MATH 60604A
Statistical modelling
§ 6e - Random slope model

HEC Montréal
Department of Decision Sciences

Model formulation

We consider a linear mixed model with a random slope and a random intercept for the `revenge` data, of the form

$$Y_i \mid \boldsymbol{\mathcal{B}}_i = b_i \sim \mathsf{No}_5\left(\mathbf{X}_i\beta + \mathbf{Z}_i b_i, \sigma^2 \mathbf{I}_5\right)$$
$$\boldsymbol{\mathcal{B}}_i \sim \mathsf{No}_2(\mathbf{0}_2, \boldsymbol{\Omega})$$

where $\mathbf{Z}_i = [\mathbf{1}_5, \texttt{time}_i]$ is a 5×2 model matrix for the random effects and $\boldsymbol{\Omega} = \left(\begin{smallmatrix} \omega_{11} & \omega_{12} \\ \omega_{12} & \omega_{22}\end{smallmatrix}\right)$.
The columns of $\mathbf{Z}_i$ typically include as covariates

- time or
- indicators for categorical variables (group effect).

Random effects on the predictor variables

Suppose the matrix $\mathbf{Z}_i = [\mathbf{1}_{n_i}, \mathbf{X}_{1i}]$.

$$Y_{ij} = (\beta_0 + b_{0i}) + (\beta_1 + b_{1i})\mathrm{X}_{ij1} + \beta_2\mathrm{X}_{ij2} + \cdots + \beta_p\mathrm{X}_{ijp} + \varepsilon_{ij}.$$

- The conditional effect of the variable X_1 for group i is $\beta_1 + b_{1i}$
- The parameter β_1 is the "slope" of X_1 averaged over the entire population.
- $\beta_1 + b_{1i}$ is the effect of X_1 specific to group i.

Covariance of the response

- The covariance matrix of Y_{ij} depends on the predictors in $\mathbf{Z}_i$ which have random effects.
- For example, if $\mathbf{Z}_i = [\mathbf{1}_{n_i}, \mathbf{X}_{1i}]$, the marginal variance of Y_{ij} is

$$\mathsf{Var}\left(Y_{ij} \mid \mathbf{X}_i\right) = \omega_{11} + \mathrm{X}_{ij1}^2\omega_{22} + 2\mathrm{X}_{ij1}\omega_{12} + \sigma_\varepsilon^2.$$

- With independent errors, the covariance between two observations in the same group is

$$\mathsf{Cov}\left(Y_{ij}, Y_{ik} \mid \mathbf{X}_i\right) = \omega_{11} + \mathrm{X}_{ij1}\mathrm{X}_{1ik}\omega_{22} + (\mathrm{X}_{ij1} + \mathrm{X}_{1ik})\omega_{12}.$$

- It may be difficult to estimate parameters if the errors has a complex covariance structure (not to mention computational costs).

SAS code for random slope model

```
proc mixed data=statmod.revenge;
class id;
model revenge = sex age vc wom t / solution;
random intercept t / subject=id type=un v=1 vcorr=1;
run;
```

The output includes information about the number of covariance parameters, the number of random effects, etc.

Dimensions	
Covariance Parameters	4
Columns in X	6
Columns in Z per Subject	2
Subjects	80
Max Obs per Subject	5

Covariance matrix of response

Covariance Parameter Estimates

Cov Parm	Subject	Estimate
UN(1,1)	id	0.3064
UN(2,1)	id	-0.05268
UN(2,2)	id	0.01730
Residual	id	0.2055

Estimated V Matrix for Subject 1

Row	Col1	Col2	Col3	Col4	Col5
1	0.4239	0.1830	0.1476	0.1122	0.07682
2	0.1830	0.3704	0.1468	0.1287	0.1106
3	0.1476	0.1468	0.3515	0.1452	0.1444
4	0.1122	0.1287	0.1452	0.3672	0.1782
5	0.07682	0.1106	0.1444	0.1782	0.4175

- The variance of the random intercept is $\omega_{11} = 0.3064$
- The variance of the random slope is $\omega_{22} = 0.01730$
- The correlation between the random effects is -0.72.

Testing for correlation between random effects

- We can test whether $\mathscr{H}_0 : \omega_{12} = 0$ versus $\mathscr{H}_a : \omega_{12} \neq 0$ by fitting the model with diagonal covariance and performing a likelihood ratio test (REML, since they have the same fixed effects)
  - in SAS, change `type=un` to `type=vc` (default option)
  - the test statistic is $R = 8.98$
  - its null distribution is χ^2_1 (regular problem, covariance can be negative)
  - the p-value is 0.002:
  - the correlation between the random effects is strongly significant.

Model comparison

- We can do similar comparisons with the random intercept-only model,
  - this corresponds to $\mathscr{H}_0 : \omega_{22} = 0$, so $\frac{1}{2}\chi^2_1$ for uncorrelated random errors.
  - for correlated errors, setting one of the two variance parameters to zero forces $\omega_{12} = 0$ and one additional parameter is lost...
  - the asymptotic null distribution approximation is complicated,

    Andrews, D.W. (2001), Testing when a parameter is on the boundary of the maintained hypothesis, Econometrica, 69 (3)

  The approximation is also poor ...most people thus resort to the use of information criteria.