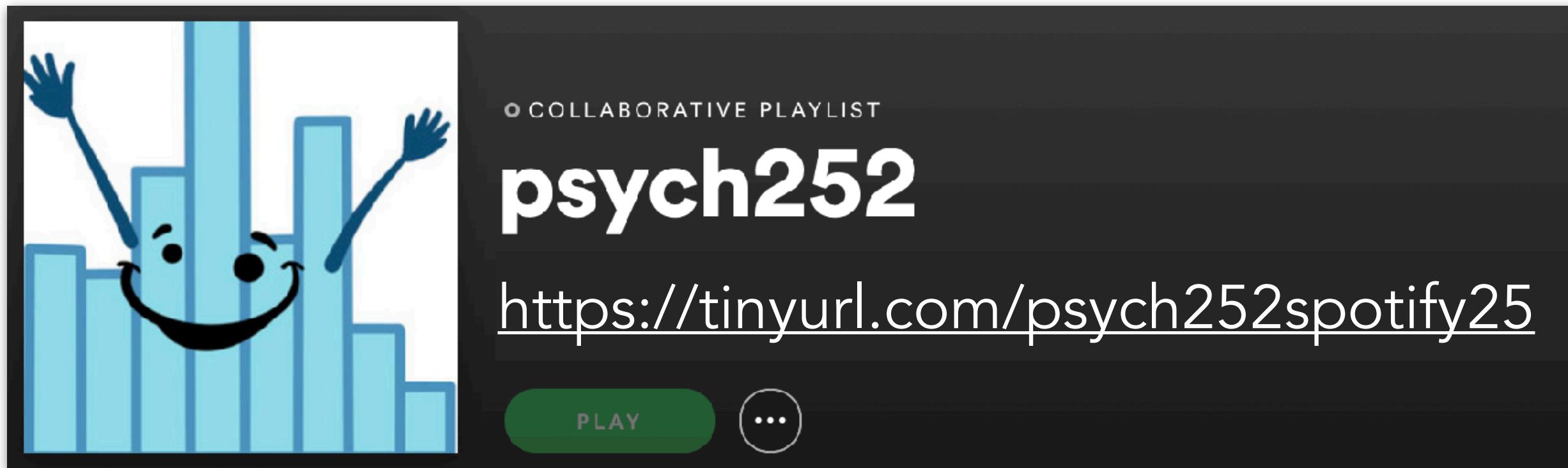


# Linear mixed effects models 2,3



02/24/2025

# **Logistics**

# Homework 5

due Thursday, February 27th, 8pm

## Power Analysis Model Comparison

### 3.1 (3 points)

Since there are so many different models we could make with all those variables, we would like to use some measure to compare how well they fit the data. Some methods are AIC/BIC and cross-validation.

Create a data frame with 4 rows and the following 5 columns: `model_name`, `rsquared`, `logLik`, `AIC`, `BIC`. Each row should represent the following 4 models

1. `model_med_age`: `mean_income ~ median_age`,
2. `model_med_age10`: `mean_income ~ median_age + median_age^2 + median_age^3 + ... + median_age^10`
3. `model_edu`: `mean_income ~ less9thgrade + grade9to12 + highschool + somecollege + assoc + bachelors + grad`
4. `model_race`: `mean_income ~ percent_white + percent_black + percent_amindian_alaskan + percent_asian + percent_nativeandother + percent_other_nativeandother + percent_hispanicorlatino + percent_race_other`

To create the data frame, make sure to use `map()` for fitting the linear models, and you can use `glance()` from the `broom` package to get the model summaries in tidy format. For defining model 2. the `poly()` function is helpful.

Which model is the best model using the different measures? Are the different model comparison measures consistent?

```
### YOUR CODE HERE
df.compare =
#####
df.compare
```

YOUR ANSWER HERE

**Hint: using the cohens\_f() and pwr.anova.test() functions**  
**Can add library("pwr") and library("effectsize") at the top.**

# **Feedback**

# Plan for today

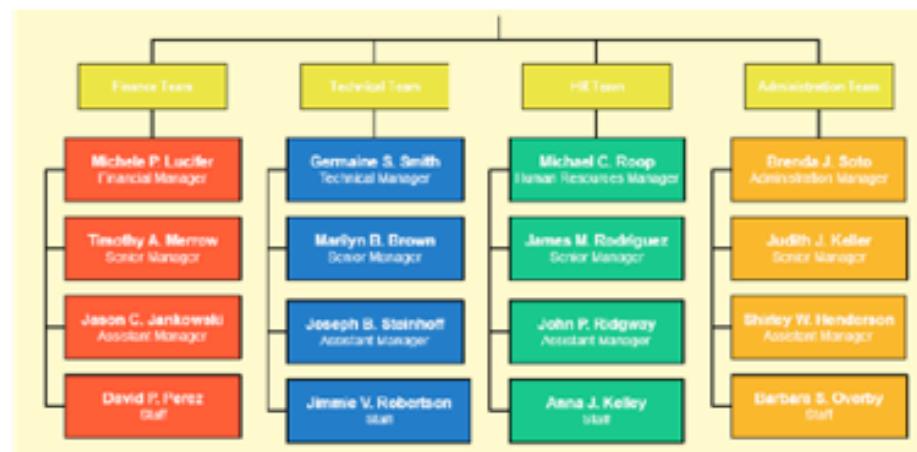
- Quick recap
- Linear Mixed Model
  - Accommodating non-independence in data
  - Understanding lmer() syntax
  - **A worked example**
  - Simpsons Paradox
  - Reporting results
  - Understanding lmer() syntax
  - Reporting results
  - Let's simulate some lmer()
  - lmer() standard operating procedures
  - Some more examples

# Quick recap

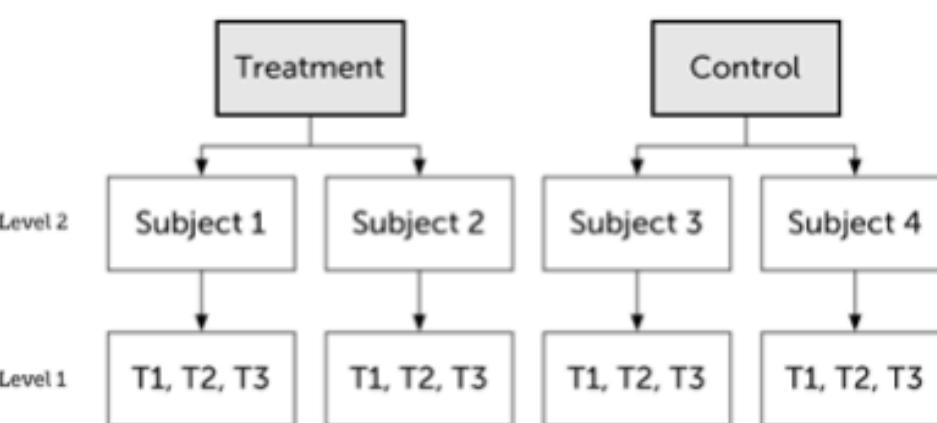
# Quick recap: Linear mixed effects models

## Linear mixed effects models

### Hierarchical models



### Longitudinal models



- allow us to account for dependencies in our data
- hierarchical models:** schools > teachers > students
- longitudinal models:** repeated observations from the same people

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### Random Slopes + Intercepts

It's reasonable to imagine that the most realistic situation is a combination of the scenarios described above:

Faculty salaries start at different levels *and* increase at different rates depending on their department.

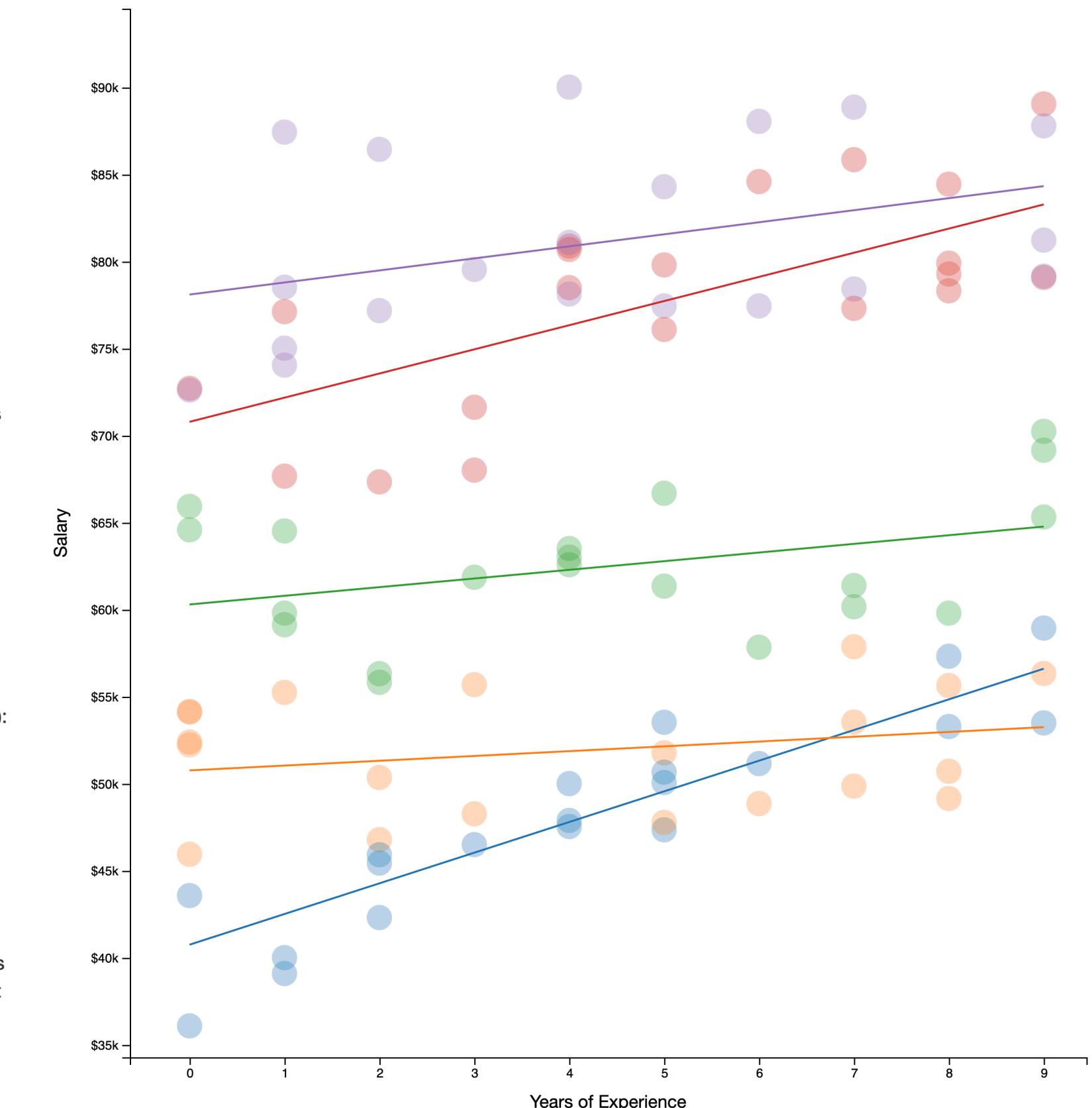
To incorporate both of these realities into our model, we want both the slope and the intercept to vary depending on the department of the faculty member. We can describe this with the following notation:

$$\hat{y}_i = \alpha_{j[i]} + \beta_{j[i]}x_i$$

Thus, the *starting salary* for faculty member  $i$  depends on their department ( $\alpha_{j[i]}$ ), and their annual raise also varies by department ( $\beta_{j[i]}$ ):

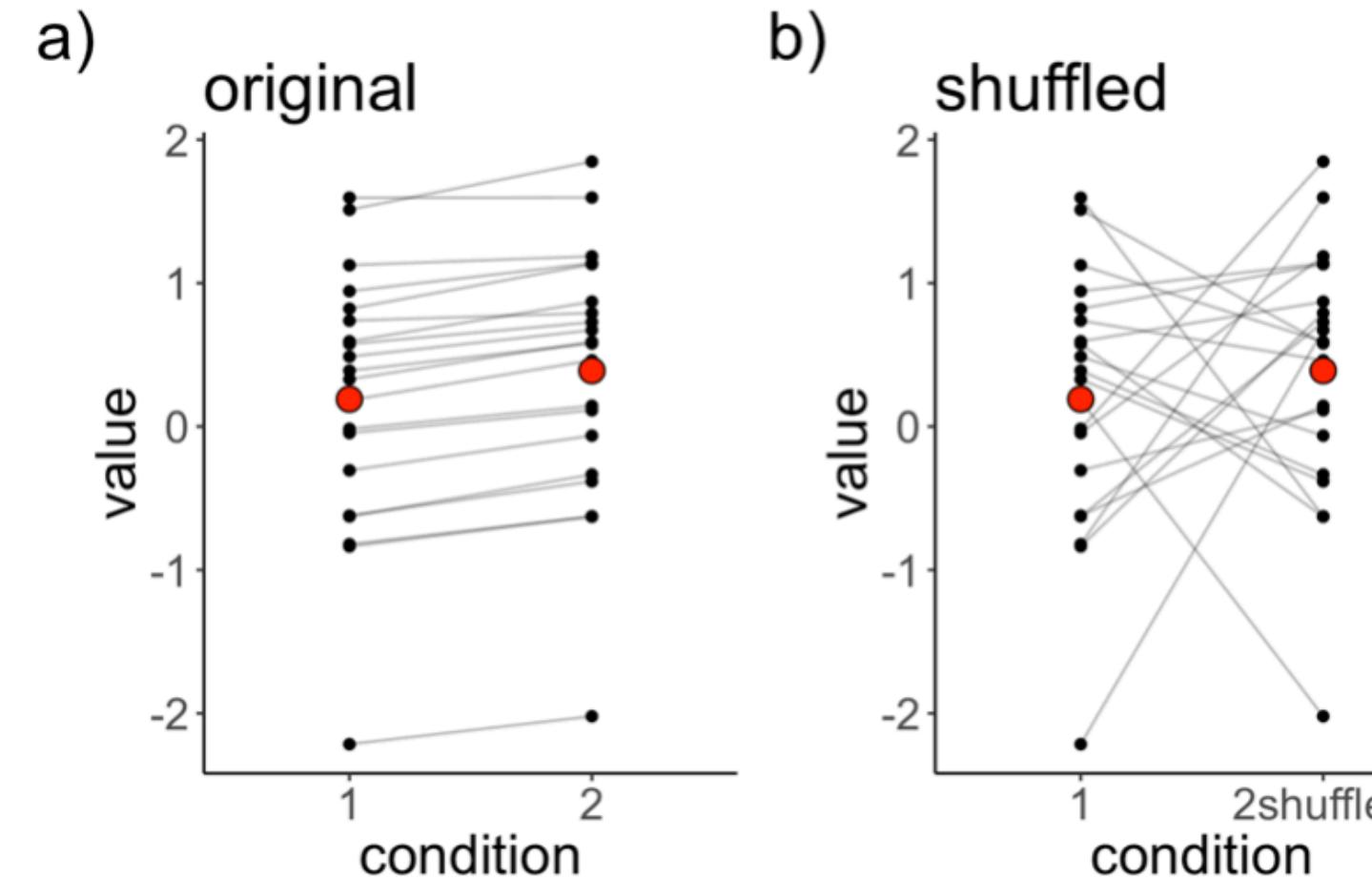
$$\text{salary}_i = \beta_{0j[i]} + \beta_{1j[i]} * \text{experience}_i$$

In order to implement any of these methods, you'll need to have a strong understanding of the phenomenon you're modeling, and how that is captured in the data. And, of course, you'll need to assess the performance of your models (not described here).



# Quick recap: Dependence matters

Dependence  
Does it really matter? Is there a significant difference between conditions 1 and 2?



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<p><b>Linear model</b></p> <pre>lm(formula = value ~ 1 + condition,   data = df.original)</pre> $\text{value}_i = b_0 + b_1 \cdot \text{condition}_i + e_i$ <p>i = observation</p> $e_i \sim \mathcal{N}(\text{mean} = 0, \text{sd} = s_{\text{error}})$ <p><b>3 parameters:</b> <math>b_0, b_1, s_{\text{error}}</math></p>	<p><b>Linear mixed effects model</b></p> <pre>lmer(formula = value ~ 1 + condition +       (1   participant),       data = df.original)</pre> $\text{value}_{i,j} = b_0 + b_1 \cdot \text{condition}_{i,j} + U_i + e_i$ <p>i = participant, j = time point</p> $e_i \sim \mathcal{N}(\text{mean} = 0, \text{sd} = s_{\text{error}})$ $U_i \sim \mathcal{N}(\text{mean} = 0, \text{sd} = s_U)$ <p><math>b_0, b_1</math> = fixed effects <math>U_i</math> = random effect</p> <p style="color: red;">here: random intercept</p> <p><b>4 parameters:</b> <math>b_0, b_1, s_{\text{error}}, s_U</math></p>	<p><b>Model coefficients</b></p> <p><b>Linear model</b></p> <pre>fit = lm(formula = value ~ 1 + condition,           data = df.original) coef(fit)</pre> <div style="border: 1px solid black; padding: 5px; display: inline-block;"> <code>(Intercept) condition2</code>  <code>0.1905239 0.1993528</code> </div> <ul style="list-style-type: none"> <li>• one intercept</li> <li>• one slope for condition</li> </ul> <p><b>Linear mixed effects model</b></p> <pre>fit = lmer(formula = value ~ 1 + condition +             (1   participant),             data = df.original) coef(fit)</pre> <div style="border: 1px solid black; padding: 5px; display: inline-block;"> <code>\$participant</code>  <code>(Intercept) condition2</code>  <code>1 -0.57839428 0.1993528</code>  <code>2 0.22299824 0.1993528</code>  <code>3 -0.82920677 0.1993528</code>  <code>4 1.49310938 0.1993528</code>  <code>5 0.36042775 0.1993528</code>  <code>6 -0.82060123 0.1993528</code>  <code>7 0.47929171 0.1993528</code>  <code>8 0.66401020 0.1993528</code>  <code>9 0.55135879 0.1993528</code>  <code>10 -0.28306703 0.1993528</code>  <code>11 1.57681676 0.1993528</code>  <code>12 0.38457642 0.1993528</code>  <code>13 -0.59969682 0.1993528</code>  <code>14 -2.21148391 0.1993528</code>  <code>15 1.05439374 0.1993528</code>  <code>16 -0.06476643 0.1993528</code>  <code>17 -0.03505690 0.1993528</code>  <code>18 0.93945348 0.1993528</code>  <code>19 0.87495531 0.1993528</code>  <code>20 0.63135911 0.1993528</code>    <code>attr(,"class")</code>  <code>[1] "coef.mer"</code> </div> <ul style="list-style-type: none"> <li>• different intercept for each participant</li> <li>• one slope for condition</li> </ul>
--	--	--

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8

# general points about `lmer()`

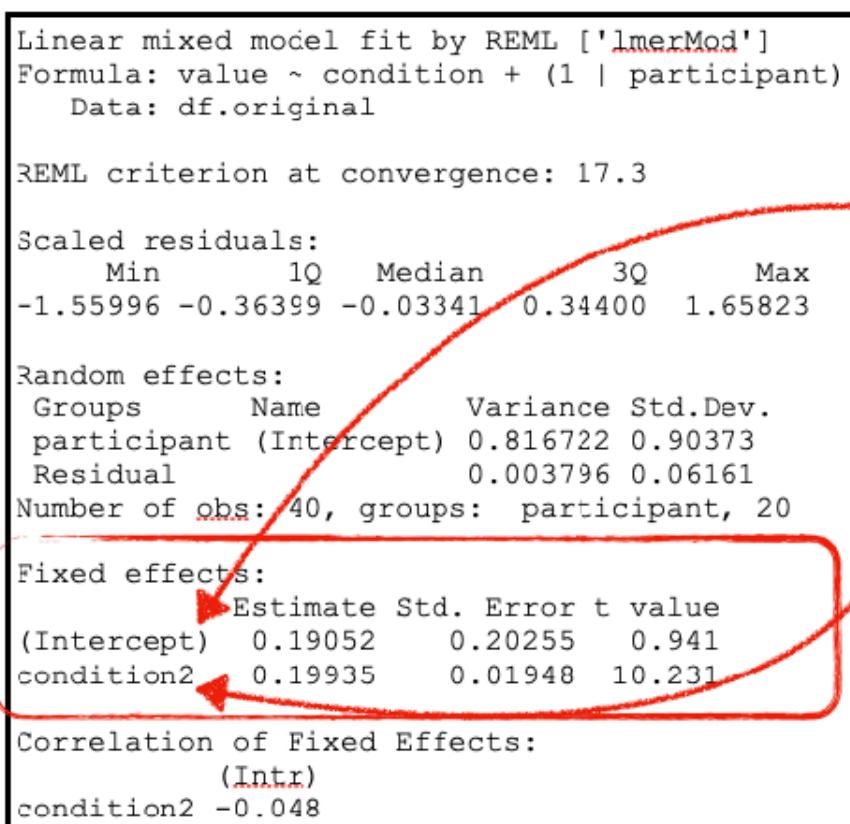


- **fixed effects:**
  - often: factors that we manipulate experimentally
  - parameters are estimated --> we are interested in characterizing the relationship between this variable and the outcome
- **random effects:**
  - variation we want to control for
  - often: differences between participants or items in our experiment

# Quick recap: `lmer()` summary

# Understanding the `lmer()` summary

```
1 # fit a linear mixed effects model
2 lmer(formula = value ~ condition + (1 | participant),
3       data = df.original) %>%
4   summary()
```



## Fixed effects

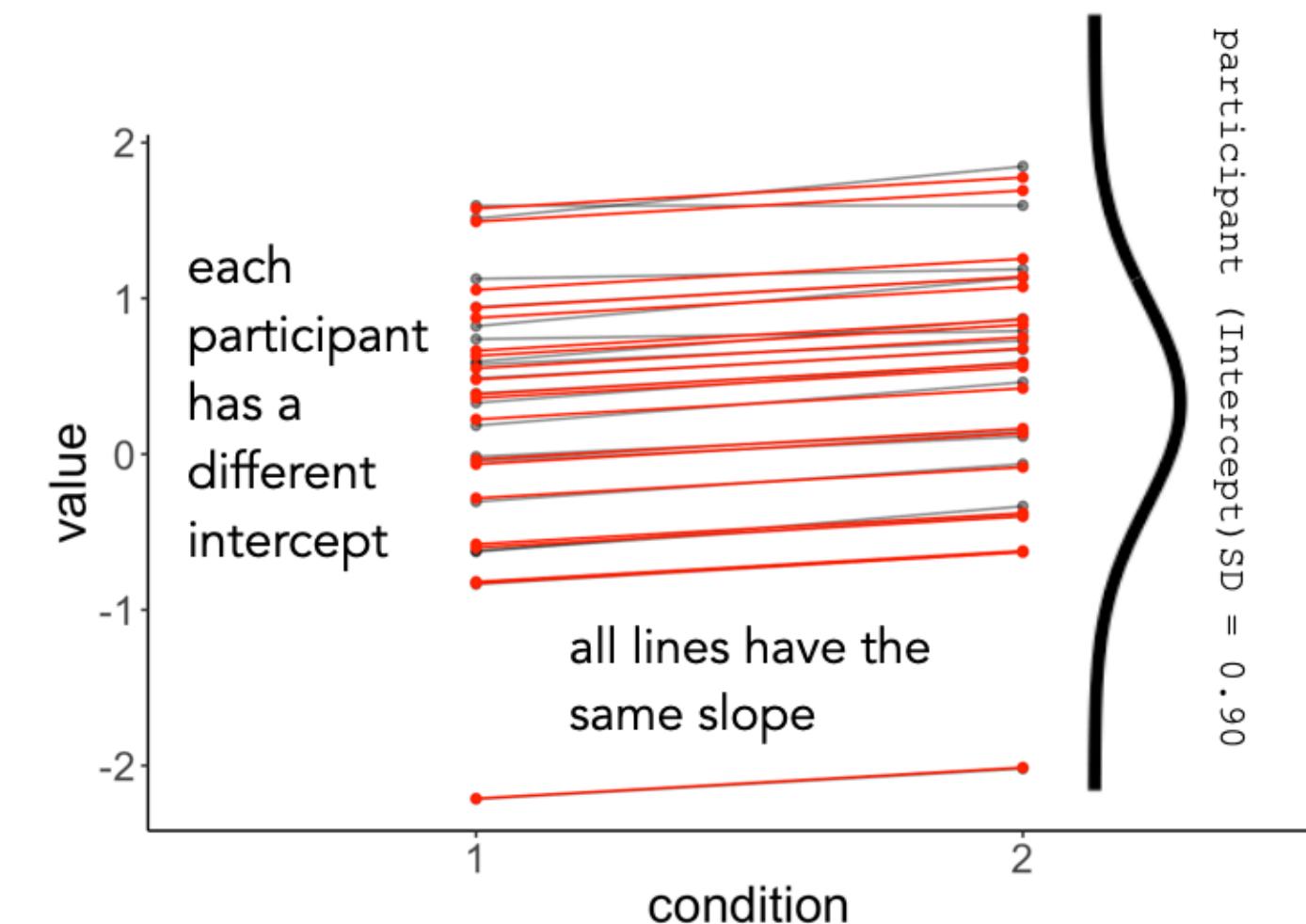
- one parameter for the global intercept (value for the baseline condition)

one parameter for the condition effect (difference between the two conditions)

interpretation the same as for `lm()`, also: we can use contrasts!

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# Understanding the `lmer()` summary



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# A worked example

**Tristan Mahr**Language and data  
scientist

Madison, WI

Email

Twitter

GitHub

Stackoverflow

R Bloggers

## Plotting partial pooling in mixed-effects models

In this post, I demonstrate a few techniques for plotting information from a relatively simple mixed-effects model fit in R. These plots can help us develop intuitions about what these models are doing and what “partial pooling” means.

### The sleepstudy dataset

For these examples, I’m going to use the `sleepstudy` dataset from the `lme4` package. The outcome measure is reaction time, the predictor measure is days of sleep deprivation, and these measurements are nested within participants—we have 10 observations per participant. I am also going to add two fake participants with incomplete data to illustrate partial pooling.

<https://www.tjmahr.com/plotting-partial-pooling-in-mixed-effects-models/>

# Data set

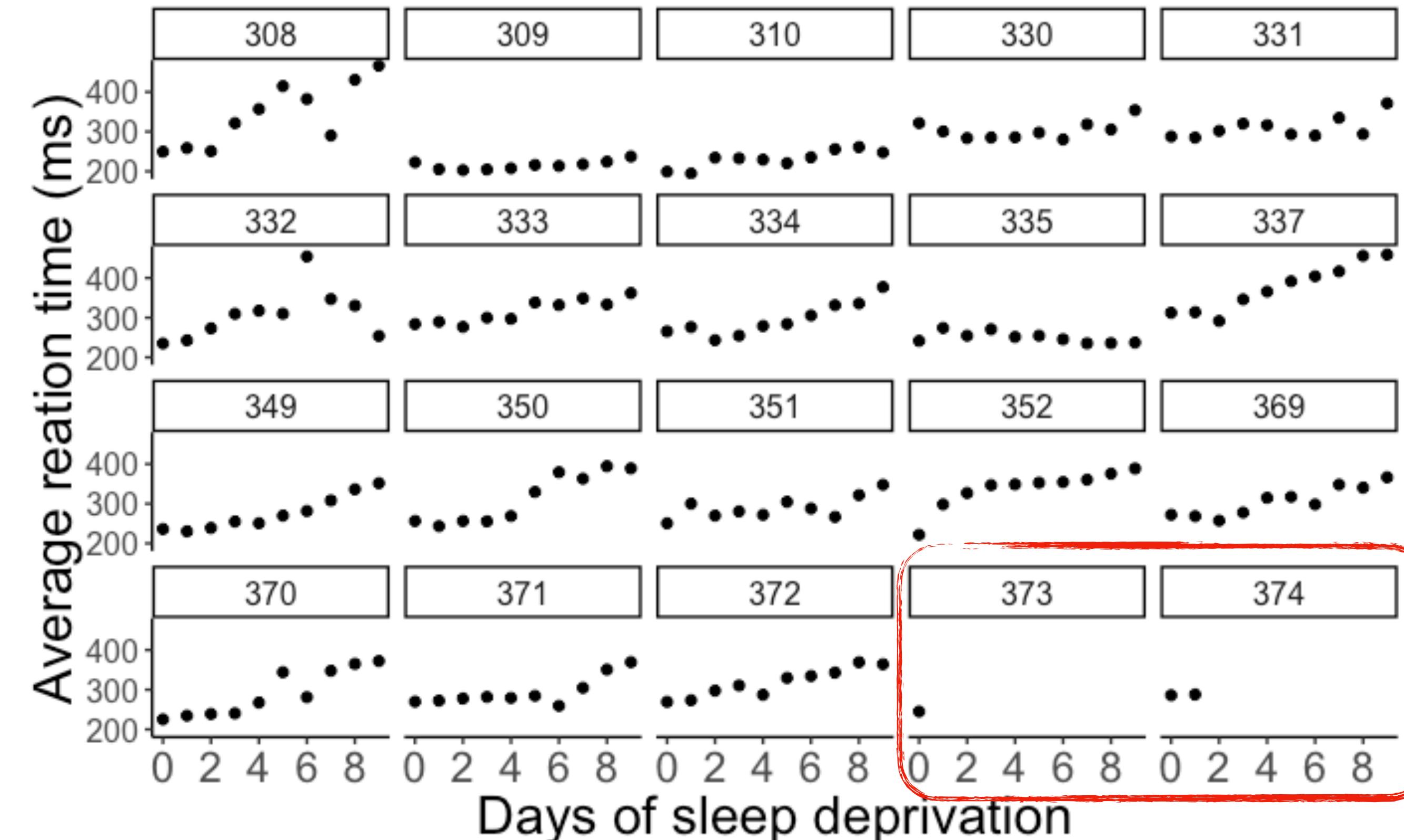
**How does sleep deprivation affect reaction time?**

subject	days	reaction
308	0	249.56
308	1	258.70
308	2	250.80
308	3	321.44
308	4	356.85
309	0	222.73
309	1	205.27
309	2	202.98
309	3	204.71
309	4	207.72

# Data set

## How does sleep deprivation affect reaction time?

subject	days	reaction
308	0	249.56
308	1	258.70
308	2	250.80
308	3	321.44
308	4	356.85
309	0	222.73
309	1	205.27
309	2	202.98
309	3	204.71
309	4	207.72



20 participants

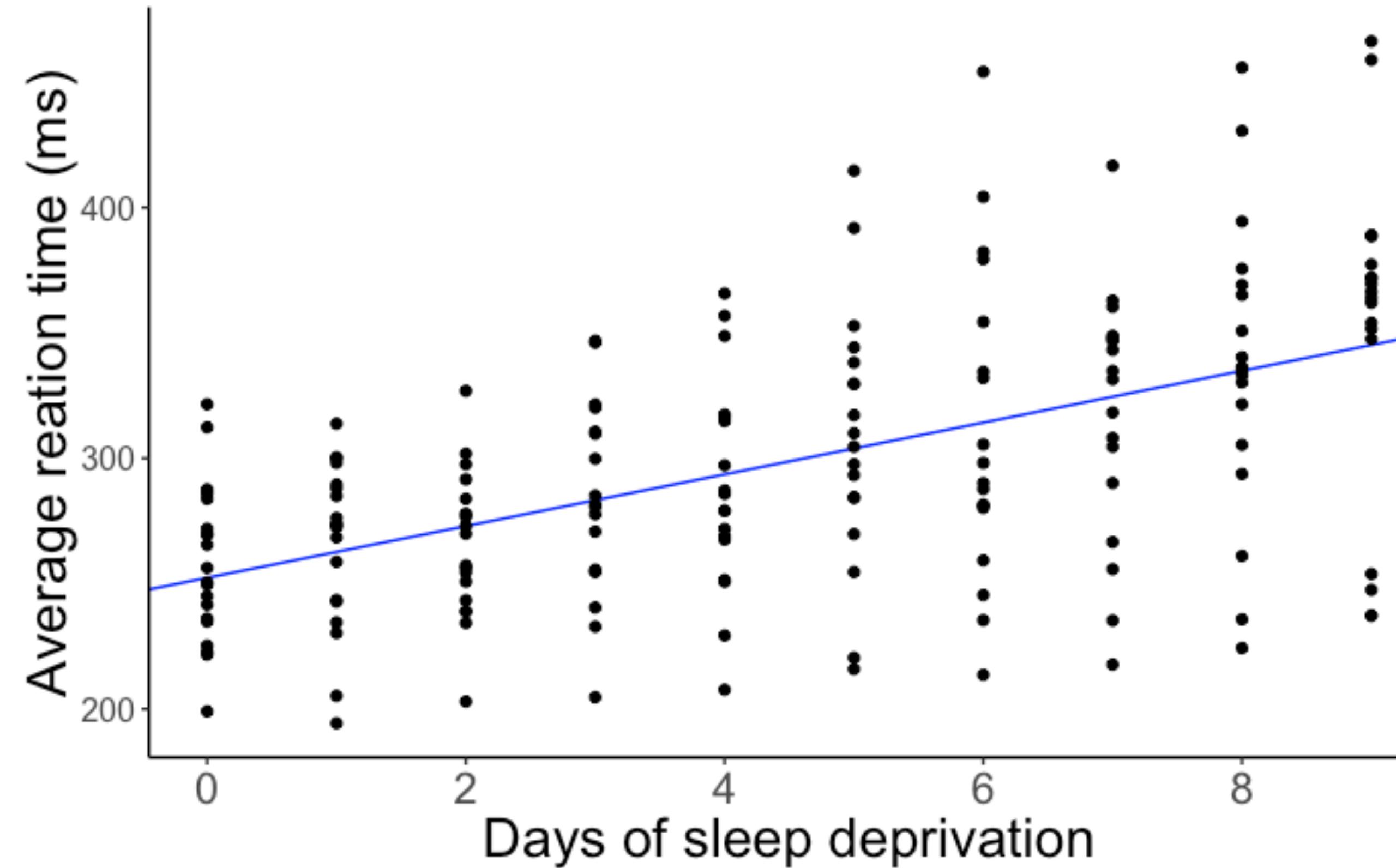
2 with incomplete information

# Pooling information

- **complete pooling**
  - combine data from all participants and fit one global regression
- **no pooling**
  - don't combine any of the data and fit a separate regression to each individual participant
- **partial pooling**
  - take into account all information by explicitly modeling the variation between participants

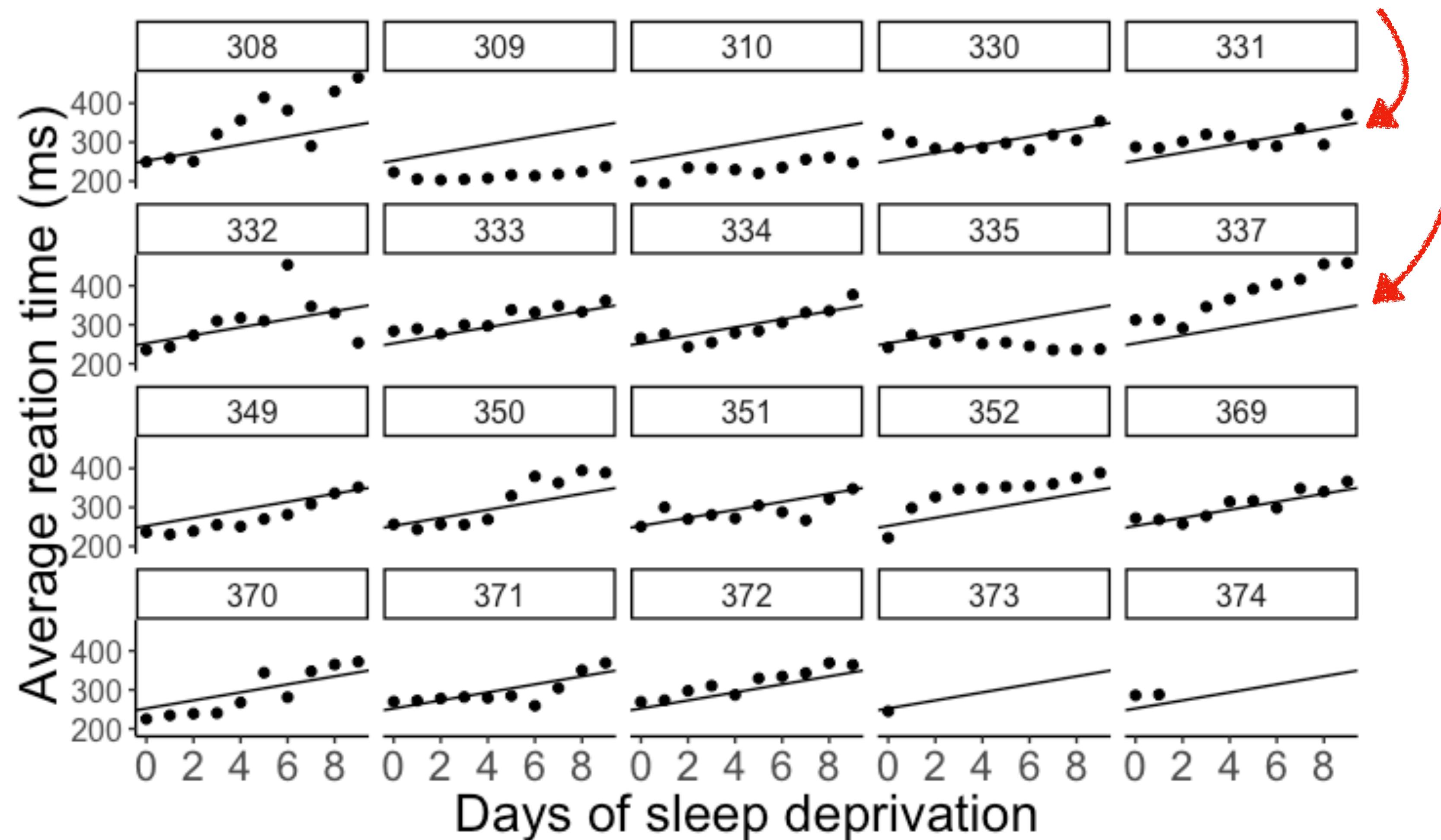
# Complete pooling: Fit one global regression

```
lm(formula = reaction ~ 1 + days,  
  data = df.sleep)
```



# Complete pooling: Fit one global regression

`lm(formula = reaction ~ 1 + days, data = df.sleep)`, **same line for each participant**



# No pooling: Fit separate regressions

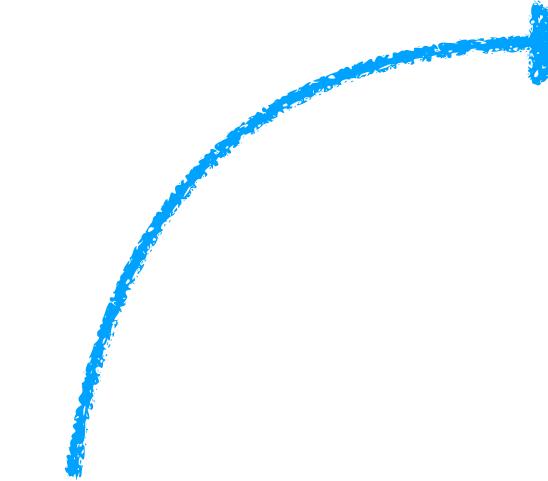
```
1 df.no_pooling = df.sleep %>%  
2   group_by(subject) %>%  
3   nest(data = c(days, reaction)) %>%  
4   mutate(fit = map(data, ~ lm(reaction ~ 1 + days, data = .)),  
5         params = map(fit, tidy)) %>%  
6   unnest(c(params)) %>%  
7   select(subject, term, estimate) %>%  
8   complete(subject, term, fill = list(estimate = 0)) %>%  
9   pivot_wider(names_from = term, values_from = estimate) %>%  
10  clean_names()
```

	subject	data	fit	params
1	308	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(2...	list(coefficients = c(`(Intercept)` = 244.1926690909...	list(term = c("(Intercept)", "days"), estimate = c(244.1...
2	309	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(2...	list(coefficients = c(`(Intercept)` = 205.0549454545...	list(term = c("(Intercept)", "days"), estimate = c(205.0...
3	310	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(1...	list(coefficients = c(`(Intercept)` = 203.4842254545...	list(term = c("(Intercept)", "days"), estimate = c(203.4...
4	330	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(3...	list(coefficients = c(`(Intercept)` = 289.6850927272...	list(term = c("(Intercept)", "days"), estimate = c(289.6...
5	331	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(2...	list(coefficients = c(`(Intercept)` = 285.7389654545...	list(term = c("(Intercept)", "days"), estimate = c(285.7...
6	332	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(2...	list(coefficients = c(`(Intercept)` = 264.2516145454...	list(term = c("(Intercept)", "days"), estimate = c(264.2...
7	333	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(2...	list(coefficients = c(`(Intercept)` = 275.0191054545...	list(term = c("(Intercept)", "days"), estimate = c(275.0...
8	334	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(2...	list(coefficients = c(`(Intercept)` = 240.1629145454...	list(term = c("(Intercept)", "days"), estimate = c(240.1...
9	335	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(2...	list(coefficients = c(`(Intercept)` = 263.0346927272...	list(term = c("(Intercept)", "days"), estimate = c(263.0...
10	337	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(3...	list(coefficients = c(`(Intercept)` = 290.1041272727...	list(term = c("(Intercept)", "days"), estimate = c(290.1...
11	349	list(days = c(0, 1, 2, 3, 4, 5, 6, 7, 8, 9), reaction = c(2...	list(coefficients = c(`(Intercept)` = 215.1117727272...	list(term = c("(Intercept)", "days"), estimate = c(215.1...
⋮				
19	374	list(days = c(0, 1), reaction = c(286, 288))	list(coefficients = c(`(Intercept)` = 286, days = 2.000...	list(term = c("(Intercept)", "days"), estimate = c(286, 2...
20	373	list(days = 0, reaction = 245)	list(coefficients = c(`(Intercept)` = 245, days = NA), r...	list(term = "(Intercept)", estimate = 245, std.error = ...

# No pooling: Fit separate regressions

```
1 df.no_pooling = df.sleep %>%  
2   group_by(subject) %>%  
3   nest(data = c(days, reaction)) %>%  
4   mutate(fit = map(data, ~ lm(reaction ~ 1 + days, data = .)),  
5         params = map(fit, tidy)) %>%  
6   unnest(c(params)) %>%  
7   select(subject, term, estimate) %>%  
8   complete(subject, term, fill = list(estimate = 0)) %>%  
9   pivot_wider(names_from = term, values_from = estimate) %>%  
10  clean_names()
```

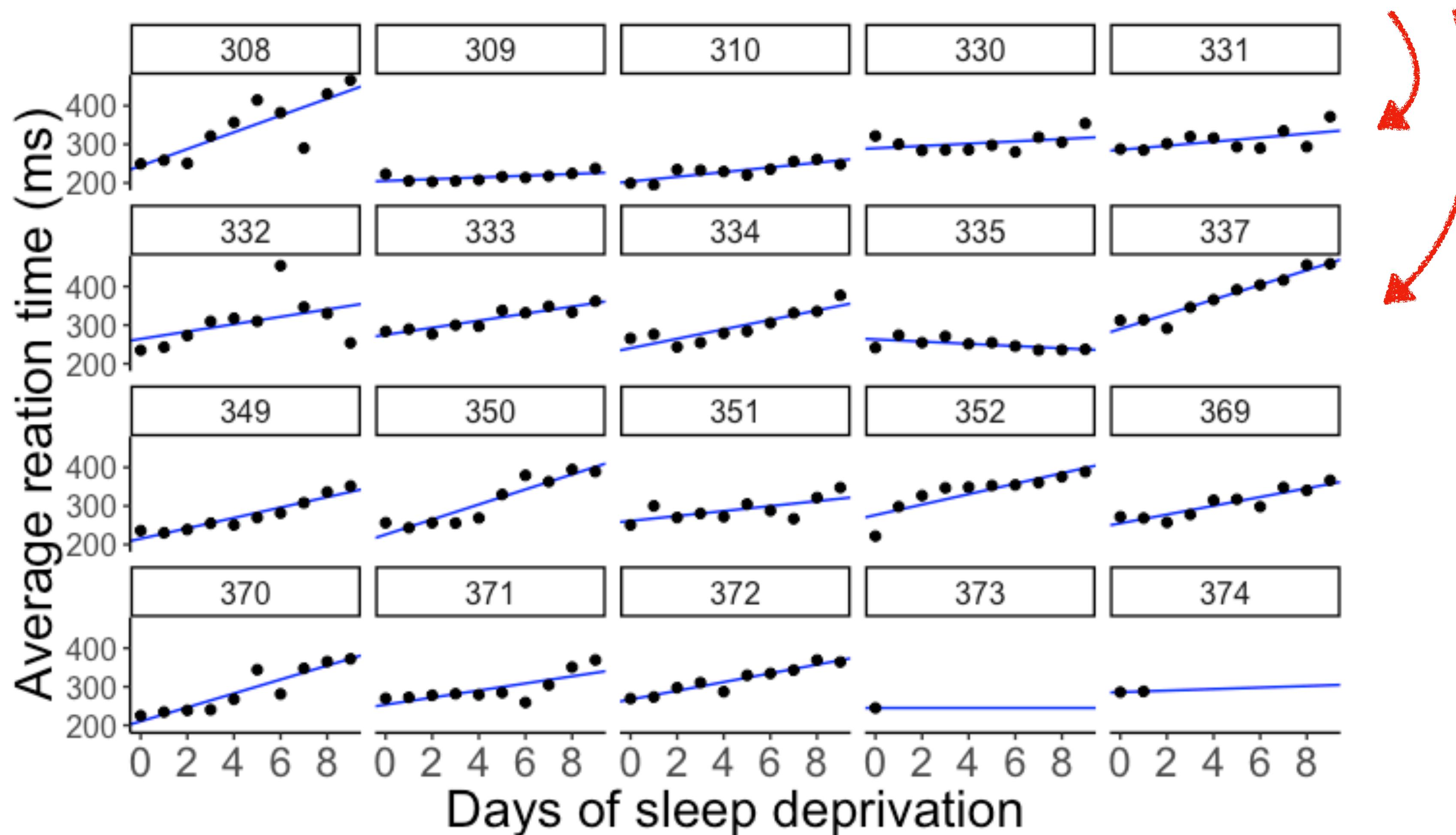
separate intercept and  
slope for each participant



	subject	intercept	days
1	308	244.1927	21.764702
2	309	205.0549	2.261785
3	310	203.4842	6.114899
4	330	289.6851	3.008073
5	331	285.7390	5.266019
6	332	264.2516	9.566768
7	333	275.0191	9.142045
8	334	240.1629	12.253141
9	335	263.0347	-2.881034
10	337	290.1041	19.025974
11	349	215.1118	13.493933
12	350	225.8346	19.504017
13	351	261.1470	6.433498
14	352	276.3721	13.566549
15	369	254.9681	11.348109
16	370	210.4491	18.056151
17	371	253.6360	9.188445
18	372	267.0448	11.298073
19	373	245.0000	0.000000
20	374	286.0000	2.000000

# No pooling: Fit separate regressions

different line for  
each participant



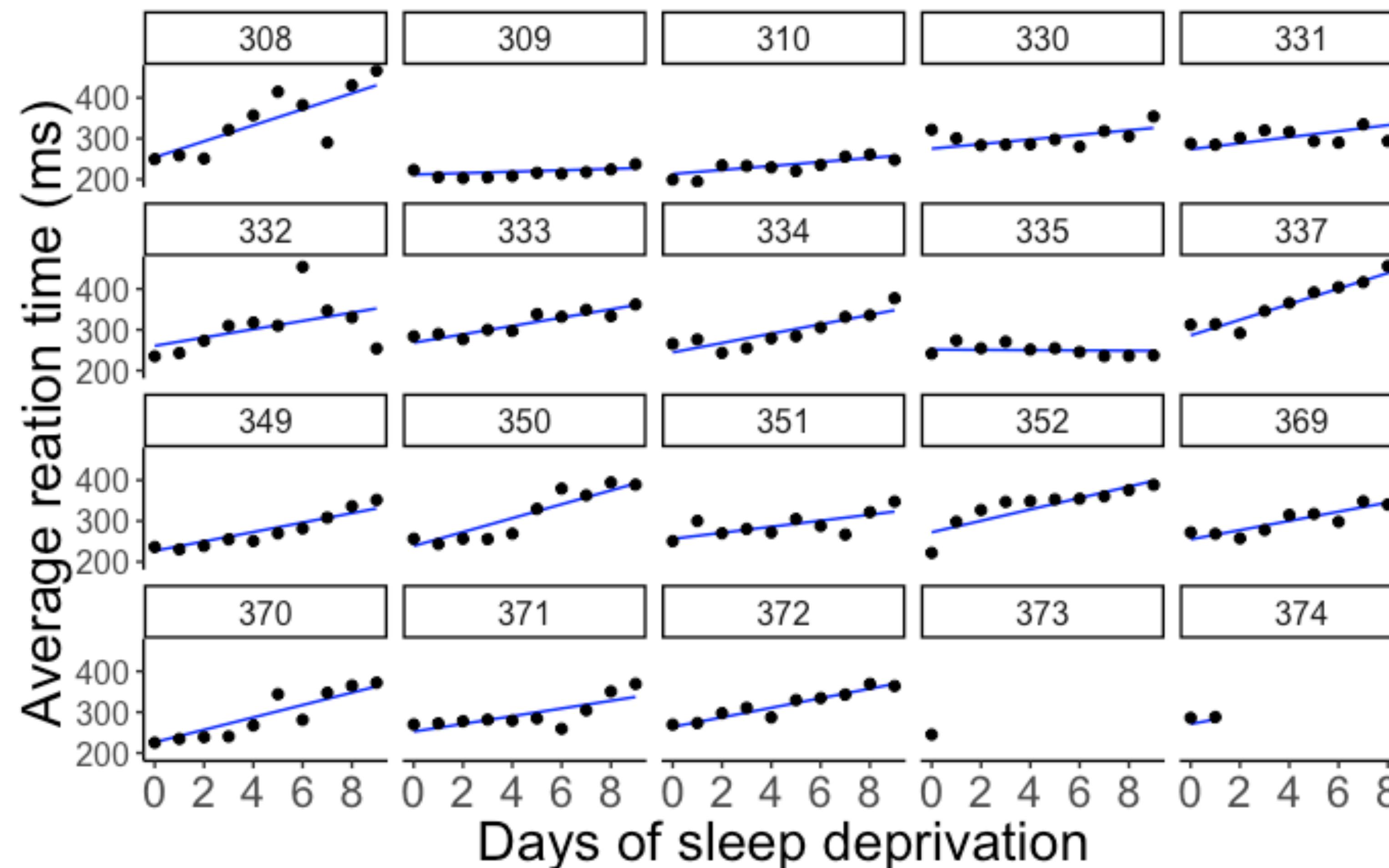
# Partial pooling: Fit mixed effects model

intercepts and slopes differ  
between participants

random intercept

random slope

`lmer (formula = reaction ~ 1 + days + (1 + days | subject),  
data = df.sleep)`

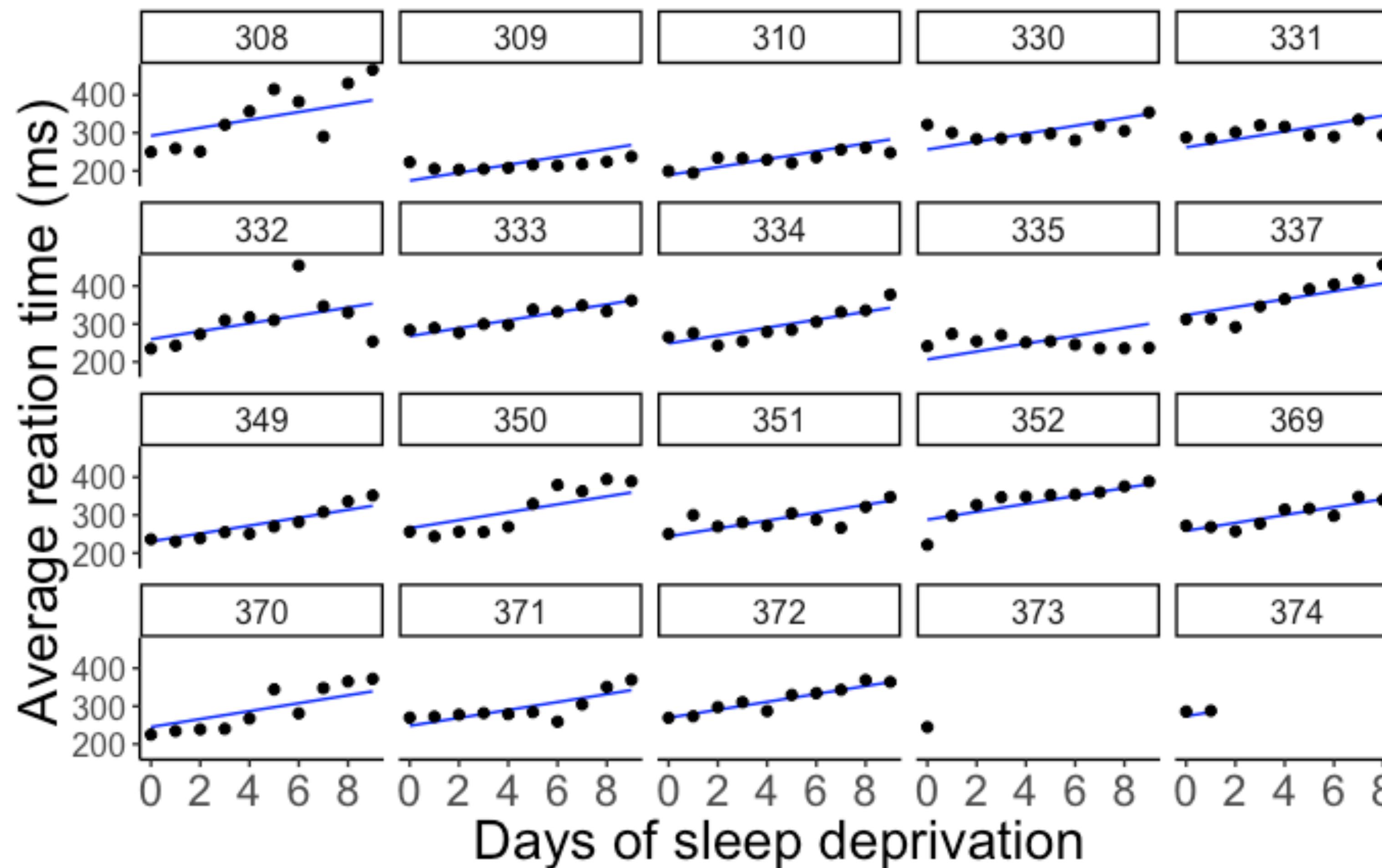


# Partial pooling: Fit mixed effects model

only intercepts differ  
between participants

random intercept

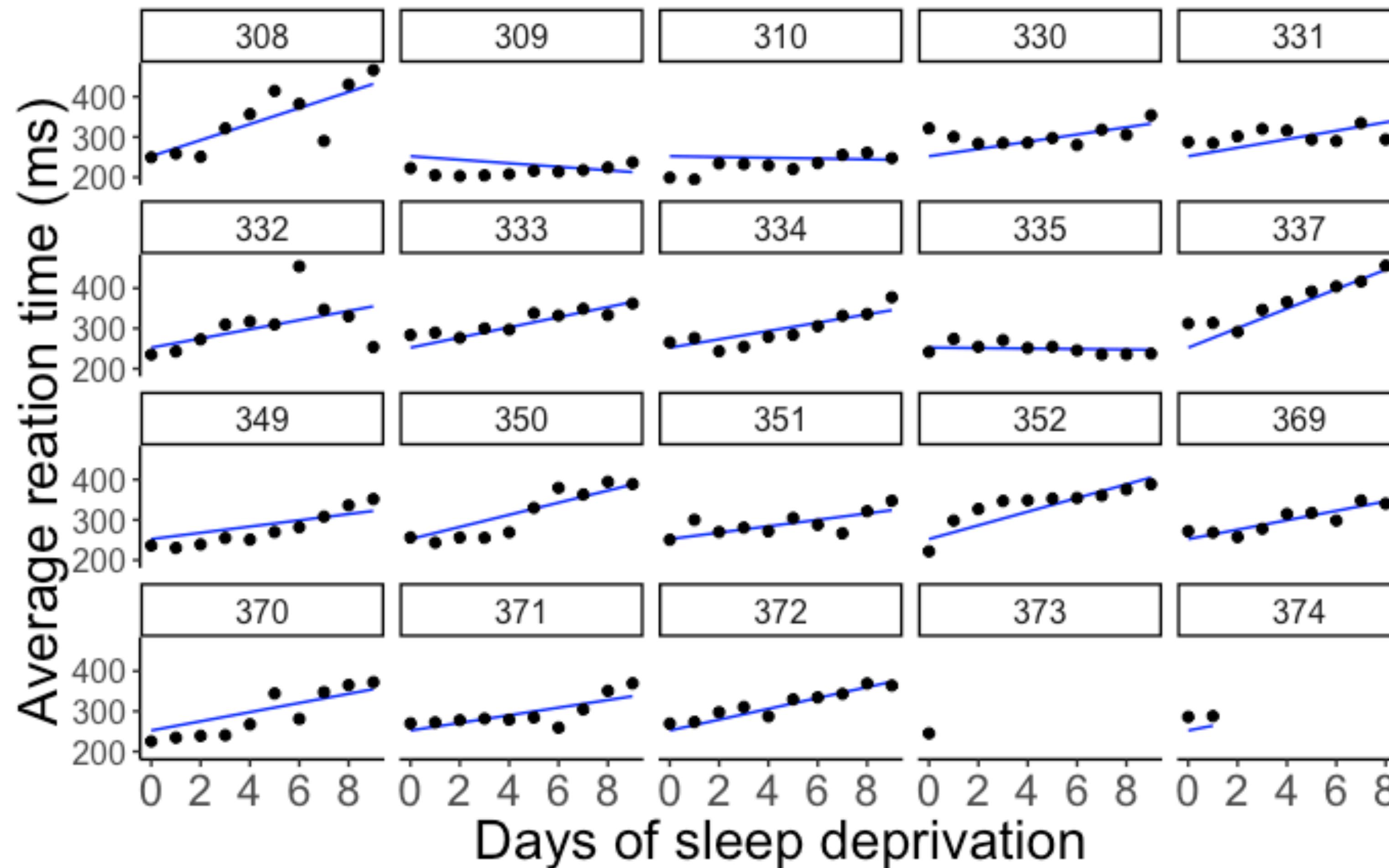
```
lmer (formula = reaction ~ 1 + days + (1 | subject),  
      data = df.sleep)
```



# Partial pooling: Fit mixed effects model

only slopes differ between participants

`lmer (formula = reaction ~ 1 + days + (0 + days | subject),  
data = df.sleep)`



# Coefficients

```
lmer(formula = reaction ~ 1 + days + ...,
      data = df.sleep)
```

$(1 \mid \text{subject})$

random intercepts

\$subject	(Intercept)	days
308	292.2749	10.43191
309	174.0559	10.43191
310	188.7454	10.43191
330	256.0247	10.43191
331	261.8141	10.43191
332	259.8262	10.43191
333	268.0765	10.43191
334	248.6471	10.43191
335	206.5096	10.43191
337	323.5643	10.43191
349	230.5114	10.43191
350	265.6957	10.43191
351	243.7988	10.43191
352	287.8850	10.43191
369	258.6454	10.43191
370	245.2931	10.43191
371	248.3508	10.43191
372	269.6861	10.43191
373	248.2086	10.43191
374	273.9400	10.43191

$(0 + \text{days} \mid \text{subject})$

random slopes

\$subject	(Intercept)	days
308	252.2965	19.9526801
309	252.2965	-4.3719650
310	252.2965	-0.9574726
330	252.2965	8.9909957
331	252.2965	10.5394285
332	252.2965	11.3994289
333	252.2965	12.6074020
334	252.2965	10.3413879
335	252.2965	-0.5722073
337	252.2965	24.2246485
349	252.2965	7.7702676
350	252.2965	15.0661415
351	252.2965	7.9675415
352	252.2965	17.0002999
369	252.2965	11.6982767
370	252.2965	11.3939807
371	252.2965	9.4535879
372	252.2965	13.4569059
373	252.2965	10.4142695
374	252.2965	11.9097917

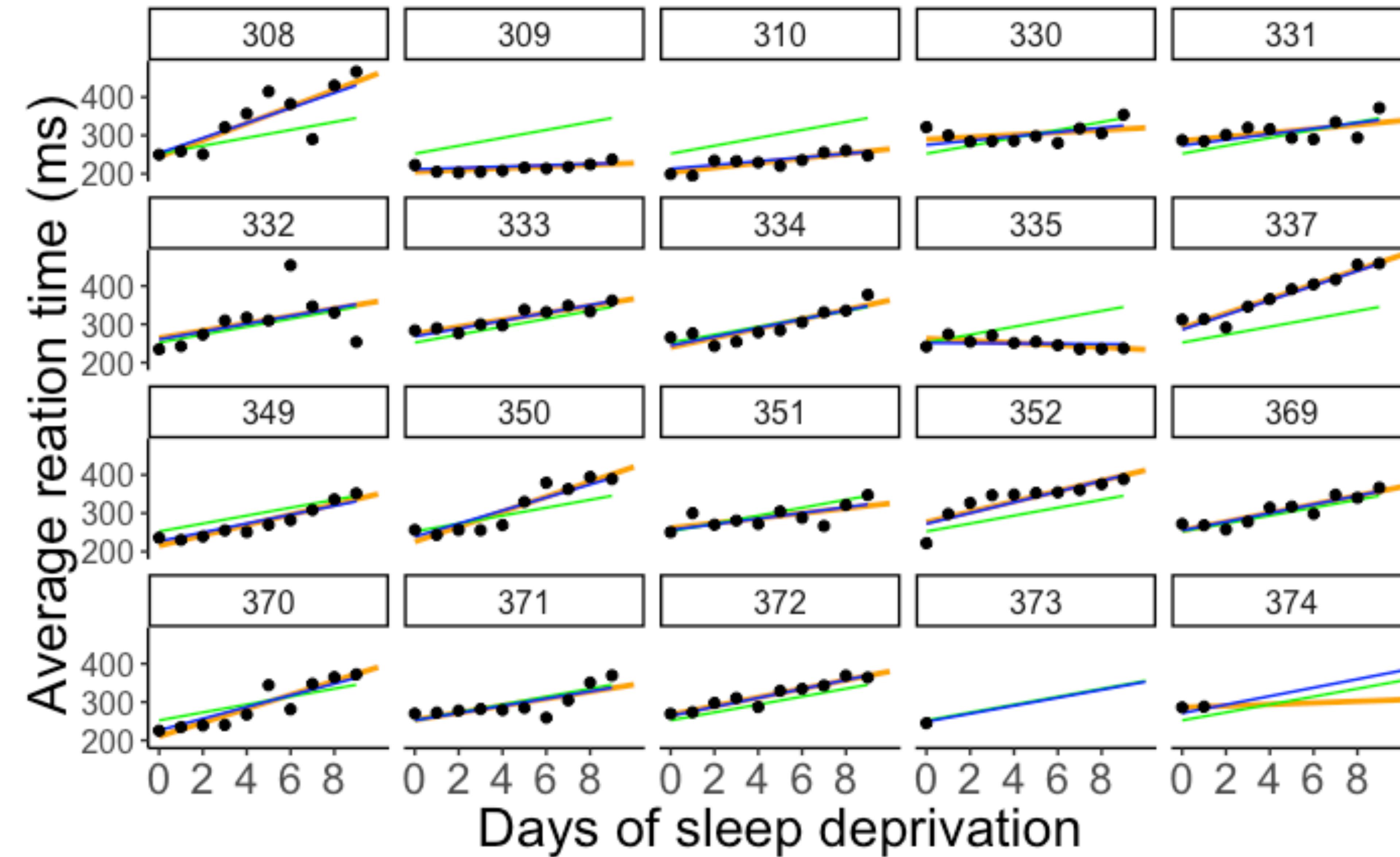
$(1 + \text{days} \mid \text{subject})$

random intercepts and  
slopes (+ correlation)

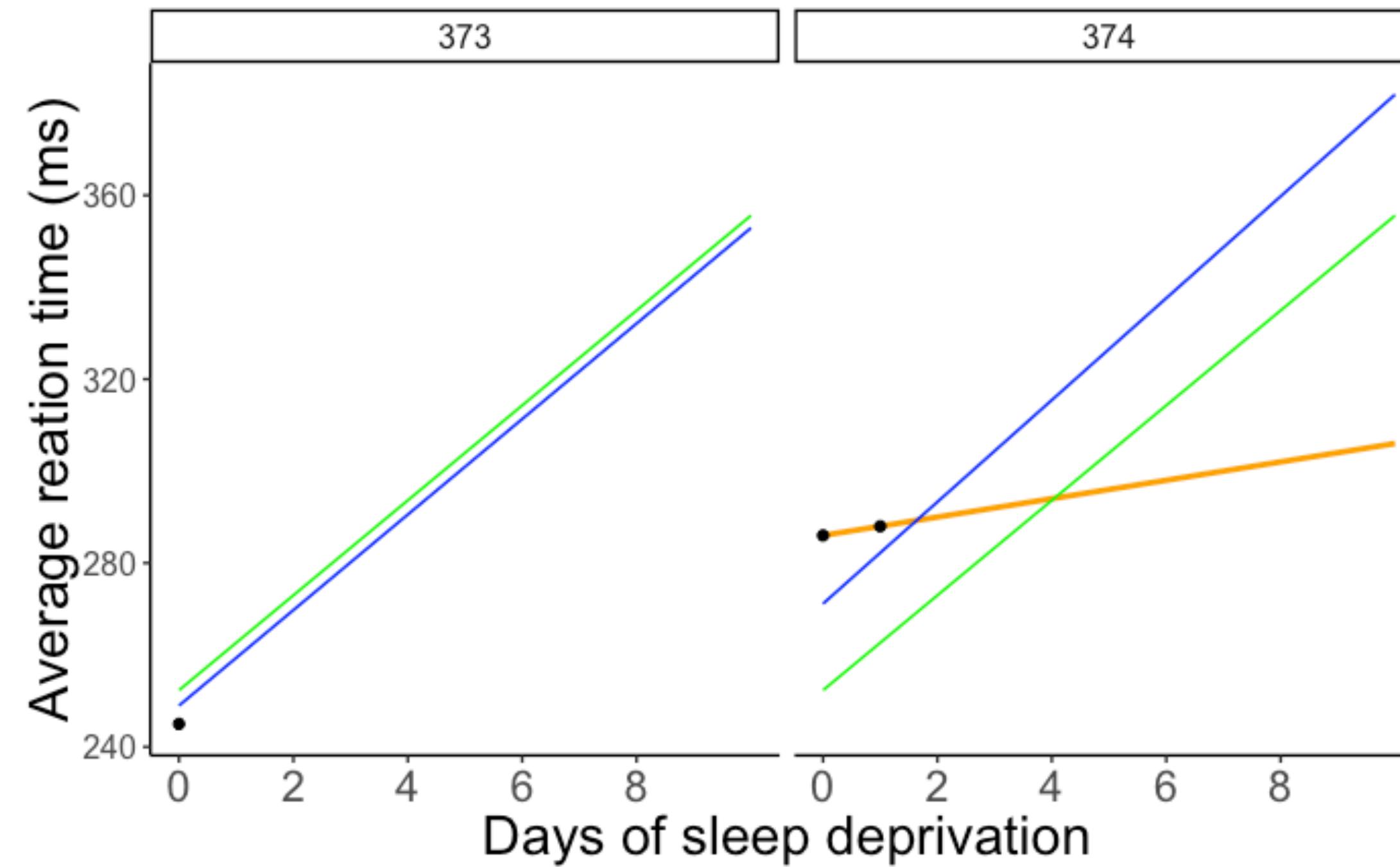
\$subject	(Intercept)	days
308	253.9479	19.6264139
309	211.7328	1.7319567
310	213.1579	4.9061843
330	275.1425	5.6435987
331	273.7286	7.3862680
332	260.6504	10.1632535
333	268.3684	10.2245979
334	244.5523	11.4837825
335	251.3700	-0.3355554
337	286.2321	19.1090061
349	226.7662	11.5531963
350	238.7807	17.0156766
351	256.2344	7.4119501
352	272.3512	13.9920698
369	254.9484	11.2985741
370	226.3701	15.2027922
371	252.5051	9.4335432
372	263.8916	11.7253342
373	248.9752	10.3915245
374	271.1451	11.0782697

# Comparison

complete pooling  
no pooling  
partial pooling



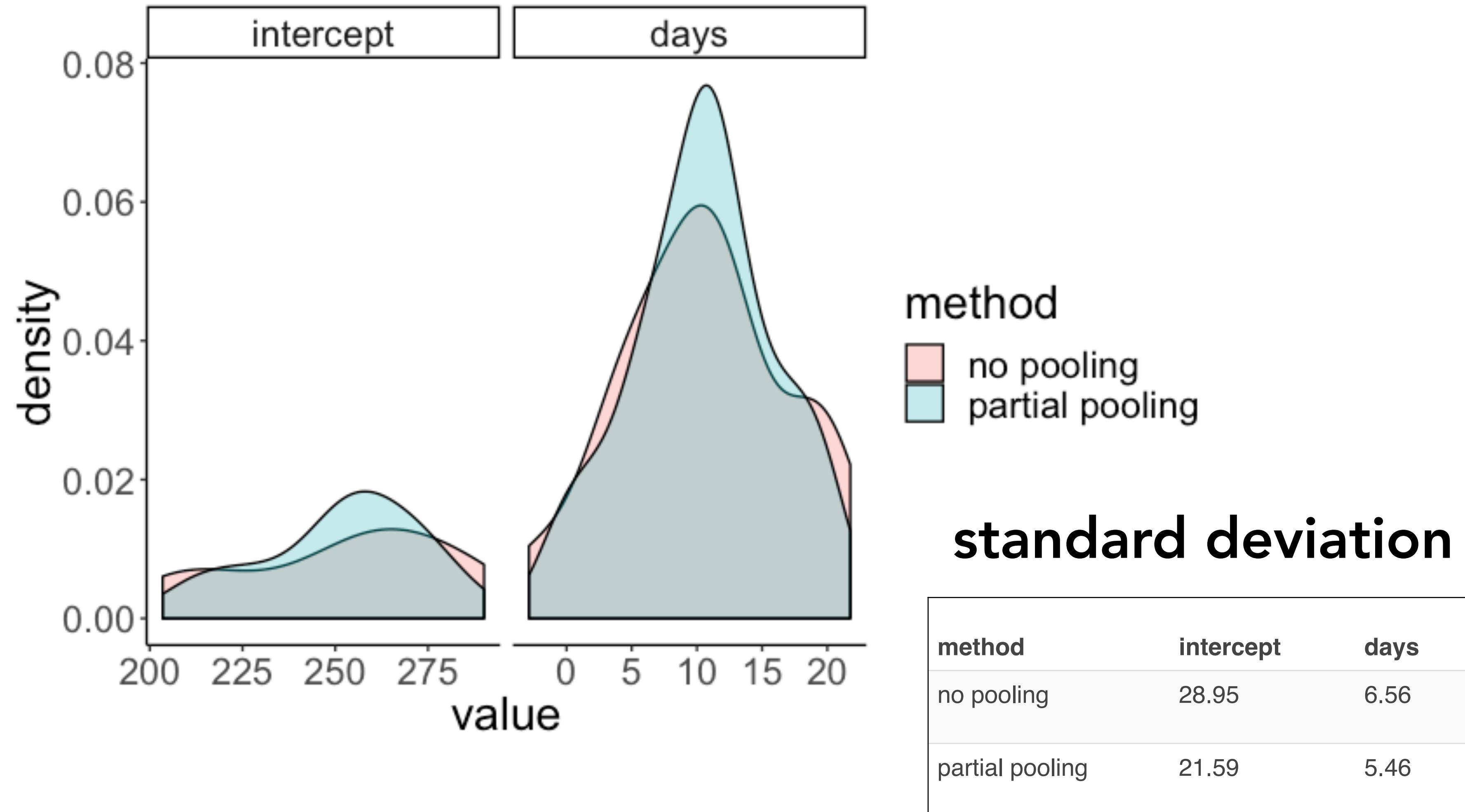
# Comparison



complete pooling  
no pooling  
partial pooling

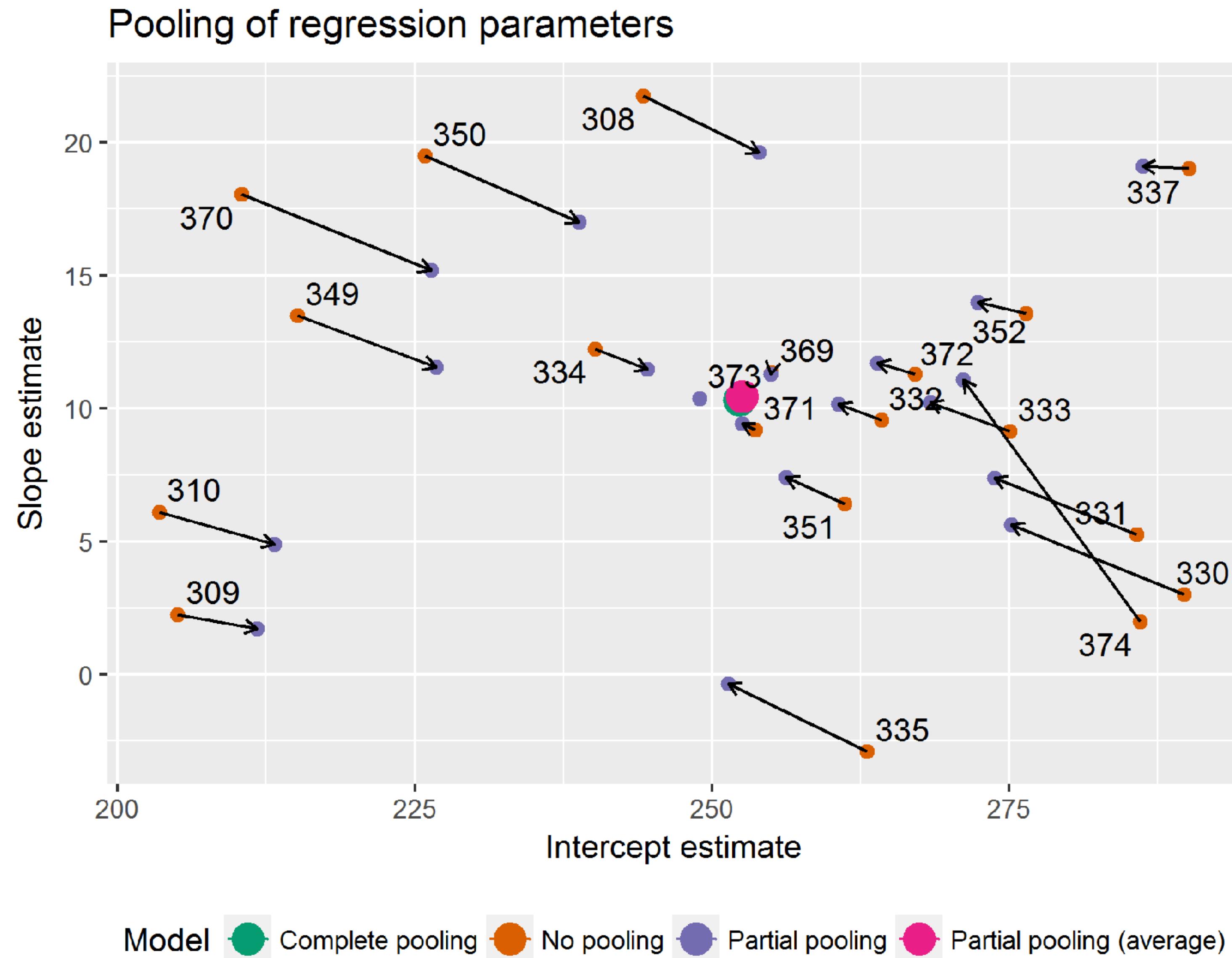
- **complete pooling:**
  - doesn't account for any individual variation
- **no pooling:**
  - doesn't yield predictions when we only have one observation
  - doesn't consider the general effect of sleep deprivation when making predictions
- **partial pooling:**
  - draws on all the information in the data
  - extrapolates based on information about the individual participants, as well as information based on the whole sample

# Shrinkage



variance "shrinks"

# Shrinkage



# Shrinkage

- more shrinkage when estimate is further from the average
- more shrinkage when estimate is more uncertain (based on fewer observations); more information "borrowed" from other clusters

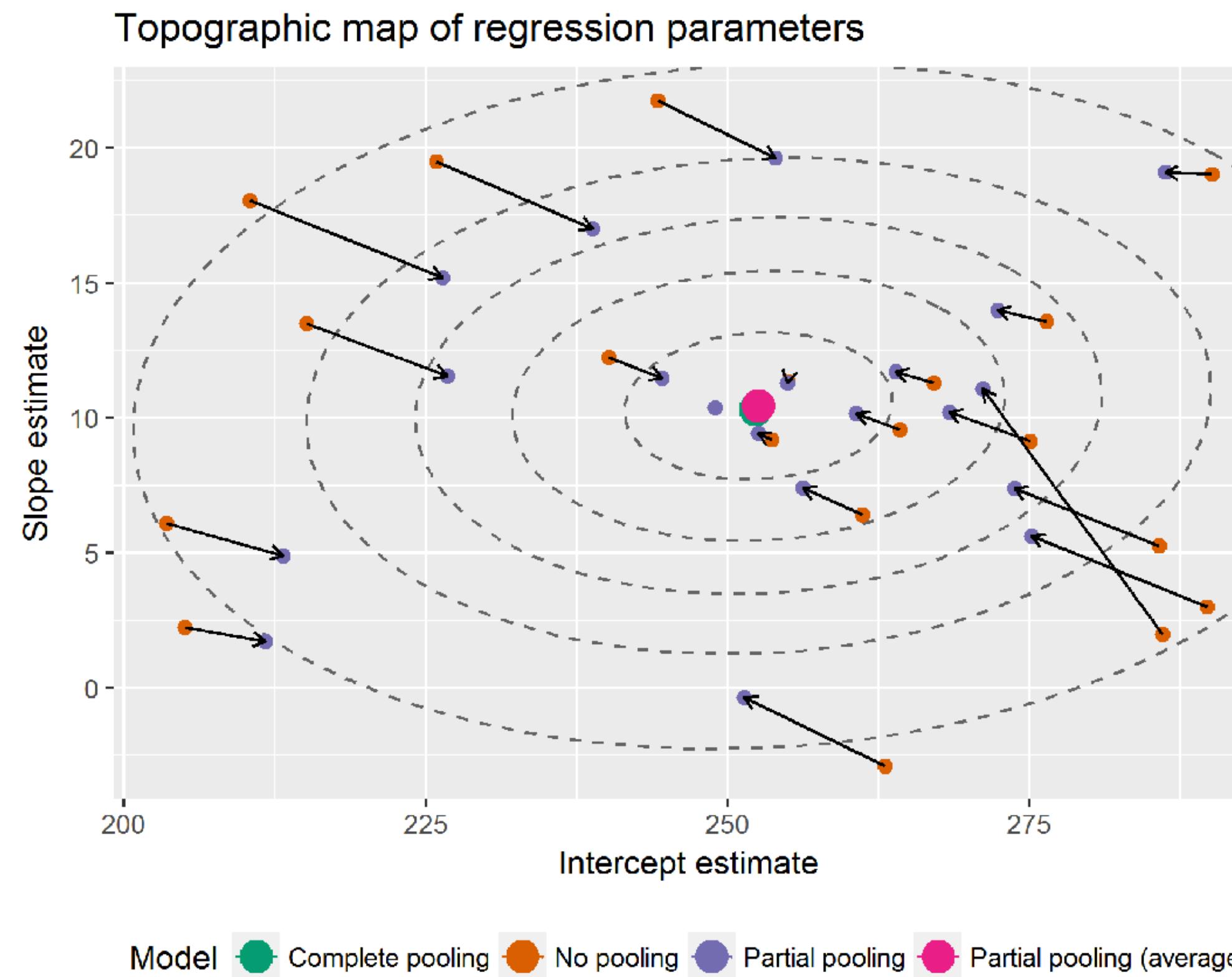


In [the lme4 book](#), Douglas Bates provides an alternative to *shrinkage*:

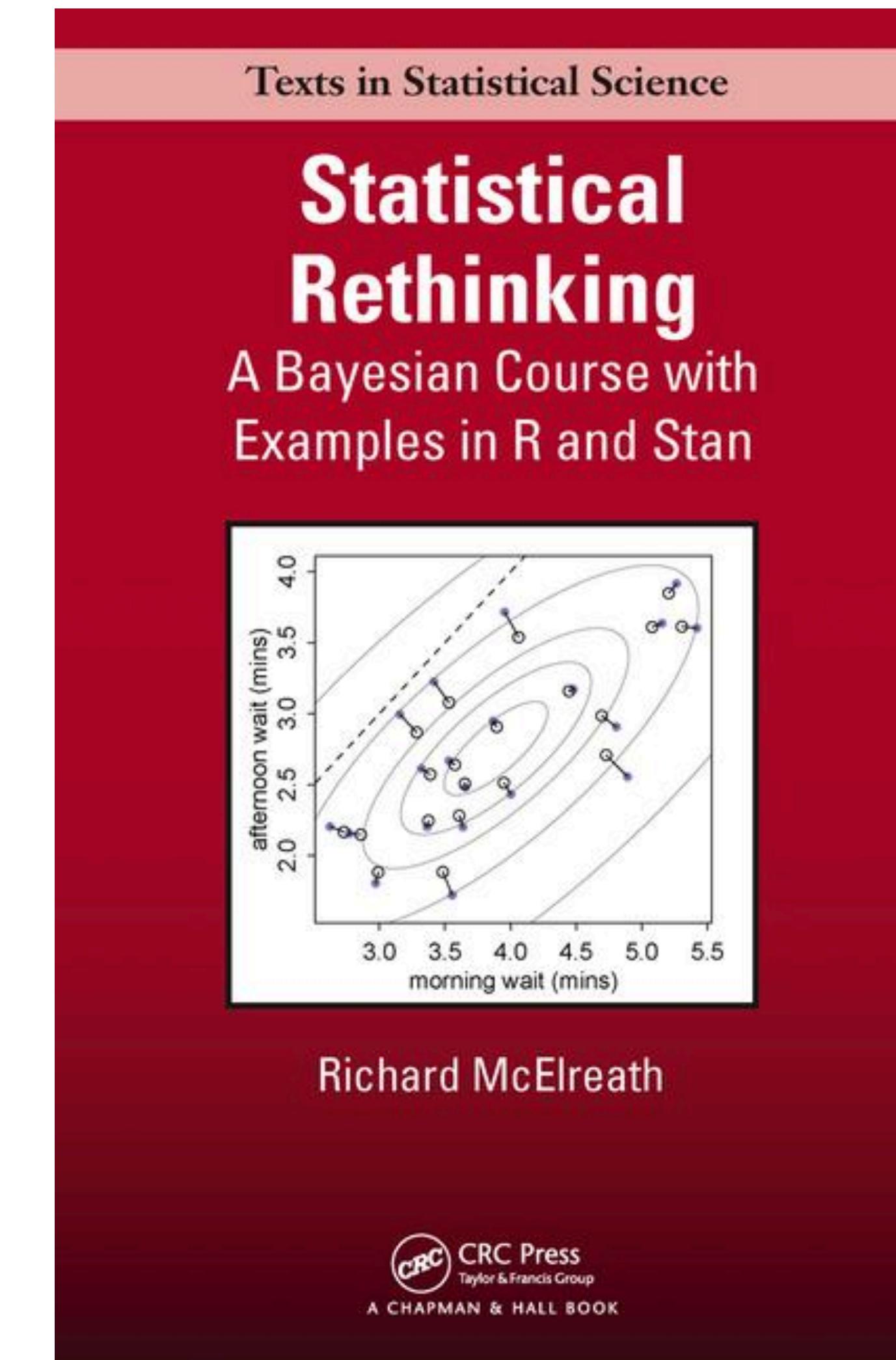
The term “shrinkage” may have negative connotations. John Tukey preferred to refer to the process as the estimates for individual subjects **“borrowing strength” from each other**.

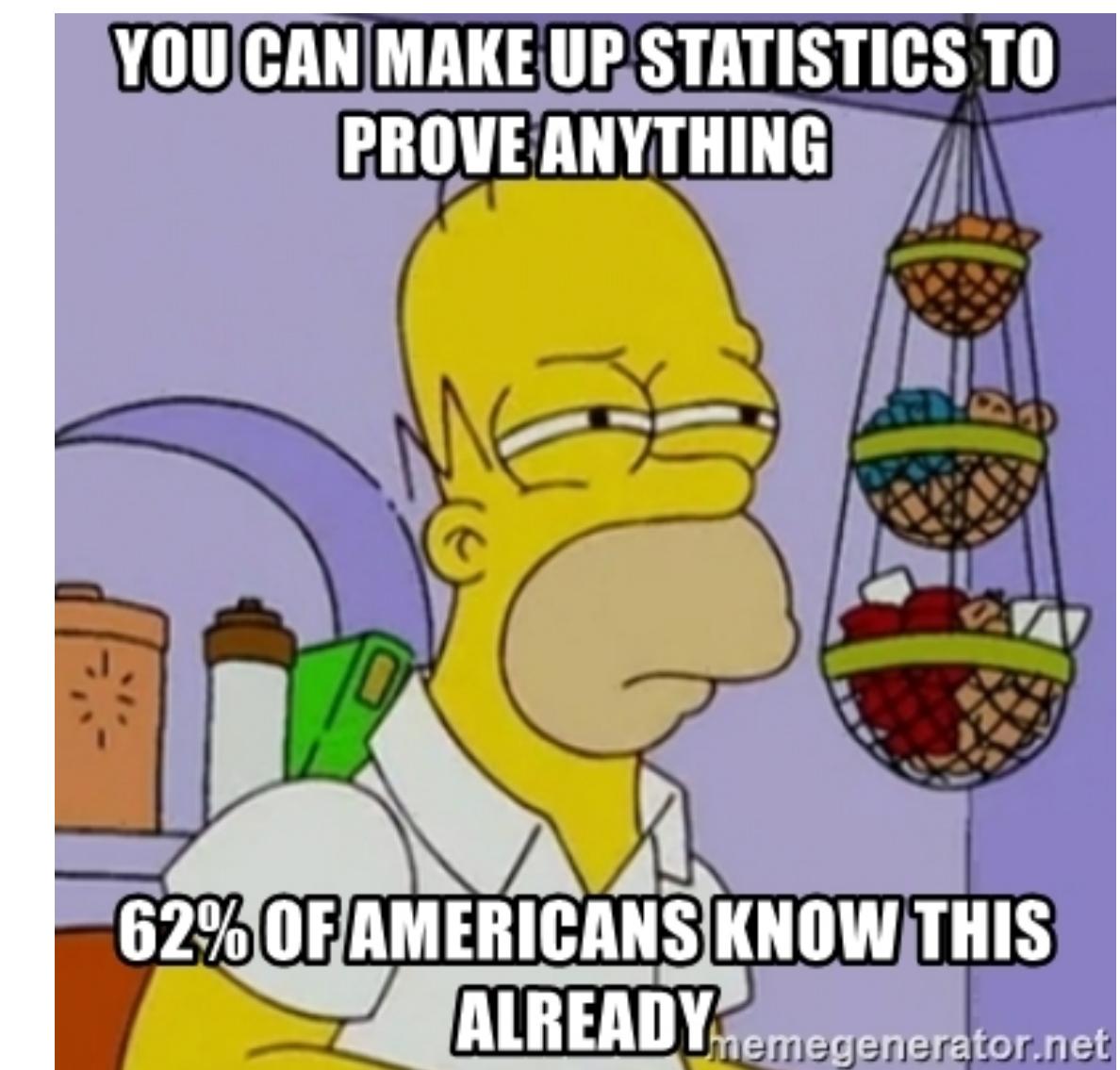
This is a fundamental difference in the models underlying mixed-effects models versus strictly fixed effects models. In a mixed-effects model we assume that the levels of a grouping factor are a selection from a population and, as a result, can be expected to share characteristics to some degree. Consequently, the predictions from a mixed-effects model are attenuated relative to those from strictly fixed-effects models.

# Shrinkage - Borrowing Strength from ...

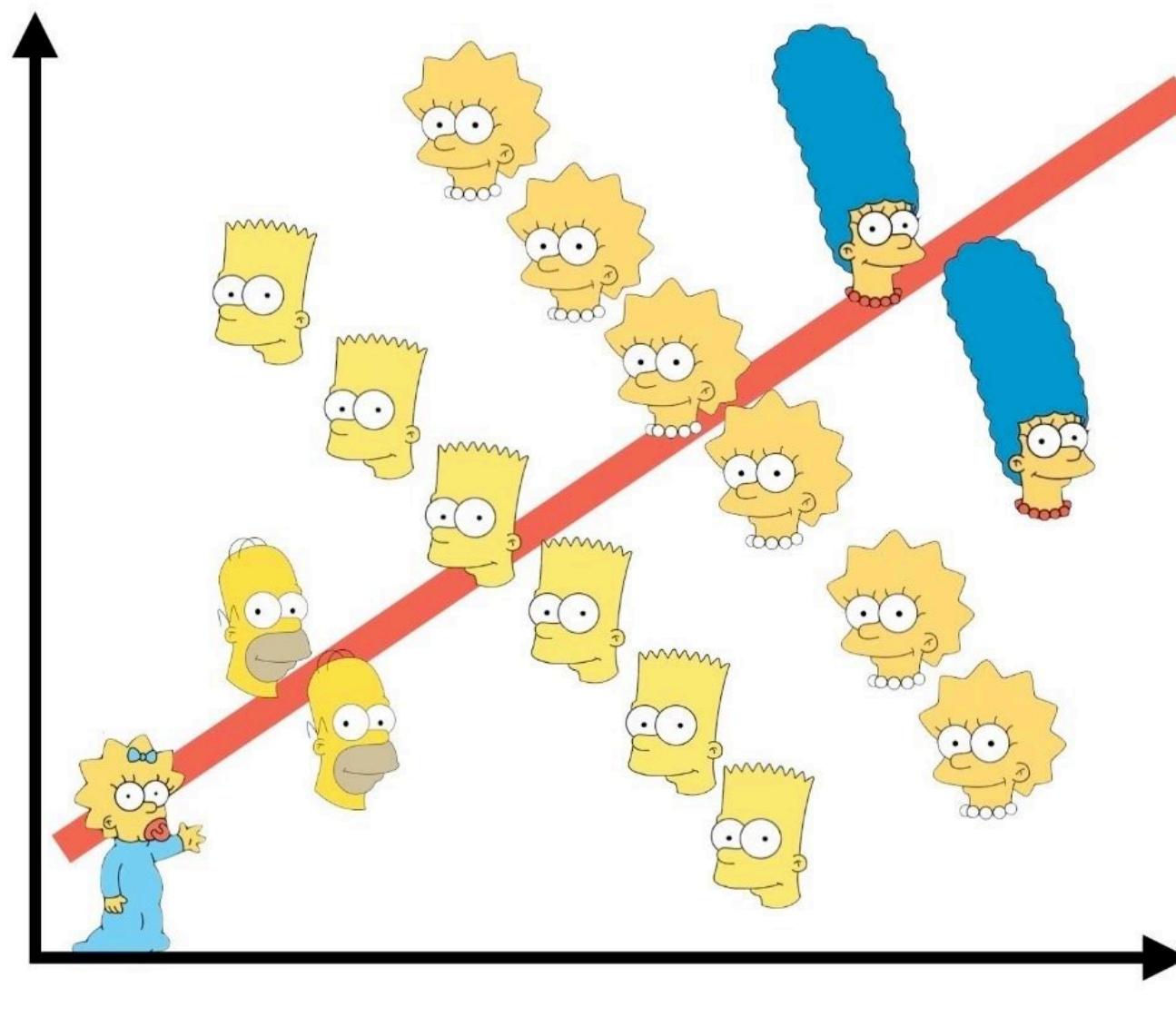


mixed effects model estimates a multi-variate Gaussian to account for (possible) correlations between intercepts and slopes



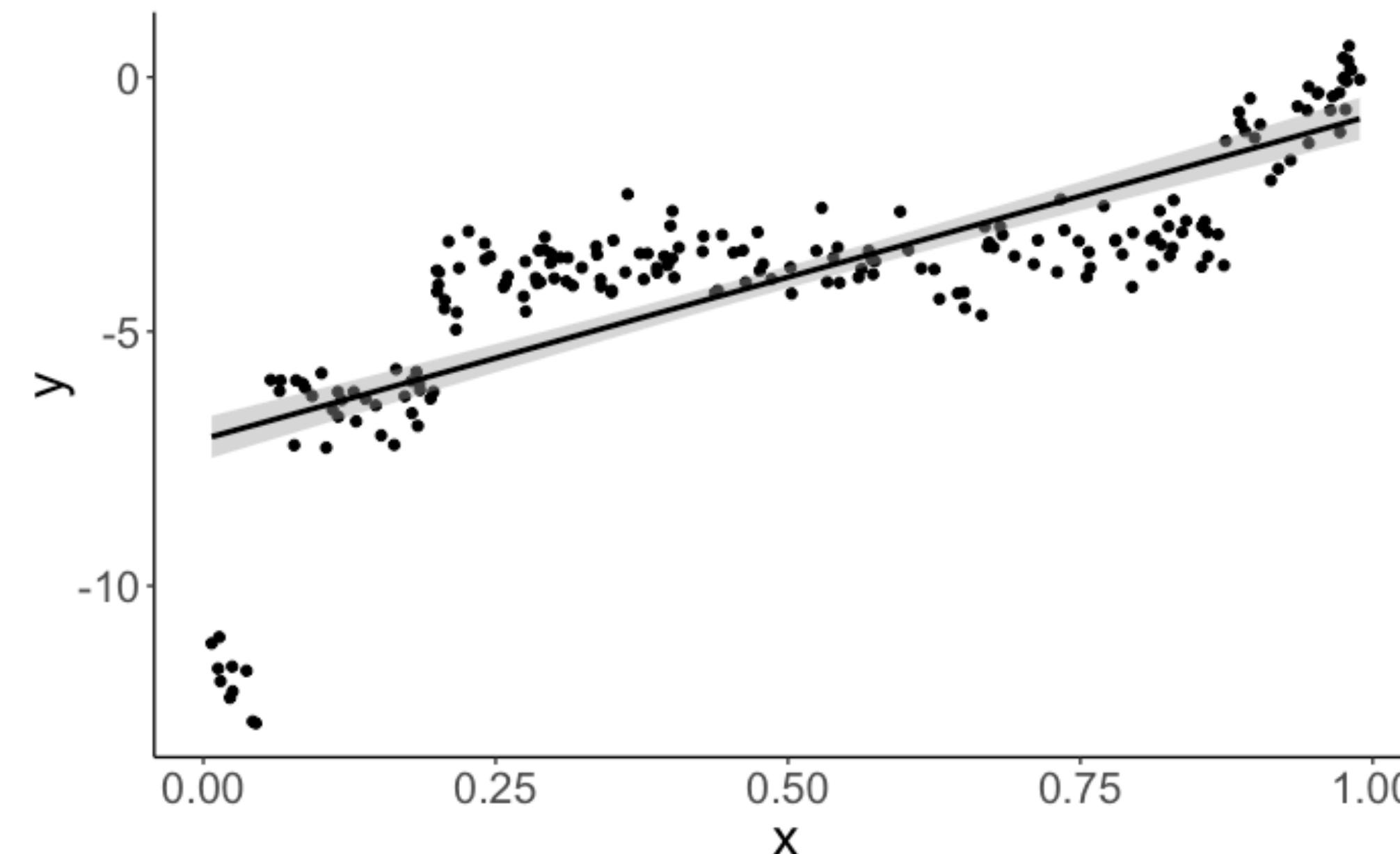


# Simpsons Paradox



# Simpson's paradox

```
1 lm(formula = y ~ 1 + x,  
2   data = df.simpson) %>%  
3   summary()
```



```
Call:  
lm(formula = y ~ x, data = df.simpson)  
  
Residuals:  
    Min      1Q  Median      3Q     Max  
-5.8731 -0.6362  0.2272  1.0051  2.6410  
  
Coefficients:  
            Estimate Std. Error t value Pr(>|t|)  
(Intercept) -7.1151    0.2107 -33.76 <2e-16 ***  
x             6.3671    0.3631  17.54 <2e-16 ***  
  
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

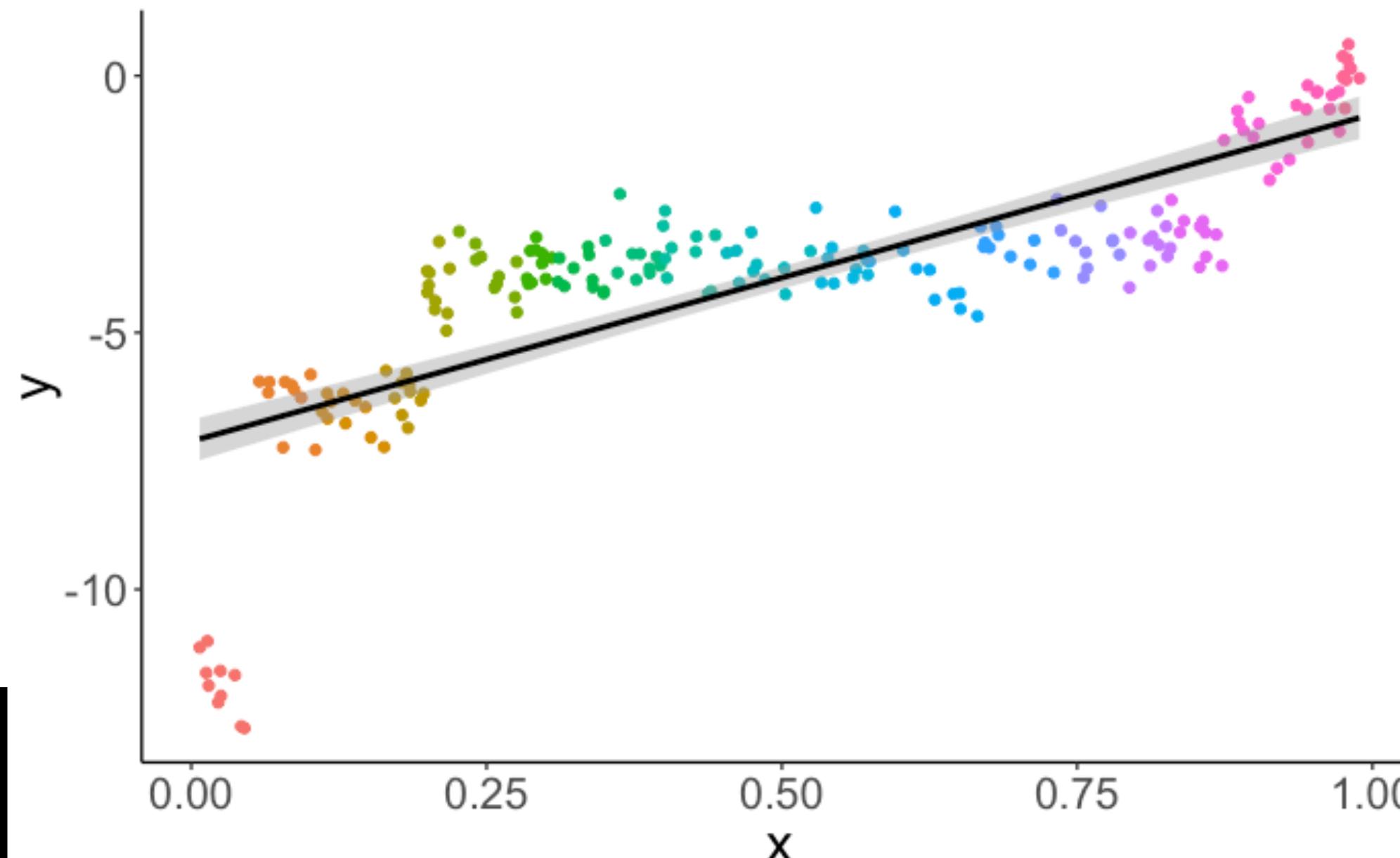
Residual standard error: 1.55 on 198 degrees of freedom  
Multiple R-squared: 0.6083, Adjusted R-squared: 0.6064  
F-statistic: 307.5 on 1 and 198 DF, p-value: < 2.2e-16

positive relationship  
between x and y

# Simpson's paradox

```
1 lmer(formula = y ~ 1 + x + (1 | participant),  
2       data = df.simpson) %>%  
3   summary()
```

```
Linear mixed model fit by REML ['lmerMod']  
Formula: y ~ 1 + x + (1 | participant)  
Data: df.simpson  
  
REML criterion at convergence: 345.1  
  
Scaled residuals:  
    Min     1Q Median     3Q    Max  
-2.43394 -0.59687  0.04493  0.62694  2.68828  
  
Random effects:  
 Groups      Name        Variance Std.Dev.  
 participant (Intercept) 21.4898  4.6357  
 Residual                 0.1661  0.4075  
Number of obs: 200, groups: participant, 20  
  
Fixed effects:  
            Estimate Std. Error t value  
(Intercept) -0.1577    1.3230 -0.119  
x             -7.6678    1.6572 -4.627  
  
Correlation of Fixed Effects:  
 (Intr) x  
 x -0.621
```

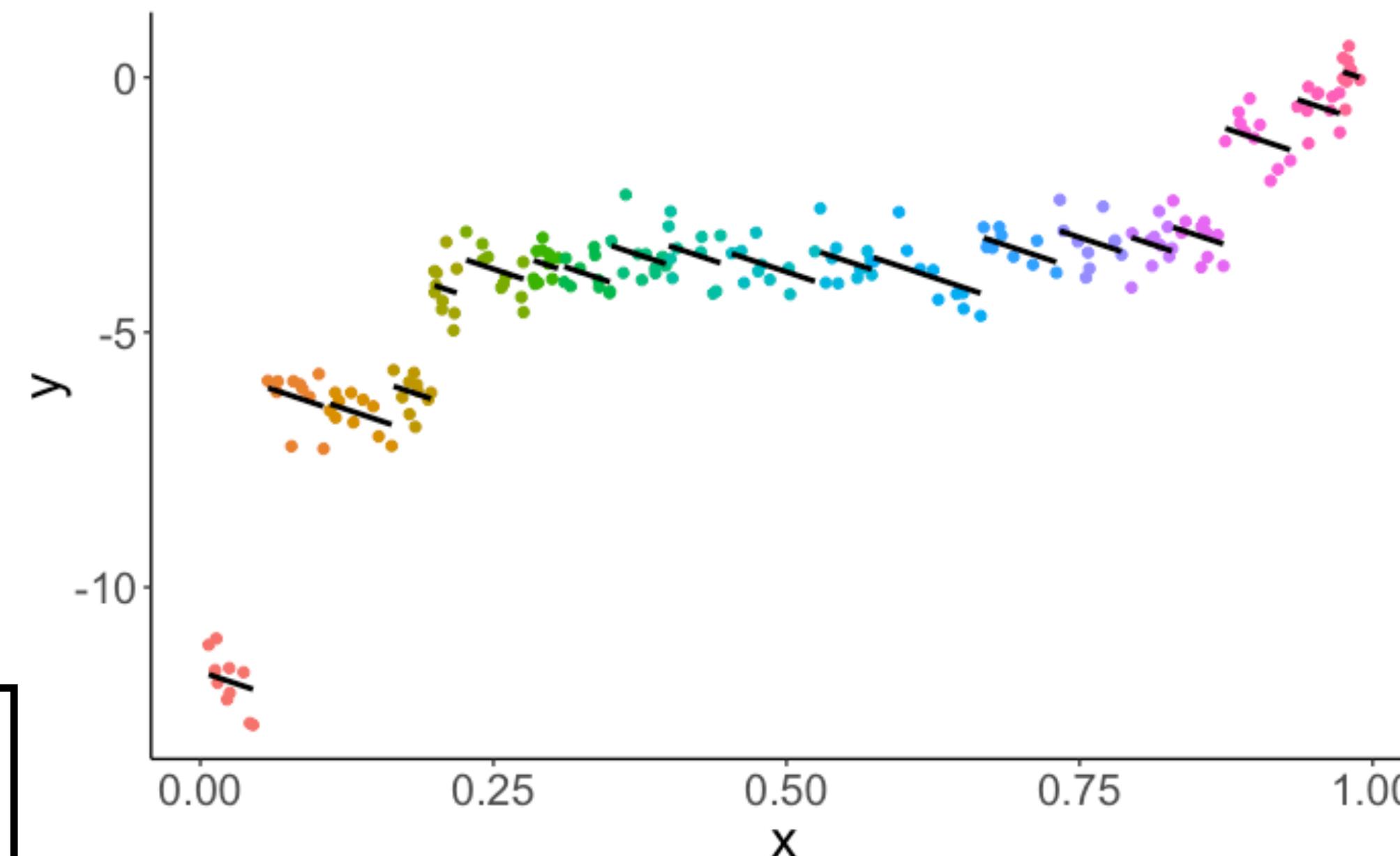


**negative (!)  
relationship between  
x and y**

# Simpson's paradox

```
1 lmer(formula = y ~ 1 + x + (1 | participant),  
2       data = df.simpson) %>%  
3   summary()
```

```
Linear mixed model fit by REML ['lmerMod']  
Formula: y ~ 1 + x + (1 | participant)  
Data: df.simpson  
  
REML criterion at convergence: 345.1  
  
Scaled residuals:  
    Min     1Q Median     3Q    Max  
-2.43394 -0.59687  0.04493  0.62694  2.68828  
  
Random effects:  
 Groups      Name        Variance Std.Dev.  
 participant (Intercept) 21.4898  4.6357  
 Residual                 0.1661  0.4075  
Number of obs: 200, groups: participant, 20  
  
Fixed effects:  
            Estimate Std. Error t value  
(Intercept) -0.1577    1.3230 -0.119  
x             -7.6678    1.6572 -4.627  
  
Correlation of Fixed Effects:  
 (Intr) x  
 x -0.621
```



**negative (!)  
relationship between  
x and y**

**(once we take into  
account individual  
differences)**

# **Understanding lmer( ) syntax**

# `lmer()` syntax summary

formula	description
<code>dv ~ 1 + x1 + (1   g)</code>	Random <b>intercept</b> for each level of `g`
<code>dv ~ 1 + x1 + (0 + x1   g)</code>	Random <b>slope</b> for each level of `g`
<code>dv ~ 1 + x1 + (1 + x1   g)</code>	<b>Correlated</b> random slope and intercept for each level of `g`
<code>dv ~ 1 + x1 + (1 + x1    g)</code>	<b>Uncorrelated</b> random slope and intercept for each level of `g`
<code>dv ~ 1 + x1 + (1   part) + (1   item)</code>	Random intercept for each level of `participant` and for each level of `item` ( <b>crossed</b> )
<code>dv ~ 1 + x1 + (1   school) + (1   school:class)</code>	Random intercept for each level of `school` and for each level of `class` in `school` ( <b>nested</b> )

# Coefficients

```
lmer(formula = reaction ~ 1 + days + ...,
      data = df.sleep)
```

$(1 \mid \text{subject})$

random intercepts

\$subject	(Intercept)	days
308	292.2749	10.43191
309	174.0559	10.43191
310	188.7454	10.43191
330	256.0247	10.43191
331	261.8141	10.43191
332	259.8262	10.43191
333	268.0765	10.43191
334	248.6471	10.43191
335	206.5096	10.43191
337	323.5643	10.43191
349	230.5114	10.43191
350	265.6957	10.43191
351	243.7988	10.43191
352	287.8850	10.43191
369	258.6454	10.43191
370	245.2931	10.43191
371	248.3508	10.43191
372	269.6861	10.43191
373	248.2086	10.43191
374	273.9400	10.43191

$(0 + \text{days} \mid \text{subject})$

random slopes

\$subject	(Intercept)	days
308	252.2965	19.9526801
309	252.2965	-4.3719650
310	252.2965	-0.9574726
330	252.2965	8.9909957
331	252.2965	10.5394285
332	252.2965	11.3994289
333	252.2965	12.6074020
334	252.2965	10.3413879
335	252.2965	-0.5722073
337	252.2965	24.2246485
349	252.2965	7.7702676
350	252.2965	15.0661415
351	252.2965	7.9675415
352	252.2965	17.0002999
369	252.2965	11.6982767
370	252.2965	11.3939807
371	252.2965	9.4535879
372	252.2965	13.4569059
373	252.2965	10.4142695
374	252.2965	11.9097917

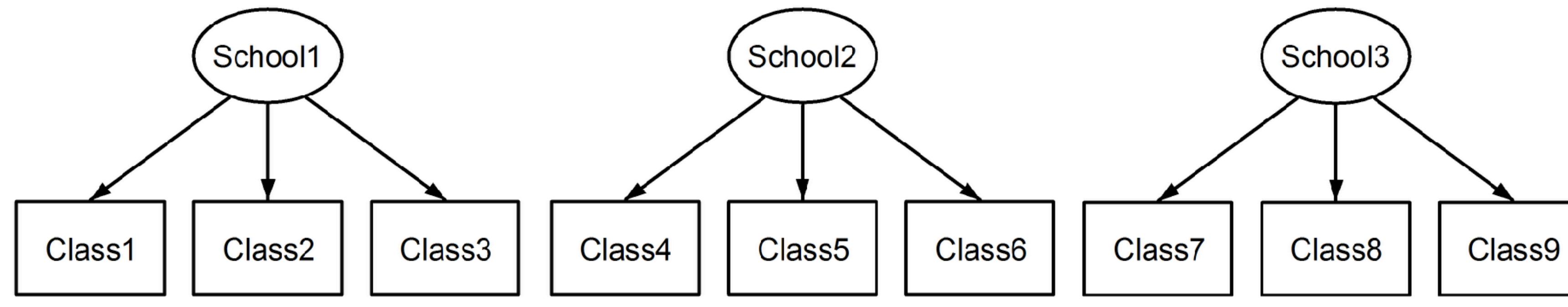
$(1 + \text{days} \mid \text{subject})$

random intercepts and  
slopes (+ correlation)

\$subject	(Intercept)	days
308	253.9479	19.6264139
309	211.7328	1.7319567
310	213.1579	4.9061843
330	275.1425	5.6435987
331	273.7286	7.3862680
332	260.6504	10.1632535
333	268.3684	10.2245979
334	244.5523	11.4837825
335	251.3700	-0.3355554
337	286.2321	19.1090061
349	226.7662	11.5531963
350	238.7807	17.0156766
351	256.2344	7.4119501
352	272.3512	13.9920698
369	254.9484	11.2985741
370	226.3701	15.2027922
371	252.5051	9.4335432
372	263.8916	11.7253342
373	248.9752	10.3915245
374	271.1451	11.0782697

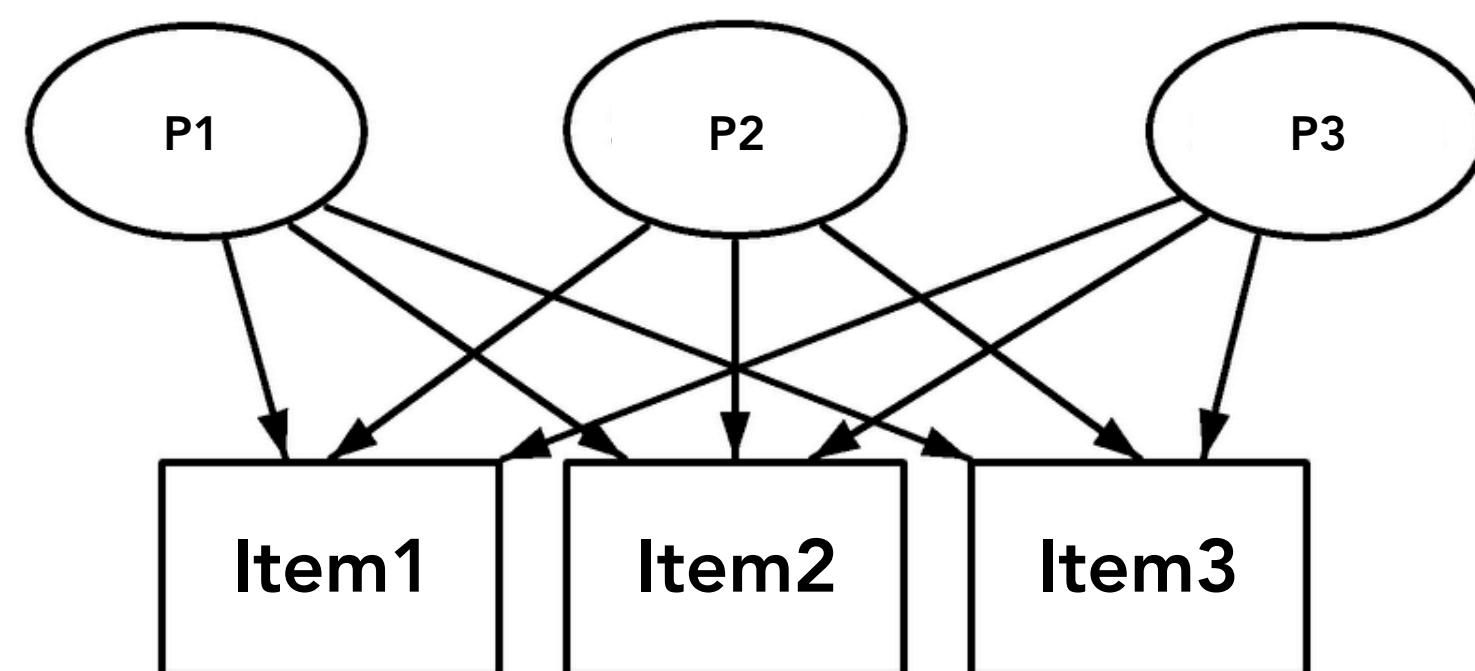
# Multi-level models

**nested**  $(1 | \text{School}) + (1 | \text{School} : \text{Class})$



**each class only appears within one school**

**crossed**  $(1 | \text{participant}) + (1 | \text{item})$

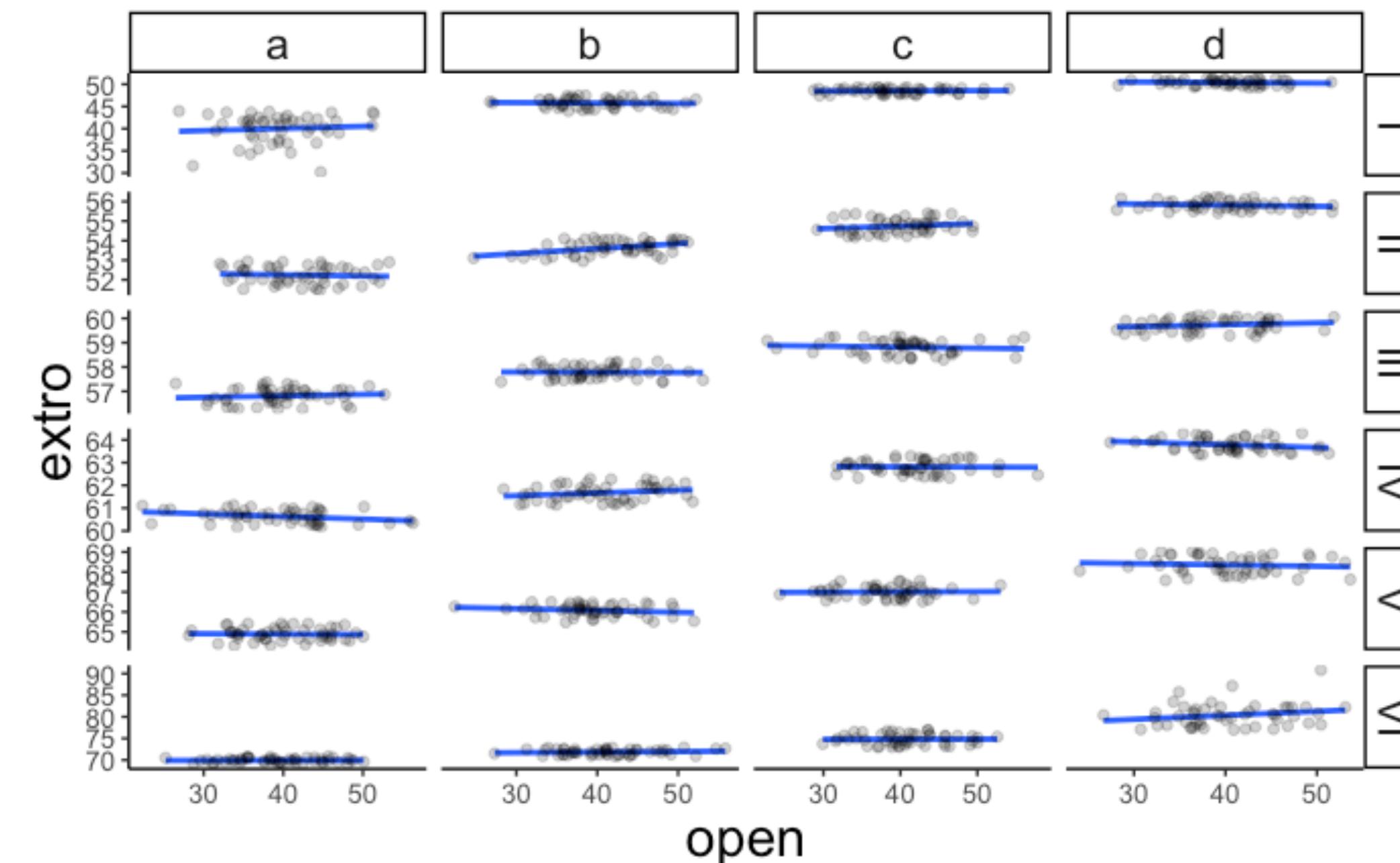


**each participant  
rates each item**

# Multi-level models

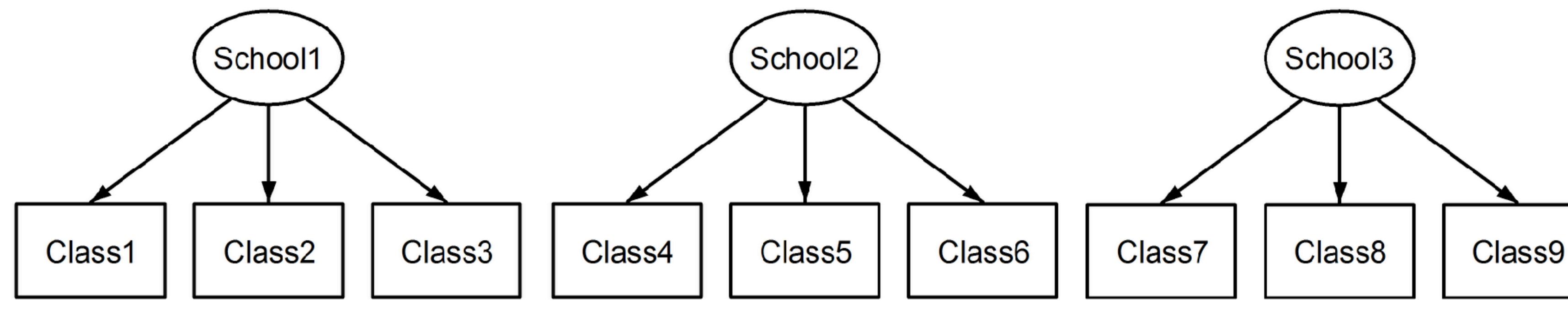
▲	id	extro	open	agree	social	class	school
1	1	63.69356	43.43306	38.02668	75.05811	d	IV
2	2	69.48244	46.86979	31.48957	98.12560	a	VI
3	3	79.74006	32.27013	40.20866	116.33897	d	VI
4	4	62.96674	44.40790	30.50866	90.46888	c	IV
5	5	64.24582	36.86337	37.43949	98.51873	d	IV
6	6	50.97107	46.25627	38.83196	75.21992	d	I
7	7	60.14740	37.04243	38.55959	95.91299	d	III
8	8	64.17886	42.16530	34.88235	91.45257	d	IV
9	9	56.67670	32.84933	31.68027	115.25167	a	III
10	10	47.23914	44.25764	24.99970	122.70848	b	I

relationship between  
openness and extraversion



# Multi-level models

**nested**  $(1 | \text{School}) + (1 | \text{School} : \text{Class})$



```
1 # fit nested model
2 fit.nested = lmer(extro ~ open + agree + social + (1 | school) + (1 | school:class),
                     data = df.school)
```

```
3
```

```
4 # print model summary
5 fit.nested %>% summary()
6
7 # model coefficients
8 fit.nested %>% coef()
```

```
Linear mixed model fit by REML ['lmerMod']
Formula: extro ~ open + agree + social + (1 | school/class)
Data: df.school
```

```
REML criterion at convergence: 3554.6
```

```
Scaled residuals:
```

Min	1Q	Median	3Q	Max
-9.9949	-0.3348	0.0057	0.3394	10.6476

```
Random effects:
```

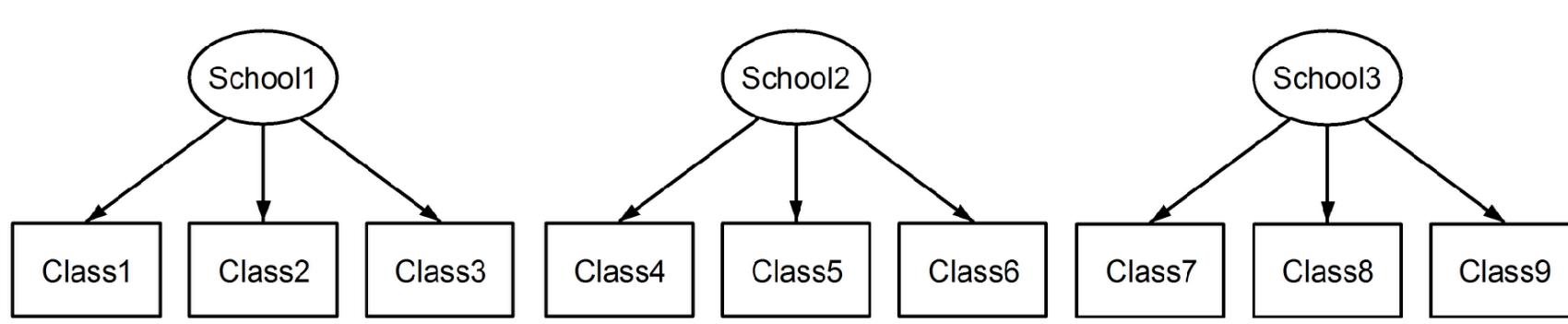
Groups	Name	Variance	Std.Dev.
school:class	(Intercept)	8.2046	2.8644
school	(Intercept)	93.8433	9.6873
Residual		0.9684	0.9841

```
Number of obs: 1200, groups: school:class, 24; school, 6
```

# Multi-level models

nested

$(1 | \text{School}) + (1 | \text{School} : \text{Class})$



random intercepts  
of class within  
each school

random intercepts of  
schools

## random intercepts

\$`class:school`	(Intercept)	open	agree	social
a:I	53.77106	0.006106514	-0.007665927	0.0005404069
a:II	58.23842	0.006106514	-0.007665927	0.0005404069
a:III	58.71819	0.006106514	-0.007665927	0.0005404069
a:IV	58.68813	0.006106514	-0.007665927	0.0005404069
a:V	58.68268	0.006106514	-0.007665927	0.0005404069
a:VI	56.23088	0.006106514	-0.007665927	0.0005404069
b:I	59.54852	0.006106514	-0.007665927	0.0005404069
b:II	59.62643	0.006106514	-0.007665927	0.0005404069
b:III	59.70219	0.006106514	-0.007665927	0.0005404069
b:IV	59.73276	0.006106514	-0.007665927	0.0005404069
b:V	59.87036	0.006106514	-0.007665927	0.0005404069
b:VI	58.14865	0.006106514	-0.007665927	0.0005404069
c:I	62.28460	0.006106514	-0.007665927	0.0005404069
c:II	60.74743	0.006106514	-0.007665927	0.0005404069
c:III	60.70970	0.006106514	-0.007665927	0.0005404069
c:IV	60.86062	0.006106514	-0.007665927	0.0005404069
c:V	60.80225	0.006106514	-0.007665927	0.0005404069
c:VI	61.10164	0.006106514	-0.007665927	0.0005404069
d:I	64.14113	0.006106514	-0.007665927	0.0005404069
d:II	61.81189	0.006106514	-0.007665927	0.0005404069
d:III	61.65165	0.006106514	-0.007665927	0.0005404069
d:IV	61.83703	0.006106514	-0.007665927	0.0005404069
d:V	62.13593	0.006106514	-0.007665927	0.0005404069
d:VI	66.66561	0.006106514	-0.007665927	0.0005404069

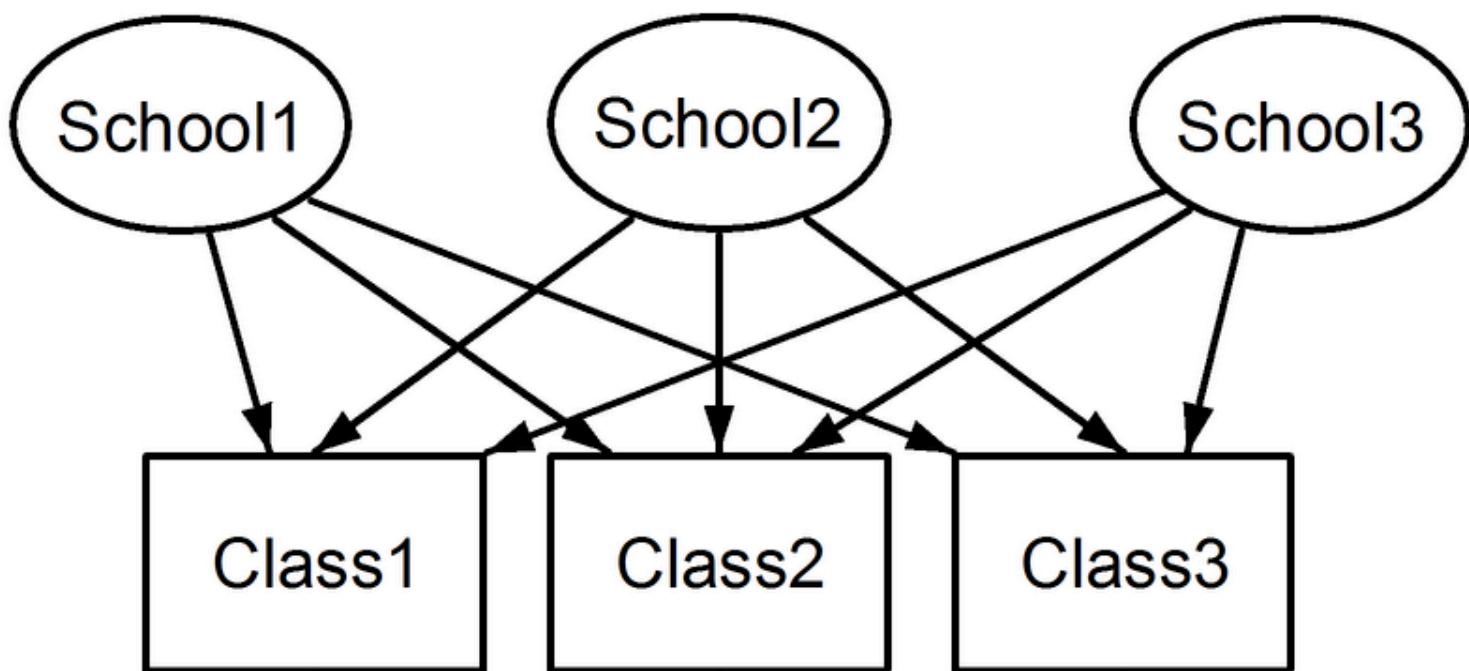
  

\$school	(Intercept)	open	agree	social
I	46.44407	0.006106514	-0.007665927	0.0005404069
II	54.20862	0.006106514	-0.007665927	0.0005404069
III	58.29847	0.006106514	-0.007665927	0.0005404069
IV	62.15074	0.006106514	-0.007665927	0.0005404069
V	66.41348	0.006106514	-0.007665927	0.0005404069
VI	73.91156	0.006106514	-0.007665927	0.0005404069

```
# model coefficients  
fit.nested %>% coef()
```

# Multi-level models

**crossed**  $(1 | \text{School}) + (1 | \text{Class})$



**each class appears  
in each of the  
schools**

```
1 # fit crossed model
2 fit.crossed = lmer(extro ~ open + agree + social + (1 | school) + (1 | class), data = df.school)
3
4 # print model summary
5 fit.crossed %>% summary()
```

```
Linear mixed model fit by REML ['lmerMod']
Formula: extro ~ open + agree + social + (1 | school) + (1 | class)
Data: df.school

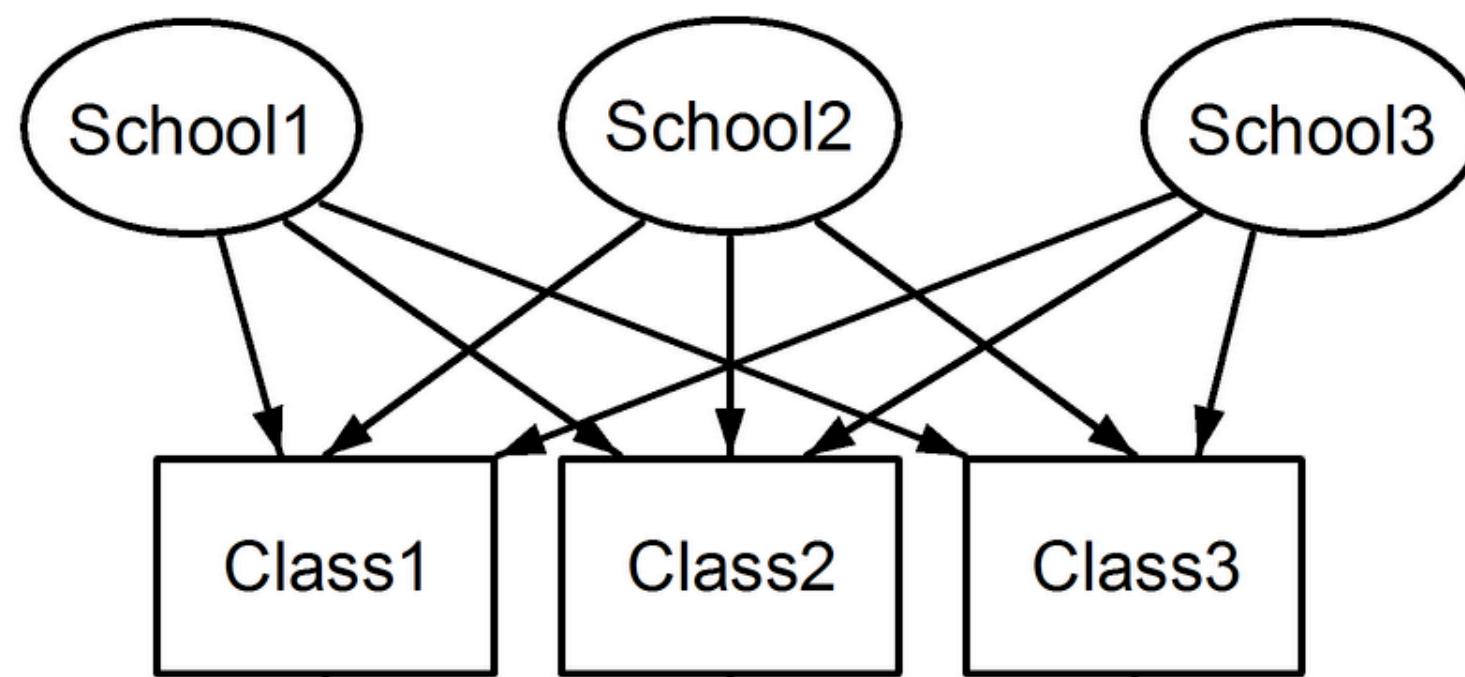
REML criterion at convergence: 4723.9

Scaled residuals:
    Min      1Q  Median      3Q     Max 
-7.8677 -0.5421  0.0101  0.5218  8.2282 

Random effects:
Groups   Name        Variance Std.Dev.
school   (Intercept) 95.914   9.794
class    (Intercept)  5.787   2.406
Residual            2.787   1.669
Number of obs: 1200, groups: school, 6; class, 4
```

# Multi-level models

**crossed**  $(1 | \text{School}) + (1 | \text{Class})$



each class is in  
each of the schools

**random intercepts**

**random intercepts  
of school**

**random intercepts of  
class**

\$school				
	(Intercept)	open	agree	social
I	46.10663	0.01083374	-0.005420032	-0.001761963
II	54.02956	0.01083374	-0.005420032	-0.001761963
III	58.22277	0.01083374	-0.005420032	-0.001761963
IV	62.15508	0.01083374	-0.005420032	-0.001761963
V	66.51062	0.01083374	-0.005420032	-0.001761963
VI	74.16838	0.01083374	-0.005420032	-0.001761963

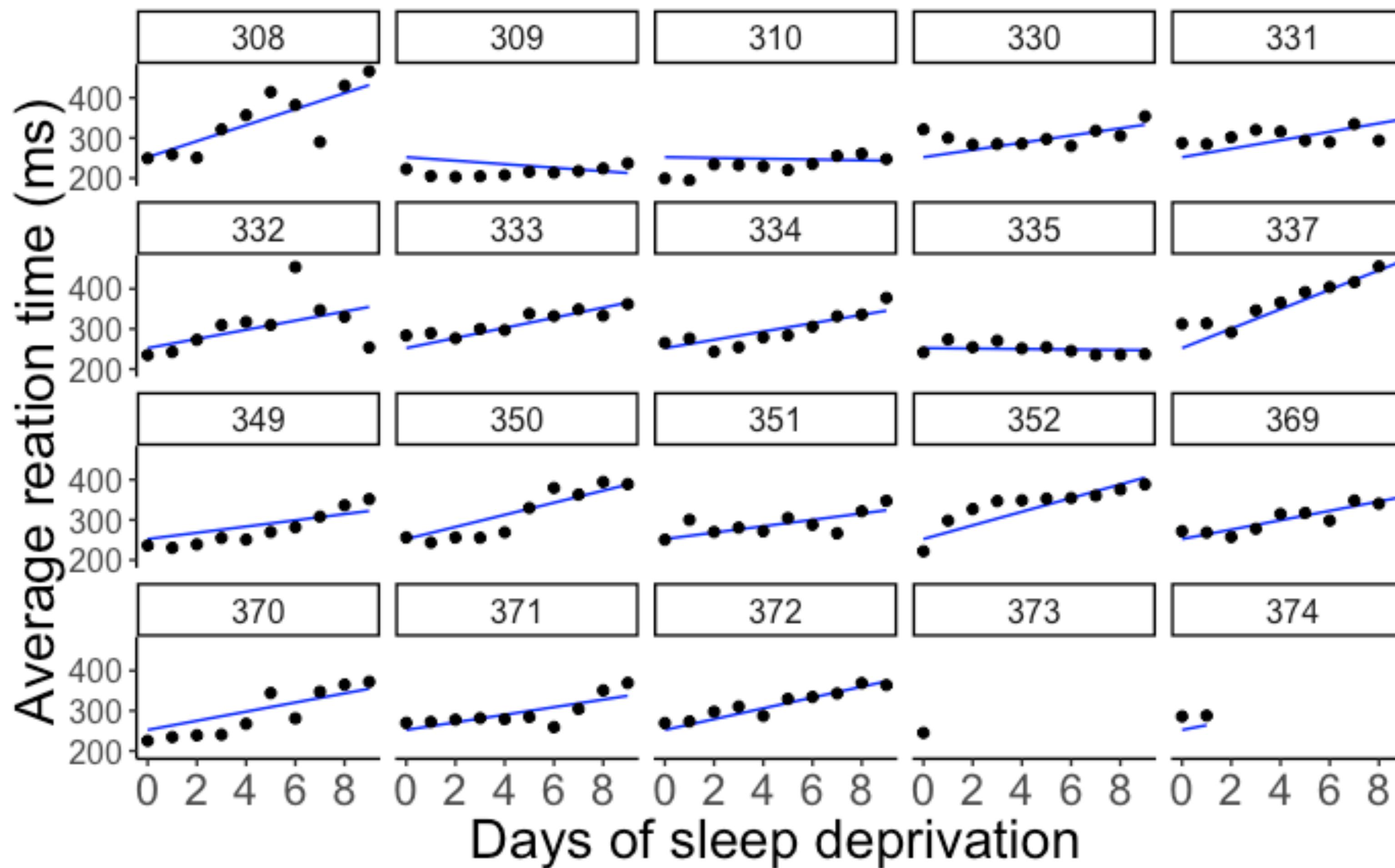
\$class				
	(Intercept)	open	agree	social
a	57.35175	0.01083374	-0.005420032	-0.001761963
b	59.39261	0.01083374	-0.005420032	-0.001761963
c	61.04758	0.01083374	-0.005420032	-0.001761963
d	63.00342	0.01083374	-0.005420032	-0.001761963

# model coefficients  
fit.crossed %>% **coef**()

# **Reporting results**

# **Reporting results**

# Visualization

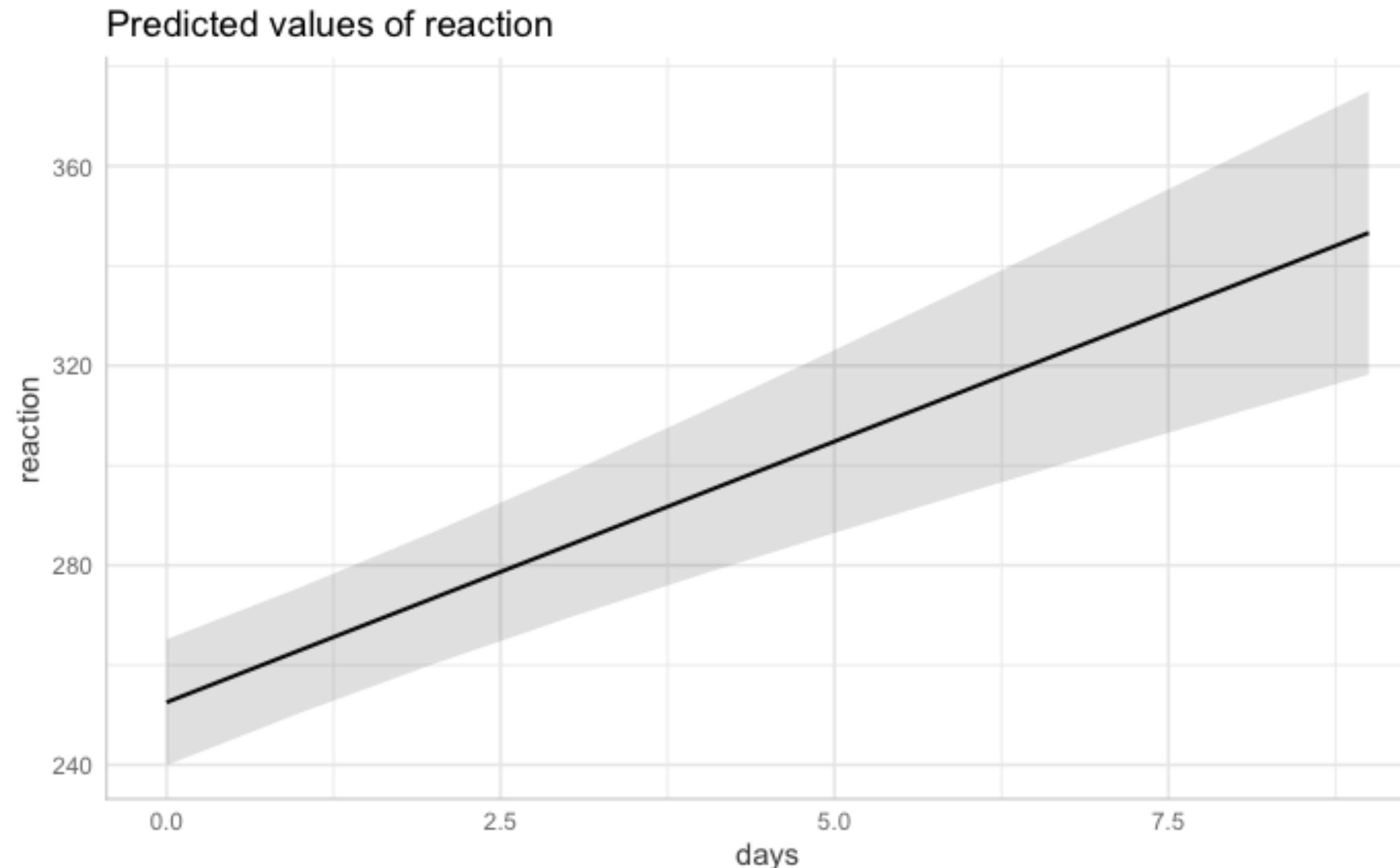


show the data together with the model predictions

# Visualization



```
1 library("ggeffects")
2
3 ggpredict(model = fit.random_intercept_slope,
4            terms = "days",
5            type = "fe") %>%
6 plot()
```



- the relationship between the variables of interest (marginalizing over other variables)

show the (marginalized) model prediction

# Reporting results

## 7.1. In Writing

Our reports include a description of the following parts (also see [Meteyard & Davies, 2019](#); [Barr et al., 2013](#)):

- Model specification, including:
  - Dependent variable, and all fixed and random effects (intercepts, slopes, correlations), both in words and possibly also by providing the model equation/R-pseudo code (so-called Wilkinson notation)
  - Transformation of variables, e.g., standardizing or centering variables
  - Contrast coding (typically sum-to-zero coding)
- Inference:
  - Description of how  $p$ -values were obtained (in case of a frequentist approach) or what other (Bayesian) decision rule was used for inference.
  - Description of what post-hoc or follow-up tests were performed
  - Any convergence issues that may arise while running the model (in particular if they require adjustments in the model specification) and how they were dealt with should be described, as well as the subsequent adjustments that were made.
- Model output, at minimum the following:
  - Model results: (un)standardized regression coefficients, standard errors and/or confidence / credible intervals, test statistics, degrees of freedom,  $p$ -values

# Reporting results

Including Random Effects  
in the Table

**Table 2**  
*Results From Final Models Examining How Familiarity of the Social Context Influences Momentary Affect Valence and Affect Arousal, and the Moderating Role of Age Therein*

Parameters	Parameter estimates (SE)	
	Affect valence	Affect arousal
<b>Fixed effects</b>		
Intercept, $\gamma_{00}$	77.5231* (.836)	62.8809* (.953)
Familiarity ecology, $\gamma_{01}$	.2571* (.077)	-.1005 (.092)
Familiarity situation, $\gamma_{10}$	.0805* (.007)	-.0199* (.008)
Familiarity situation <sup>2</sup> , $\gamma_{20}$	.0004* (.0001)	-.0007* (.0001)
Age, $\gamma_{02}$	-.5752* (.234)	.2413 (.265)
Age <sup>2</sup> , $\gamma_{03}$	.0064* (.002)	-.0014 (.003)
Age × familiarity ecology, $\gamma_{04}$	.0027 (.004)	.0033 (.005)
Age × familiarity situation, $\gamma_{11}$	.0003 (.0004)	.0005 (.0004)
Health, $\gamma_{05}$	.5364* (.2021)	.3569 (.230)
Familiarity ecology × familiarity situation, $\gamma_{12}$	—	-.0018* (.001)
Valence trait, $\gamma_{06}$	—	.6008* (.094)
Valence momentary, $\gamma_{13}$	—	.2797* (.006)
Familiarity ecology × valence momentary, $\gamma_{14}$	—	-.0044* (.0005)
Familiarity situation × valence trait, $\gamma_{15}$	—	.0012 (.001)
Familiarity situation × valence momentary, $\gamma_{16}$	—	-.0002 (.000)
Familiarity situation <sup>2</sup> × valence momentary, $\gamma_{17}$	—	-.0000* (.0000)
Age × Familiarity ecology × valence momentary, $\gamma_{18}$	—	-.0003* (.000)
Age × Familiarity situation × valence momentary, $\gamma_{19}$	—	-.00002* (.000)
<b>Random effects</b>		
Variance intercept, $\sigma_{u0}^2$	103.50* (12.30)	134.02* (16.01)
Variance familiarity situation, $\sigma_{u1}^2$	.007* (.001)	.008* (.001)
Covariance intercept, familiarity situation, $\sigma_{u0, u1}$	-.096 (.074)	.29* (.097)
Autocorrelation, ar(1)	.21* (.004)	.29* (.004)
Residual variance, $\sigma_e^2$	190.16* (1.117)	272.08* (1.671)
-2LL	514,339	534,375

*Note.* SE = standard error. Data are reports on 64,213 social interactions nested within 150 persons. Bold lines indicate tests for the main hypotheses of interest.

\*  $p < .05$ .

**Let's simulate some lmer()s**

# Let's simulate an `lmer()`

```
1 # make example reproducible
2 set.seed(1)
3
4 # parameters
5 sample_size = 100
6 b0 = 1
7 b1 = 2
8 sd_residual = 1
9 sd_participant = 0.5
10
11 # generate the data
12 df.mixed = tibble(participant = rep(1:sample_size, 2),
13 condition = rep(0:1, each = sample_size)) %>%
14 group_by(participant) %>%
15 mutate(intercepts = rnorm(n = 1, sd = sd_participant)) %>%
16 ungroup() %>%
17 mutate(value = b0 + b1 * condition + intercepts + rnorm(n()), sd = sd_residual)) %>%
18 arrange(participant, condition)
```

participant	condition	intercepts	value
1	0	-0.31	0.07
1	1	-0.31	3.10
2	0	0.09	1.13
2	1	0.09	4.78
3	0	-0.42	-0.33
3	1	-0.42	4.17
4	0	0.80	1.96
4	1	0.80	3.47
5	0	0.16	0.51
5	1	0.16	0.88

$$\text{value}_{ij} = b_0 + b_1 \cdot \text{condition}_{ij} + U_i + e_{ij}$$

$$e_{ij} \sim \mathcal{N}(\text{mean} = 0, \text{sd} = s_{\text{error}})$$

$$U_i \sim \mathcal{N}(\text{mean} = 0, \text{sd} = s_U)$$

simulating data from a model and trying to recover the parameters is a great way to check one's understanding of what the model does

# Let's simulate an `lmer()`

```
1 # make example reproducible
2 set.seed(1)
3
4 # parameters
5 sample_size = 100
6 b0 = 1
7 b1 = 2
8 sd_residual = 1
9 sd_participant = 0.5
10
11 # generate the data
12 df.mixed = tibble(participant = rep(1:sample_size, 2),
13                     condition = rep(0:1, each = sample_size)) %>%
14   group_by(participant) %>%
15   mutate(intercepts = rnorm(n = 1, sd = sd_participant)) %>%
16   ungroup() %>%
17   mutate(value = b0 + b1 * condition + intercepts + rnorm(n(), sd = sd_residual)) %>%
18   arrange(participant, condition)
```

```
Linear mixed model fit by REML ['lmerMod']
Formula: value ~ 1 + condition + (1 | participant)
Data: df.mixed

REML criterion at convergence: 606

Scaled residuals:
    Min      1Q  Median      3Q     Max 
-2.53710 -0.62295 -0.04364  0.67035  2.19899 

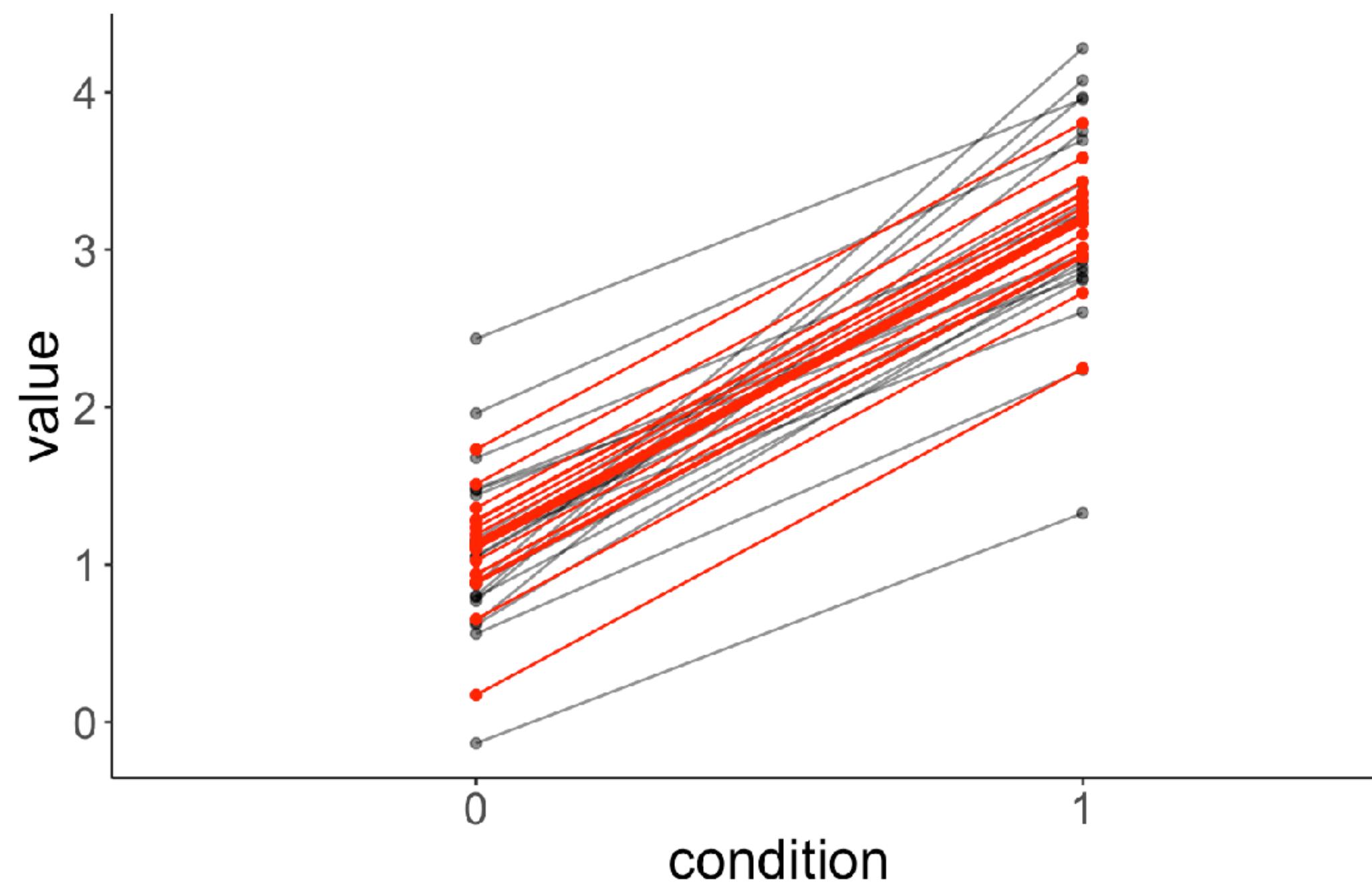
Random effects:
 Groups   Name        Variance Std.Dev. 
 participant (Intercept) 0.1607  0.4009 
 Residual           1.0427  1.0211 
Number of obs: 200, groups: participant, 100

Fixed effects:
            Estimate Std. Error t value
(Intercept) 1.0166    0.1097  9.267
condition   2.0675    0.1444 14.317

Correlation of Fixed Effects:
              (Intr) condition 
condition   -0.658
```

```
1 # fit model
2 fit.test = lmer(formula = value ~ 1 + condition + (1 | participant),
3                  data = df.mixed)
4
```

# No outlier



```
Linear mixed model fit by REML ['lmerMod']
Formula: value ~ 1 + condition + (1 | participant)
Data: df.test

REML criterion at convergence: 74.9

Scaled residuals:
    Min     1Q Median     3Q    Max 
-1.9268 -0.5412 -0.1103  0.4868  1.7747 

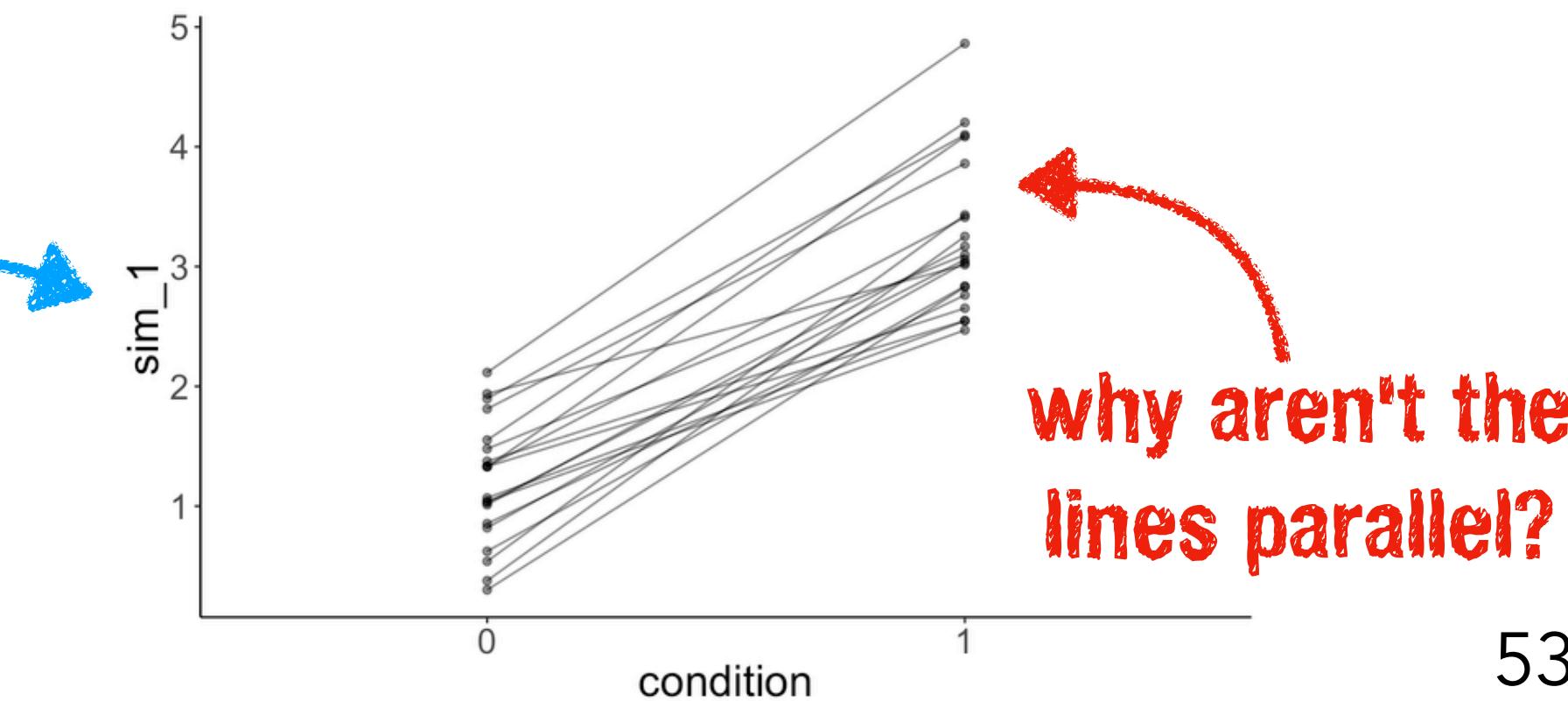
Random effects:
 Groups   Name        Variance Std.Dev. 
participant (Intercept) 0.1702   0.4125  
Residual           0.2270   0.4764  
Number of obs: 40, groups: participant, 20

Fixed effects:
            Estimate Std. Error t value
(Intercept) 1.0920    0.1409   7.75  
condition1  2.0726    0.1507  13.76  

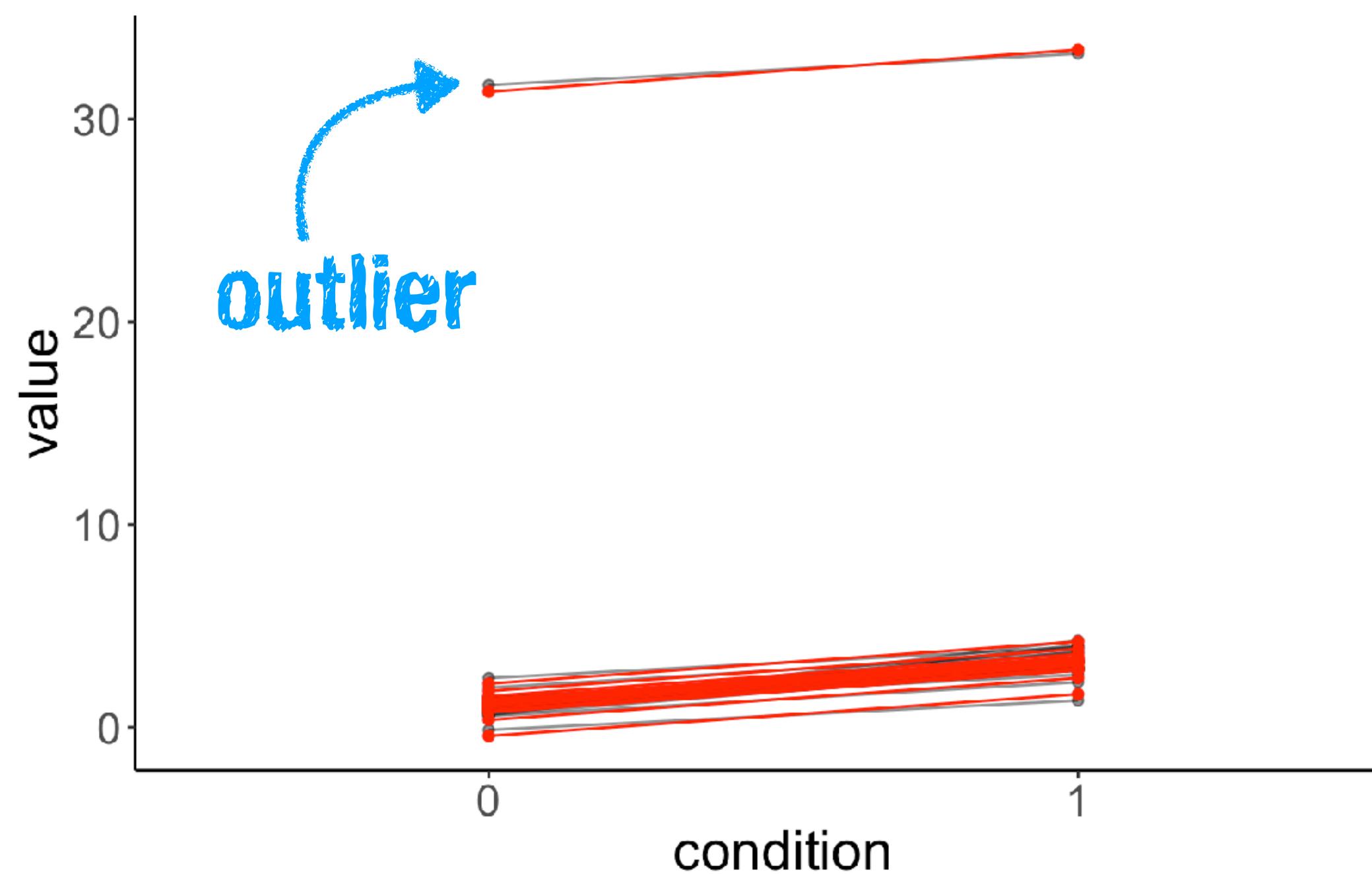
Correlation of Fixed Effects:
          (Intr) condition1 
condition1 -0.535
```

```
1 # fit model
2 fit.test = lmer(formula = value ~ 1 + condition + (1 | participant),
3                  data = df.test)
4
5 # simulate data
6 fit.test %>%
7   simulate()
```

simulated data



# With outlier



```
Linear mixed model fit by REML ['lmerMod']
Formula: value ~ 1 + condition + (1 | participant)
Data: df.test

REML criterion at convergence: 171.7

Scaled residuals:
    Min     1Q Median     3Q    Max 
-1.4038 -0.4678 -0.0094  0.5800  1.3930 

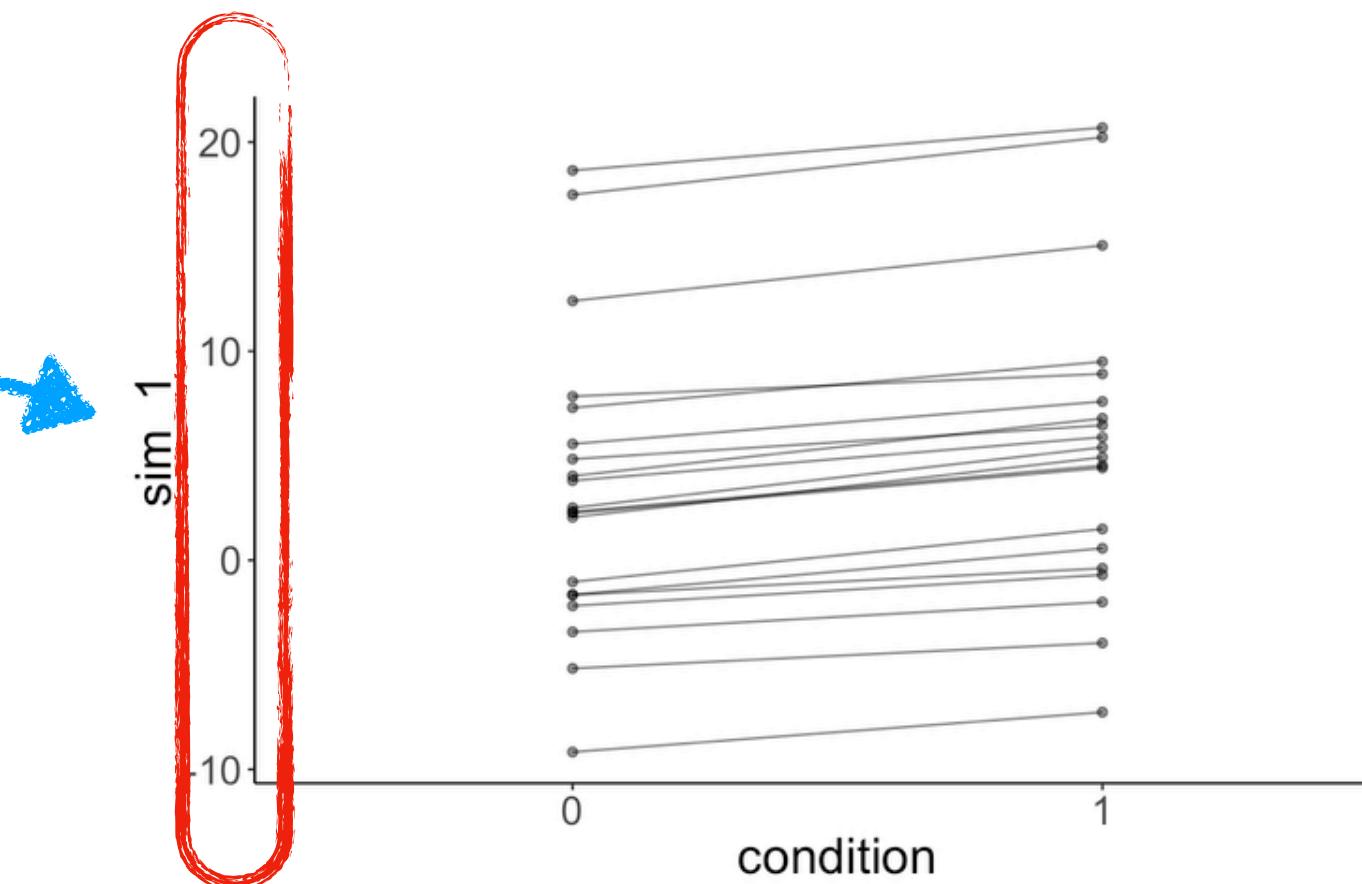
Random effects:
 Groups   Name        Variance Std.Dev. 
participant (Intercept) 46.198   6.7969 
Residual             0.227   0.4764 
Number of obs: 40, groups: participant, 20

Fixed effects:
            Estimate Std. Error t value
(Intercept)  2.5920    1.5236  1.701 
condition1   2.0726    0.1507 13.758 

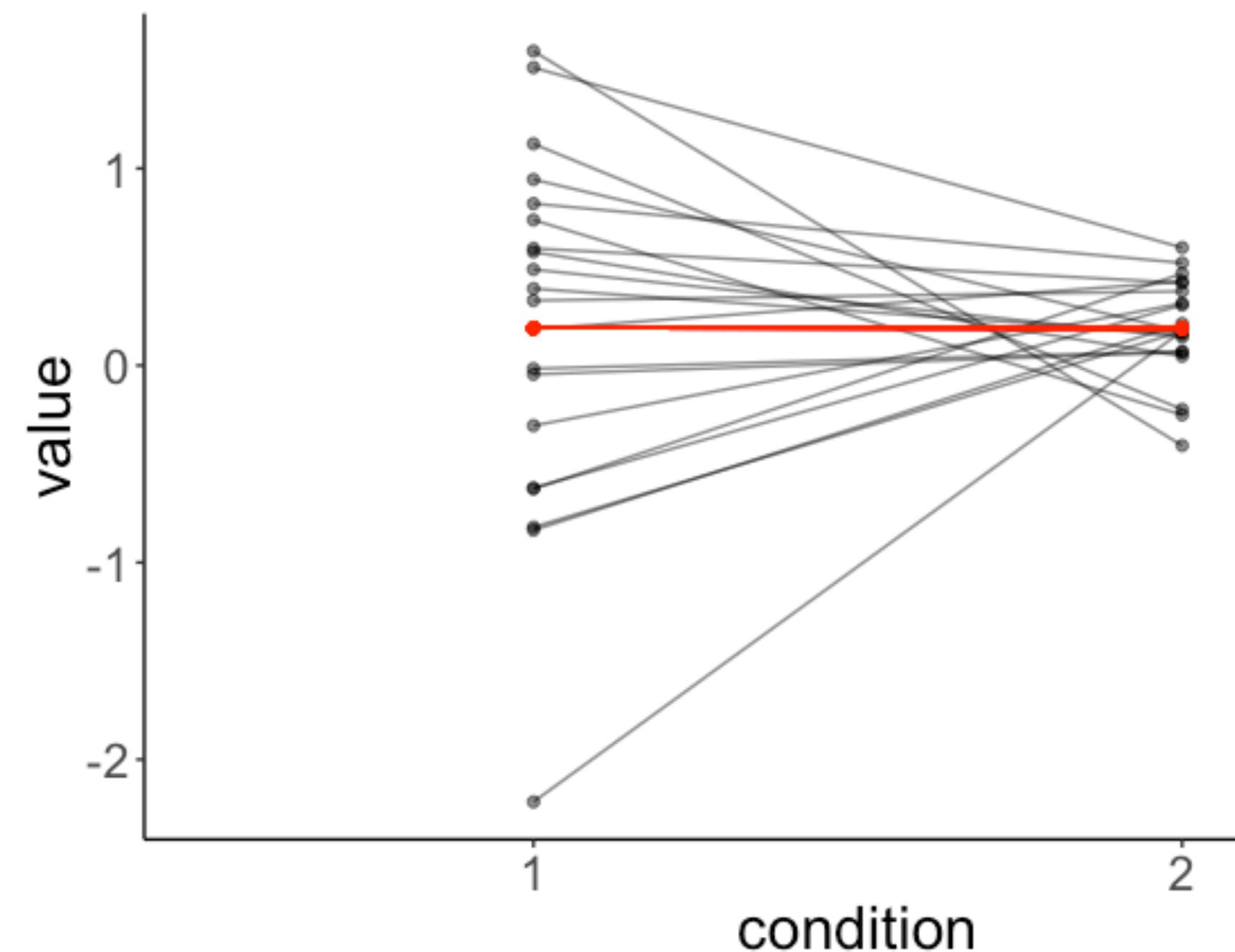
Correlation of Fixed Effects:
              (Intr) condition1 
condition1 -0.049
```

```
1 # fit model
2 fit.test = lmer(formula = value ~ 1 + condition + (1 | participant),
3                   data = df.test)
4
5 # simulate data
6 fit.test %>%
7   simulate()
```

simulated data



# Non-equal variance



```
singular fit
Linear mixed model fit by REML ['lmerMod']
Formula: value ~ 1 + condition + (1 | participant)
Data: df.test

REML criterion at convergence: 83.6

Scaled residuals:
    Min     1Q   Median     3Q    Max 
-3.5808 -0.3184  0.0130  0.4551  2.0913 

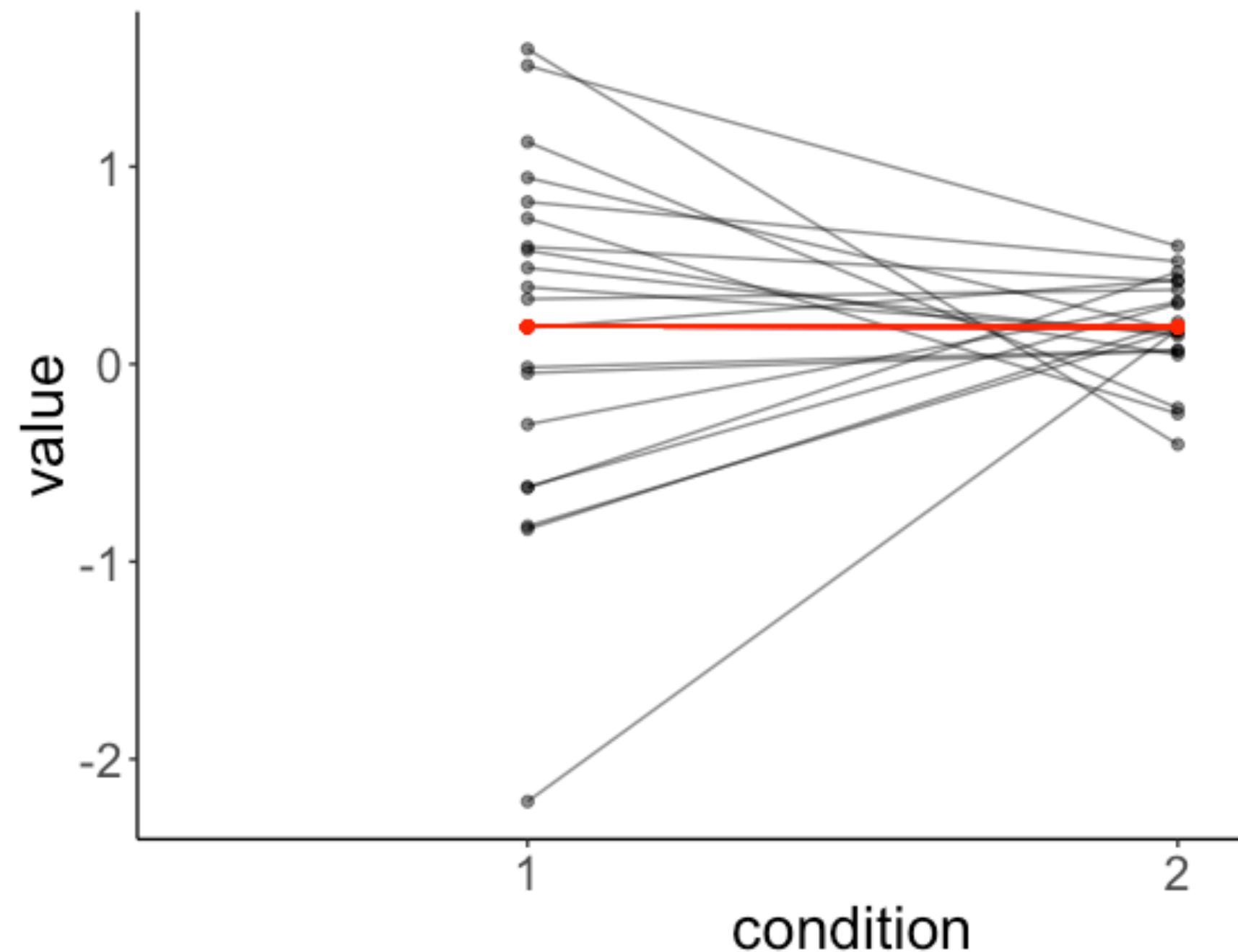
Random effects:
Groups      Name        Variance Std.Dev. 
participant (Intercept) 0.0000  0.0000  
Residual            0.4512  0.6717  
Number of obs: 40, groups: participant, 20

Fixed effects:
              Estimate Std. Error t value
(Intercept)  0.190524  0.150197  1.268 
condition2 -0.001941  0.212411 -0.009 

Correlation of Fixed Effects:
  (Intr) condition2 
condition2 -0.707 
convergence code: 0 
singular fit
```

clearly there are interindividual differences though?!

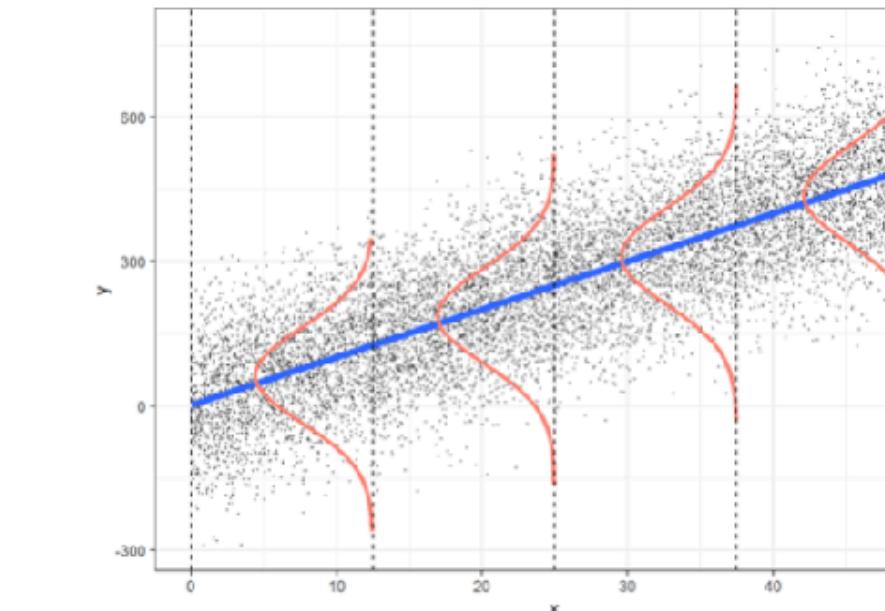
# Non-equal variance



Model assumptions of simple regression

- independent observations
- $Y$  is continuous
- errors are normally distributed
- errors have constant variance
- error terms are uncorrelated

assumption violated



the "model" would  
just reproduce the  
data

random intercept



random slope



```
1 # fit model
2 lmer(formula = value ~ 1 + condition + (1 + condition | participant),
3      data = df.test)
```

won't work

```
Error: number of observations (=40) <= number of random effects (=40) for term (1 +
condition | participant); the random-effects parameters and the residual variance
(or scale parameter) are probably unidentifiable
```

# lmer() standard operating procedures

# Standard Operating Procedures For Using Mixed-Effects Models

A Principled Workflow from the Decision, Development, and Psychopathology (D2P2) Lab  
document version 1.0.0 -- 28 June 2020

[This document will be continuously updated and expanded; it may contain typos and other errors--both unintentional errors and errors based on incorrect or outdated knowledge--we will try to improve these things in future versions. Feel free to let us know if you spotted such things, how to further improve this document!]

**Authors** (in alphabetical order except that the youngsters were so kind to put the oldest guy in the lab first; BF)

**Bernd Figner, Johannes Algermissen, Floor Burghoorn, Leslie Held, Afreene Khalid, Felix Klaassen, Farnaz Mosannenzadeh, Julian Quandt**

## Content/Analysis Steps

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[http://decision-lab.org/wp-content/uploads/2020/07/SOP\\_Mixed\\_Models\\_D2P2\\_v1\\_0\\_0.pdf](http://decision-lab.org/wp-content/uploads/2020/07/SOP_Mixed_Models_D2P2_v1_0_0.pdf)

# What shall I include as random effects?

- mixed opinions on the topic
- go maximal!

[Journal of Memory and Language 68 \(2013\) 255–278](#)



Random effects structure for confirmatory hypothesis testing:  
Keep it maximal



Dale J. Barr <sup>a,\*</sup>, Roger Levy <sup>b</sup>, Christoph Scheepers <sup>a</sup>, Harry J. Tily <sup>c</sup>

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<sup>b</sup> Department of Linguistics, University of California at San Diego, La Jolla, CA 92093-0108, USA

<sup>c</sup> Department of Brain and Cognitive Sciences, Massachusetts Institute of Technology, Cambridge, MA 02139, USA

"Through theoretical arguments and Monte Carlo simulation, we show that LMEMs generalize best when they include the maximal random effects structure justified by the design. ...

Maximal LMEMs should be the 'gold standard' for confirmatory hypothesis testing in psycholinguistics and beyond."

# What shall I include as random effects?

- general advice:
  - start maximal (as supported by the design)
  - random intercepts for different participants
  - random slopes when participants are tested multiple times
  - random intercepts for items
  - reduce complexity of the random effects structure step by step
  - remove the correlation between random effects first

# Remove the correlation component from your model

```
1 # fit the model
2 fit.lmer = lmer(formula = reaction ~ 1 + days + (1 + days | subject),
3                  data = df.sleep)
4 # model summary
5 fit.lmer %>%
6   summary()
```

```
Linear mixed model fit by REML ['lmerMod']
Formula: reaction ~ 1 + days + (1 + days | subject)
Data: df.sleep

REML criterion at convergence: 1771.4

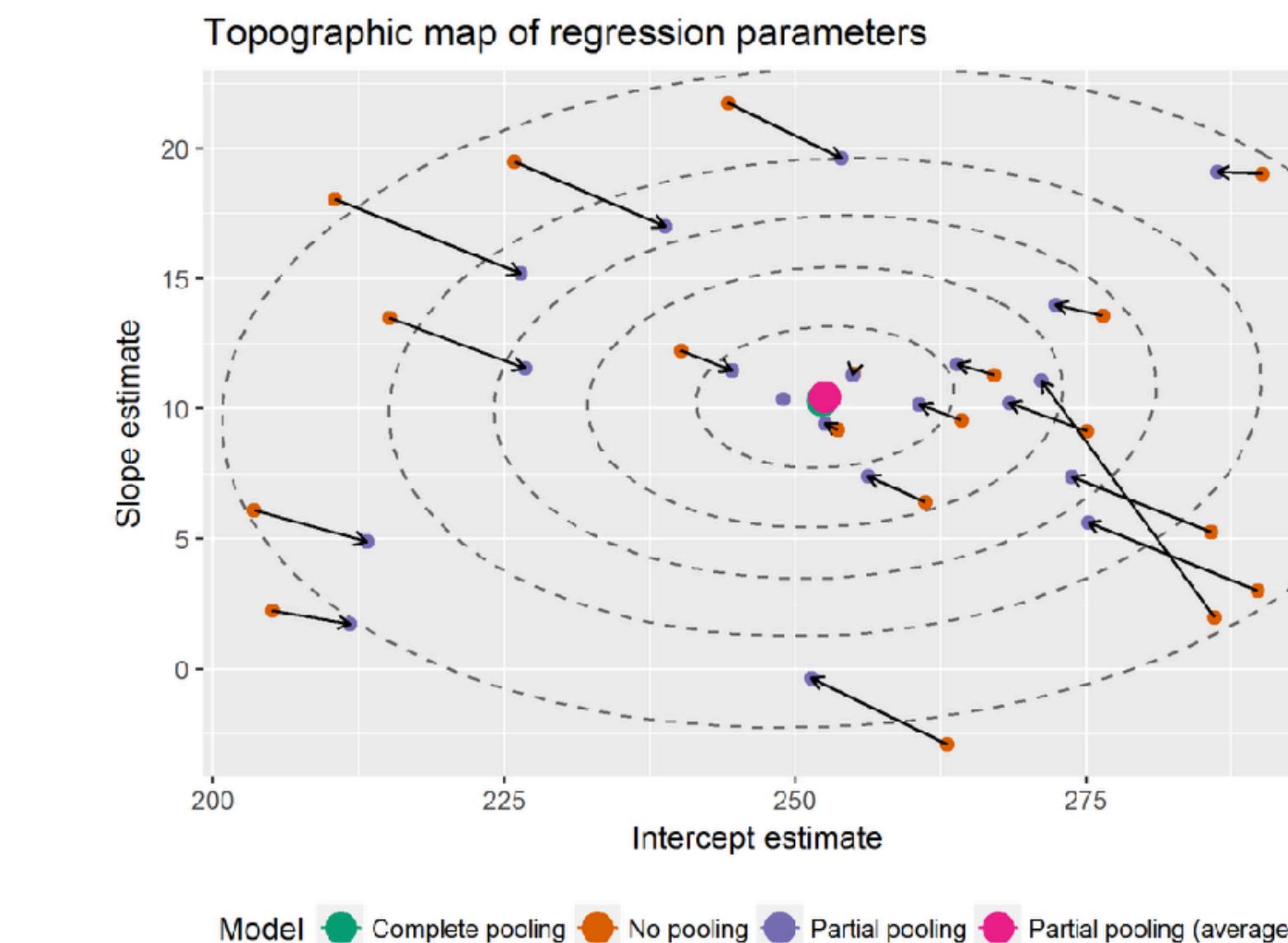
Scaled residuals:
    Min      1Q  Median      3Q     Max 
-3.9707 -0.4703  0.0276  0.4594  5.2009 

Random effects:
 Groups   Name        Variance Std.Dev. Corr
 subject (Intercept) 582.73   24.140
          days       35.03   5.919   0.07
 Residual            649.36   25.483
Number of obs: 183, groups: subject, 20

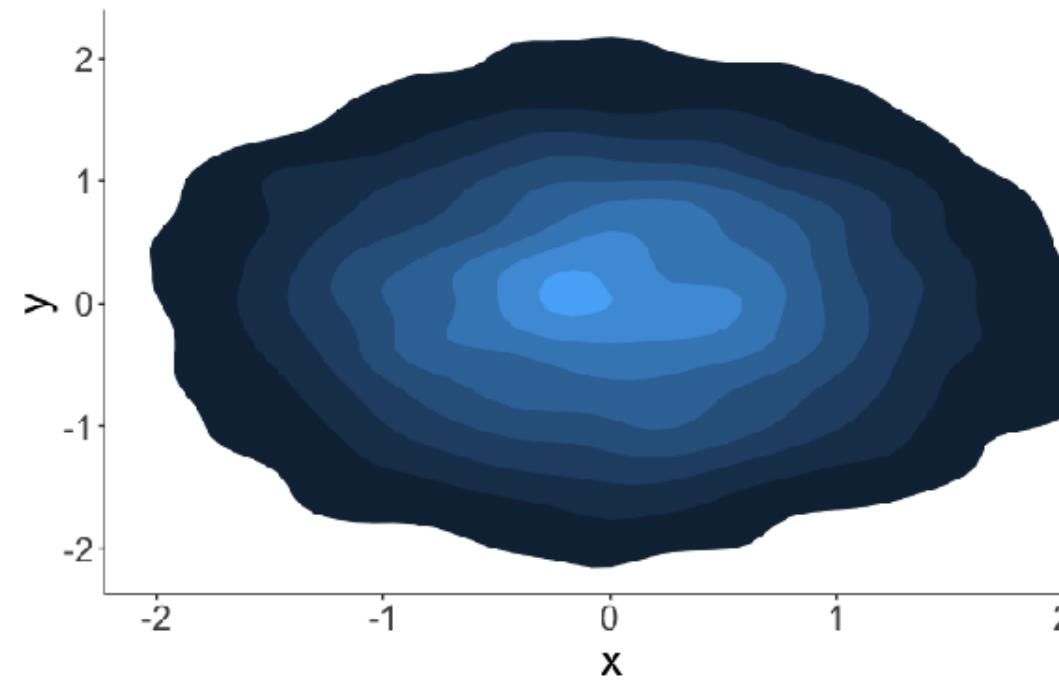
Fixed effects:
            Estimate Std. Error t value
(Intercept) 252.543    6.433 39.256
days         10.452    1.542  6.778

Correlation of Fixed Effects:
  (Intr) days  
days -0.137
```

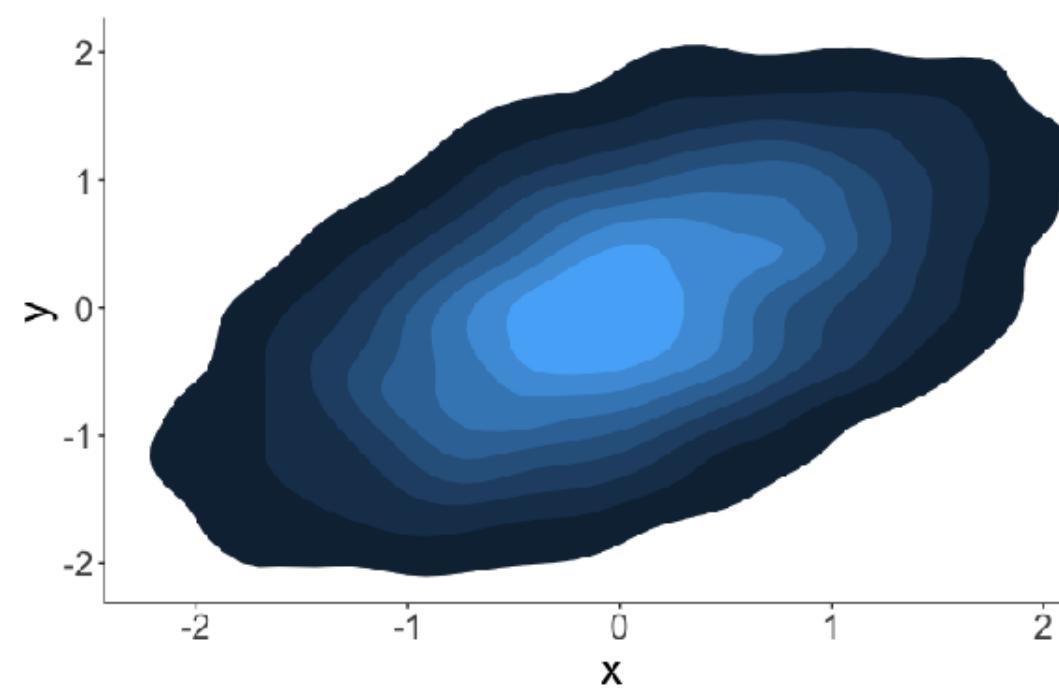
## multivariate Gaussian



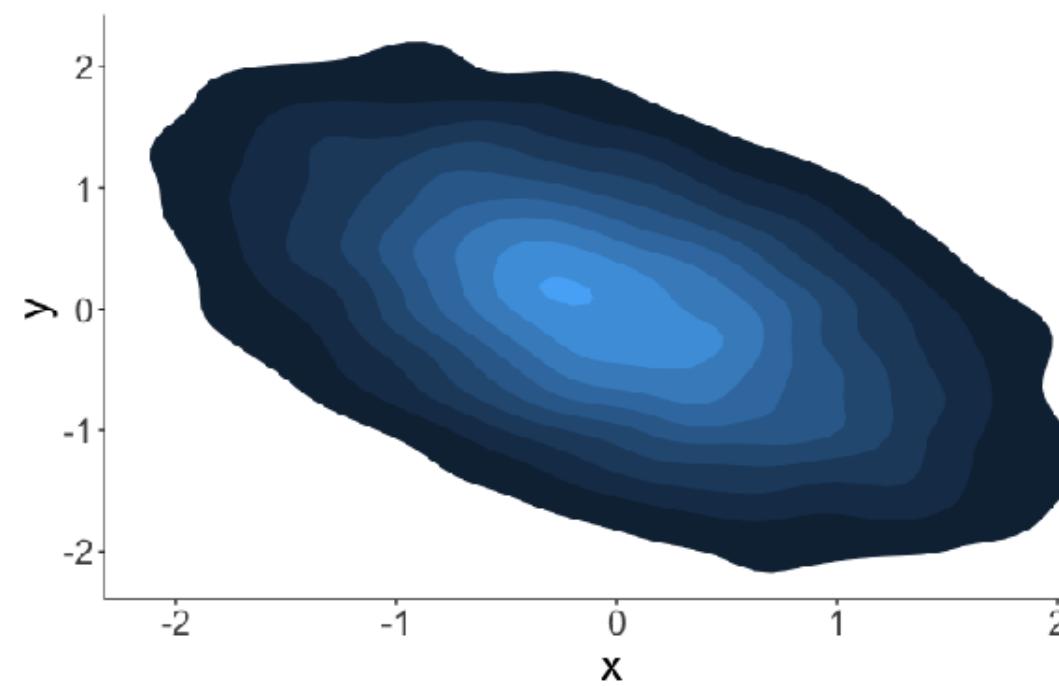
# Remove the correlation component from your model



uncorrelated



positively correlated



negatively correlated

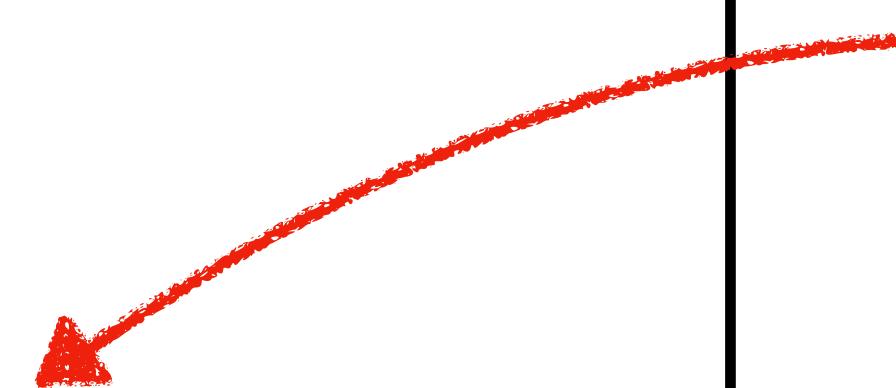
# Remove the correlation component from your model

```
1 # fit the model  
2 fit.lmer = lmer(formula = reaction ~ 1 + days + (0 + days | subject) + (1 | subject),  
3                   data = df.sleep)  
4 # model summary  
5 fit.lmer %>%  
6   summary()
```

↑  
**random slopes**      ↑  
**random intercepts**

```
Linear mixed model fit by REML ['lmerMod']  
Formula: reaction ~ 1 + days + (0 + days | subject) + (1 | subject)  
Data: df.sleep  
  
REML criterion at convergence: 1771.5  
  
Scaled residuals:  
    Min      1Q  Median      3Q     Max  
-3.9805 -0.4673  0.0250  0.4589  5.2083  
  
Random effects:  
 Groups   Name        Variance Std.Dev.  
 subject  days       35.88    5.99  
 subject.1 (Intercept) 598.11   24.46  
 Residual           647.90   25.45  
Number of obs: 183, groups: subject, 20  
  
Fixed effects:  
            Estimate Std. Error t value  
(Intercept) 252.550     6.491  38.907  
days         10.439     1.556   6.708  
  
Correlation of Fixed Effects:  
  (Intr)  
days -0.184
```

independent Gaussians



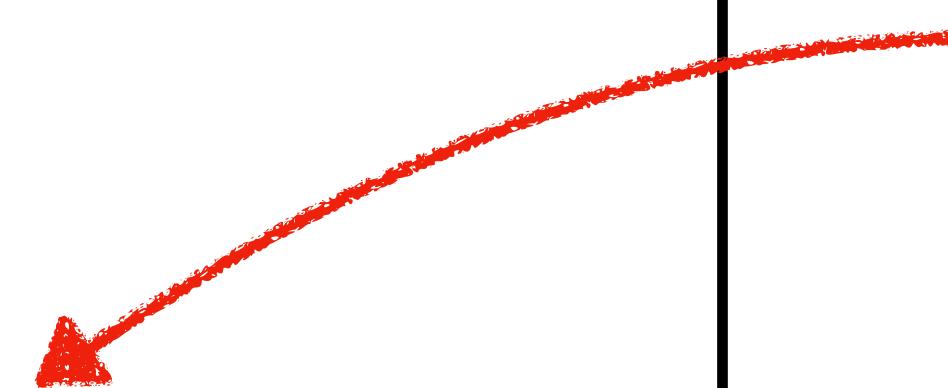
# Remove the correlation component from your model

```
1 # fit the model  
2 fit.lmer = lmer(formula = reaction ~ 1 + days + (1 + days || subject),  
3                   data = df.sleep)  
4 # model summary  
5 fit.lmer %>%  
6   summary()
```

```
Linear mixed model fit by REML ['lmerMod']  
Formula: reaction ~ 1 + days + (0 + days | subject) + (1 | subject)  
Data: df.sleep  
  
REML criterion at convergence: 1771.5  
  
Scaled residuals:  
    Min      1Q  Median      3Q     Max  
-3.9805 -0.4673  0.0250  0.4589  5.2083  
  
Random effects:  
Groups      Name        Variance Std.Dev.  
subject     days       35.88    5.99  
subject.1  (Intercept) 598.11   24.46  
Residual    647.90   25.45  
Number of obs: 183, groups: subject, 20  
  
Fixed effects:  
            Estimate Std. Error t value  
(Intercept) 252.550    6.491  38.907  
days         10.439    1.556   6.708  
  
Correlation of Fixed Effects:  
  (Intr)  
days -0.184
```

alternative syntax (doesn't  
model correlation between  
random effects)

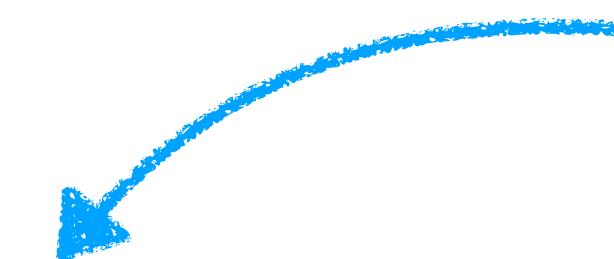
independent  
Gaussians



# What if lmer() fails to converge?

```
1 # fit the model
2 fit.lmer = lmer(formula = reaction ~ 1 + days + (1 + days | subject),
3                         data = df.sleep)
4
5 # explore different optimization algorithms
6 fit.all = allFit(fit.lmer)
7
8 # summarize result
9 fit.all %>% summary()
```

comparison of the different optimization algorithms



\$fixef	(Intercept)	days
bobyqa	252.5426	10.45212
Nelder_Mead	252.5426	10.45212
nlminbwrap	252.5426	10.45212
nloptwrap.NLOPT_LN_NELDERMEAD	252.5426	10.45212
nloptwrap.NLOPT_LN_BOBYQA	252.5426	10.45212

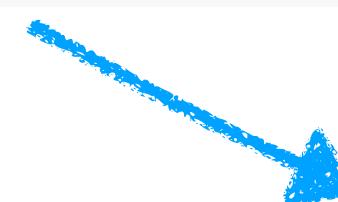
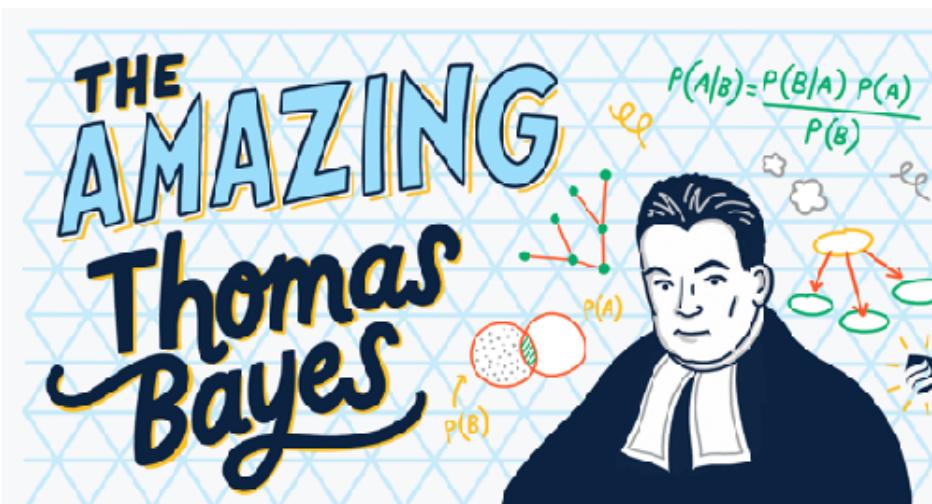
\$llik	bobyqa	Nelder_Mead	nlminbwrap
	-885.7239	-885.7239	-885.7239
nloptwrap.NLOPT_LN_NELDERMEAD	-885.7239	nloptwrap.NLOPT_LN_BOBYQA	-885.7239

\$sdcor	subject.(Intercept)	subject.days.(Intercept)	subject.days	sigma
bobyqa	24.13911	5.918866	0.06927657	25.48261
Nelder_Mead	24.13900	5.918891	0.06928125	25.48261
nlminbwrap	24.13911	5.918867	0.06927628	25.48261
nloptwrap.NLOPT_LN_NELDERMEAD	24.13979	5.918851	0.06927975	25.48255
nloptwrap.NLOPT_LN_BOBYQA	24.13979	5.918851	0.06927975	25.48255

# What if lmer() fails to converge?

1. We drop random effects in the following order: random correlations, random slopes of covariates (where significance is of no interest), random intercepts ("0+" instead "1+") (following [Barr et al., 2013](#)). We never remove the random slopes of the variables of interest (i.e., the ones for which we want to conduct significance tests).  
Please note that removing random correlation terms can be tricky if random slopes are estimated for factors with 3 or more levels. In that case, it is probably easiest to use `afex::mixed()` with `expand_re = TRUE` (an alternative option is to create manually the relevant contrasts yourself and add them as predictors to your model, which allows you to suppress the random corrections using the double pipe symbol `||`).
2. We try to run separate analyses: For example, one model to only test the fixed and random effect of A (with fixed effect of B present); then one model to only test the effect of B. If we really have to drop random slopes, we follow the next step:
3. We follow the PCA approach suggested by **rePsychLing** (see [Bates et al., 2015](#)) that is performing a PCA on the random effects and following the guidelines described in the paper.
  - a. We use a likelihood ratio test to test whether the model fit becomes significantly worse. As we prefer a more conservative approach here (i.e., rather err on the side of keeping too many random effects; we prioritize avoiding inflated Type 2 errors for this kind of decision), we use larger alpha-level of .2 ([Matuschek et al., 2017](#)).
  - b. Alternatively, we suggest an Information criterion approach to avoid using a *p* value for our inclusion/exclusion decision, but choose the best model based on *B/C* or *A/C*.



## 3.2.2. Or we choose a Bayesian approach

As an alternative to targeting convergence issues within **lme4**, we suggest fitting the same model with **brms** and comparing it to the **lme4** fit. We assume that both provide similar results when

# Plan for today

- Quick recap
- Linear Mixed Model
  - Accommodating non-independence in data
  - Understanding lmer() syntax
  - **A worked example**
  - Simpsons Paradox
  - Reporting results
  - Understanding lmer() syntax
  - Reporting results
  - Let's simulate some lmer()~~o~~s
  - lmer() standard operating procedures
  - Some more examples



0%

much too slow

0%

a little too slow

0%

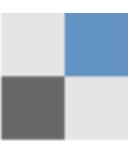
just right

0%

a little too fast

0%

much too fast



Start the presentation to see live content. For screen share software, share the entire screen. Get help at [pollev.com/app](https://pollev.com/app)



Thank you!