



## **African Mathematical School**



# **Linear mixed effect models: applications in R**

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## **Recall: Framework of linear models**

### **Introduction**

- Types of factors and their related effects
- Model specification
- Estimation of coefficients
- Significance tests of the coefficients
- Overview on random intercept and slope models
- Applications in R

### **Conclusion**

# Recall: Framework of linear models

## Example

Test whether salt water impacts blood pressure in mice.

### Experiment A

10 mice fed with plain water and 10 with salt water; and the blood pressure (BP) measured.

$$BP = \alpha + \beta X + \epsilon$$

$X$  = water type (categorical variable  $\implies$  Analysis of variance).

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## Experiment B

20 mice fed with increasing concentration of salt in water starting with plain water.

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$X$  = salt concentration

quantitative variable  $\Rightarrow$  Linear regression.

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Increasing salt concentration in water administrated to mice and number of death ( $N$ ) is counted.

$$\text{Log } N = \alpha + \beta X + \epsilon$$

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$$\text{Log} \frac{P(T|Mg^{2+};Ca^{2+})}{1-P(T|Mg^{2+};Ca^{2+})} = \alpha + \beta_1 Mg^{2+} + \beta_2 Ca^{2+} + \epsilon$$

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$X$  = water type

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10 mice fed with plain water and 10 with salt water; but various weight and 3 different mothers.

$$BP = \underbrace{\alpha + \beta X + \lambda Weight}_{\text{Fixed part}} + \underbrace{\gamma Mother + \epsilon}_{\text{Random part}}$$

Fixed part

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Linear mixed effect model

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$g$  = link function

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$g(Y) = \log(Y) \implies$  Poisson models and its extensions

$g(Y) = -\frac{1}{Y} \implies$  Gamma models

$g(Y) = g(P(Y=1|X=x)) = \log \frac{P(Y=1|X=x)}{1-P(Y=1|X=x)}$

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30 female rats were randomly assigned to receive one of three doses (high, low, or control) of an experimental compound.

*Objective:* Comparison of the birth weights of pups from litters born to female rats that received the high, low-dose to those from control female.

*Factor "dose" is fixed whereas factor "litter" is random.*

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## Analysis of variance (ANOVA)

- Applicable to mixed models
- Same estimation procedure of fixed and random effects
- Reduction of estimation bias by fixing the error term for each main factor in order to compute Fisher statistic
- **Consequences:** Some bias remained in the ANOVA model

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**1861**  $\Rightarrow$  First known formulation of a one-way random-effects model (an model with one random factor and no fixed factors) is that by **Airy**, which was further clarified by Scheff in 1956.

**Airy** made several telescopic observations on the same night (clustered data) for several different angles and analyzed the data separating the variance of the random night effects from the random within-night residuals.

**1863**  $\Rightarrow$  **Chauvenet** calculated variances of random effects in a simple random-effects model.

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- Statistical models for continuous outcome variables in which fixed and random factors are present.
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Study designs leading to data sets that may be appropriately analyzed using LMEMs include:

- 1 Studies with clustered data, such as students in classrooms, or experimental designs with random blocks, such as batches of raw material for an industrial process
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# Types of factors and their related effects

## Fixed factor

A categorical or classification variable, for which the investigator has included all levels (or conditions) that are of interest in the study.

# Types of factors and their related effects

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Fixed factors might include:

- qualitative covariates, such as gender
- classification variables implied by:
  - a survey sampling design, such as region or stratum
  - a study design, such as the treatment method in a randomized clinical trial
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- All possible levels of the random factor are not present in the data set, but it is the researchers intention to make inferences about the entire population of levels.

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## Fixed effects versus Random effects

- Random effects are random values associated with the levels of a random factor (or factors).
- They represent random deviations from the relationships described by fixed effects.

**For instance:**

- ⇒ random intercepts (representing random deviations for a given subject or cluster from the overall fixed intercept).
- ⇒ random coefficients (representing random deviations for a given subject or cluster from the overall fixed effects).

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## Fixed effects versus Random effects

- Random effects are random values associated with the levels of a random factor (or factors).
- They represent random deviations from the relationships described by fixed effects.

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# Model specification

A linear mixed effect model is considered under the general framework (hierarchical form):

$$(1) \begin{cases} y_i = X_i\beta + Z_i\gamma_i + \epsilon_i \\ \gamma_i \sim N(0, G_i) \\ \epsilon_i \sim N(0, \Sigma_i) \\ \gamma_i \text{ and } \epsilon_i \text{ must be independent.} \end{cases}$$

$y_i$ : vector of  $i^{th}$  observation of the dependent variable;

$X_i$ : known matrix of fixed observations ;

$\beta$ : fixed coefficients ;

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# Model specification

## Example for model specification

Let consider the following dataset

Plot	Block	Variety	Dose	Yield
1	1	1	0	1.7
2	1	1	30	1.7
3	1	2	0	1.3
4	1	2	30	1.5
5	2	1	0	1.2
6	2	1	30	1.4
7	2	2	0	1.0
8	2	2	30	1.2
9	3	1	0	1.4
10	3	1	30	2.0
11	3	2	0	1.7
12	3	2	30	2.2
13	4	1	0	1.9
14	4	1	30	2.3
15	4	2	0	1.5
16	4	2	30	1.8

# Model specification

## Example for model specification

$$\text{Yield}_{ijk} = \underbrace{\beta_0 + \beta_j \text{Variety}_j * \text{Dose}_k}_{\text{Fixed effects}} + \underbrace{\alpha_{0i} + \alpha_{1i} \text{Block}_i}_{\text{Random effects}} + \varepsilon_{ijk}$$

Fixed effects

Random effects

$$\beta = (\beta_0, \beta_{ij})' \quad ; \quad \gamma = (\alpha_{0k}, \alpha_{1k})'$$

$$i=1, 2, 3; 4 \quad ; \quad j=1, 2 \quad ; \quad k=0, 30$$

# Model specification

## Example for model specification

$$\text{Yield} = X\beta + Z\gamma + \varepsilon$$

$$\begin{pmatrix} 1.7 \\ 1.7 \\ 1.3 \\ \underline{1.5} \\ 1.2 \\ 1.4 \\ 1.0 \\ \underline{1.2} \\ 1.4 \\ 2.0 \\ 1.7 \\ \underline{2.2} \\ 1.9 \\ 2.3 \\ 1.5 \\ 1.8 \end{pmatrix} = \begin{pmatrix} 1 & 1 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 0 \\ \underline{1 & 0 & 0 & 0 & 1} \\ 1 & 1 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 0 \\ \underline{1 & 0 & 0 & 0 & 1} \\ 1 & 1 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 0 \\ \underline{1 & 0 & 0 & 0 & 1} \\ 1 & 1 & 0 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ 1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} b_0 \\ b_{11} \\ b_{12} \\ b_{21} \\ b_{22} \end{pmatrix} + \begin{pmatrix} 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 \\ 1 & 1 & 0 & 0 & 0 \\ \underline{1 & 1 & 0 & 0 & 0} \\ 1 & 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ 1 & 0 & 1 & 0 & 0 \\ \underline{1 & 0 & 1 & 0 & 0} \\ 1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 & 0 \\ 1 & 0 & 0 & 1 & 0 \\ \underline{1 & 0 & 0 & 1 & 0} \\ 1 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 1 \\ 1 & 0 & 0 & 0 & 1 \end{pmatrix} \begin{pmatrix} u_0 \\ u_1 \\ u_2 \\ u_3 \\ u_4 \end{pmatrix} + \begin{pmatrix} \varepsilon_1 \\ \varepsilon_2 \\ \varepsilon_3 \\ \underline{\varepsilon_4} \\ \varepsilon_5 \\ \varepsilon_6 \\ \varepsilon_7 \\ \underline{\varepsilon_8} \\ \varepsilon_9 \\ \varepsilon_{10} \\ \varepsilon_{11} \\ \underline{\varepsilon_{12}} \\ \varepsilon_{13} \\ \varepsilon_{14} \\ \varepsilon_{15} \\ \varepsilon_{16} \end{pmatrix}$$

$y = X * \beta + Z * u + \varepsilon$

# Estimation of coefficients

## Estimation of $\beta$ and $\alpha_i (i = 1, \dots, g)$ in Gaussian models

### Maximum likelihood estimation (ML)

Under a Gaussian mixed model, we have:

$y \sim N(X\beta, V)$  with  $V_i(\theta_k) = \Sigma_i + Z_i G_i Z_i'$ ,  $k = 1, \dots, q$ ;  $i = 1, \dots, g$

$$f(y) = \frac{1}{(2\pi)^{\frac{g}{2}} |V|^{\frac{1}{2}}} \exp\{-0.5(y - X\beta)' V^{-1}(y - X\beta)\}$$

$$V_i(\theta_k) = \begin{pmatrix} G_i & 0 \\ 0 & \Sigma_i \end{pmatrix}$$

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$$L(\beta, \theta) = \prod_{i=1}^n f(y_i)$$

Thus, the log-likelihood function is:

$$l(\beta, \theta) = \ln[L(\beta, \theta)] = c - \frac{1}{2} \ln(|V|) - \frac{1}{2} (y - X\beta)' V^{-1} (y - X\beta) \quad (2)$$

$$\frac{\partial l}{\partial \beta} = X' V^{-1} y - X' V^{-1} X \beta = 0 \quad (3)$$

$$\frac{\partial l}{\partial \theta_k} = \frac{1}{2} \{ (y - X\beta)' V^{-1} \frac{\partial l}{\partial \theta_k} V^{-1} (y - X\beta) - \text{tr}(V^{-1} \frac{\partial V}{\partial \theta_k}) \} = 0$$

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$$(3) \Rightarrow y' P \frac{\partial V}{\partial \theta_k} P y = \text{tr}(V^{-1} \frac{\partial V}{\partial \theta_k}) \quad (4)$$

$$\text{with } P = V^{-1} - V^{-1} X (X' V^{-1} X)^{-1} X' V^{-1} \quad (5)$$

In Gaussian models,  $\sigma_i^2 = \sigma^2$  (equality of variances)  $\Rightarrow \Sigma = \sigma^2 I_n$   
 $\sigma^2$  is the variance of residual error.

$$G = \sum_{i=1}^g \tau_i^2 Z_i Z_i'$$

$\tau_i^2$  represent the variance of the  $i$ th random component.

$$V = \sigma^2 I_n + \sum_{i=1}^g \tau_i^2 Z_i Z_i' \quad (6)$$

$$\text{and } \frac{\partial V}{\partial \sigma^2} = I_n; \quad \frac{\partial V}{\partial \tau_i^2} = Z_i Z_i'$$

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*Newton-Raphson algorithm for the computation of  $\beta$  and  $V$ .*

**Step 1.** Compute  $\beta$  using OLE (Ordinary Least square Estimation).

$$V = I_q \Rightarrow \hat{\beta} = (X'X)^{-1}X'y$$

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### Maximum likelihood estimation (ML)

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$$\begin{cases} \hat{y}' \hat{P}^2 \hat{y} = \text{tr}(\hat{V}^{-1}) \\ \hat{y}' \hat{P} Z_i Z_i' \hat{P} \hat{y} = \text{tr}(Z_i' \hat{V}^{-1} Z_i) \end{cases}$$

**Step 4.** Replace  $\hat{\sigma}^2$  and  $\hat{\tau}_i^2 (i = 1, \dots, g)$  in (6) to compute  $\hat{V}$ .

**Step 5.** Compute a new  $\hat{\beta}$  using (3) and new  $l(\beta, \theta)$  using (2).

**Step 6.** Repeat these steps until convergence. A convergence criterion is linked with a slight change, about  $10^{-9}$  in  $\hat{\beta}$  or 0.01 of change in  $l(\beta, \theta)$

# Estimation of coefficients

## Estimation of $\beta$ and $\alpha_i (i = 1, \dots, g)$ in Gaussian models

### Restricted Maximum likelihood estimation (REML)

*The ML of the variance components are generally biased.*

In the REML approach, estimation of fixed effects is suppressed to have good estimation of the random effects (variance components) and fixed effects are only estimated using ML (robust for non Gaussian models).

Thus, under a Gaussian mixed model, we have:

$$l_R(\theta) = l(\beta, \theta) - \frac{1}{2} \ln |X' V^{-1} X|$$

*Newton-Raphson algorithm for the computation of  $\beta$  and  $V$ .*

The same procedure described above is used.

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## Estimation of $\beta$ and $\alpha_i (i = 1, \dots, g)$ in non-Gaussian models

### REML and ML procedures

Two Non Gaussian models will be considered: ANOVA models with non normal  $y$  and longitudinal models (repeated measures).

#### Non Gaussian ANOVA models

##### *Quasi-Likelihood Method*

In Quasi-Likelihood Method, the idea is to use normality-based estimators of  $\hat{\theta}$  using REML equations and compute  $\hat{\beta}$  using ML equations. Then,

*The REML equations are:*

$$\begin{cases} \hat{y}' \hat{P}^2 \hat{y} = \text{tr}(P) \\ \hat{y}' \hat{P} Z_i Z_i' \hat{P} \hat{y} = \text{tr}(Z_i' P Z_i) \end{cases}$$

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**Longitudinal models** (repeated measures over time)

*Iterative weighted Least Squares*

**Balanced case**

The Best Linear Unbiased Estimator (BLUE) for  $\beta$  is given by:

$$\hat{\beta}_{BLUE} = (X' \hat{V}^{-1} X)^{-1} X' \hat{V}^{-1} y$$

where  $\hat{V} = \text{diag}(\hat{V}_0, \dots, \hat{V}_0)$ ;

$$\hat{V}_{0i} = \frac{1}{m} \sum_{i=1}^m (y_i - X_i \beta)(y_i - X_i \beta)'$$

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where  $\hat{V}_i = (v_{qr})_{q,r=1,\dots,k}^i$  ( $1 \leq i \leq m$ )

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Thus, the algorithm can be expressed as follows:

$$\hat{\beta}^{(2h-1)} = f\{\hat{v}^{(2h-2)}\}; \quad \hat{v}^{(0)} = (\delta_{q,r}) = \begin{cases} 1 & \text{if } q = r \\ 0 & \text{if } q \neq r \end{cases} = I_k$$

$$\hat{v}^{(2h)} = g\{\beta^{(2h-1)}\};$$

$$f\{v\} = \left( \sum_{i=1}^g X_i' V_i^{-1} X_i \right)^{-1} \left( \sum_{i=1}^g X_i' V_i^{-1} y_i \right)$$

$$g(\beta) = \frac{1}{m_{qr}} \sum_{i(q,r=1,\dots,k)}^m (y_{iq} - x'_{iq}\beta)(y_{ir} - x'_{ir}\beta)$$

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# Significant tests of the coefficients

These tests are used to test significance of  $\beta_i$  and  $\gamma_i$  because true values of these parameters are not available (iterative process).

## Wald test

It is often used to test significance of vector  $\beta$  and sometimes used to test covariance parameters associated with random effects ( $\gamma_i$ )

In general, for each known matrix  $L(r,p)$ :

$H_0 : L'\beta = 0$  and  $H_1 : L'\beta \neq 0$

$$W = \hat{\beta}'L'(L(\sum_i X_i'\hat{V}_i^{-1}X_i)^{-1}L')^{-1}L\hat{\beta}$$

$W \sim \chi^2$  distribution with  $\text{rank}(L)$  as the degree of freedom.

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## *t* test

It is often used for testing a single fixed-effect parameter.

For each parameter  $\beta_j$  of  $\beta$  a *t* test can be approximated. The two hypotheses are the same as for the wald test.

$$H_0 : L'\beta = 0 \text{ and } H_1 : L'\beta \neq 0$$

$$t_{obs} = \frac{\hat{\beta}_j}{\sqrt{v(\hat{\beta}_j)}}$$

$v(\hat{\beta}_j)$  is obtained by linearizing  $\hat{G}$  and  $\hat{R}$  in  $\hat{V}$ .

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$F$ -test can be used to test linear hypotheses about multiple fixed effects. In other words, it is used to test significance of vector  $\beta$ .

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The number of degree of freedom of the numerator is equal to the rank of matrix  $L$ .

The number of degree of freedom of the denominator is estimated from observed data.

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**Likelihood ratio test (LRT):** The LRT can be used to test linear hypotheses about fixed-effect parameters based on ML estimation. However, when testing hypotheses about covariance parameters associated with random effects, REML estimation should be used.

*Likelihood ratio (deviance, Neyman-Pearson)*

$\lambda$  = Statistic of likelihood ratio test

Under  $H_0$   $\lambda = -2 \log \frac{L_R}{L_C}$

$$\lambda = -2L_R + 2L_C \rightarrow \chi_r^2$$

$L_R$ : max of the log likelihood under the reduced model  $H_0$

$L_C$ : max of the log likelihood under the complete model  $H_1$

$$df = df(L_C) - df(L_R)$$

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# Overview on random intercept and random slope models

## Random intercept and random slope models

It belong to the general framework of multilevel models

Suppose a model in which:

$j = 1, \dots, N$  blocks (e.g. two varieties of maize (A and B) are considered within each block)

$i = 1, \dots, n_j$  subjects within the groups (e.g. experimental pot)

$k = 1, \dots, p_{ijk}$  times of measurements (e.g. everyday or month)

$Y_{ij}$  a numerical response variable (e.g. agronomic performance of varieties in height, number of corncobs, yield)

$x_{ij}$  explanatory variables (e.g. variety and block)

$$y_{ij} = \beta_{0j} + \beta_1 \text{Variety} + \beta_{2j} \text{Block} + \epsilon_{ij} \quad (1)$$

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$i = 1, \dots, n_j$  subjects within the groups (e.g. experimental pot)

$k = 1, \dots, p_{ijk}$  times of measurements (e.g. everyday or month)

$Y_{ij}$  a numerical response variable (e.g. agronomic performance of varieties in height, number of corncobs, yield)

$x_{ij}$  explanatory variables (e.g. variety and block)

$$y_{ij} = \beta_{0j} + \beta_1 \text{Variety} + \beta_2 \text{Block} + \epsilon_{ij} \quad (1)$$

# Overview on random intercept and random slope models

## Random intercept and random slope models

It belong to the general framework of multilevel models

$$y_{ij} = \beta_{0j} + \beta_1 \textit{Variety} + \beta_{2j} \textit{Block} + \epsilon_{ij} \quad (1)$$

$\beta_{0j}$  depends on each block (1, ..., N)

$\beta_1$  is fixed in the population

$\beta_{2j}$  also depends on each block (1, ..., N)

$\epsilon_{ij} \sim N(0, \sigma^2)$  and independent

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The intercept,  $\beta_{0j}$  can be broken down into two parts:

- An overall or average value of the intercept (constant):  $\gamma_{00}$
- A block dependent part of the intercept:  $\gamma_{0j}$

Thus, 
$$\beta_{0j} = \gamma_{00} + \gamma_{0j} \quad (2)$$

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$$y_{ij} = \beta_{0j} + \beta_1 \textit{Variety} + \beta_{2j} \textit{Block} + \epsilon_{ij} \quad (1)$$

The slope,  $\beta_{2j}$  can be broken down into two parts:

- An overall or average value of the slope:  $\psi_{00}$
- A block dependent part of the slope:  $\psi_{0j}$

Thus, 
$$\beta_{2j} = \psi_{00} + \psi_{0j} \quad (3)$$

By replacing (2) and (3) in (1):

$$y_{ij} = (\gamma_{00} + \gamma_{0j}) + \beta_1 \textit{Variety} + (\psi_{00} + \psi_{0j}) \textit{Block} + \epsilon_{ij}$$

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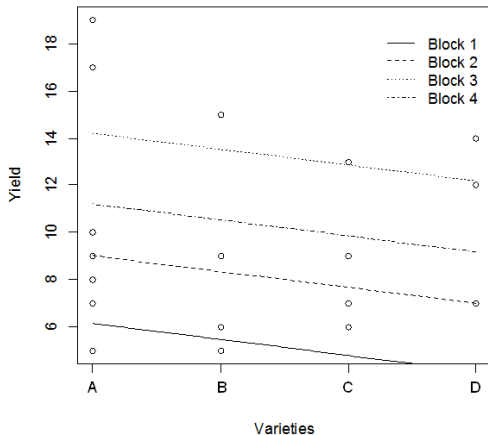
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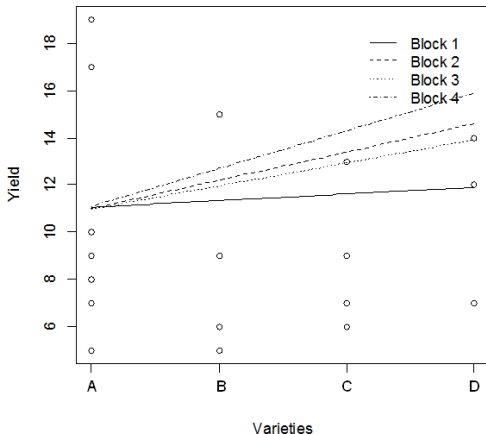


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If only  $\psi_{0j}$  are random parameters in the population

⇒ Random slope model

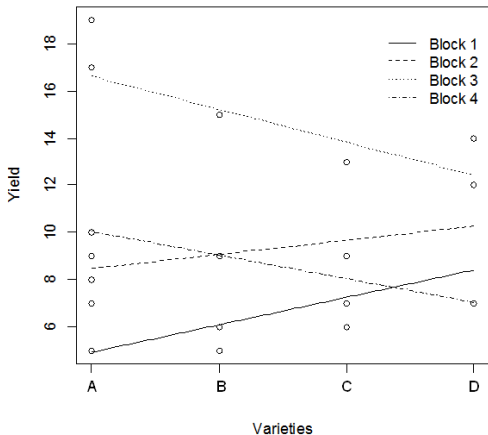


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# Applications in R

## Recall of fixed and random models

**A** <- **as.factor(A)** # for a non-categorical variable

**B** <- **as.factor(B)** # for a non-categorical variable

- Two fixed factors: A and B

`lm(Y ~ A*B)` or `lm(Y ~ A+B+A:B)`

- Two random factors: A and B

`library(lmerTest)` or `require(lmerTest)`

`lmer(Y ~ 1+(1|A)+(1|B))` # Restricted maximum likelihood

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- Function *lme* in package *nlme*
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- According to the fitting model, *nlme* (e.g. repeated measures) or *lme4* and *lmerTest* (e.g. cluster data) will be preferred!
- Two factors: A fixed and B random

- Full model

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lmer(Y ~ A + (1|B) + (1|A:B))
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## Implementation of LMEMs

- Three factors: A and B fixed; C random

- Full model

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- Random intercept and random slope model

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```
lmer(Y ~ A + (1|B) + (1|C) + (1|A:B) + (1|A:C) + (1|B:C)  
+ (1|A:B:C))
```

- Random intercept and random slope model

```
lmer(Y ~ A + (1+A|B:C))
```

- Random intercept model

```
lmer(Y ~ A + (1|B:C))
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## Implementation of LMEMs

- Two factors: A fixed; B nested in A

- Random intercept and random slope model

`lme(Y ~ A, random = ~1+A|B)`

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`lme(Y ~ A, random = ~1|B)` instead of `lme(Y ~ A, random = ~1|A/B)`

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## Implementation of LMEMs

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```
lme(Y ~ 1, random = ~1|A/B)
```

```
lmer(Y ~ 1 + (1|A/B))
```

## Implementation of LMEMs

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## Implementation of LMEMs

- Three factors: A and B fixed; C nested in A and B

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```
lme(Y ~ A*B, random = ~1+A*B|C)
```

```
lmer(Y ~ A*B + (1+A*B|C))
```

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```
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## Implementation of LMEMs

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```

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## Comment of results

### Case of *lmerTest* package

The fixed effects are analysed using probability values [**Pr**( $> |t|$ )].

The random effects are analysed by:

- Using the function *rand* followed by the name of the model in bracket to get *p-value*
  - Comparing the variance of random factor ( $\sigma_r^2$ ) to the one of experimental error ( $\sigma_e^2$ )
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- If  $\text{p-value} < \alpha$  (0.05) or  $\sigma_r^2 \geq \sigma_e^2$ , the random effect is significant. It must be considered in the model.
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## Exercise 1

Four leaves were randomly sampled from a larger population of leaves and four discs were taken from each leaf. The calcium contents were measured (see worksheet 1).

Test first of all effect of leaves and then effects of leaves and discs using R (maximum likelihood estimation and restricted maximum likelihood estimation) and compare their outputs.

## Exercise 2

Four plants were randomly sampled from a larger population of plants, and three leaves were randomly taken from each plant, and two discs were taken from each leaf. The calcium Contents were measured. (See worksheet 2.).

Test effect first of all effect of plants and leaves and then effect of plants, leaves and discs using R (maximum likelihood estimation and restricted maximum likelihood estimation) and compare their outputs.

## Exercise 3

A pig farmer wants to compare the genetic quality of male pigs. He has five sires and 10 dams, and allocates two dams to each sire. The weight of two piglets per litter is then monitored and their weight gain over a 2-week period was measured.

Test effect of sire and dams using R (maximum likelihood estimation and restricted maximum likelihood estimation) and compare their outputs.

## Exercise 4

Glycogen was measured on 2 rats allocated per Treatment (3 treatments were considered). Each rat's liver was cut into 3 pieces and each piece was further divided into two.

Test effect of treatment, rat and liver on the glycogen using R (maximum likelihood estimation and restricted maximum likelihood estimation) and compare their outputs.

**Thank You**  
**For Your Kind Attention!**