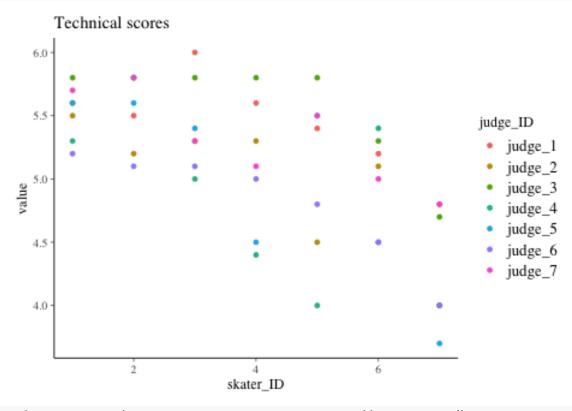
4. Write the notation for a non-nested multilevel model (varying across skaters and judges) for the technical merit ratings and fit using lmer().

```
data_tech <- myarray %>%
  dplyr::filter(criterion=="Program")
data_art <- myarray %>%
  dplyr::filter(criterion=="Performance")
reg_tech <- lmer(value ~ 1 + (1|skater_ID) + (1|judge_ID),data=data_tech)
summary(reg_tech)
## Linear mixed model fit by REML ['lmerMod']
## Formula: value ~ 1 + (1 | skater_ID) + (1 | judge_ID)
      Data: data_tech
##
## REML criterion at convergence: 60
##
## Scaled residuals:
##
        Min
                  1Q
                       Median
                                    3Q
## -2.51025 -0.45646 -0.05459 0.63866 1.89709
##
## Random effects:
## Groups
              Name
                          Variance Std.Dev.
## skater_ID (Intercept) 0.17488 0.4182
## judge_ID (Intercept) 0.07664 0.2768
## Residual
                          0.11057 0.3325
## Number of obs: 49, groups: skater_ID, 7; judge_ID, 7
##
## Fixed effects:
##
               Estimate Std. Error t value
## (Intercept)
                5.1347
                            0.1954
                                     26.28
  5. Fit the model in (4) using the artistic impression ratings.
reg_art <- lmer(value ~ 1 + (1|skater_ID) + (1|judge_ID),data=data_art)
summary(reg_tech)
## Linear mixed model fit by REML ['lmerMod']
## Formula: value ~ 1 + (1 | skater_ID) + (1 | judge_ID)
##
      Data: data_tech
##
## REML criterion at convergence: 60
##
## Scaled residuals:
##
                  1Q
                       Median
                                    3Q
## -2.51025 -0.45646 -0.05459 0.63866 1.89709
##
## Random effects:
                          Variance Std.Dev.
## Groups
             Name
## skater ID (Intercept) 0.17488 0.4182
## judge_ID (Intercept) 0.07664 0.2768
## Residual
                          0.11057 0.3325
## Number of obs: 49, groups: skater_ID, 7; judge_ID, 7
##
```

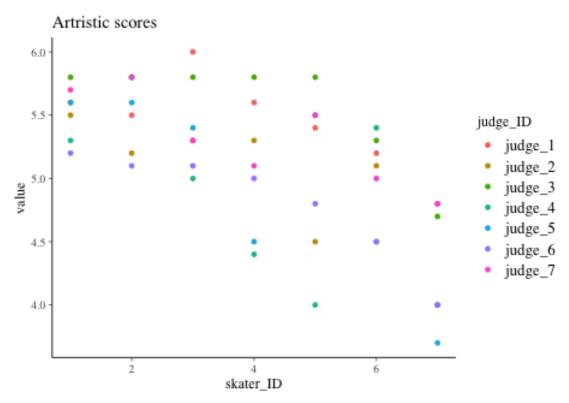
```
## Fixed effects:
## Estimate Std. Error t value
## (Intercept) 5.1347 0.1954 26.28
```

6. Display your results for both outcomes graphically.

```
ggplot(data_tech,aes(x=skater_ID,y=value,color=judge_ID))+geom_point()+
    ggtitle("Technical scores")
```



ggplot(data_tech,aes(x=skater_ID,y=value,color=judge_ID))+geom_point()+
ggtitle("Artristic scores")

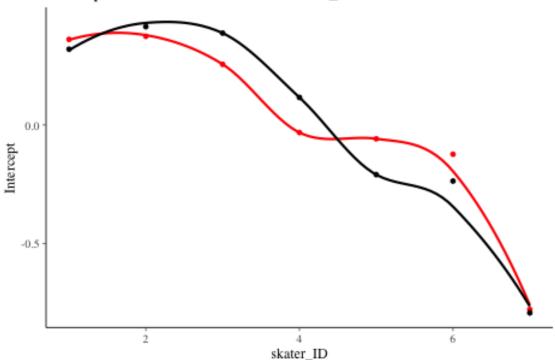


```
#A plot displaying Intercepts for two models for each skater_ID
inter_skate <- as.data.frame(cbind(unlist(ranef(reg_tech))[1:7],unlist(ranef(reg_art))[1:7]))
inter_skate$skater_ID <-c(1:7)
ggplot(data=inter_skate)+
    geom_point(col="red",aes(x=skater_ID,y=V1))+geom_smooth(col="red",aes(x=skater_ID,y=V1),se=FALSE)+
    geom_point(col="black",aes(x=skater_ID,y=V2))+geom_smooth(col="black",aes(x=skater_ID,y=V2),se=FALSE)
    ggtitle("Intercepts for two models for each skater_ID")+
    ylab("Intercept")

## `geom_smooth()` using method = 'loess' and formula 'y ~ x'</pre>
```

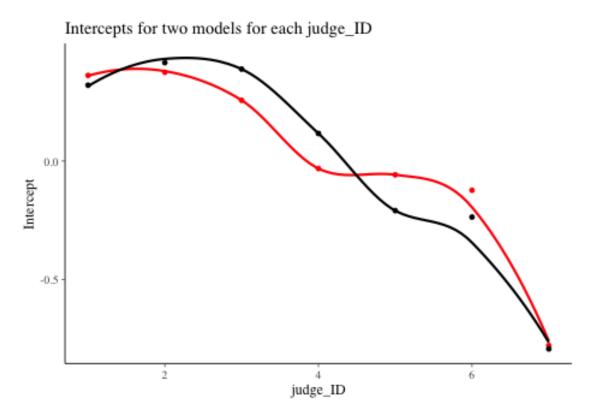
`geom_smooth()` using method = 'loess' and formula 'y ~ x'

Intercepts for two models for each skater_ID



```
##A plot displaying Intercepts for two models for each judge_ID
inter_judge <- as.data.frame(cbind(unlist(ranef(reg_tech))[1:7],unlist(ranef(reg_art))[1:7]))
inter_judge$judge_ID <-c(1:7)
ggplot(data=inter_judge)+
    geom_point(col="red",aes(x=judge_ID,y=V1))+geom_smooth(col="red",aes(x=judge_ID,y=V1),se=FALSE)+
    geom_point(col="black",aes(x=judge_ID,y=V2))+geom_smooth(col="black",aes(x=judge_ID,y=V2),se=FALSE)+
    ggtitle("Intercepts for two models for each judge_ID")+
    ylab("Intercept")</pre>
```

```
## geom_smooth() using method = 'loess' and formula 'y ~ x' ## geom_smooth() using method = 'loess' and formula 'y ~ x'
```



7. (optional) Use posterior predictive checks to investigate model fit in (4) and (5).

Different ways to write the model:

Using any data that are appropriate for a multilevel model, write the model in the five ways discussed in Section 12.5 of Gelman and Hill.

```
lmer(formula=hiv.data$y~hiv.data$time+hiv.data$age.baseline+hiv.data$treatment+(1|hiv.data$newpid))
```

```
## Linear mixed model fit by REML ['lmerMod']
## Formula:
## hiv.data$y ~ hiv.data$time + hiv.data$age.baseline + hiv.data$treatment +
       (1 | hiv.data$newpid)
## REML criterion at convergence: 3137.209
## Random effects:
   Groups
                    Name
                                Std.Dev.
## hiv.data$newpid (Intercept) 1.3747
## Number of obs: 1072, groups: hiv.data$newpid, 250
## Fixed Effects:
##
             (Intercept)
                                  hiv.data$time hiv.data$age.baseline
##
                  4.9061
                                         -0.3622
                                                                -0.1195
##
      hiv.data$treatment
##
                  0.1801
```

 $X1 = time, \ X2 = age.baseline, \ X3 = treatment$

•

** #1 Method: Allowing regression coefficients to vary across groups**

$$y = 4.91 + X_{i1} * (-0.36) + X_{i2} * (-0.12) + X_{i3} * 0.18 + 0.77$$
, for $i = 1, ..., n_{250}$

** #2 Method: Combining separate local regressions**

$$y \sim N(4.91 + X_{i1} * (-0.36) + X_{i2} * (-0.12) + X_{i3} * 0.18, 0.77^2), for i = 1, ..., n_{250}$$

** #3 Method: Modeling the coefficients of a large regression model**

$$y_i \sim N(4.91 + X_{i1} * (-0.36) + X_{i2} * (-0.12) + X_{i3} * 0.18, 0.77^2)$$

** #4 Method: Regression with multiple error terms**

$$y_i \sim N(4.91 + X_{i1} * (-0.36) + X_{i2} * (-0.12) + X_{i3} * 0.18 + 1.37^2, 0.77^2)$$

** #5 Method: Large regression with correlated errors**

$$y_i \sim N(4.91 + X_{i1} * (-0.36) + X_{i2} * (-0.12) + X_{i3} * 0.18, \ 1.37^2 + 0.77^2)$$

Models for adjusting individual ratings:

A committee of 10 persons is evaluating 100 job applications. Each person on the committee reads 30 applications (structured so that each application is read by three people) and gives each a numerical rating between 1 and 10.

1. It would be natural to rate the applications based on their combined scores; however, there is a worry that different raters use different standards, and we would like to correct for this. Set up a model for the ratings (with parameters for the applicants and the raters).

lmer(rating_scores~applicants_ID+raters_ID+(1|raters_ID))

2. It is possible that some persons on the committee show more variation than others in their ratings. Expand your model to allow for this.

lmer(rating scores~applicants ID+raters ID+(1+raters ID)raters ID))