

$$1) a) \log E(Y_{it} | b_i, X_i) = \beta_0 + \beta_1 X_i + b_i$$

$$\Rightarrow \log E(Y_{it} | b_i, X_{i+1}) - \log E(Y_{it} | b_i, X_i) = \beta_0 + \beta_1(X_{i+1}) + b_i - (\beta_0 + \beta_1 X_i + b_i) = \beta_1$$

$$\log \left[\frac{E(Y_{it} | b_i, X_{i+1})}{E(Y_{it} | b_i, X_i)} \right] = \beta_1$$

$$\frac{E(Y_{it} | b_i, X_{i+1})}{E(Y_{it} | b_i, X_i)} = \exp\{\beta_1\}$$

\therefore On average, the population averaged value of Y increases by e^{β_1} for every one unit increase in X .

$$b) \text{logit } P(Y_{it} = 1 | b_i, X_i) = \beta_0 + \beta_1 X_i + b_i, \quad b \sim N(0, \tau^2)$$

$$\Rightarrow \text{logit } P(Y_{it} = 1 | b_i, X_{i+1}) = \beta_0 + \beta_1(X_{i+1}) + b_i$$

$$\log \frac{P(Y_{it} = 1 | b_i, X_{i+1})}{P(Y_{it} = 0 | b_i, X_{i+1})} = \beta_0 + \beta_1(X_{i+1}) + b_i$$

$$\log \frac{P(Y_{it} = 1 | b_i, X_i)}{P(Y_{it} = 0 | b_i, X_i)} = \beta_0 + \beta_1 X_i + b_i$$

$$\Rightarrow \text{logit } P(Y_{it} = 1 | b_i, X_{i+1}) - \text{logit } P(Y_{it} = 1 | b_i, X_i) = \beta_1$$

$$\log \frac{P(Y_{it} = 1 | b_i, X_{i+1}) P(Y_{it} = 0 | b_i, X_i)}{P(Y_{it} = 0 | b_i, X_{i+1}) P(Y_{it} = 1 | b_i, X_i)} = \beta_1$$

$$\frac{P(Y_{it} = 1 | b_i, X_{i+1}) P(Y_{it} = 0 | b_i, X_i)}{P(Y_{it} = 0 | b_i, X_{i+1}) P(Y_{it} = 1 | b_i, X_i)} = e^{\beta_1}$$

\therefore On average, the population averaged odds of $Y_{it}=1$ increases by e^{β_1} for every one unit increase in X .

2) (코드는 첨부파일)

Working Correlation : exchangeable

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]
[1,]	1.0000000	0.3370732	0.3370732	0.3370732	0.3370732	0.3370732
[2,]	0.3370732	1.0000000	0.3370732	0.3370732	0.3370732	0.3370732
[3,]	0.3370732	0.3370732	1.0000000	0.3370732	0.3370732	0.3370732
[4,]	0.3370732	0.3370732	0.3370732	1.0000000	0.3370732	0.3370732
[5,]	0.3370732	0.3370732	0.3370732	0.3370732	1.0000000	0.3370732
[6,]	0.3370732	0.3370732	0.3370732	0.3370732	0.3370732	1.0000000