

Introduction to Mixed Models

Mixed models = fixed and random effects. For example,

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

Residual
variance:

$$\sim N(0, \sigma_{yit}^2)$$

Treated as a random variable with a probability distribution.

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

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

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

Two parameters to estimate instead of 1

Lecture 10 Linear Mixed Models Linear Models With Random

Michael Hoelscher



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