Introduction to Mixed Models

Mixed models = fixed and random effects. For example,

$$Y_{it} = \beta_{0i(random)} + \beta_{time(fixed)} + \varepsilon_{it}$$

Residual variance: $\sim N(0, \sigma^2_{\varepsilon it})$

Treated as a random variable with a probability distribution.

$$\beta_{0i} \sim N(\beta_{0\,population}, \sigma^2_{\beta_0})$$

This variance is comparable to the between-subjects variance from rANOVA.

$$\beta_{time} = \text{constant}$$

Two parameters to estimate instead of 1

Lecture 10 Linear Mixed Models Linear Models With Random

Richard Bailey

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