

### MODEL INFO:

Observations: 2000

Dependent Variable: popular

Type: Mixed effects linear regression

### MODEL FIT:

AIC = 4765.6343, BIC = 4816.0324

Pseudo-R<sup>2</sup> (fixed effects) = 0.3535

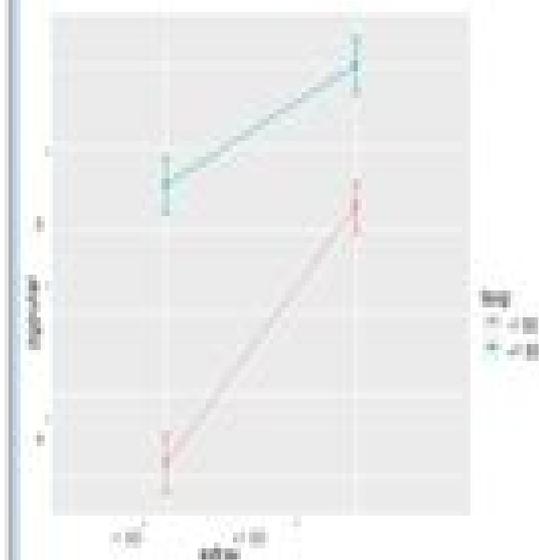
Pseudo-R<sup>2</sup> (total) = 0.7062

### FIXED EFFECTS:

	Est.	S.E.	t val.	d.f.	p
(Intercept)	-1.2070	0.2690	-4.4876	111.5755	0.0000
sex	1.2406	0.0362	34.2681	1944.9935	0.0000
extrav	0.8031	0.0395	20.3114	72.3143	0.0000
tecp	0.2260	0.0166	13.6023	100.2847	0.0000
extrav:tecp	-0.0247	0.0025	-9.8078	72.2372	0.0000

p values calculated using Satterthwaite d.f.

Figure 1: Regression Lines (A/TM)



# Multilevel Modeling In R Using The Nlme Package

**Tom A B Snijders, Roel J Bosker**



## **Multilevel Modeling In R Using The Nlme Package:**

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*Generalized Linear*

*Mixed-Effects Models in R*, 2003 The Nonlinear and Linear Mixed Effects NLME package for the open source statistical software system R provides an effective and efficient way to analyze longitudinal data collected from nested groups of subjects when the response of interest is on a continuous scale It does not provide methods for analyzing binary multinomial or ordinal responses where a general linear mixed effects model GLMM is required We enhanced an existing R implementation for estimating a GLMM which can estimate an approximate model using a crude numerical procedure The R code was rewritten to take advantage of the best available numerical methods and the latest theoretical developments Using simulated data sets we demonstrate that the enhanced code is much faster and numerically robust We propose an approach for modeling ordinal and multinomial data the theory of which is less well developed than that of binomial data The proposed approach is demonstrated using simulated and real data sets The results illustrate the limits of the approximate procedure used in Phase I which motivates the use of a more refined numerical method in Phase II

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