Chapter 4

Chapter Precap

- Discuss the analysis of data made up of multiple observations from members of a 'single group'.
- Introduce and explain the following concepts:
 - 'multilevel' models.
 - 'repeated measures' data.
 - No pooling, complete pooling, and adaptive partial pooling.
 - 'Random' and 'fixed' effects.
- Fit a multilevel model with a structure that is appropriate for our repeated measures data than the models presented in the previous chapter.
- Simulate some repeated-measures data based on the parameters estimated by our model and see how the exclusion of different components affects our simulated data.

Repeated Measures Data

• Multiple observations from a given 'source' or 'experimental unit'.

 Observations may not all be independent, which causes a problem if we act like it is.

• For example, our listening experiment featured 139 observations from 15 different listeners (and 15 observations for each speaker).

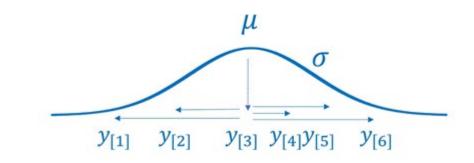
Last Chapter: One Big Pile of Data

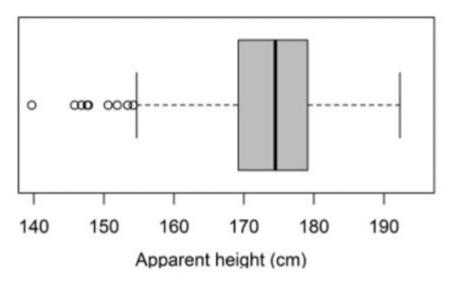
"Unilevel" Model

height_[i] ~
$$N(\mu_{[i]}, \sigma)$$

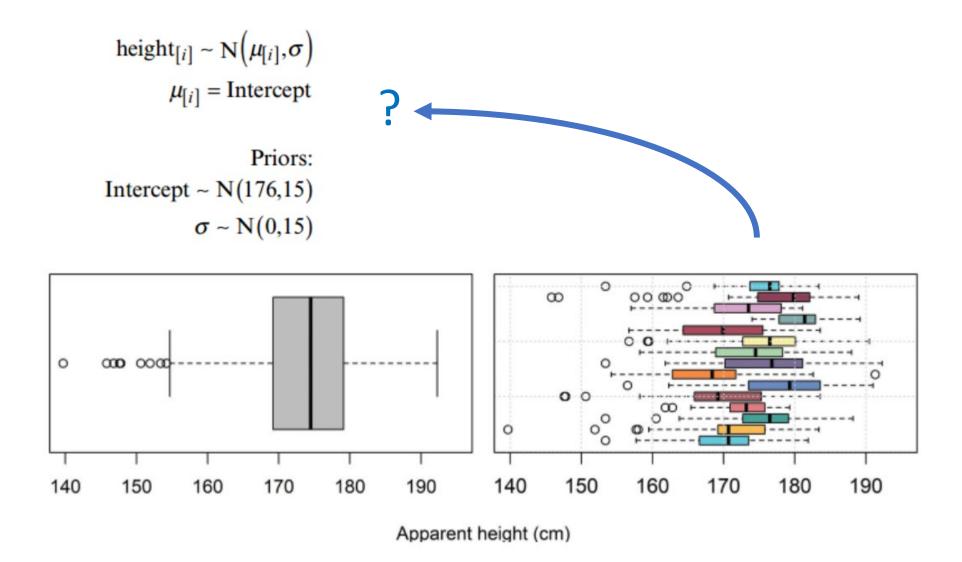
 $\mu_{[i]} = Intercept$

Priors: Intercept ~ N(176,15) σ ~ N(0,15)

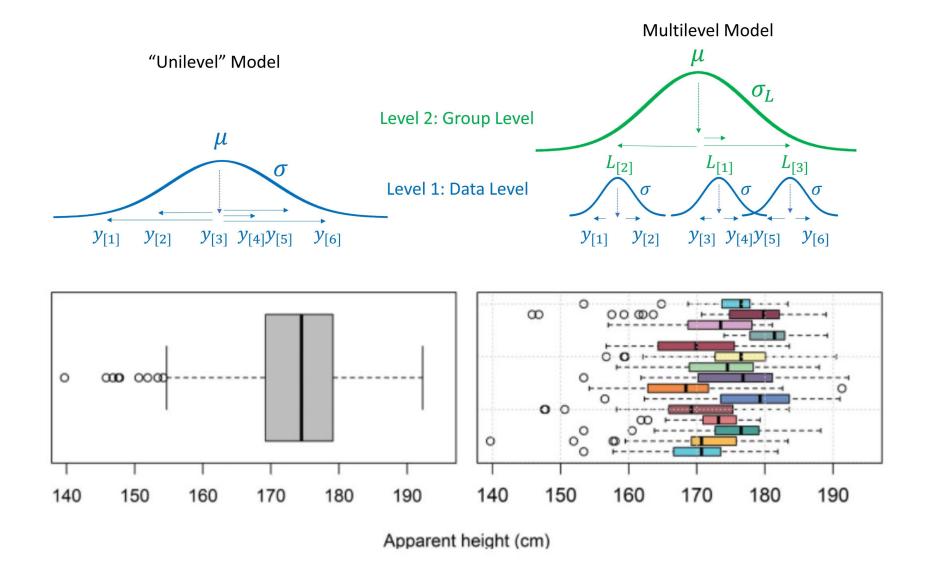




Repeated Measures Data



Repeated Measures Data: Levels of Variation

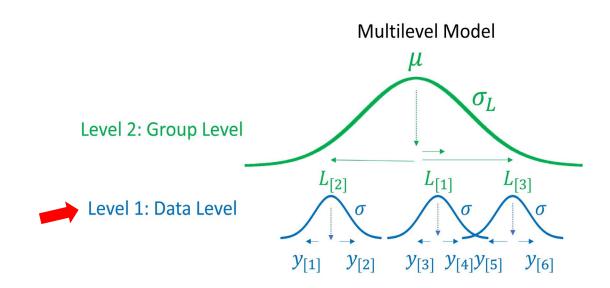


'Levels' of Variation: The 'Lower' level

• The 'data level' distribution of data within a given cluster/unit/listener.

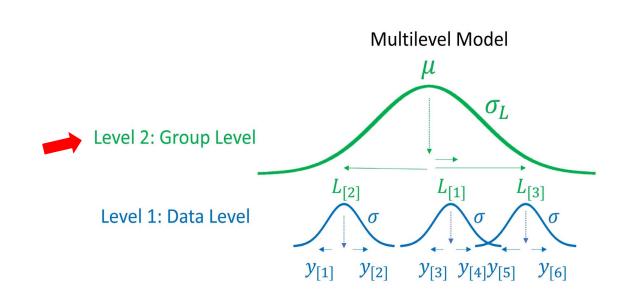
• The conditional distribution of data *given* a specific source of data.

• Example: A single person will have a distribution of reaction times for a given experimental task.



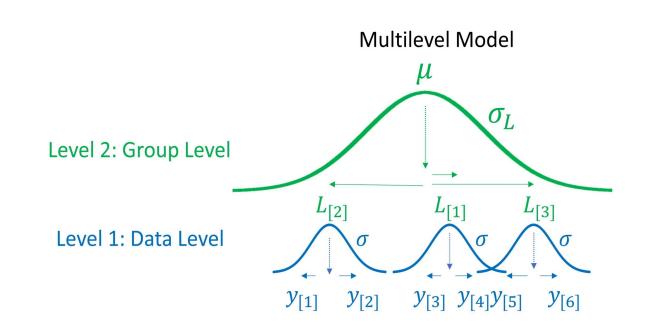
'Levels' of Variation: The 'Upper' level

- The 'group level' distribution of parameters across different clusters/units/listeners.
- The marginal distribution of parameters across all sources of data.
- Example: There will be a distribution of average reaction times for a given experimental task, across participants.



Multilevel Models

- Multilevel models can estimate parameters from 'multiple levels' simultaneously.
- For example, we can model:
 - Within listener variation (σ).
 - Listener averages $(L_{[i]})$.
 - Between-listener variation ($\sigma_{\rm L}$).



Representing Factors with Many Levels

- Each level of a factor needs a predictor.
- Mathematically this is a matrix of 1s and 0s.
- We have (about) 15 predictors for our 15 levels of listener.

$$\mu_{[i]} = \text{Intercept} + L_{[1]} \cdot 0 + L_{[2]} \cdot 1 + L_{[3]} \cdot 0 + \dots + L_{[15]} \cdot 0$$

$$\mu_{[i]} = \text{Intercept} + L_{[2]}$$

Representing Factors with Many Levels

- We'll represent parameters representing levels of a factor as vectors.
- These will be selected by our predictors of the same name.
- This means: "Our predicted value for trial i, $\mu_{[i]}$, is the sum of the model intercept and the L coefficient indexed by the value of the L predictor for trial i ($L_{[i]}$)."

$$\mu_{[i]} = \text{Intercept} + L_{\lfloor L_{[i]} \rfloor}$$

$$L_{[1]} = 2, L_{[2]} = 4, L_{[3]} = 1,...$$

$$\mu_{[i=1]} = \text{Intercept} + L_{\lfloor L_{[i=1]} \rfloor} = \text{Intercept} + L_{\lfloor 2 \rfloor}$$

$$\mu_{[i=2]} = \text{Intercept} + L_{\lfloor L_{[i=2]} \rfloor} = \text{Intercept} + L_{\lfloor 4 \rfloor}$$

$$\mu_{[i=3]} = \text{Intercept} + L_{\lfloor L_{[i=3]} \rfloor} = \text{Intercept} + L_{\lfloor 1 \rfloor}$$

Strategies for Estimating Factors with Many Levels

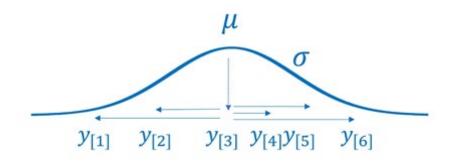
- Your factors may have >10 (or greater than >100!) levels.
- This can lead to a large number of model parameters.
- There are three general approaches to dealing with factors with many levels:
 - Complete pooling
 - No pooling.
 - (Adaptive) partial pooling.

Complete Pooling

• Throw everything in a big pile and act like you don't have individual data clusters.



 Big problem: Data is probably not independent, CIs will be unreliable.



height_[i] ~
$$N(\mu_{[i]}, \sigma)$$

 $\mu_{[i]} = Intercept$

Priors:
Intercept ~ N(176,15)

$$\sigma$$
 ~ N(0,15)

No Pooling

- Acknowledge the clusters but impose no/weak constraints on their values.
- You miss some useful information (e.g., $\sigma_{\rm L}$).

 Medium problem: Parameter values across clusters (i.e. L) are usually not totally unrelated to each other. Level 2: Group Level

Level 1: Data Level

$$\sigma_L = \infty$$

height_[i] ~
$$N(\mu_{[i]}, \sigma)$$

 $\mu_{[i]} = Intercept + L_{[L_{[i]}]}$

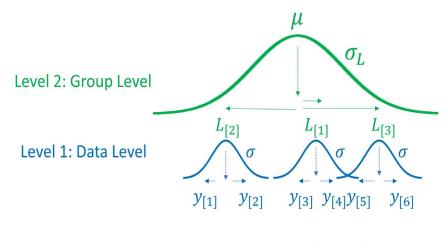
Priors:
$$L_{[\cdot]} \sim \operatorname{uniform}(-\infty, \infty)$$

Intercept
$$\sim N(176,15)$$

Partial Pooling

- Acknowledge the clusters and impose probabilistic constraints on their values.
- Use the information in the 'second' level (e.g, $\sigma_{\rm L}$) for modelling.

 Big benefit: More information and better behaving/performing models.



height_[i] ~ N(
$$\mu_{[i]}, \sigma$$
)
 $\mu_{[i]} = \text{Intercept} + L_{[L_{[i]}]}$

Priors:
$$L_{[\bullet]} \sim N(0, \sigma_L)$$

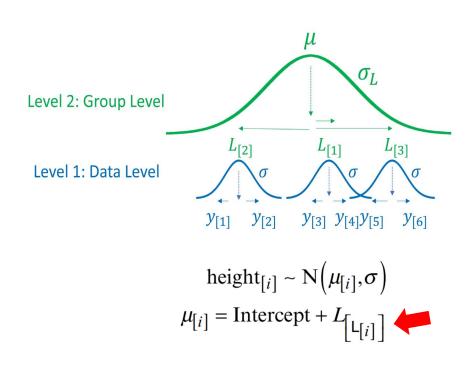
Intercept
$$\sim N(176,15)$$

 $\sigma \sim N(0,15)$
 $\sigma_L \sim N(0,15)$

Adaptive Partial Pooling

• Partial pooling is any model that uses the same information (e,g, $\sigma_{\rm L}$) for different parameters.

• Adaptive partial pooling is when a model estimates these constraints (e,g, $\sigma_{\rm L}$) from the data.



Priors:
$$L_{[\bullet]} \sim N(0, \sigma_L)$$

Intercept
$$\sim N(176,15)$$

 $\sigma \sim N(0,15)$
 $\sigma_L \sim N(0,15)$

Comparison of Approaches

Complete pooling

height_[i] ~
$$N(\mu_{[i]}, \sigma)$$

 $\mu_{[i]} = Intercept$

Priors:
Intercept ~ N(176,15)

$$\sigma$$
 ~ N(0,15)

No pooling

$$\begin{aligned} & \operatorname{height}_{[i]} \sim \operatorname{N} \left(\mu_{[i]}, \sigma \right) \\ \mu_{[i]} &= \operatorname{Intercept} + L_{\left[\mathsf{L}_{[i]} \right]} \end{aligned}$$

Priors:
$$L_{[\cdot]} \sim \operatorname{uniform}(-\infty, \infty)$$

Intercept
$$\sim N(176,15)$$

Partial pooling

$$\operatorname{height}_{[i]} \sim \operatorname{N}(\mu_{[i]}, \sigma)$$

$$\mu_{[i]} = \operatorname{Intercept} + L_{\left[\mathsf{L}_{[i]}\right]}$$

Priors:
$$L_{[\bullet]} \sim N(0, \sigma_L)$$

Intercept ~ N(176,15)

$$\sigma \sim N(0,15)$$

$$\sigma_L \sim N(0,15)$$

Hyperpriors

• The priors for your priors.

$$\begin{aligned} & \operatorname{height}_{[i]} \sim \operatorname{N} \left(\mu_{[i]}, \sigma \right) \\ \mu_{[i]} &= \operatorname{Intercept} + L_{\left[L_{[i]} \right]} \end{aligned}$$

Priors:
$$L_{[\bullet]} \sim N(0, \sigma_L)$$

Intercept ~ N(176,15)

$$\sigma \sim N(0,15)$$

$$\sigma_L \sim N(0,15)$$

$$P(L_{[\bullet]} | y) = \frac{P(y | L_{[\bullet]}) \cdot P(L_{[\bullet]})}{P(y)}$$

$$P(L_{[\bullet]}, \sigma_L \mid y) = \frac{P(y \mid L_{[\bullet]}, \sigma_L) \cdot P(L_{[\bullet]}, \sigma_L)}{P(y)}$$

$$P(L_{[\bullet]}, \sigma_L \mid y) = \frac{P(y \mid L_{[\bullet]}) \cdot P(L_{[\bullet]} \mid \sigma_L) \cdot P(\sigma_L)}{P(y)}$$

What Gets a Prior?

• All <u>estimated</u> parameters get a prior.

- For example:
 - L and σ_L get priors because they are estimated.
 - The standard deviation of σ_L is 15. It is <u>not</u> estimated.

$$\begin{aligned} \text{height}_{[i]} &\sim \text{N} \Big(\mu_{[i]}, \sigma \Big) \\ \mu_{[i]} &= \text{Intercept} + L_{\left[L_{[i]} \right]} \end{aligned}$$

Priors:

$$L_{[\bullet]} \sim N(0, \sigma_L)$$

Intercept $\sim N(176,15)$

$$\sigma \sim N(0,15)$$

$$\sigma_L \sim N(0,15)$$

Data and Research Questions

```
# load book package and brms
library (bmmb)
library (brms)

# load and subset experimental data
data (exp_data)
men = exp_data[exp_data$C_v=='m',]
```

- L: An integer from 1 to 15 indicating which *listener* responded to the trial.
- height: A floating-point number representing the height (in centimeters) reported for the speaker on each trial.

```
      head (men)

      ##
      L C height R S C_v vtl f0 dur G A G_v A_v

      ## 93 1 m 169.9 a 47 m 14.8 172 339 m a m a

      ## 95 1 m 173.5 a 48 m 15.6 108 236 m a m a

      ## 97 1 m 172.0 a 49 m 15.5 96 315 m a m a
```

Data and Research Questions

We are going to answer the questions below again, this time with a legitimate multilevel model:

(Q1) How tall does the average adult male sound?

(Q2) Can we set limits on credible average apparent heights based on the data we collected?

The Model Formula

• Our previous model said: "predict height using a single overall intercept".

- We want to model not one intercept, but an intercept for each listener.
- We want to understand the distribution of the intercept given the value of listener.

The Model Formula

 To model listener-dependent intercepts using adaptive partial pooling, we use this formula:

Anything you put in parentheses is fit using partial pooling.

```
(Predictor | Grouping factor)
```

Description of the Model

height_[i] ~ N($\mu_{[i]}, \sigma$) $\mu_{[i]}$ = Intercept + $L_{[L_{[i]}]}$

Priors: $L_{[\bullet]} \sim N(0, \sigma_L)$

Intercept $\sim N(176,15)$

 $\sigma \sim N(0,15)$

$$\sigma_L \sim N(0,15)$$

We expect height judgments to be normally distributed around the expected value for any given trial, $\mu_{[i]}$, with some unknown standard deviation σ . The expected value for a trial is equal to a fixed overall average (Intercept) and some value associated with the individual listener who made a perceptual judgment on the trial $(L_{[i]})$. The listener coefficients $(L_{[i]})$ were modeled as coming from a normal distribution with a

tener coefficients $(L_{[\cdot]})$ were modeled as coming from a normal distribution with a mean of zero and a standard deviation (σ_L) that was estimated from the data.

Decomposing Variation

'Unilevel' model
$$\sigma_{\text{total}}^2 = \sigma^2$$

Multilevel model
$$\sigma_{\text{total}}^2 = \sigma_L^2 + \sigma^2$$

Specifying Priors

- Intercept: This is a unique class, only for intercepts.
- sd: This is for standard deviation parameters related to 'batches' of parameters, e.g. sd(Intercept) for L (σ_L).
- sigma: The data-level error term.

Fitting the Model

```
# Fit the model yourself
model multilevel = brms::brm (
  height \sim 1 + (1|L), data = men, chains = 4, cores = 4,
  warmup = 1000, iter = 3500, thin = 2,
  prior = c(brms::set prior("normal(176, 15)", class = "Intercept"),
          brms::set prior("normal(0, 15)", class = "sd"),
          brms::set prior("normal(0, 15)", class = "sigma")))
# Or download it from the GitHub page:
model multilevel = bmmb::get_model ('4_model_multilevel.RDS')
```

Interpreting the Model

```
# inspect model
bmmb::short summary (model multilevel)
## Formula: height ~ 1 + (1 | L)
  Group-Level Effects:
  ~L (Number of levels: 15)
     Estimate Est.Error 1-95% CI u-95% CI
## sd(Intercept) 3.78 0.87 2.47 5.84
  Population-Level Effects:
   Estimate Est.Error 1-95% CI u-95% CI
  Intercept 173.8 1.02 171.8 175.8
  Family Specific Parameters:
  Estimate Est.Error 1-95% CI u-95% CI
## sigma 7.03 0.19 6.67 7.41
```

height_[i] ~
$$N(\mu_{[i]}, \sigma)$$

 $\mu_{[i]} = Intercept + L_{[L_{[i]}]}$
Priors :
 $L_{[\cdot]} \sim N(0, \sigma_L)$
Intercept ~ $N(176,15)$
 $\sigma \sim N(0,15)$
 $\sigma_L \sim N(0,15)$

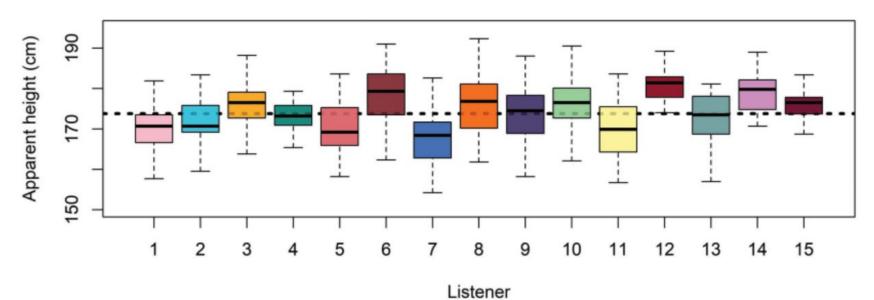
Interpreting the Model

```
# inspect model
bmmb::short_summary (model_multil
## Formula: height \sim 1 + (1 \mid L)
##
  Group-Level Effects:
  ~L (Number of levels: 15)
##
## sd(Intercept) 3.78
##
## Population-Level Effects:
           Estimate Est.Error 1
  Intercept 173.8 1.02
##
  Family Specific Parameters:
        Estimate Est. Error 1-95%
##
## sigma 7.03
                     0.19
```

```
# find mean height for each listener
                   listener means = aggregate (height ~ L, data = men, FUN = mean)
                   # find the within listener standard deviation
                   # This is the within-talker 'error'.
                   listener sigmas = aggregate (height ~ L, data = men, FUN = sd)
                   # the mean of the listener means corresponds to our Intercept
Estimate Est. Eri mean (listener means$height)
                   ## [1] 173.8
                   # the standard deviation of the listener means corresponds
                   # to 'sd(Intercept)', the estimate of the standard deviation
                   # of listener intercepts
                   sd (listener means$height)
                   ## [1] 3.594
                   # the average within-listener standard deviation corresponds
                   # to sigma, the estimated error
                   mean (listener sigmas$height)
                   ## [1] 6.822
```

Interpreting the Model

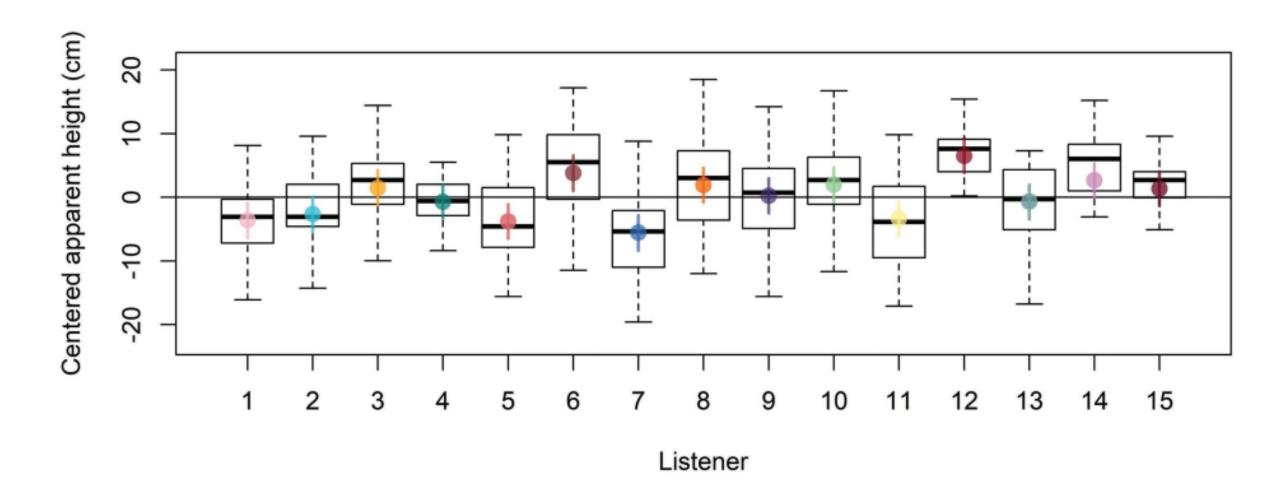
```
## Group-Level Effects:
## ~L (Number of levels: 15)
## Estimate Est.Error 1-95% CI u-95% CI
## sd(Intercept) 3.78 0.87 2.47 5.84
##
## Population-Level Effects:
## Estimate Est.Error 1-95% CI u-95% CI
## Intercept 173.8 1.02 171.8 175.8
##
## Family Specific Parameters:
## Estimate Est.Error 1-95% CI u-95% CI
## sigma 7.03 0.19 6.67 7.41
```



'Random' and 'Fixed' Effects

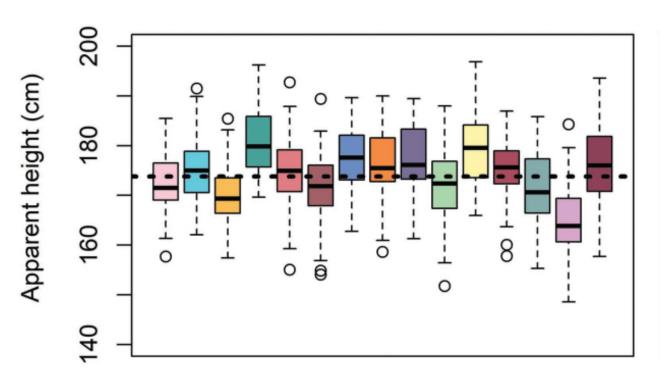
- Many inconsistent definitions of these terms.
- In practice:
 - 'Fixed' effects are estimated using no pooling, or minimal pooling.
 - Random effects are usually fit with adaptive partial pooling.

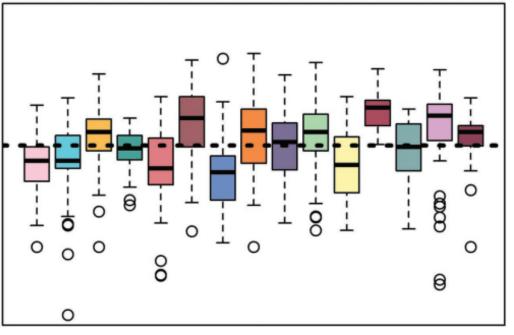
Inspecting the 'Random' Effects

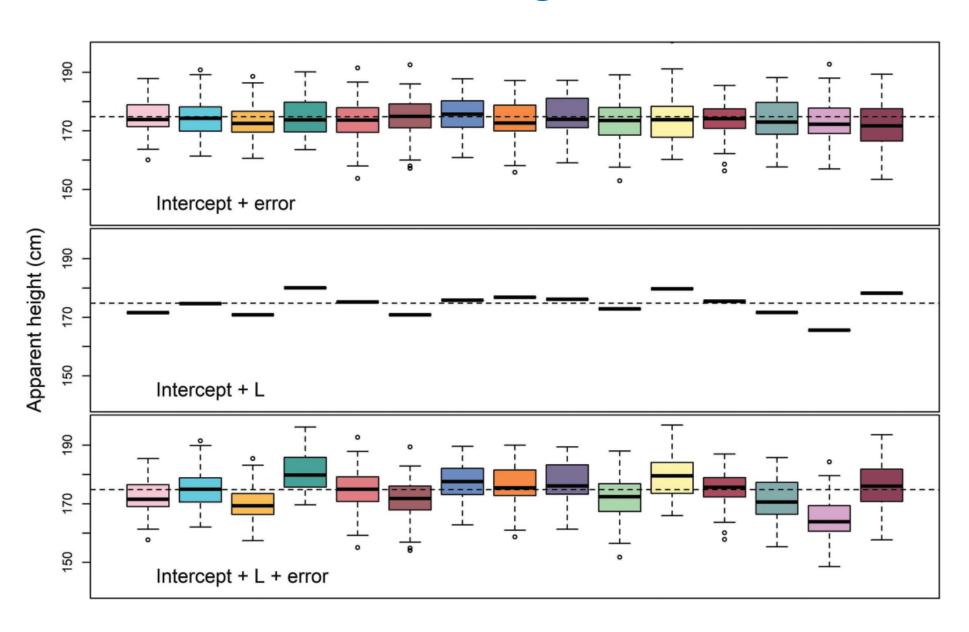


skip this line if you want a new simulated data set.

```
set.seed(1)
# this is the value of our intercept
Intercept = 174
# this is a vector of 15 listener effects
L = rnorm (15, 0, 3.8)
# vector indicating which listener produced which utterance
L = rep (1:15, each = 45)
# this vector contains the error
error = rnorm (45 * 15, 0, 7)
# the sum of an intercept, listener effects and random error
height rep = Intercept + L [L] + error
# this fake data is missing between listener variation
height rep 1 = Intercept + error
# this fake data is missing within listener variation
height rep 2 = Intercept + L [L]
```



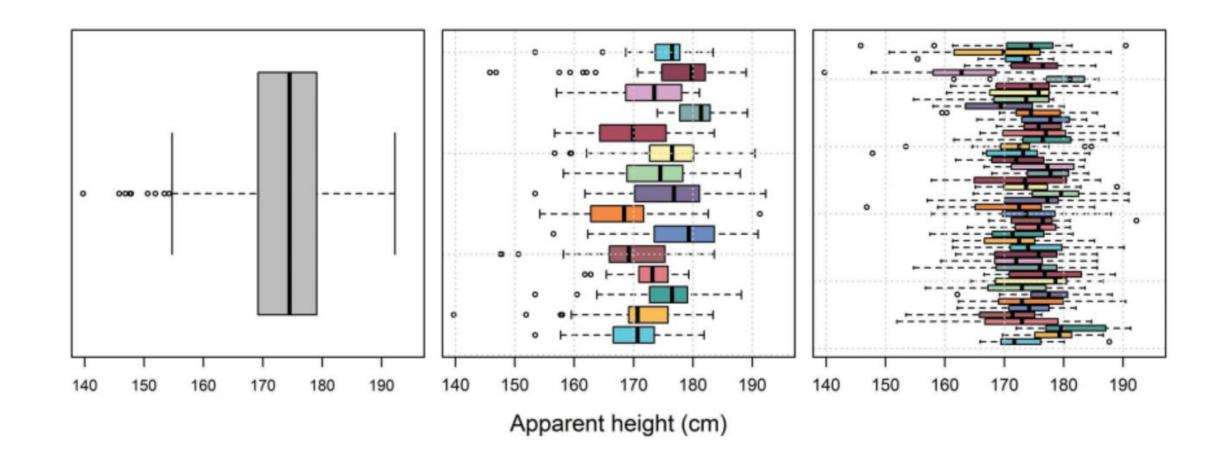




```
set.seed(1)
# do 10,000 replications
reps = 10000
# hold the replicated values of sigma L
sigma L rep = rep(0, reps)
for ( i in 1:reps) {
 Intercept = 173.8 # set the intercept
 L L = rnorm (15, 0, 0) # zero between-listener variance
 L = rep (1:15, each = 45) # 45 responses from each of 15 listeners
  epsilon = rnorm (45 * 15, 0, 7.78) # generate random noise
 height rep = Intercept + L L[L] + epsilon # add up to components
# get replicated listener means
  L rep means = tapply(height rep, L, mean)
  sigma L rep[i] = sd (L rep means) # find sigma of listener effects
```

```
quantile(sigma_L_rep)
## 0% 25% 50% 75% 100%
## 0.4429 0.9862 1.1337 1.2810 2.0813
```

Adding a Second Random Effect



Updating our Model Description

$$\begin{aligned} \operatorname{height}_{[i]} &\sim \operatorname{N} \left(\mu_{[i]}, \sigma \right) \\ \mu_{[i]} &= \operatorname{Intercept} + L_{\left[L_{[i]} \right]} + S_{\left[S_{[i]} \right]} \end{aligned}$$

$$L_{[\bullet]} \sim N(0,\sigma_L)$$

$$S_{[\bullet]} \sim N(0,\sigma_S)$$

Intercept
$$\sim N(176,15)$$

$$\sigma \sim N(0,15)$$

$$\sigma_L \sim N(0,15)$$

$$\sigma_S \sim N(0.15)$$

Fitting our Model

Interpreting the New Information

```
bmmb::short summary (model multilevel L S)
## Formula: height \sim 1 + (1 | L) + (1 | S)
  Group-Level Effects:
  ~L (Number of levels: 15)
      Estimate Est.Error 1-95% CI u-95% CI
## sd(Intercept) 3.81 0.86 2.51 5.87
  ~S (Number of levels: 45)
         Estimate Est.Error 1-95% CI u-95% CI
  sd(Intercept) 2.83 0.42 2.1 3.72
## Population-Level Effects:
          Estimate Est.Error 1-95% CI u-95% CI
  Intercept 173.8 1.12 171.6
##
  Family Specific Parameters:
   Estimate Est.Error 1-95% CI u-95% CI
## sigma 6.47 0.19 6.11
                                6.85
```

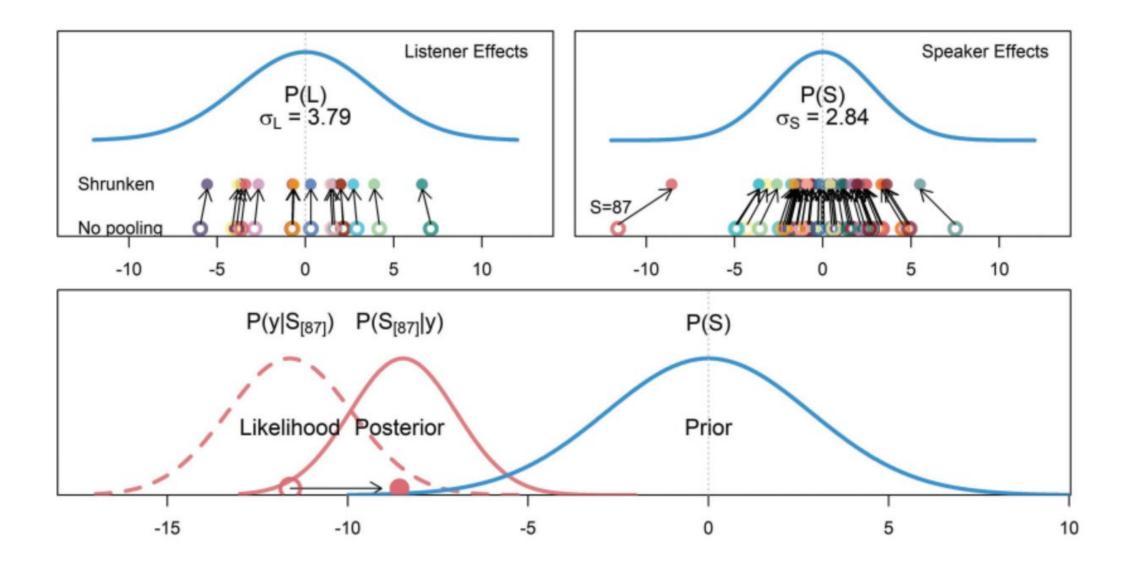
```
height_{[i]} \sim N(\mu_{[i]}, \sigma)
\mu_{[i]} = \text{Intercept} + L_{\lfloor L_{[i]} \rfloor} + S_{\lfloor S_{[i]} \rfloor}
                                              Priors:
                               L_{[\bullet]} \sim N(0,\sigma_L)
                               S_{[\bullet]} \sim N(0,\sigma_S)
                   Intercept \sim N(176,15)
                                    \sigma \sim N(0,15)
                                 \sigma_L \sim N(0,15)
                                 \sigma_S \sim N(0,15)
```

Comparing Models

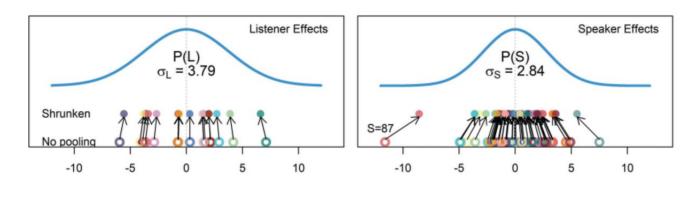
```
bmmb::short_summary (model_priors)
## Formula: height ~ 1
## Population-Level Effects:
## Estimate Est.Error 1-95% CI u-95% CI
## Intercept 173.8 0.31 173.2 174.4
##
## Family Specific Parameters:
## Estimate Est.Error 1-95% CI u-95% CI
## sigma 7.77 0.21 7.37 8.19
```

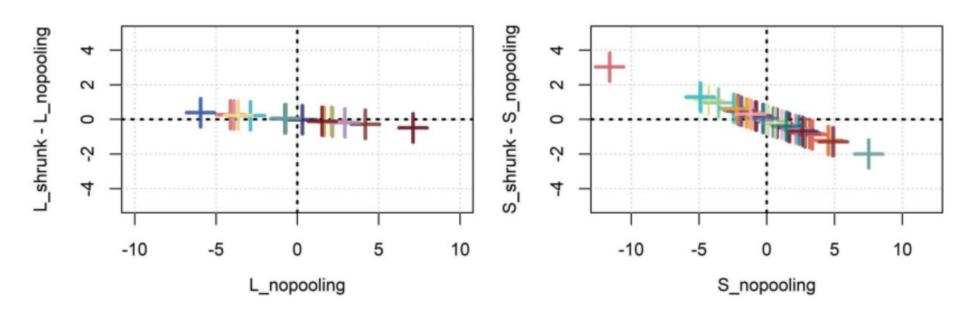
```
bmmb::short summary (model multilevel L S)
## Formula: height ~ 1 + (1 | L) + (1 | S)
## Group-Level Effects:
## ~L (Number of levels: 15)
  Estimate Est.Error 1-95% CI u-95% CI
## sd(Intercept) 3.81 0.86
                                 2.51 5.87
## ~S (Number of levels: 45)
       Estimate Est.Error 1-95% CI u-95% CI
## sd(Intercept) 2.83 0.42 2.1 3.72
## Population-Level Effects:
## Estimate Est.Error 1-95% CI u-95% CI
## Intercept 173.8 1.12 171.6 176.1
## Family Specific Parameters:
       Estimate Est. Error 1-95% CI u-95% CI
## sigma 6.47 0.19 6.11 6.85
```

Investigating 'Shrinkage'



Investigating 'Shrinkage'





Answering our Research Questions

```
bmmb::short summary (model multilevel L S)
## Formula: height ~ 1 + (1 | L) + (1 | S)
## Group-Level Effects:
## ~L (Number of levels: 15)
              Estimate Est. Error 1-95% CI u-95% CI
## sd(Intercept) 3.81 0.86 2.51
## ~S (Number of levels: 45)
     Estimate Est.Error 1-95% CI u-95% CI
## sd(Intercept) 2.83 0.42 2.1 3.72
## Population-Level Effects:
   Estimate Est.Error 1-95% CI u-95% CI
## Intercept 173.8 1.12 171.6 176.1
## Family Specific Parameters:
   Estimate Est.Error 1-95% CI u-95% CI
## sigma 6.47 0.19
                        6.11
                                   6.85
```

Based on our model the average apparent height of adult males is likely to be 173.8 cm (s.d. = 1.1, 95% CI = [171.6, 176.1]). The estimated magnitude of the random error was 6.5 cm (s.d. = 0.2, 95% CI = [6.1, 6.9]). Systematic between-listener variation averages about 3.8 cm (s.d. = 0.9, 95% CI = [2.5, 5.8]), while systematic between-speaker variation averages about 2.8 cm (s.d. = 0.4, 95% CI = [2.1, 3.8]).

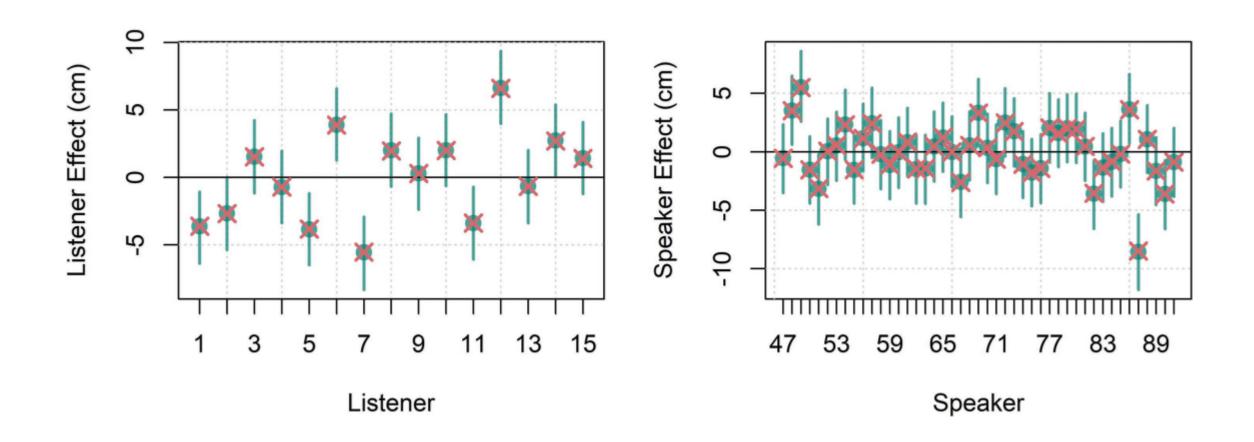
Traditionalists Corner: Imer

lmer model = lme4::lmer (height ~ 1 + (1|L) + (1|S), data = men)

```
bmmb::short summary(model multilevel L S)
## (1) Formula: height ~ 1 + (1 | L) + (1 | S)
##
  (2) Group-Level Effects:
      ~L (Number of levels: 15)
                  Estimate Est. Error 1-95% CI u-95% CI
  (3) sd(Intercept) 3.81 0.86
                                       2.51
     ~S (Number of levels: 45)
                  Estimate Est.Error 1-95% CI u-95% CI
   (4) sd(Intercept) 2.83
                               0.42
     Population-Level Effects:
              Estimate Est.Error 1-95% CI u-95% CI
   (5) Intercept 173.8 1.12 171.6 176.05
    Family Specific Parameters:
           Estimate Est. Error 1-95% CI u-95% CI
   (6) sigma 6.47 0.19 6.11 6.85
```

```
summary (lmer model)
      Linear mixed model fit by REML ['lmerMod']
  (1) Formula: height \sim 1 + (1 \mid L) + (1 \mid S)
        Data: men
    REML criterion at convergence: 4527.4
     Scaled residuals:
         Min 10 Median 30
                                      Max
    -4.6205 -0.4868 0.0722 0.5700 2.7179
  (2) Random effects:
      Groups Name Variance Std.Dev.
  (3) S (Intercept) 7.593 2.756
  (4) L (Intercept) 11.990 3.463
  (6) Residual
                         41.630
                                 6.452
      Number of obs: 675, groups: S, 45; L, 15
    Fixed effects:
                 Estimate Std. Error t value
     (Intercept) 173.788
                             1.015
                                    171.3
```

Traditionalists Corner: Imer



Exercises

Use the data in 'exp_ex' to do one of the following. You may also use your own data to answer a related question. In any case, describe the model, present and explain the results, and include at least two figures.

- 1. Easy: Analyze the (pre-ft) model that's exactly like model_multilevel_L_S, except using the data in exp_ex (bmmb::get_model("model_multilevel_L_S_ex.RDS")).
- Medium: Fit a model just like model_multilevel_L_S, but for the data from some other group, for either the original or big resonance levels.
- 3. Hard: Fit two models like model_multilevel_L_S for two groups, or for one group across resonance levels, and compare results across models.