ML MODELS

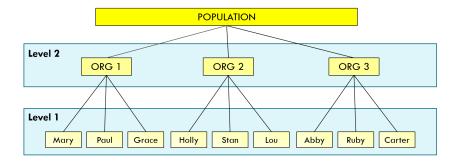
Research Methods in Psychology I & II • Department of Psychology • Colorado State University

BY THE END OF THIS UNIT YOU WILL:

- 1. Know about hierarchical or nested designs.
- Have a sense of how multilevel variables vary at multiple levels.
- Understand the role of fixed and random effects in multilevel models.
- Know how to handle two common types of nesting in behavioral sciences: people nested in groups, and repeated measures nested in person.
- Know how to fit simple multilevel models using the Imer package in R.
- Know how to interpret simple multilevel models.
- Know how to plot the results of simple multilevel models using ggplot.

What is a multilevel model?

A multilevel model (also commonly called a random effects model, a mixed effects model, and a hierarchal linear model) is used to model hierarchical data. In data that arise from a hierarchical design, the upper level units (e.g., organizations) are selected from the population. Then, cases (e.g., employees) are selected from within these upper level units. In this way, employees (Level 1 of the hierarchy) are nested in organizations (Level 2 of the hierarchy).



In behavioral science, hierarchical designs are very common:

Employees nested in companies

Students nested in schools

Siblings nested in families

Partners nested in romantic couples (dyad)

Patients nested in therapists

Peers nested in friendship groups

Multilevel modeling is a complex topic, and requires much more than a few sessions to master. In this unit, you will receive an introduction to multilevel modeling, and hopefully become interested in learning more in a future class or through the many wonderful books on the subject.

Page 2

<u>Example Dataset Description — Promoting Participation in Data Science Careers</u>

A research team at a large University sought to determine if an 8 week summer program designed to encourage female high school students to pursue Data Science education and career paths was more effective if the program was team-focused vs. individual-focused. 500 females who were recruited to participate in the program completed an application packet that included a high school transcript, an online assessment of their current skills in math and computer science, and psychological assessments of self-efficacy for STEM disciplines. Using these data, the researchers created an index that binned the females into quintiles based on the likelihood of success in the summer program, the index ranged from 0 to 4, where 0 designated the highest likelihood of success and 4 designated the lowest likelihood of success. Once this "risk index" was created, one female from each quintile was randomly assigned to a team of 5 students such that each team had one female who had a risk index of 0, one who had a risk index of 1, and so forth. This created a total of 100 teams, each with 5 team members. Next, each team was randomly assigned to participate in either a team-focused version of the summer program, or an individual-focused version of the summer program. Following random assignment, the teams participated in the 8 week program. Throughout the program, a series of measures and assessments were collected. The data are in a file called mlm_teams.csv, and below is a summary of the variables.

team_id: The team number, values of 1 to 50 denote team-focused teams (the treatment condition), and values of 51 to 60 denote individual-focused teams (the control condition).

kid_id: The personal ID number of the student.

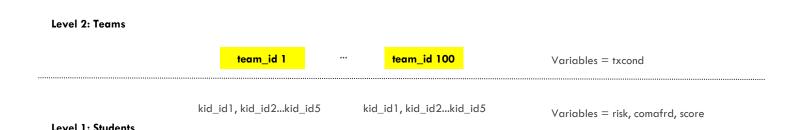
txcond: Condition indicator (0 = control condition, 1 = treatment condition).

risk: The student's risk quintile (ranges from 0 to 4, where 0 = lowest risk quintile, 4 = highest risk quintile)

score: The student's score on a final comprehensive exam to measure knowledge gained during the summer program. It ranges from 0 to 100, where a higher score denotes more knowledge.

comafrd: At the end of week 4, all students completed a measure of belief in the communal affordances of a Data Science career (i.e., that a career in Data Science would afford the opportunity to reach communal goals, such as having a positive impact on society, developing close relationships with co-workers, altruism). The scale ranged from 1 to 9, where a higher score denoted a stronger belief that a career in Data Science would allow for communal goals to be met.

Summary of Data Structure



RESEARCH METHODS IN PSYCHOLOGY I & II

Unit 12: Introduction to Multilevel Modeling

Page 3

Prepare Data and Get Descriptive Statistics

To begin, please set up a new notebook called MultilevelModels_TeamsNotebook, and save it in your MyClassActivities folder.

Load libraries

library(tidyverse) library(broom) library(modelr) library(lme4)

Import data

```
teams <- read_csv("mlm_teams.csv")
```

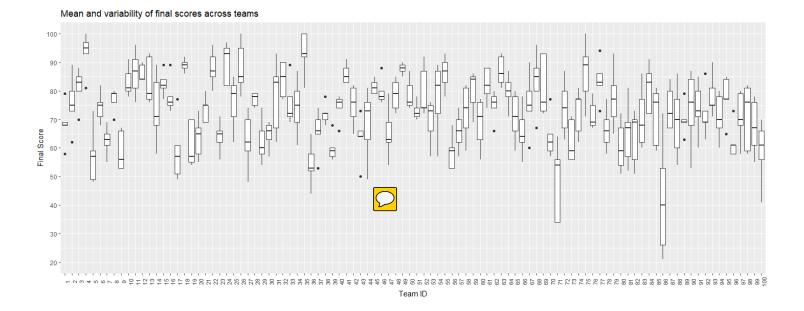
Format data and create subsets by treatment condition

Page 4

Let's Begin by Examining the Variability of Final Test Scores

Create a plot of scores by team

```
ggplot(data = teams, aes(x = team_id.f, y = score)) +
geom_boxplot() +
scale_y_continuous(limits = c(20,100), breaks = seq(20, 100, 10)) +
labs(title = "Mean and variability of final scores across teams", x = "Team ID", y = "Final Score") +
theme(axis.text.x = element_text(colour="grey20", size=8, angle=90, hjust=.5))
```



This plot presents a boxplot for each team, we can see substantial variability in the final test score both within teams (the height of each box) as well as between teams.

Calculate a mean for each team, and calculate the mean of all team means

```
team_means <- teams %>%
group_by(team_id) %>%
summarize(mean_score = mean(score))
team_means

meanofmeans <- team_means %>%
summarize(meanofmeans = mean(mean_score))
meanofmeans
```

team_id =	mean_score
1	68.4
2	75.8
3	81.2
4	93.2
5	57.2
6	74.4
7	62.6
8	76.8
9	59.0
10	83.2

meanofmeans <dbl>
73.216

Page 5

An Enhanced Plot

Enhance prior plot with the teams means and the mean of means

```
ggplot(data = teams, aes(x = team_id.f, y = score)) +
geom_boxplot() +
stat_summary(aes(y = score, group = team_id.f), fun.y = mean, color = "red", geom = "point", pch = 17, size = 1.5) +
geom_hline(yintercept = meanofmeans$meanofmeans, linetype="dashed", color = "black", size = 1) +
scale_y_continuous(limits = c(20,100), breaks = seq(20, 100, 10)) +
labs(title = "Mean and variability of final scores across teams",
    subtitle = "dashed line = mean of team means, red triangle = team mean",
    x = "Team ID", y = "Final Score") +
theme(axis.text.x = element_text(colour="grey20", size=8, angle=90, hjust=.5))
```


This enhanced plot shows the data with a little more detail. First, the red triangles (the team means) allow the variability of the group means across teams to become more apparent (i.e., some teams have a mean that is quite high, while others have a mean that is quite low). This plot also shows the mean of the team means (the dashed line), which gives us a benchmark for seeing how the teams means vary around the mean of means.

Page 6

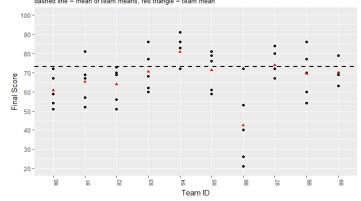
A Little More Detail Within Teams

Let's look at just a subset of 10 teams (see below) to get even more details, and swap the boxplot for the individual points.

Look at subset for more detail

```
ggplot(data = subset(teams, team_id >= 80 & team_id < 90), aes(x = team_id.f, y = score)) +
geom_point() +
stat_summary(aes(y = score, group = team_id.f), fun.y = mean, color = "red", geom = "point", pch = 17, size = 1.5) +
geom_hline(yintercept = team_mean$meanofmeans, linetype="dashed", color = "black", size = 1) +
scale_y_continuous(limits = c(20,100), breaks = seq(20, 100, 10)) +
labs(title = "Mean and variability of final scores across teams (subset of 10 teams)",
    subtitle = "dashed line = mean of team means, red triangle = team mean", x = "Team ID", y = "Final Score") +
theme(axis.text.x = element_text(colour="grey20", size=8, angle=90, hjust=.5))
```

Mean and variability of final scores across teams (subset of 10 teams) dashed line = mean of team means, red triangle = team mean



There are three key aspects of this figure:

- 1. The dashed line, which represents the mean of team means (73.216).
- The variability of the red triangles (the team means) from the dashed line (the between group variability).
- 3. The variability of the team members within each team (the within group variability).

Mapping these Key Aspects to an Equation—Partitioning the Variability of Scores

y is the dependent variable (e.g., the final test score — the individual black dots on our plot) and the ij subscripts indicate that each y value belongs to a Level 1 unit (i) that is nested in a Level 2 unit (j) – e.g. a student (Level 1) on a team (Level 2).

These effects are called random effects – they carry subscripts to denote the units over which they vary. The u_0 term represents the between group variability in y (notice the j subscribt). The r term represents the within group variability in y (notice the ij subscript).

$$y_{ij} = \beta_0 + u_{0j} + r_{ij}$$

This is the intercept of the model — it is represented in the graph above as the black dashed line (the grand mean, that is, the mean of the team means). In the language of a multilevel model, we call this a fixed effect because it is constant for all individuals and upper level units.

Page 7

The Intraclass Correlation (ICC)

A very useful statistic in multilevel models is the Intraclass Correlation (ICC). The ICC may be interpreted in two ways:

- 1. The proportion of variance in a Level 1 variable that is due to between group differences.
- 2. The average correlation of a Level 1 variable between 2 people in the same Level 2 group.

We can calculate the ICC by estimating an unconditional (i.e., no predictors) multilevel with a random intercept, which is the equation that we studied on the previous page.



lmer is the function used to specify a multilevel model (it stands for linear mixed effects regression).

Similar to a Im, the dependent variable is listed, then a tilde. Since, this is an unconditional model, there are no predictors, but we include a 1 to denote the intercept. This is called the fixed effects part of the model and will provide us with the mean of means across the groups.

mod1 = Imer(score ~ 1 + (1 | team_id), REML = TRUE, data = teams)
summary(mod1)

After the fixed effects, we provide the random effects. Here we list the effects that we want to denote as random. In this case it is just the intercept (1), which will capture the between group variability. The bar (|) and then team_id denotes the Level 2 grouping variable.

REML stands for Restricted Estimation Maximum Likelihood. This is one of the most common estimators for multilevel models, and for our intro, we will use this one exclusively.

Page 8

Results of the Unconditional Random Intercept Model

```
Linear mixed model fit by REML ['lmerMod']
Formula: score ~ 1 + (1 | team_id)
   Data: teams
REML criterion at convergence: 3741.2
Scaled residuals:
     Min
               10
                    Median
                                  30
                                          Max
-3.07460 -0.59606 -0.01014 0.70455
                                      2.95746
Random effects:
Groups
                      Variance Std.Dev.
team_id
          (Intercept) 81.58
                                9.032
 Residual
Number of obs: 500, groups: team_id, 100
Fixed effects:
            <u>Estimate</u> Std. Error t value
(Intercept)
             73.2160
                          0.9792
                                   74.77
```

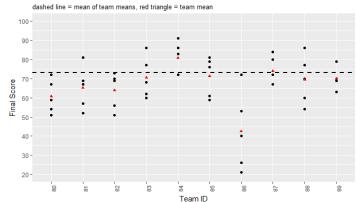
The ICC is calculated using the formula to the right. In this model, we see that about 53% of the variance in the final test scores exists between teams, and about 47% exists within teams. In other words, about 53% of the variance in test scores may be attributed to differences between teams. This also indicates that the average correlation of the score between two people on the same team is .53.

$$ICC = \frac{\text{var}(u_{oj})}{\text{var}(u_{0j}) + \text{var}(r_{ij})} = \frac{81.58}{81.58 + 71.48} = .53$$

$$y_{ij} = \beta_0 + u_{0j} + r_{ij}$$

The coefficients outlined in blue represent the intercept. β_0 is the grand mean of y (i.e., the mean of means — the dashed line), u_{0j} is the unique increment to the intercept associated with Level 2 unit j (the difference between the team mean (red triangle) and the dashed line), and r_{ij} is the unique increment to the intercept associated with case i nested in Level 2 unit j (the difference between an individual data point and the red triangle representing their respective team mean). Note that under the random effects heading in the output, the variance of u_{0j} and r_{ij} is presented.

Mean and variability of final scores across teams (subset of 10 teams)



A function to automate ICC

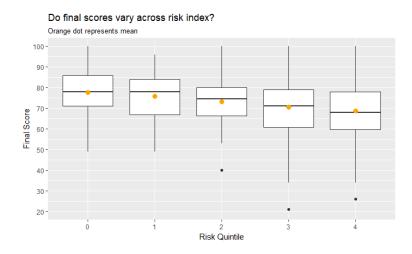
```
icc.Imer <- function(modl) {
  vars <- as.data.frame(VarCorr(modl))[4]
  total <- sum(vars)
  tau00 <- vars[1,1]
  icc <- tau00/total
  return(icc)
  }
  icc.Imer(mod1)</pre>
```

Page 9

Adding Predictors to the Multilevel Model

We can add predictors to the model in a similar fashion to traditional, single level modeling. However, we need to be cognizant of which level the predictor was measured on (e.g., Level 1 (students) or Level 2 (teams)). Let's start with a Level 1 variable — namely the risk quintile in our example study. Before adding it as a predictor to our multilevel model, let's create some descriptive plots.

Explore the risk variable



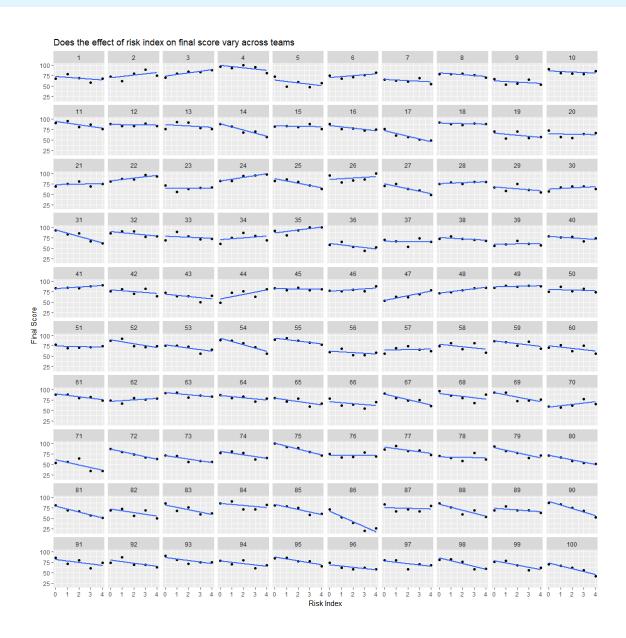
Averaging across all teams, there seems to be some evidence that students with more risk performed poorer on the final exam; however, there is clearly a lot of variability within each risk quintile.

How Does Risk (a Level 1 Variable) Affect the Ouctome?

Let's give some more thought to the nature of the risk variable. Clearly, it describes the individual. It doesn't vary at all at Level 2 (team level) because of the design of the study (i.e., all teams have exactly one person from each risk quintile). As we consider adding a Level 1 variable to the multilevel model, we need to be aware that the effect of the variable may vary across Level 2 units. Let's explore that possibility.

Plot the relationship between risk and score across teams

```
ggplot(data = teams, aes(x = risk, y = score)) +
geom_point() +
geom_smooth(method = "Im", se = FALSE) +
facet_wrap(~team_id.f) +
labs(title = "Does the effect of risk index on final score vary across teams", x = "Risk Index", y = "Final Score")
```



Page 11

Estimate the Effect of Risk on Score Across Teams

We can use the modelr package to efficiently estimate the effect of risk on score within each team.

Group dataset by team

```
by_team <- teams %>%
group_by(txcond.f, team_id.f)
```

Fit a SLR for each team

```
estimates <- do(by_team, tidy(lm(score \sim risk, data = .), conf.int = TRUE, conf.level = .95))
```

This function creates a dataset that has two rows of data for each team,. That is, one row for each of the parameter estimates of the SLR: an intercept (predicted score when risk = 0, and a slope (predicted change in score for each 1 unit increase in risk).

txcond.f [‡]	team_id.f	term [‡]	estimate	std.error	statistic	p.value	conf.low	conf.high
treatment	1	(Intercept)	7.260e+01	5.9514704	1.219867e+01	1.186112e-03	53.6597650	91.5402350
treatment	1	risk	-2.100e+00	2.4296776	-8.643122e-01	4.509915e-01	-9.8323186	5.6323186
treatment	2	(Intercept)	6.960e+01	7.6772391	9.065759e+00	2.835013e-03	45.1675988	94.0324012
treatment	2	risk	3.100e+00	3.1342197	9.890819e-01	3.955415e-01	-6.8744860	13.0744860
treatment	3	(Intercept)	7.340e+01	2.7820855	2.638309e+01	1.194682e-04	64.5461621	82.2538379
treatment	3	risk	3.900e+00	1.1357817	3.433759e+00	4.142418e-02	0.2854358	7.5145642
treatment	4	(Intercept)	9.920e+01	4.9558047	2.001693e+01	2.725147e-04	83.4284177	114.9715823
treatment	4	risk	-3.000e+00	2.0231988	-1.482800e+00	2.347532e-01	-9.4387215	3.4387215
treatment	5	(Intercept)	6.380e+01	7.6928538	8.293411e+00	3.672778e-03	39.3179058	88.2820942
treatment	5	risk	-3.300e+00	3.1405944	-1.050756e+00	3.705425e-01	-13.2947731	6.6947731
treatment	6	(Intercept)	7.000e+01	3.6000000	1.944444e+01	2.971422e-04	58.5431933	81.4568067
treatment	6	risk	2.200e+00	1.4696938	1.496910e+00	2.313268e-01	-2.4772217	6.8772217
treatment	7	(Intercept)	6.540e+01	4.1856899	1.562466e+01	5.697328e-04	52.0792666	78.7207334
treatment	7	risk	-1.400e+00	1.7088007	-8.192880e-01	4.726494e-01	-6.8381666	4.0381666
treatment	8	(Intercept)	8.100e+01	2.1307276	3.801518e+01	4.004227e-05	74.2190739	87.7809261
treatment	8	risk	-2.100e+00	0.8698659	-2.414165e+00	9.466265e-02	-4.8683015	0.6683015
treatment	9	(Intercept)	6.200e+01	5.8566202	1.058631e+01	1.800774e-03	43.3616207	80.6383793
treatment	9	risk	-1.500e+00	2.3909552	-6.273643e-01	5.749227e-01	-9.1090865	6.1090865
treatment	10	(Intercept)	8.580e+01	4.3335897	1.979883e+01	2.815646e-04	72.0085834	99.5914166
treatment	10	risk	-1.300e+00	1.7691806	-7.348034e-01	5.156871e-01	-6.9303223	4.3303223

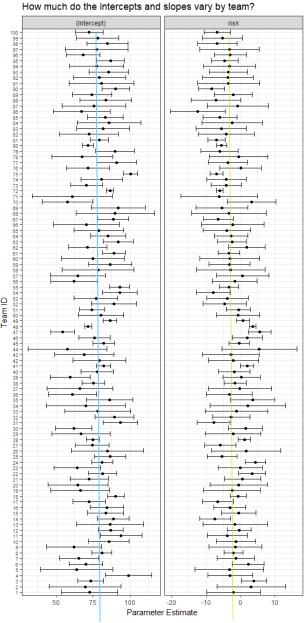
Page 12

Plot the Intercept and Slopes

It can be informative to plot the intercepts and slopes across teams to see how much they vary.

Plot intercept and slope for each team

```
ggplot(data = estimates, aes(x = estimate, y = team_id.f)) +
geom point() +
geom\_errorbarh(aes(xmin = conf.low, xmax = conf.high)) +
facet_wrap(~ term, scales = "free_x") +
theme_bw() +
theme(axis.text.y = element_text(size = 7)) +
labs(title = "How much do the intercepts and slopes vary by team?", x = "Parameter Estimate", y = "Team ID")
```



77.868

-2.326

Calculate the average intercept and slope across teams

avg_estimates <- estimates %>% group_by(term) %>% summarize(avg_estimate = mean(estimate)) avg estimates

term [‡]	avg_esti	mate [‡]	
(Intercept)		77.868	
risk		-2.326	

From the plot, we can see quite a bit of variability in the intercept and slope across teams. We see the average intercept (i.e., the average predicted score for team members in the lowest quintile of risk (i.e., risk = 0) is 77.9 across the 100 teams. The average slope is -2.3 across the 100 teams, indicating that, on average, the final exam score is about 2.3 points lower for each 1 unit increase in risk.

$$y_{ij} = \beta_0 + \beta_1 x_{ij} + u_{0j} + u_{1j} + r_{ij}$$

The coefficients outlined in blue represents the intercept. β_0 is the average intercept (i.e., predicted score when risk = 0) across the Level 2 units, and u_{oi} is the unique increment to the intercept associated with the Level 2 unit j.

The coefficients outlined in orange represents the slope (i.e., the effect of risk). β_1 is the average regression slope across the Level 2 units, and u_{1i} is the unique increment to the slope associated with the Level 2 unit j.

Page 13

Estimate a Multilevel Model, Allow Both the Intercept & Slope to Vary Across Teams

Fit a multilevel model with a fixed and random effect for risk

library(ImerTest)
mod2_a = Imer(score ~ 1 + risk + (1 + risk | team_id), REML = TRUE, data = teams)
summary(mod2_a)

Imer does not provide p-values, if you load ImerTest first (see library statement), then this add on package will interface with Imer and provide p-values.

Denotes that we want to include a random effect (i.e., allow the effect to vary across teams) for both the intercept (1) and the slope (effect of risk).

Linear mixed model fit by REML

t-tests use Satterthwaite approximations to degrees of freedom ['lmerMod']

Formula: score ~ risk + (1 + risk | team_id)

Data: teams

REML criterion at convergence: 3605.3

Scaled residuals:

Min 1Q Median 3Q Max -2.51237 -0.55470 0.02743 0.58197 2.14968 $y_{ij} = \beta_0 + \beta_1 x_{ij} + u_{0j} + u_{1j} + r_{ij}$

Random effects:

Groups Name Variance Std.Dev. Corr team_id (Intercept) 80.647 8.980 risk 7.213 2.686 -0.22 Residual 40.207 6.341 Number of obs: 500, groups: team_id, 100

Fixed effects:

Estimate Std. Error df t value Pr(>|t|)
(Intercept) 77.8680 1.0236 99.0000 76.07 < 2e-16 ***
risk -2.3260 0.3352 99.0000 -6.94 4.12e-10 ***

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Correlation of Fixed Effects:

(Intr) risk -0.392

Confidence intervals via bootstrap

confint(mod2_a, method = "boot", nsim = 5000)

Notice that we now automatically get a correlation between the random intercept and slope. The negative value indicates that, comparing across teams, having a higher intercept (a team where the student with the lowest risk quintile scores high) is associated with a steeper decline in scores as the risk quintile increases—i.e., more disparity between the highest and lowest risk team member).

Computing bootstrap confidence intervals ... 2.5 % 97.5 %

.sig01 7.3350232 10.54225036 .sig02 -0.4591191 0.07869888 .sig03 2.0664188 3.26473830 .sigma 5.8330865 6.83337646 (Intercept) 75.8817993 79.89723809 risk -2.9934080 -1.66017092



Page 14

A Log Likelihood Test to Determine if the Random Effect is Needed

Our graph of the intercepts and slopes across teams made it look like the slope (ie., the effect of risk) varied across teams in a substantial way. We can conduct a formal test to determine if the inclusion of the random effect significantly improves model fit.

Fit a model that excludes the random slope for risk

```
mod2_b = Imer(score ~ 1 + risk + (1 | team_id), REML = TRUE, data = teams) summary(mod2_b)
```

Conduct the likelihood ratio test to compare the model with and without the random slope

```
anova(mod2_a, mod2_b, refit = FALSE)
```

When comparing two models the default is to refit the models using ML rather than REML. However, when comparing models that differ only in their random effects, REML is what we want, so we indicate refit = FALSE to prevent the refit.

```
mod2_a: random intercept & slope
```

```
Formula: score ~ risk + (1 + risk | team_id)
   Data: teams
REML criterion at convergence: 3605.3
Scaled residuals:
              10
                   Median
-2.51237 -0.55470 0.02743 0.58197 2.14968
Random effects:
                     Variance Std.Dev. Corr
 Groups Name
 team_id (Intercept) 80.647
                              8.980
                      7.213
                              2.686
                                        -0.22
         risk
 Residual
                     40.207
                              6.341
Number of obs: 500, groups: team_id, 100
Fixed effects:
                                    df t value Pr(>|t|)
           Estimate Std. Error
                        1.0236 99.0000 76.07 < 2e-16 ***
(Intercept) 77.8680
                        0.3352 99.0000
                                         -6.94 4.12e-10 ***
risk
            -2.3260
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
    (Intr)
risk -0.392
```

mod2_b: random intercept only

```
Formula: score ~ risk + (1 | team_id)
  Data: teams
REML criterion at convergence: 3658.3
Scaled residuals:
   Min
         1Q Median
                            30
                                  Max
-3.2319 -0.5752 -0.0008 0.6402 2.7829
Random effects:
Groups Name
                     Variance Std.Dev.
 team_id (Intercept) 84.26
                             9.179
                     58.10
Number of obs: 500, groups: team_id, 100
           Estimate Std. Error
                                   df t value Pr(>|t|)
                        1.091 150.600 71.35 <2e-16 ***
(Intercept) 77.868
                                              <2e-16 ***
risk
             -2.326
                         0.241 399.000 -9.65
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
    (Intr)
risk -0.442
```

These two models differ by 2 parameters — the random slope, and the correlation between the random intercept and slope. The log likelihood ratio test, which can be used on two nested models, computes the difference in the deviance (-2 * logLik) between the two models. This difference (labeld Chisq) is chi-squared distributed with degrees of freedom equal to the difference in the number of parameters between the two models (2 in this case). The null hypothesis for this test is that the larger model is not better than the smaller model.

The chi-square (52.949) is large here and exceeds the critical value of chi-square for 2 df (5.99). You can obtain the critical value with this code: qchisq(.95, df=2). Therefore the p-value is very small and we reject the null hypothesis. The random slope significantly improves the model fit.

Page 15

Plot the Results of the Two Models

Plot the fitted models

```
# Model with random slope
mod2_a.plot <- add_predictions(data = teams, model = mod2_a)

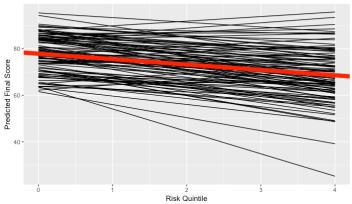
ggplot(data = mod2_a.plot, aes(x = risk, y = pred, group = team_id.f)) +
geom_line() +
geom_abline(intercept = 77.868, slope = -2.326, color="red", size=3) +
labs(title = "Do students with a higher risk index perform worse on the final test?", x = "Risk Quintile", y = "Predicted Final Score")

# Model without random slope
mod2_b.plot <- add_predictions(data = teams, model = mod2_b)

ggplot(data = mod2_b.plot, aes(x = risk, y = pred, group = team_id.f)) +
geom_line() +
geom_abline(intercept = 77.868, slope = -2.326, color="red", size=3) +
labs(title = "Do students with a higher risk index perform worse on the final test?", x = "Risk Quintile", y = "Predicted Final Score")
```

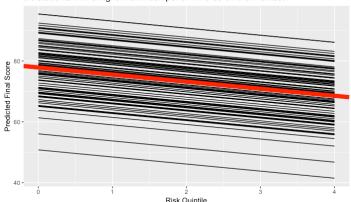
Random intercept and slope

Do students with a higher risk index perform worse on the final test?



Random intercept only

Do students with a higher risk index perform worse on the final test?



Page 16

Add a Level 2 Covariate

The multilevel model can also include Level 2 predictors. Level 2 predictors have the capability of predicting between group variability. Our primary Level 2 predictor is treatment condition. Let's consider treatment condition as a predictor of test scores.

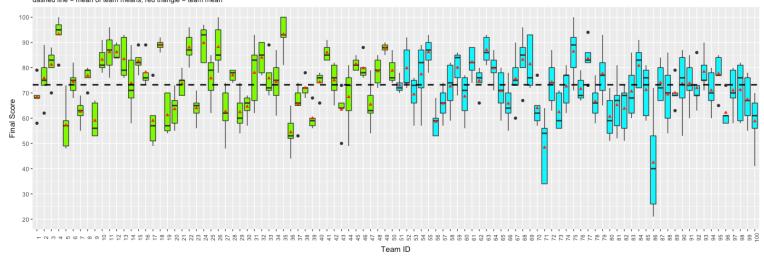
Plot variability in scores across teams, color boxes by condition

Calculate mean of means across condition

```
team_means_bycond <- teams %>%
group_by(team_id, txcond.f) %>%
summarize(mean_score = mean(score)) %>%
group_by(txcond.f) %>%
summarize(mean_score_bycond = mean(mean_score))
team_means_bycond
```

txcond.f [‡]	mean_score_bycond
control	71.688
treatment	74.744





There doesn't seem to be strong evidence that treatment condition is related to average test score of the members in the group, but let's fit a multilevel model to determine if this is the case.

Treatment Condition E control treatment

Fit Multilevel Model with Treatment Condition as a Level 2 Predictor

The effect of treatment condition

mod3 = Imer(score ~ 1 + txcond + (1 | team_id), REML = TRUE, data = teams) summary(mod3)

Linear mixed model fit by REML t-tests use Satterthwaite approximations to degrees of freedom ['lmerMod'] Formula: score ~ txcond + (1 | team_id)

Data: teams

REML criterion at convergence: 3735.6

Scaled residuals:

Min 1Q Median 3Q Max -3.05532 -0.60621 -0.02285 0.70949 2.97674

Random effects:

Groups Name Variance Std.Dev. team_id (Intercept) 80.18 8.954 Residual 71.48 8.455 Number of obs: 500, groups: team_id, 100

Fixed effects:

Estimate Std. Error df t value Pr(>|t|)
(Intercept) 71.688 1.375 98.000 52.153 <2e-16 ***
txcond 3.056 1.944 98.000 1.572 0.119
--Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Correlation of Fixed Effects:

(Intr)

txcond -0.707

Since txcond is a Level 2 variable, it can only have a fixed effect because it cannot vary within teams (i.e., all people on the same team received the same treatment).

The intercept of this model (71.688) is the grand mean of final score (mean of teams means) for the control teams, and the slope for txcond is the difference in this grand mean for treatment teams.

The estimate for txcond is not significant. Based on this model, treatment condition does not seem to be associated with final test scores.

txcond.f	mean_score_bycond
control	71.688
treatment	74.744

Page 18

Could the Effect of the Treatment Condition Differ by Risk Quintile?

Our last model suggests that there is no effect of the treatment on final test scores. However, this model did not take into account risk quintile. Let's imagine that the research team believed that the team-focused intervention would be more important for students who were less likely to succeed. Let's look at a few plots to get a sense of this possibility.

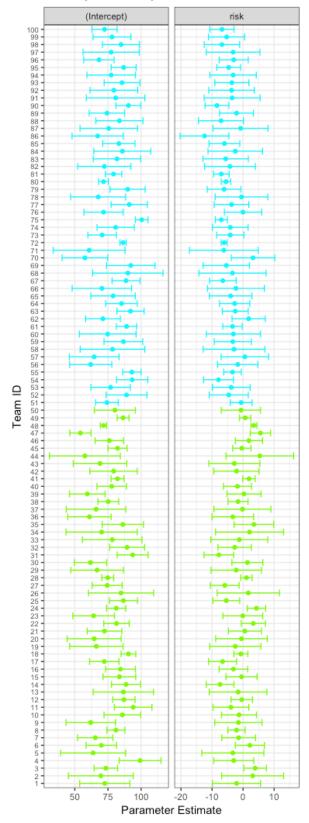
Recreate the random intercept and slope plot, but now color effects by treatment condition

```
ggplot(data = estimates, aes(x = estimate, y = team_id.f, group = txcond.f, color = txcond.f)) +
geom_point() +
geom_errorbarh(aes(xmin = conf.low, xmax = conf.high)) +
facet_wrap(~ term, scales = "free_x") +
scale_color_manual(values=c("turquoise1", "chartreuse1")) +
theme_bw() +
theme(axis.text.y = element_text(size = 7)) +
labs(title = "Are there condition differences in the intercepts and slopes across teams?",
x = "Parameter Estimate", y = "Team ID", color = "Treatment Condition")
```

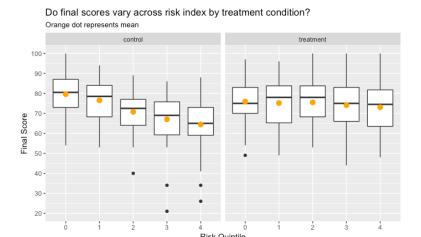
Boxplot of score by risk quintile across conditions

```
ggplot(data = teams, aes(x = factor(risk), y = score)) +
geom_boxplot() +
stat_summary(aes(y = score, group = factor(risk)), fun.y = mean, color = "orange", geom = "point", size = 3) +
facet_wrap(~ txcond.f) +
guides(color = FALSE) +
scale_y_continuous(limits = c(20,100), breaks = seq(20, 100, 10)) +
labs(title = "Do final scores vary across risk index by treatment condition?",
    subtitle= "Orange dot represents mean",
    x = "Risk Quintile", y = "Final Score")
```

Are there condition differences in the intercepts and slopes across teams?



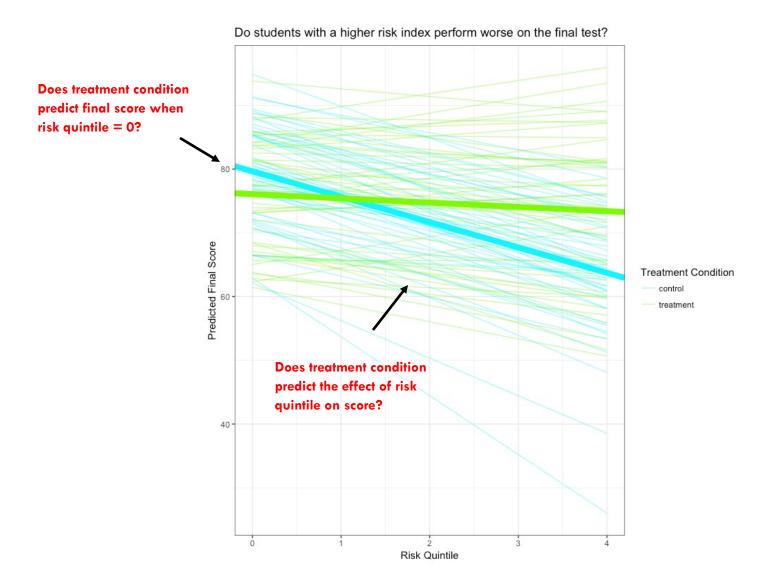
It appears that there is an interaction between risk quintile and treatment condition, where the effect of risk quintile is different across treatment conditions. First, you can see clearly from the boxplot that in the control condition there is a large, negative effect of risk quintile on final score — more risk equals poorer performance on the test. On the other hand, in the treatment condition, risk quintile doesn't seem to be related to final score. The team-focused intervention seems to have mitigated the expected negative effect of risk quintile on test score. Also notice that when you compare people in the lowest quintile for risk across conditions there isn't much of a difference in test score — in fact, the students in the control condition might have done a little better. However, among students in the highest risk quintile, those in the treatment condition performed substantially better on the final test than those in the control condition.



Treatment Condition -- control -- treatment

What Variability cCan a Level 2 Predictor Predict?

In thinking about the ways in which treatment condition can influence final score in the context of risk, we can imagine that it could have an effect on both the intercept (i.e., the predicted final score when risk quintile = 0) and the slope (the effect of risk quintile on final test score). The former tells us about whether or not the scores of students in the lowest risk quintile differ as a function of treatment condition, and the latter tells us about whether or not the treatment condition changed the effect of risk quintile on final test score. That is, whether the treatment was effective in attenuating the expected negative relationship between risk quintile and final test score.



Map Estimates Onto a Multilevel Model

Let's compute the average intercept and slope (for the effect of risk) by treatment condition, and then use these estimates to map onto the equation for a multilevel model with a Level 1 predictor, a random intercept and slope, and a Level 2 predictor of the intercept and slope.

Compute average of intercepts and slopes by condition

txcond_avg_estimates <- estimates %>%
group_by(term, txcond.f) %>%
summarize(avg_estimate = mean(estimate))

txcond_avg_estimates

term [‡]	txcond.f [‡]	nd.f [‡] avg_estimate			
(Intercept)	control		79.648		
(Intercept)	treatment		76.088		
risk	control		-3.980		
risk	treatment		-0.672		

$$y_{ij} = \beta_0 + \beta_1 x_{ij} + \beta_2 Z_j + \beta_3 x_{ij} Z_j + u_{0j} + u_{1j} + r_{ij}$$



Notice that using a Level 2 variable (txcond—represented as Z in the equation above) to predict a random slope means specifying an interaction term between the random slope (i.e., the effect of risk within each of the teams) and the Level 2 predictor (txcond). This is called a **cross-level interaction** because one variable is measured at Level 2 and one variable is measured at Level 1.

Estimate Multilevel Model with Cross Level Interaction

Let's specify our multilevel model with a cross level interaction using lmer, and then map these estimates onto the values that we obtained in the prior step.

Estimate the model with a cross level interaction for risk and condition

 $mod4 = Imer(score \sim 1 + risk + txcond + risk*txcond + (1 + risk | team_id), REML = TRUE, data = teams)$ summary(mod4)

Linear mixed model fit by REML

t-tests use Satterthwaite approximations to degrees of freedom ['lmerMod']

Formula: score ~ risk + txcond + risk * txcond + (1 + risk | team_id)

Data: teams

REML criterion at convergence: 3573.5

Scaled residuals:

Min 1Q Median 3Q Max -2.53021 -0.55905 0.02051 0.62477 2.15423

Random effects:

Groups Name Variance Std.Dev. Corr team_id (Intercept) 78.483 8.859

risk 4.536 2.130 -0.14

Residual 40.207 6.341 Number of obs: 500, groups: team_id, 100

Fixed effects:

Estimate Std. Error df t value Pr(>|t|) 1.4325 98.0000 55.600 < 2e-16 *** (Intercept) 79.6480 risk -3.9800 0.4137 98.0000 -9.621 8.88e-16 *** -1.757 txcond -3.5600 2.0259 98.0000 0.082 . 5.654 1.54e-07 *** risk:txcond 3.3080 0.5850 98.0000

Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

Correlation of Fixed Effects:

(Intr) risk txcond

risk -0.357

txcond -0.707 0.253

risk:txcond 0.253 -0.707 -0.357

The intercept is the grand mean of y for an individual with a risk quintile score of 0 among teams in the control condition (txcond = 0).

The slope for risk is the average change in y for a 1-unit increase in risk among teams in the control condition (txcond = 0).

The slope for txcond is the difference in the grand mean of y for an individual with a risk quintile score of 0 for treatment condition teams as compared to control condition teams.

The slope for the interaction is the difference in the average change in y for a 1-unit increase in risk for treatment condition teams as compared to control condition teams.

term [‡]	txcond.f [‡]	avg_esti	mate ‡
(Intercept)	control		79.648
(Intercept)	treatment		76.088
risk	control		-3.980
risk	treatment		-0.672

$$y_{ij} = \beta_0 + \beta_1 x_{ij} + \beta_2 Z_j + \beta_3 x_{ij} Z_j + u_{0j} + u_{1j} + r_{ij}$$

Page 23

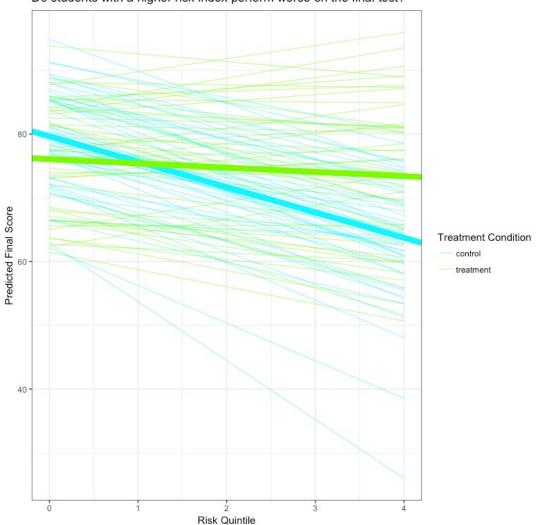
Plot the Fitted Model with a Cross Level Interaction

Plot fitted model

```
# Get predicted values
mod4.plot <- add_predictions(data = teams, model = mod4)

ggplot(data = mod4.plot, aes(x = risk, y = pred, group = team_id.f, color = txcond.f)) +
geom_line(alpha = .4) +
geom_abline(intercept = 79.648, slope = -3.98, color="turquoise1", size=3) +
geom_abline(intercept = (79.648 + (-3.56)), slope = (-3.98 + 3.308), color="chartreuse1", size=3) +
theme_bw() +
scale_color_manual(values=c("turquoise1", "chartreuse1")) +
labs(title = "Do students with a higher risk index perform worse on the final test?",
x = "Risk Quintile", y = "Predicted Final Score", color = "Treatment Condition")
```

Do students with a higher risk index perform worse on the final test?



Page 24

Centering of Level 1 Predictors

Similar to the traditional, single-level regression models, choice of centering for predictor variables has important implications for the definition of the intercept and for interpretation of slopes of variables involved in an interaction with another variable in a multilevel model. But, with multilevel models it's a little more complex for additional reasons.

For Level 1 variables that vary at both Level 1 and Level 2, an x_{ij} can be centered in two ways:

- 1. Grand mean centering from each x_{ij} we subtract the grand mean of x (or some other constant).
- 2. Group mean centering from each x_{ij} we subtract the respective group mean of x (i.e., the team mean).

As you will soon see, depending on which method we choose, the regression coefficients for the variable of interest will capture different types of effects.

Let's consider a new Level 1 predictor that varies at both Level 1 and Level 2: belief in communal affordances of STEM (comafrd). For simplicity, we will restrict our analysis to only teams in the treatment condition.

Create group and grand mean centered versions of comafrd

•	kid_id [‡]	team_id ‡	txcond [‡]	risk [‡]	score ‡	comafrd [‡]	txcond.f [‡]	team_id.f [‡]	grndmc_comafrd [‡]	team_comafrd [‡]	grpmc_comafrd [‡]
1	1	1	1	0	68	2.217525	treatment	1	-2.815710387	-0.71984057	-2.0958698183
2	2	1	1	1	79	5.366212	treatment	1	0.332975917	-0.71984057	1.0528164860
3	3	1	1	2	69	6.354152	treatment	1	1.320916081	-0.71984057	2.0407566501
4	4	1	1	3	58	3.143147	treatment	1	-1.890088579	-0.71984057	-1.1702480104
5	5	1	1	4	68	4.485940	treatment	1	-0.547295876	-0.71984057	0.1725446926
6	6	2	1	0	73	3.817667	treatment	2	-1.215568594	-1.15658199	-0.0589866046
7	7	2	1	1	62	3.451067	treatment	2	-1.582168583	-1.15658199	-0.4255865930
8	8	2	1	2	80	4.066355	treatment	2	-0.966880947	-1.15658199	0.1897010432
9	9	2	1	3	89	3.885438	treatment	2	-1.147798040	-1.15658199	0.0087839494
10	10	2	1	4	75	4.162742	treatment	2	-0.870493785	-1.15658199	0.2860882050
11	11	3	1	0	70	4.184316	treatment	3	-0.848920124	0.26764877	-1.1165688971
12	12	3	1	1	80	5.130441	treatment	3	0.097204786	0.26764877	-0.1704439879
13	13	3	1	2	85	5.798342	treatment	3	0.765106290	0.26764877	0.4974575165
14	14	3	1	3	83	5.776268	treatment	3	0.743032656	0.26764877	0.4753838827
15	15	3	1	4	88	5.615056	treatment	3	0.581820259	0.26764877	0.3141714858

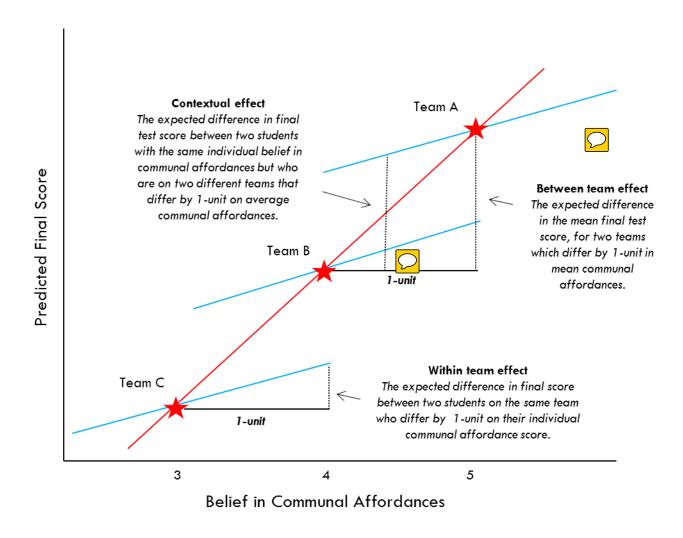
Page 25

Separation of Within Group & Between Group Effects for a Level 1 Predictor

In addition to this complexity, for a Level 1 variable that varies at both levels, we can separate the effect of the variable into two components:

- 1. A **within group effect:** Within a team, what is the expected difference in final test score for a 1-unit increase in the student's communal affordances score?
- 2. A **between group effect:** What is the expected difference in the average final test score for two teams who differ by one unit on the average communal affordances score?

The difference between the within group effect and the between group effect is called the **contextual effect**: What is the expected difference in final test score for two students who have the same personal score for communal affordances but are on two different teams that differ by 1-unit on the average communal affordances score?



Page 26

A Naïve Model

Let's begin with a naïve model that specifies a single effect of communal affordances. In this model, the within and between team effect of communal affordances are conflated, and we make the assumption that the within and between group effects are equivalent. If in the population this assumption is not true, then with this model we would commit an ecological fallacy, that is, we would draw conclusions about individuals nested within groups based on (at least in part) between group differences.

Initial assessment of the effect of communal affordances on score

```
mod5 \ a = Imer(score \sim 1 + comafrd + (1 | team id), REML = TRUE, data = t)
summary(mod5_a)
Linear mixed model fit by REML
t-tests use Satterthwaite approximations to degrees of freedom ['lmerMod']
Formula: score ~ comafrd + (1 | team_id)
  Data: t
REML criterion at convergence: 1800
Scaled residuals:
    Min
              1Q
                   Median
                                3Q
                                        Max
-2.78536 -0.52864 -0.02209 0.61550 2.29057
Random effects:
Groups Name
                     Variance Std.Dev.
team_id (Intercept) 84.51
                              9.193
                     51.23
                              7.158
Residual
Number of obs: 250, groups: team_id, 50
Fixed effects:
           Estimate Std. Error
                                     df t value Pr(>|t|)
(Intercept) 64.5306 2.7377 226.3400 23.571 < 2e-16 ***
                        0.4701 230.5800 4.316 2.36e-05 ***
comafrd
             2.0292
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
       (Intr)
comafrd -0.864
```

Page 27

How Much does Communal Affordances Vary Within & Between Teams?

Let's dig into the assumption of equal within and between group effects. We'll start by exploring the mean and variability of communal affordances within and between teams.

Take a look at the mean and variability of communal affordances within and between teams

```
# Create team means

tx_mean <- t %>%

group_by(team_id.f) %>%

mutate(mean_comafrd = mean(comafrd)) %>%

ungroup () %>%

summarize(meanofmeans = mean(mean_comafrd))

ggplot(data = t, aes(x = team_id.f, y = comafrd)) +

geom_boxplot() +

stat_summary(aes(y = comafrd, group = team_id.f), fun.y = mean, color = "red", geom = "point", pch = 17, size = 1.5) +

scale_y_continuous(limits = c(1,9)) +

geom_hline(yintercept = tx_mean$meanofmeans, linetype="dashed", color = "black", size = 1) +

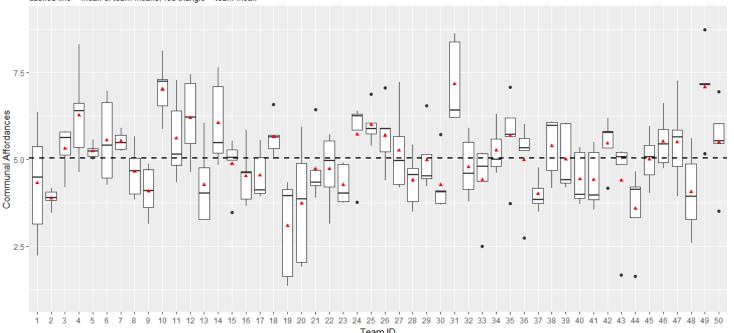
labs(title = "Mean and variability of belief in communal affordances of STEM careers across TREATMENT teams",

subtitle = "dashed line = mean of team means, red triangle = team mean",

x = "Team ID", y = "Communal Affordances")
```

Mean and variability of belief in communal affordances of STEM careers across TREATMENT teams

dashed line = mean of team means, red triangle = team mean



Page 28

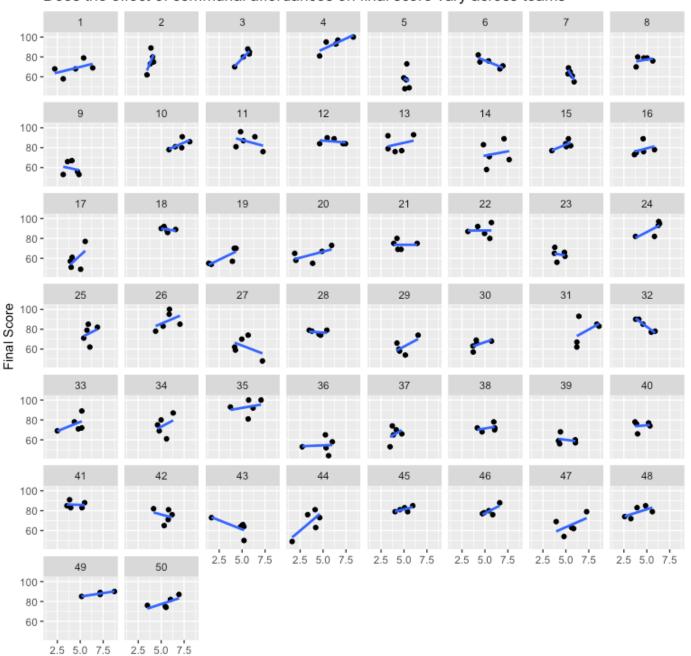
Is Belief in Communal Affordances Associated with Score Within Teams?

Now, let's take a look at how communal affordances is related to final test score within each of the teams.

Within team effect of comafrd

```
ggplot(data = t, aes(x = comafrd, y = score)) +
geom_point() +
geom_smooth(method = "Im", se = FALSE) +
facet_wrap(~team_id.f) +
labs(title = "Does the effect of communal affordances on final score vary across teams", x = "Communal Affordances", y = "Final Score")
```

Does the effect of communal affordances on final score vary across teams



Page 29

Is Mean Communal Affordances Associated with Mean Test Score Between Teams?

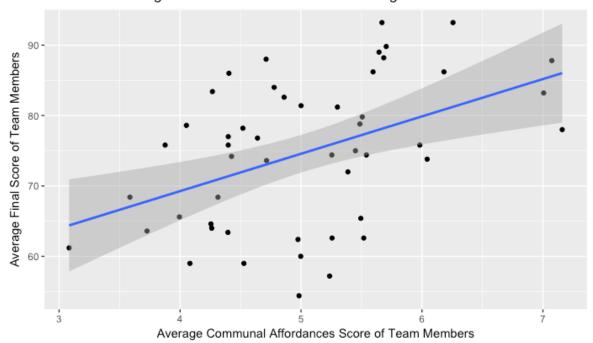
By aggregating both communal affordances and final test score to the mean for each team, we can take a look at how average communal affordances is related to average final test score across teams.

Scatterplot of team means for comafrd and score

```
# create an aggreated dataset - one row per team
team_avg <- t %>%
group_by(team_id.f) %>%
summarize(mean_score = mean(score), mean_comafrd = mean(comafrd)) %>%
ungroup()

ggplot(data = team_avg, aes(x = mean_comafrd, y = mean_score)) +
geom_point() +
geom_smooth(method = "Im") +
labs(title = "Do teams with higher communal affordances have higher final scores?",
x = "Average Communal Affordances Score of Team Members", y = "Average Final Score of Team Members")
```

Do teams with higher communal affordances have higher final scores?



Page 30

Group Mean Center Communal Affordances & Fit Multilevel Model

Now, we will fit a new multilevel model that explicitly separates the within and between group effect of communal affordances. To accomplish this task, we will use the group mean (i.e., team mean) centered version of comafrd at Level 1. When included in the model, this group mean centered version of comafrd (a Level 1 predictor) will ONLY be able to account for within team effects. To estimate the between team effect, we will add the team means of comafrd to the model as a Level 2 predictor.

Group mean center comafrd at Level 1

```
mod5_b = Imer(score \sim 1 + grpmc\_comafrd + team\_comafrd + (1 | team\_id), REML = TRUE, data = t) summary(mod5_b)
```

```
Linear mixed model fit by REML
t-tests use Satterthwaite approximations to degrees of freedom ['lmerMod']
Formula: score ~ grpmc_comafrd + team_comafrd + (1 | team_id)
  Data: t
REML criterion at convergence: 1792.3
Scaled residuals:
    Min
              10 Median
                                30
                                        Max
-2.72630 -0.54074 -0.04404 0.65195 2.14489
Random effects:
Groups Name
                     Variance Std.Dev.
                              8.821
team_id (Intercept) 77.81
Residual
                              7.152
                     51.15
Number of obs: 250, groups: team_id, 50
Fixed effects:
             Estimate Std. Error
                                       df t value Pr(>|t|)
             74.7440 1.3270 48.0000 56.327 < 2e-16 ***
(Intercept)
                                           3.474 0.000628 ***
grpmc_comafrd 1.7098
                          0.4921 199.0000
                        1.5205 48.0000 3.490 0.001047 **
               5.3060
team_comafrd
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
Correlation of Fixed Effects:
           (Intr) grpmc_
grpmc_cmfrd 0.000
team_comfrd 0.000 0.000
```

In this model, the slope associated with grpmc_comafrd (a Level 1 variable) is the within team effect. The value of 1.7098, which is statistically significant, indicates that, for two students on the same team who differ by 1-unit on comafrd, we expect the student with the higher comafrd score to have a final test score that is 1.7 points higher.

The slope associated with team_comafrd (a Level 2 variable) is the between team effect. The value of 5.3060, which is statistically significant, indicates that we expect two teams who have an average comafrd score that differs by 1 unit, to have a average for the final test score that differs by 5.3 points (i.e., the team with higher average comafrd will have a higher average test score).

By taking the difference of the between team and within team effect (5.3060 - 1.7098 = 3.60), we arrive at the contextual effect. This value indicates the expected difference in final test score for two students who have the same score on comafrd, but are on two different teams that differ by 1 unit on their average final test score (i.e., the student on the team with the higher average comafrd score will have a higher average test score).

Page 31

Grand Mean Center Communal Affordances & Fit Multilevel Model

In the previous group mean centered model, we were able to obtain the contextual effect by subtracting the within team effect from the between team effect; however, we didn't obtain a significance test for this value. We can re-specify the multi-level model to obtain this significance test by swapping the group mean centered version of comafrd with a grand mean centered version of comafrd. We created this version (grndmc_comafrd) in our previous step, rather than subtracting the team mean from each student's score, we subtracted the grand mean.

Grand mean center comafrd at Level 1

```
mod5\_c = Imer(score \sim 1 + grndmc\_comafrd + team\_comafrd + (1 | team\_id), REML = TRUE, data = t) \\ summary(mod5\_c)
```

```
Linear mixed model fit by REML
t-tests use Satterthwaite approximations to degrees of freedom ['lmerMod']
Formula: score ~ grndmc_comafrd + team_comafrd + (1 | team_id)
   Data: t
REML criterion at convergence: 1792.3
Scaled residuals:
    Min
                               30
            1Q Median
                                       Max
-2.72630 -0.54074 -0.04404 0.65195 2.14489
Random effects:
 Groups Name
                     Variance Std.Dev.
 team_id (Intercept) 77.81
                             8.821
                     51.15
                              7.152
Number of obs: 250, groups: team_id, 50
Fixed effects:
             Estimate Std. Error
                                       df t value Pr(>|t|)
(Intercept)
               74.7440 1.3270 48.0000 56.327 < 2e-16 ***
grndmc_comafrd 1.7098
                                           3.474 0.000628 ***
                          0.4921 199.0000
team_comafrd
               3.5962
                          1.5982 58.4300
                                           2.250 0.028217 *
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
Correlation of Fixed Effects:
           (Intr) grndm_
grndmc_cmfr 0.000
team_comfrd 0.000 -0.308
```

Notice that the Level 1 effect (labeled grndmc_comafrd) is exactly the same as in the previous model. By adjusting for the team mean, we force the Level 1 grand mean centered version of comafd to pick up only within team effects. Also note that the Level 2 effect (labeled team_comafrd) has changed, and in fact is now equal to the contextual effect that we computed by hand from the previous model. This slope for team_comafrd is the contextual effect, and we now have a significance test for this effect.

With the Level 1 version of the variable centered at the grand mean, the between group effect is obtained by ADDING the within group effect and the contextual effect (1.7098 + 3.5962 = 5.31).

RESEARCH METHODS IN PSYCHOLOGY I & II

Unit 12: Introduction to Multilevel Modeling

Page 32

Growth Modeling—A ML Model of Measurement Occasions Nested in Person

We can use the same techniques that we learned thus far to analyze longitudinal data. In this type of model measurement occasions (Level 1) are nested in person (Level 2). We need at least 3 measurement occasions to specify a growth model. In this second section of our Multilevel Modeling Unit, we will consider an extension of the Data Science Intervention.

Example Dataset Description — Promoting Data Science Careers, Longitudinal Data

The research team was keenly interested in the skill development of the students least likely to do well. They desired to determine if those at highest risk of low performance (highest risk quintile) showed more skill improvement over the course of the summer program if they were on one of the team-focused teams (as opposed to an individual-focused team). During each week of the program, all participants completed a coding challenge. Each challenge had a set of coding skills that had to be employed to solve the challenge, but each challenge focused on solving some substantive problem (e.g., mapping social networks of users on an online forum, developing an algorithm to recommend new music based on a user's Spotify history, etc.). Each student's performance on the challenge was graded by the research team using a valid and reliable rubric able to detect growth in skills over time. The primary hypothesis was that students in the team-focused condition would acquire more from the program than students in the individual-focused condition.

As a secondary aim, the research team sought to determine if a student's interest in the substantive topic of the coding challenge would be predictive of their performance. Therefore, prior to the start of the intervention, each student rated their level of interest in the substantive topic of each week's challenge. It was hypothesized that having more interest in the substantive topic of the coding challenge would be associated with better performance.

The dataset called mlm_grow.csv represents the students in the highest risk quintile (so only one student per team). The following variables are included:

kid id: The student's ID number.

team id: The team ID of the student.

txcond: The treatment condition, 0 = individual-focused condition, 1 = team-focused condition.

perf_0 - perf_6: Performance on the coding challenge each week of the program, starting at baseline (before the program began (perf_0) and ending at week 6 (perf_6). The score ranges from 0 to 10.

inter_0 - inter_6: Level of interest in the coding challenge, measured prior to the start of the program and rated on a scale ranging from -4 (absolutely no interest in the topic) to +4 (maximum interest in the topic).

Summary of Data Structure

Level 2: Students



Level 1: Measurement occasions

RESEARCH METHODS IN PSYCHOLOGY I & II

Unit 12: Introduction to Multilevel Modeling

Page 33

Set Up a New Notebook

Please set up a new notebook called: MultilevelModels_GrowthNotebook in your MyClassActivities Folder, and add the following code chunks.

Load libraries

library(tidyverse) library(broom) library(modelr) library(lme4) library(lmerTest)

Import data

wide <- read_csv("mlm_grow.csv")</pre>

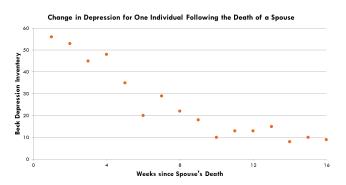
Page 34

Aims of Growth Modeling

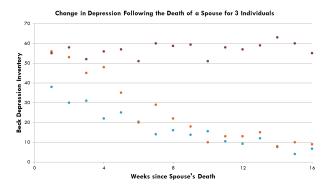
In a series of papers in the 1970's and 1980's, John Nesselroade & Paul Baltes proposed five primary objectives of longitudinal research.

- 1. Identification of intra-individual change
- 2. Identification of inter-individual differences in intra-individual change
- 3. Analysis of causes (determinants) of intra-individual change
- 4. Analysis of causes (determinants) of inter-individual differences in intra-individual change
- 5. Analysis of interrelationships in intra-individual change

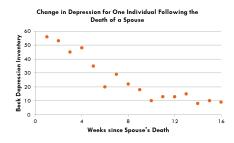
1. How does an individual change over time?



2. How do individuals differ in the way that they change?

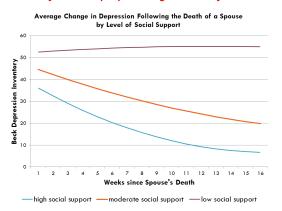


3. What changes WITHIN PERSON to cause the intraindividual change?

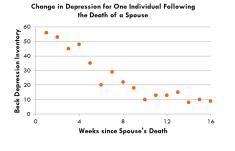


- Movement through the stages of grief.
- Return to normal daily functions.
- Meet a new partner

4. Why do some people change differently than others?



5. Does change in one process correspond with changes in another process?





Page 35

Flipping the Data from Wide to Long

In our longitudinal dataset, there is one row of data per person. The longitudinal measures of performance and interest are each in a separate column. In order to analyze these data as a multilevel model, we must transpose (flip) the data from a wide format to a long format. In the long format, we will have multiple rows of data for each student — specifically, one row per measurement occasion (7 in our example).

We explored flipping data from wide to long, and long to wide at the beginning of PSY 652 using the spread and gather function in tidyr. Let's revisit the code to accomplish this task.

Transpose data from wide format to long format

```
long_perf <- wide %>%
select(kid_id, txcond, perf_0:perf_6) %>%
gather(key = measure, value = perform, perf_0:perf_6) %>%
separate(measure, c("temp", "week")) %>%
select(-temp) %>%
mutate(week = as.numeric(week))

long_inter <- wide %>%
select(kid_id, inter_0:inter_6) %>%
gather(key = measure, value = interest, inter_0:inter_6) %>%
separate(measure, c("temp", "week")) %>%
select(-temp) %>%
mutate(week = as.numeric(week))

grow <- full_join(long_perf, long_inter, by = c("kid_id", "week"))
```

Format data and create subsets by condition

```
grow <- grow %>%
  mutate(txcond.f = factor(txcond, levels = c(0,1), labels = c("control", "treatment")),
        kid_id.f = factor(kid_id))

c <- filter(grow, txcond == 0)
t <- filter(grow, txcond == 1)</pre>
```

Wide and Long Data

kid_id [‡]	team_id +	txcond [‡]	perf_0 [‡]	perf_1 [‡]	perf_2 [‡]	perf_3 [‡]	perf_4 [‡]	perf_5 [‡]	perf_6 [‡]	inter_0	inter_1 [‡]	inter_2	inter_3	inter_4 [‡]	inter_5 [‡]	inter_6 [‡]
5	1	1	6.332146	6.507988	6.888969	5.563810	6.152750	5.984029	4.932417	0.36266696	1.41140464	1.367544315	-0.407176147	0.76254173	-0.651200823	-1.47365578
10	2	1	4.531640	5.602623	6.851863	6.076729	5.586186	6.255608	8.042116	-1.20166580	-0.14872048	1.797062429	0.104808718	-0.80283797	0.230374964	0.69797519
15	3	1	4.902634	6.072946	4.830770	6.623872	7.695781	8.171289	9.632302	-1.29520173	-1.05468022	-1.941607490	-1.269560593	-0.88743881	-0.291915763	1.41009405
20	4	1	5.164947	6.640575	5.485294	6.583001	6.021457	5.097809	5.640439	0.88864143	0.27297432	-0.566641466	-0.040206937	0.54761225	-0.504033322	1.05907013
25	5	1	5.130913	4.438954	5.311976	6.173483	3.726906	6.246301	4.886199	1.09745357	-1.16650463	-0.746911310	1.206738733	-1.68721988	0.419709895	0.23349876
30	6	1	6.014382	2.939461	3.540898	6.626733	6.748707	6.872268	7.002733	3.19590120	-2.72968034	-0.840795801	0.674028669	1.67432651	0.839687084	-1.42836844

kid_id 💂	txcond [‡]	week [‡]	perform [‡]	interest [‡]
5	1	0	6.332146	0.362666956
5	1	1	6.507988	1.411404645
5	1	2	6.888969	1.367544315
5	1	3	5.563810	-0.407176147
5	1	4	6.152750	0.762541731
5	1	5	5.984029	-0.651200823
5	1	6	4.932417	-1.473655779
10	1	0	4.531640	-1.201665796
10	1	1	5.602623	-0.148720478
10	1	2	6.851863	1.797062429
10	1	3	6.076729	0.104808718
10	1	4	5.586186	-0.802837973
10	1	5	6.255608	0.230374964
10	1	6	8.042116	0.697975193
15	1	0	4.902634	-1.295201732
15	1	1	6.072946	-1.054680218
15	1	2	4.830770	-1.941607490
15	1	3	6.623872	-1.269560593
15	1	4	7.695781	-0.887438811
15	1	5	8.171289	-0.291915763
15	1	6	9.632302	1.410094053

Page 37

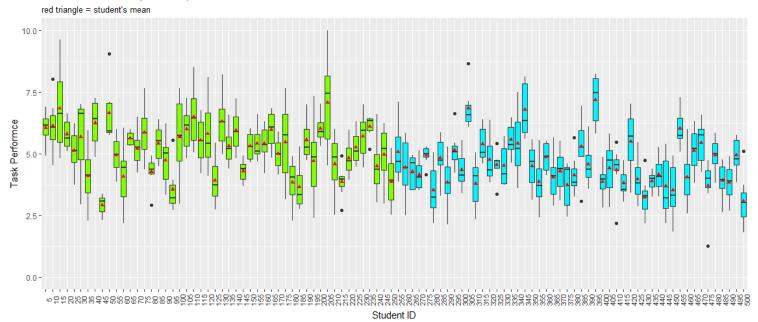
Plot Variability in Task Performance Across Students

Let's begin by assessing the degree of variability in the task performance scores across students.

Variability in task performance across students

```
ggplot(data = grow, aes(x = kid_id.f, y = perform, fill = txcond.f)) +
geom_boxplot() +
stat_summary(aes(y = perform, group = kid_id.f), fun.y = mean, color = "red", geom = "point", pch = 17, size = 1.5) +
scale_y_continuous(limits = c(0,10)) +
scale_fill_manual(values=c("turquoise1", "chartreuse1")) +
labs(title = "Mean and variability of task performance across students", subtitle = "red triangle = student's mean",
        x = "Student ID", y = "Task Performce", fill = "Treatment Condition") +
theme(axis.text.x = element_text(color="grey20", size=8, angle=90, hjust=.5), legend.position = "bottom")
```

Mean and variability of task performance across students



Treatment Condition control treatment

Page 38

Estimate ICC

In this setting, the intraclass correlation (ICC) tells us about the amount of variability that is due to interindiidual differences as compared to intraindividual differences.

ICC for performance

```
mod1 = Imer(perform ~ 1 + (1 | kid_id), REML = TRUE, data = grow)
summary(mod1)

icc.Imer <- function(modl) {
   vars <- as.data.frame(VarCorr(modl))[4]
   total <- sum(vars)
   tau00 <- vars[1,1]
   icc <- tau00/total
   return(icc)
}

icc.Imer(mod1)</pre>
```

```
summary from 1me4 is returned
some computational error has occurred in lmerTest
Linear mixed model fit by REML ['lmerMod']
Formula: perform ~ 1 + (1 | kid_id)
  Data: grow
REML criterion at convergence: 2166.1
Scaled residuals:
   Min
            1Q Median
                            3Q
                                   Мах
-2.6469 -0.6424 -0.0085 0.5990 3.2746
Random effects:
 Groups Name
                     Variance Std.Dev.
         (Intercept) 0.8013 0.8951
 kid_id
 Residual
                     0.9821
                              0.9910
Number of obs: 700, groups: kid_id, 100
Fixed effects:
           Estimate Std. Error t value
(Intercept) 4.90455 0.09703 50.54
```

Notice that if ImerTest is loaded, it will give the error in red when you estimate an empty model. You can ignore this, it's just confused because there are no predictors in the model for which to compute p-values.

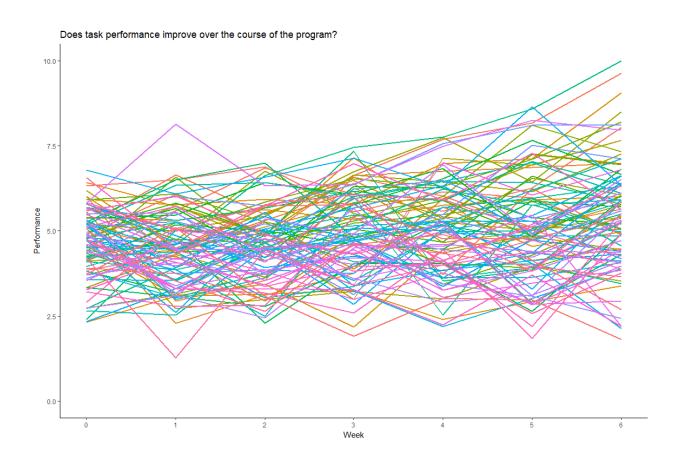
[1] 0.4492853

Page 39

How do Students Change over Time on Task Performace?

As we begin to assess change over time, a useful starting point is a spaghetti plot — that is a plot that shows the trajectory of scores across time for all people in the study.

Create a spaghetti plot to determine if change in performance over time



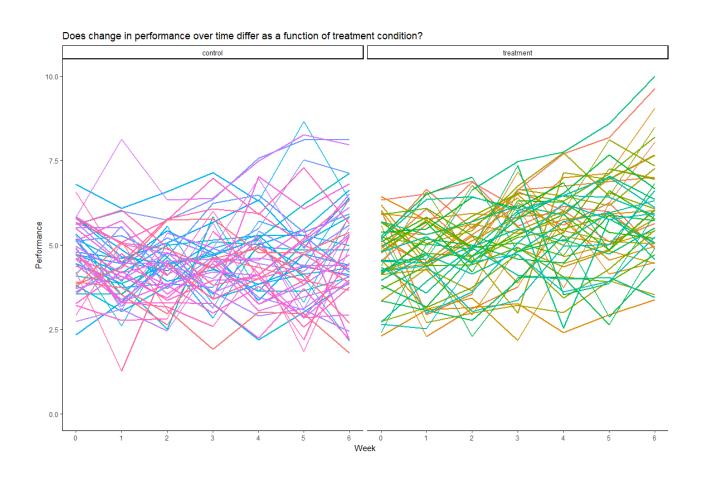
Page 40

Consider that the Growth Trajectories Might Differ by Condition

Since condition differences are an important aspect of the study, we can also examine the trajectories by treatment condition.

Create a spaghetti plot to determine if growth trajectories differ by condition

```
ggplot(data = grow, aes(x = week, y = perform, group = kid_id.f, color = kid_id.f)) +
geom_line(size=1) +
facet_wrap(~txcond.f) +
theme_classic() +
scale_y_continuous(limits = c(0,10)) +
scale_x_continuous(limits = c(0,6), breaks = c(0,1,2,3,4,5,6)) +
guides(color = FALSE) +
labs(title = "Does change in performance over time differ as a function of treatment condition?",
    x = "Week", y = "Performance")
```



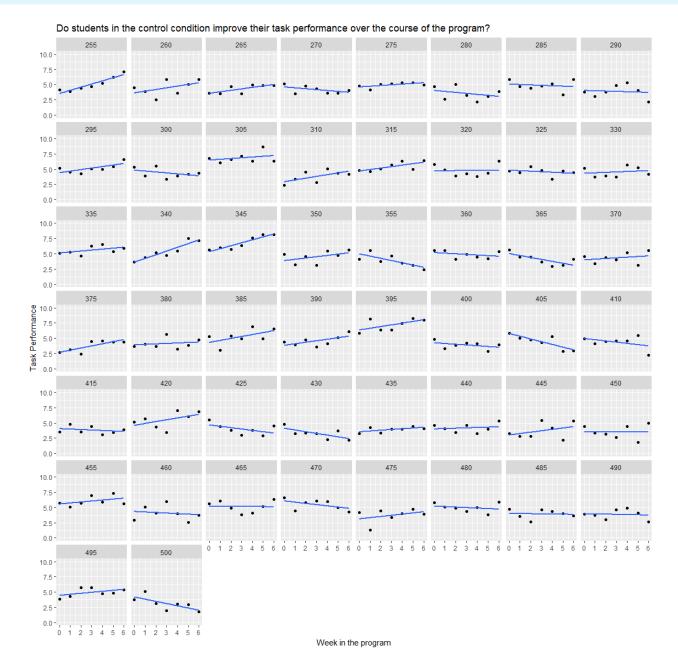
Page 41

Examine Growth in Task Performance for the Control Condition

Individual plots are also a useful preliminary assessment of the data, let's create individual plots by condition.

Individual growth curves for students in the control condition

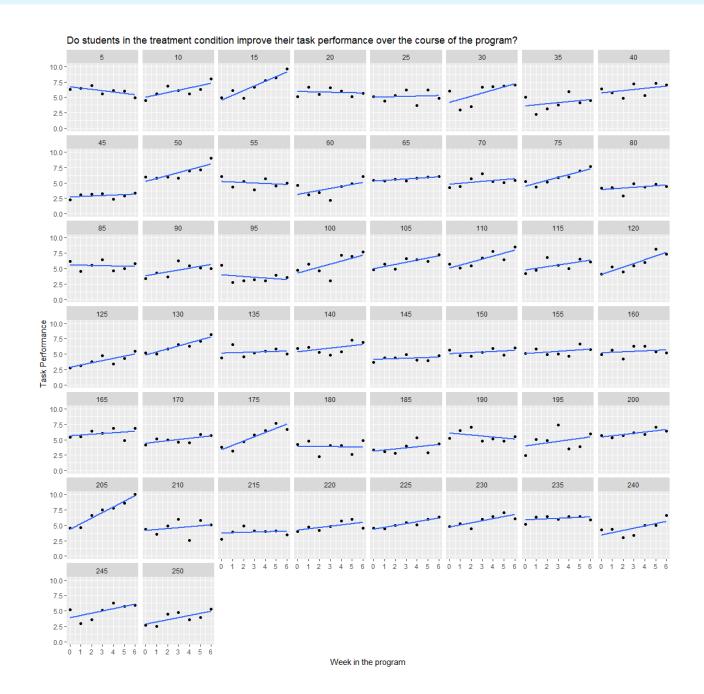
```
ggplot(data = c, aes(x = week, y = perform)) +
geom_point() +
geom_smooth(method = "Im", se = FALSE) +
scale_y_continuous(limits = c(0,10)) +
scale_x_continuous(limits = c(0,6), breaks = c(0,1,2,3,4,5,6)) +
facet_wrap(~kid_id) +
labs(title = "Do students in the control condition improve their task performance over the course of the program?",
    x = "Week in the program", y = "Task Performance")
```



Examine Growth in Task Performance for the Treatment Condition

Individual growth curves for students in the treatment condition

```
ggplot(data = t, aes(x = week, y = perform)) +
geom_point() +
geom_smooth(method = "Im", se = FALSE) +
scale_y_continuous(limits = c(0,10)) +
scale_x_continuous(limits = c(0,6), breaks = c(0,1,2,3,4,5,6)) +
facet_wrap(~kid_id) +
labs(title = "Do students in the treatment condition improve their task performance over the course of the program?",
    x = "Week in the program", y = "Task Performance")
```



Page 43

A Few Additional Descriptive Summaries

Another useful descriptive technique is to fit a linear regression model to each person's data individually, and then plot the individual intercepts and slopes.

Group data set by student

```
by_kid <- grow %>%
group_by(txcond.f, kid_id.f)
```

Fit SLR for each student and get parameter estimates

```
estimates <- do(by_kid,
tidy(lm(perform ~ week, data = .), conf.int = TRUE, conf.level = .95))
```

kid_id.f [‡]	term [‡]	estimate [‡]	std.error	statistic	p.value	conf.low	conf.high [‡]
255	(Intercept)	3.528144631	0.29377368	12.00973684	7.061624e-05	2.772975336	4.28331393
255	week	0.517786255	0.08147816	6.35490855	1.425371e-03	0.308339977	0.72723253
260	(Intercept)	3.628095089	0.80427266	4.51102628	6.334917e-03	1.560646408	5.69554377
260	week	0.275385852	0.22306510	1.23455373	2.718489e-01	-0.298021242	0.84879295

Fit SLR for each student and get model summaries

```
model_summaries <- do(by_kid,
glance(lm(perform ~ week, data = .)))
```

\$ kid_id.f [‡]	r.squared [‡]	adj.r.squared [‡]	sigma	statistic [‡]	p.value [‡]
255	0.8898311088	0.867797331	0.4311419	4.038486e+01	0.001425371
260	0.2336134589	0.080336151	1.1803496	1.524123e+00	0.271848852

Fit SLR for each student and get case level statistics

```
predicted <- do(by_kid,
augment(lm(perform ~ week, data = .)))
```

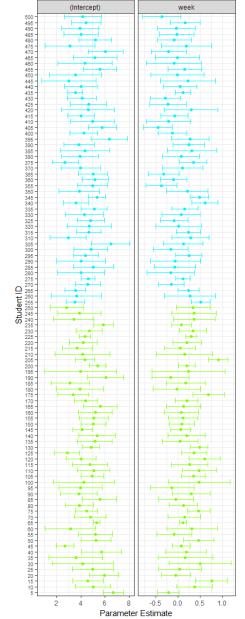
kid_id.f	perform	week [‡]	.fitted [‡]	.se.fit	.resid [‡]	.hat [‡]	.sigma [‡]	.cooksd [‡]	.std.resid
255	4.096027	0	3.528145	0.2937737	0.567882768	0.4642857	0.2861091	1.403349e+00	1.799582862
255	3.864601	1	4.045931	0.2304550	-0.181330252	0.2857143	0.4699425	4.952883e-02	-0.497638594
255	4.413985	2	4.563717	0.1821907	-0.149731805	0.1785714	0.4749008	1.595990e-02	-0.383185379
255	4.690634	3	5.081503	0.1629563	-0.390869048	0.1428571	0.4333518	7.990752e-02	-0.979229409
255	5.196467	4	5.599290	0.1821907	-0.402822950	0.1785714	0.4277485	1.155129e-01	-1.030882281
255	6.193611	5	6.117076	0.2304550	0.076534916	0.2857143	0.4799000	8.823417e-03	0.210040672
255	7.115199	6	6.634862	0.2937737	0.480336371	0.4642857	0.3531054	1.004013e+00	1.522154131

Plot Intercept and Slope for Growth Across Students

Plot individual intercepts and slopes across students

```
ggplot(data = estimates, aes(x = estimate, y = kid_id.f, group = txcond.f, color = txcond.f)) +
 geom_point() +
 geom_errorbarh(aes(xmin = conf.low, xmax = conf.high)) +
 facet_wrap(\sim term, scales = "free_x") +
 scale_color_manual(values=c("turquoise1", "chartreuse1")) +
 theme_bw() +
 theme(axis.text.y = element_text(size = 7)) +
 labs(title = "How much do the intercept and slope vary by student?",
    x = "Parameter Estimate", y = "Student ID", color = "Treatment Condition")
```

How much do the intercept and slope vary by student?



Calculate the average intercept and slope

```
avg_estimates <- estimates %>%
 group_by(term) %>%
 summarize(avg_estimate = mean(estimate))
avg_estimates
```

	term [‡]	avg_estimate +
	(Intercept)	4.4731029
	week	0.1438155

Treatment Condition

treatment

Calculate the average intercept and slope by treatment condition

```
txcond_avg_estimates <- estimates %>%
 group_by(term, txcond.f) %>%
 summarize(avg_estimate = mean(estimate))
```

txcond_avg_estimates

term	txcond.f	avg_estimate	var_estimate
(Intercept)	control	4.41380692	0.69983185
(Intercept)	treatment	4.53239884	0.82063674
week	control	0.05191842	0.05558445
week	treatment	0.23571256	0.05483272

Page 44

Fit an Unconditional Growth Model

Now that we've explored the data, let's fit an unconditional linear growth model. This is a growth model with time as the only predictor. We will allow a random effect for both the intercept (predicted performance at week 0) and the slope (rate of change in performance over time).

Unconditional growth model for task performance

```
mod2 = Imer(perform ~ 1 + week + (1 + week | kid_id), REML = TRUE, data = grow)
summary(mod2)
Linear mixed model fit by REML
t-tests use Satterthwaite approximations to degrees of freedom ['lmerMod']
Formula: perform ~ week + (1 + week | kid_id)
  Data: grow
REML criterion at convergence: 2038.4
Scaled residuals:
            1Q Median
                           30
   Min
                                  Max
-3.1997 -0.5740 0.0449 0.6342 3.0608
Random effects:
Groups
         Name
                     Variance Std.Dev. Corr
kid_id
         (Intercept) 0.42532 0.6522
         week
                     0.03774 0.1943
                                      0.10
Residual
                     0.71247 0.8441
Number of obs: 700, groups: kid_id, 100
Fixed effects:
           Estimate Std. Error
                                    df t value Pr(>|t|)
(Intercept) 4.47310
                     0.08695 99.00000 51.442 < 2e-16 ***
                      0.02514 99.00000 5.722 1.13e-07 ***
week
            0.14382
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' '1
Correlation of Fixed Effects:
    (Intr)
week -0.292
```

The intercept (4.47) is the average performance score at the very start of the program (week = 0). The slope for week (.14) is the average change in performance for each additional week of the program. Both are significantly different from zero. We also see quite a lot of variability both in where people start (.43) and how people change (.04).

term [‡]	avg_estimate		
(Intercept)	4.4731029		
week	0.1438155		

Page 46

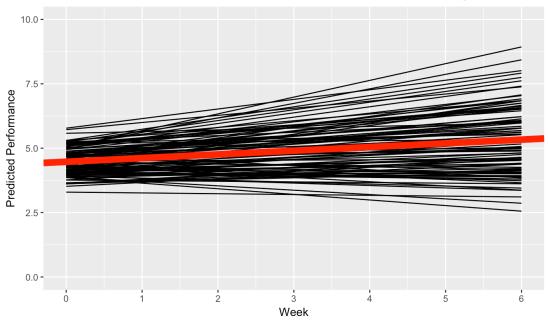
Plot Model Fitted Growth Trajectories

Model fitted growth trajectories

```
# Get predicted values
mod2.plot <- add_predictions(data = grow, model = mod2)

# Make plot
ggplot(data = mod2.plot, aes(x = week, y = pred, group = kid_id.f)) +
geom_line() +
geom_abline(intercept = 4.4731, slope = .1438, color="red", size=3) +
scale_y_continuous(limits = c(0,10)) +
scale_x_continuous(limits = c(0,6), breaks = c(0,1,2,3,4,5,6)) +
labs(title = "Do students improve on task performance over the course of the program?",
x = "Week", y = "Predicted Performance")
```

Do students improve on task performance over the course of the program?



Fit a Model to Determine if the Growth Trajectories Differ by Condition

We noted substantial variability in both the intercept and slope. We might then wonder if there are Level 2 predictors that can account for this variability. We will consider the role that treatment condition might play.

Conditional growth model with condition as a predictor

```
mod3 = Imer(perform ~ 1 + week + week*txcond + (1 + week | kid_id), REML = TRUE, data = grow) summary(mod3)
```

```
Linear mixed model fit by REML
t-tests use Satterthwaite approximations to degrees of freedom ['lmerMod']
Formula: perform ~ week + week * txcond + (1 + week | kid_id)
  Data: grow
REML criterion at convergence: 2026.2
Scaled residuals:
   Min
            1Q Median
                             3Q
-3.2149 -0.5673 0.0397 0.6348
                               3.0318
Random effects:
Groups
         Name
                     Variance Std.Dev. Corr
          (Intercept) 0.42944 0.6553
kid_id
                     0.02976 0.1725
                                        0.06
         week
Residual
                      0.71247 0.8441
Number of obs: 700, groups: kid_id, 100
Fixed effects:
           Estimate Std. Error
                                      df t value Pr(>|t|)
                       0.12331 98.00000 35.795 < 2e-16 ***
(Intercept)
            4.41381
week
            0.05192
                        0.03323 98.00000
                                          1.562 0.121408
txcond
            0.11859
                       0.17438 98.00000
                                          0.680 0.498066
                                          3.911 0.000169 ***
week:txcond 0.18379
                       0.04699 98.00000
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
            (Intr) week txcond
week
            -0.342
           -0.707 0.242
txcond
week:txcond 0.242 -0.707 -0.342
```

term	txcond.f	avg_estimate	var_estimate
(Intercept)	control	4.41380692	0.69983185
(Intercept)	treatment	4.53239884	0.82063674
week	control	0.05191842	0.05558445
week	treatment	0.23571256	0.05483272

Can you map the parameter estimates from the fixed effects above onto these means?

Page 48

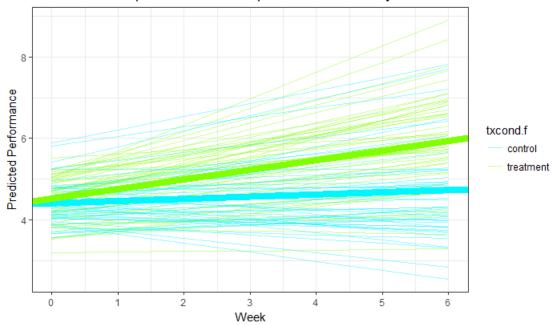
Plot Model Fitted Growth Trajectories

Model fitted growth trajectories

```
# Get predicted values
mod3.plot <- add_predictions(data = grow, model = mod3)

# Make plot
ggplot(data = mod3.plot, aes(x = week, y = pred, group = kid_id.f, color = txcond.f)) +
geom_line(alpha = .4) +
geom_abline(intercept = 4.41381, slope = .05192, color="turquoise1", size=3) +
geom_abline(intercept = (4.41381 + .11859), slope = (.05192 + .18379), color="chartreuse1", size=3) +
theme_bw() +
scale_color_manual(values=c("turquoise1", "chartreuse1")) +
scale_x_continuous(limits = c(0,6), breaks = c(0,1,2,3,4,5,6)) +
labs(title = "Does student improvement on task performance differ by treatment condition?",
    x = "Week", y = "Predicted Performance")
```

Does student improvement on task performance differ by treatment condition?



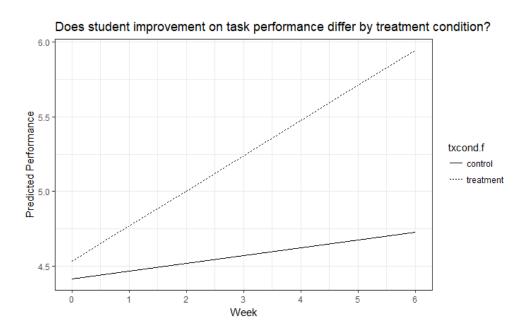
Page 49

Simple Plot with Just Fixed Effects

Last, here is a simple plot to consider.

Simple plot of trajectories by condition

```
ggplot(data = grow, aes(x = week, y = perform, shape = txcond.f)) +
stat_summary(aes(y = fitted(mod3), linetype = txcond.f), fun.y = mean, geom = "line") +
scale_x_continuous(limits = c(0,6), breaks = c(0,1,2,3,4,5,6)) +
theme_bw() +
abs(title = "Does student improvement on task performance differ by treatment condition?",
        x = "Week", y = "Predicted Performance")
```



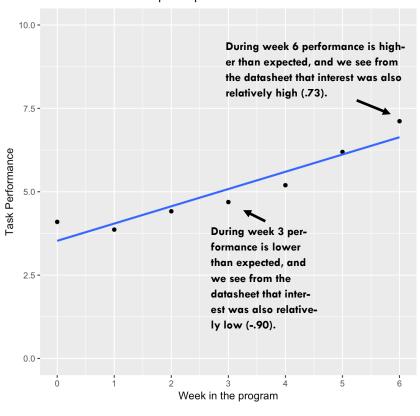
Time-Varying Covariates in a Growth Model

In addition to Level 2 predictors of the growth trajectories, we might also be interested in considering Level 1 predictors. For example, we might want to know if interest in the substantive subject of the task is associated with better performance. In this example, we will consider only students in the control condition.

Plot of one student's data

```
ggplot(data = subset(c, kid_id == 255), aes(x = week, y = perform)) +
geom_point() +
geom_smooth(method = "Im", se = FALSE) +
scale_y_continuous(limits = c(0,10)) +
scale_x_continuous(limits = c(0,6), breaks = c(0,1,2,3,4,5,6)) +
labs(title = "Does student 255 improve performance?",
x = "Week in the program", y = "Task Performance")
```

Does student 255 improve performance?



With a time-varying covariate, we seek to determine if the covariate can predict the residual between the best fit line and the predicted score at any given measurement occasion.

kid_id ^	txcond [‡]	week [‡]	perform [‡]	interest [‡]	1
255	0	0	4.096027	-0.159077985	
255	0	1	3.864601	-0.997083675	
255	0	2	4.413985	-1.465740094	
255	0	3	4.690634	-0.900745194	
255	0	4	5.196467	-0.524227659	
255	0	5	6.193611	0.318003583	
255	0	6	7.115199	0.728927321	

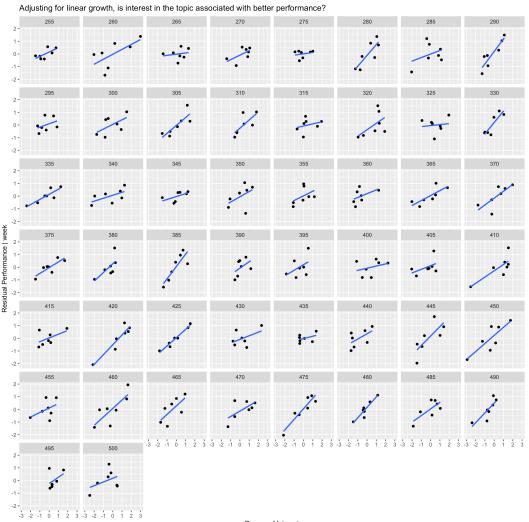
Page 51

Is Interest Associated with Task Performance After Adjusting for Linear Growth

In essence, we're predicting the residuals after time is accounted for by the model. Let's compute the residuals manually and see if they seem to be correlated with interest.

Scatterplot of residualized performance (adjusting for linear growth) and interest

```
resid <- predicted %>%
 filter(txcond.f == "control") %>%
 select(kid_id.f, week, txcond.f, .resid, .fitted)
tvc_eff <- full_join(resid, c, by = c("kid_id.f", "week"))
ggplot(data = tvc eff, aes(x = interest, y = .resid)) +
 geom_point() +
 geom_smooth(method = "Im", se = FALSE) +
 facet_wrap(\sim kid_id) +
 labs(title = "Adjusting for linear growth, is interest in the topic associated with better performance?",
 x = "Degree of Interest", y = "Residual Performance | week")
```



It does appear that students performed better on tasks that were of interest to them.

Degree of Interest

Page 52

Include a Time Varying Covariate

Let's build on our linear growth model by including interest as a Level 1 predictor.

Fit growth model for control condition with interest (a time-varying covariate)

```
mod4 = Imer(perform ~ 1 + week + interest + (1 + week | kid_id), REML = TRUE, data = c) summary(mod4)
```

```
Linear mixed model fit by REML
t-tests use Satterthwaite approximations to degrees of freedom ['lmerMod']
Formula: perform ~ week + interest + (1 + week | kid_id)
  Data: c
REML criterion at convergence: 842.3
Scaled residuals:
    Min
             1Q
                  Median
                                3Q
                                       Max
-2.72298 -0.56758 -0.05115 0.56755 2.47939
Random effects:
                     Variance Std.Dev. Corr
Groups
        Name
kid_id
         (Intercept) 0.51270 0.7160
                     0.02949 0.1717
                                      0.01
Residual
                     0.37448 0.6119
Number of obs: 350, groups: kid_id, 50
Fixed effects:
            Estimate Std. Error
                                      df t value Pr(>ItI)
(Intercept)
            4.44437
                        0.11720 48.83000 37.922 <2e-16 ***
             0.04754
                        0.02928 48.99000
                                          1.623
                                                    0.111
week
             0.55340
                      0.03509 284.02000 15.771 <2e-16 ***
interest
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Correlation of Fixed Effects:
        (Intr) week
week
        -0.227
interest 0.017 -0.009
```

Interest is a positive and significant predictor, adjusting for week in the program, we see that each 1-unit increase in interest is associated with a .55 unit increase in performance.