

Multivariate Longitudinal Models

- Topics:
 - **Time-varying predictors that change over time**
 - Multivariate relations of change
 - Multivariate hypotheses about fixed effects
 - Multivariate longitudinal model specification
 - Time-varying predictors that change over time, revisited

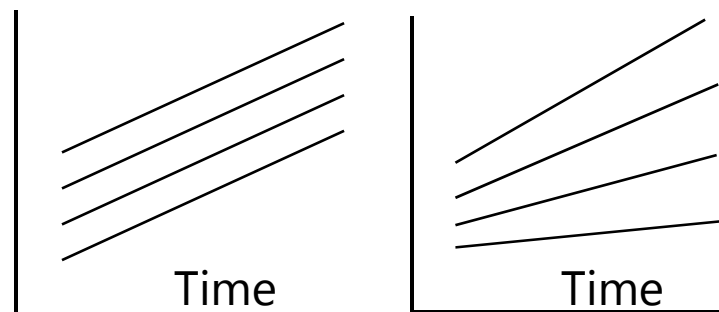
Baseline Centering for Time-Varying Predictors that Change over Time

- Although using the person mean of the time-varying predictor at level-2 (PMx_i) is the most common way to represent the effect of between-person differences, other options can sometimes be more useful
- **Level-2 \rightarrow X at centering point of time (e.g., x_{ti} at time 0)**
 - Useful if x_{ti} at specific time point conveys useful information, such as baseline level of a predictor in an intervention
 - Useful if x_{ti} is expected to change systematically over time, too
- Create predictors using a variant of PMC \rightarrow **baseline centering**:
 - Level 1 = **Motivation_{ti} – MotivationTime0_i** \rightarrow longitudinal effect
 - L1 represents *change from baseline*, not deviation from own mean
 - Level 2 = **MotivationTime0_i – C** \rightarrow cross-sectional effect
 - L2 represents effect of *baseline level*, not effect of mean level averaged over time

Time-Varying Predictors that Change

- Either centering should be ok if the time-varying predictor shows *fixed* change only (and if fixed effects of time are already in the model for Y)
 - Person-mean-centering: Level 2 = $\text{PersonMeanMotivation}_i - C$
Level 1 = $\text{Motivation}_{ti} - \text{PersonMeanMotivation}_i$
 - Baseline centering: Level 2 = $\text{PersonMeanMotivationTime0}_i - C$
Level 1 = $\text{Motivation}_{ti} - \text{MotivationTime0}_i$
- But if the time-varying predictor shows *individual* differences in change, a complete separation of its BP and WP variance is not obtained:
 - Not fitting a model for that change—no separation of true change from error
 - The level-1 predictor has both individual differences in change (U_{1i}) and residual deviations from change (e_{ti}), which should each have their own relationship to Y
 - Accordingly, there are at least two “kinds” of BP variance to be concerned with: intercept and time slope (and possibly more for other kinds of change)

If people change differently,
then BP differences between
people must depend on time!



Time-Varying Predictors and Effect Direction

- Direction of prediction is less clear for some time-varying predictors—which should be X and which should be Y?
 - Clear for time-varying age → outcome, but less clear in other cases (e.g., smoking frequency and # friends who smoke)
 - Could examine lagged predictive effects
 - If X precedes Y in time, you would have a better leg to stand on regarding directionality of the effects (but still can't claim "causality")
- Or don't choose → treat X as another Y outcome instead
 - Can still examine BP and WP relationships between X and Y, but it's done via covariances in multivariate longitudinal models instead of fixed effects in univariate longitudinal models
 - Each approach has some pros and cons, which we'll consider after we examine how multivariate models work

What do I mean by “Multivariate Longitudinal Models”?

- “Multivariate”:
 - Multiple outcomes from one level-2 unit (e.g., person, group)
- “Longitudinal”:
 - Two dimensions of sampling → time within person
- What are they used for?
 - Can examine **relations among multivariate outcomes** at different levels of analysis (mostly through the model for the variances)
 - Examine **differences in effect size of predictors** across outcomes
 - As an alternative approach to modeling time-varying predictors
 - As an alternative to difference score models

Multivariate Longitudinal Models

- Topics:
 - Time-varying predictors that change over time
 - **Multivariate relations of change**
 - **Multivariate hypotheses about fixed effects**
 - Multivariate longitudinal model specification
 - Time-varying predictors that change over time, revisited

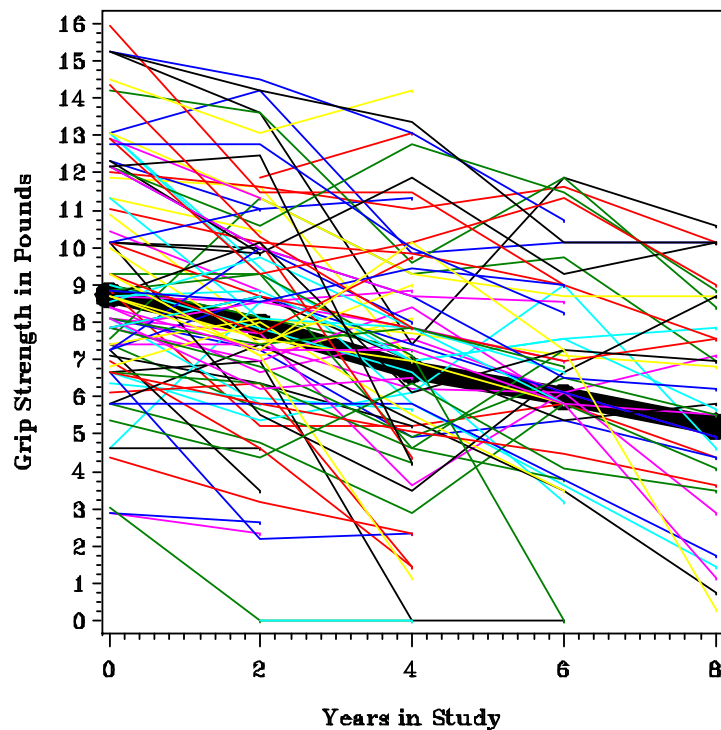
Multivariate Relations of Change: BP

- Multivariate questions about **fixed effects**:
Does change appear similar **on average** across DVs?
 - Are the fixed effects for the overall sample heading in the same direction or of the same magnitude?
 - Tells us about average change, but says nothing about individuals
- Multivariate questions about **random effects**:
Are **individual differences** in change related across DVs?
 - Is level (intercept) on one DV related to level (intercept) on another DV (at the centering point)?
 - Is magnitude of change (slope) on one DV related to magnitude of change (slope) on another DV?
 - These are **Between-Person** relations, relative to other people

Individual Relations of Functional and Cognitive Change in Old Age

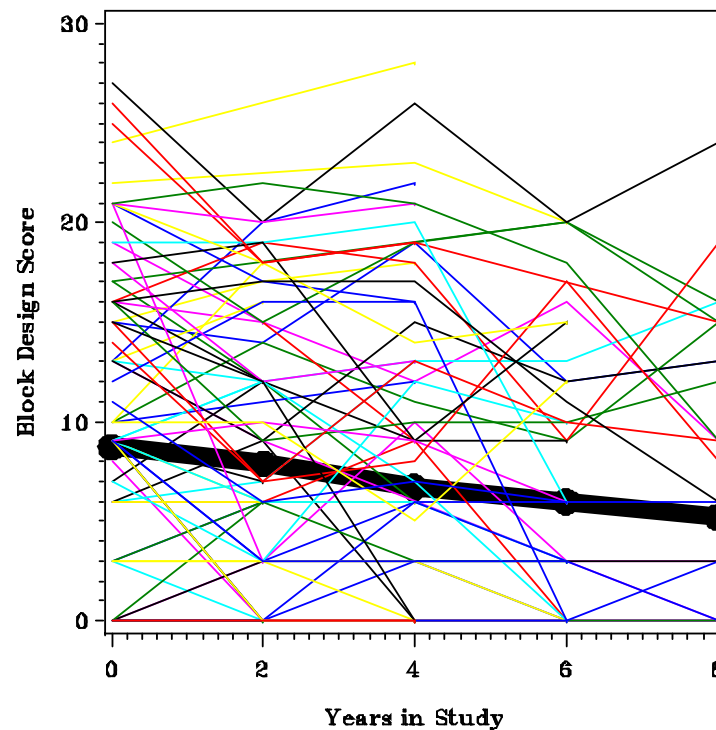
Functional Change

Grip Strength Individual and Mean Trajectories



Cognitive Change

Block Design Individual and Mean Trajectories

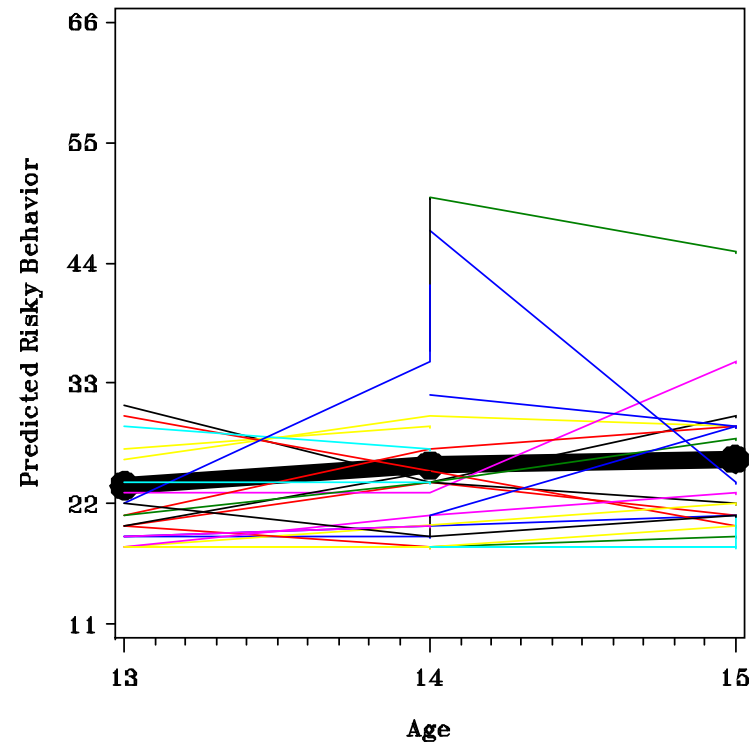
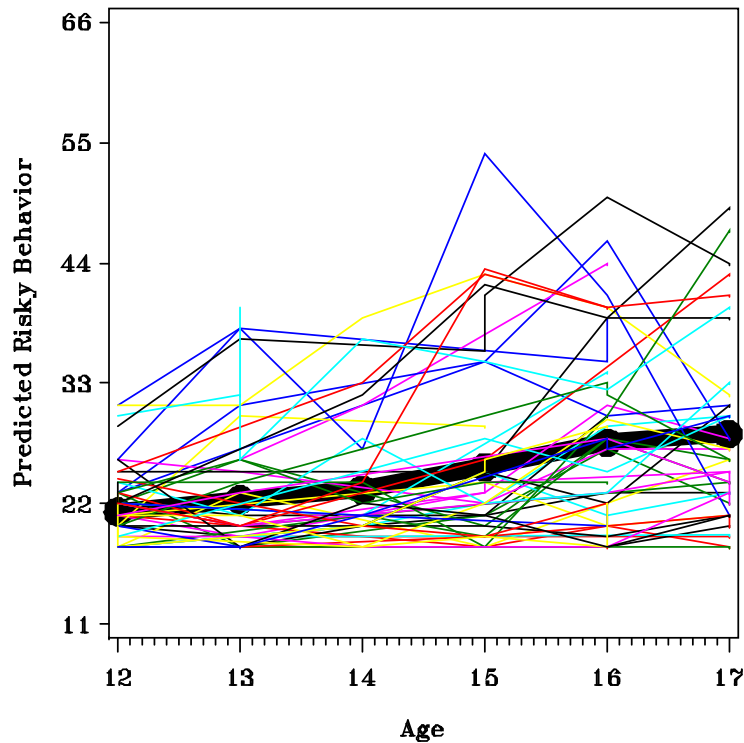


Individual Relations of Change in Risky Behavior Across Siblings

Older Siblings

Younger Siblings

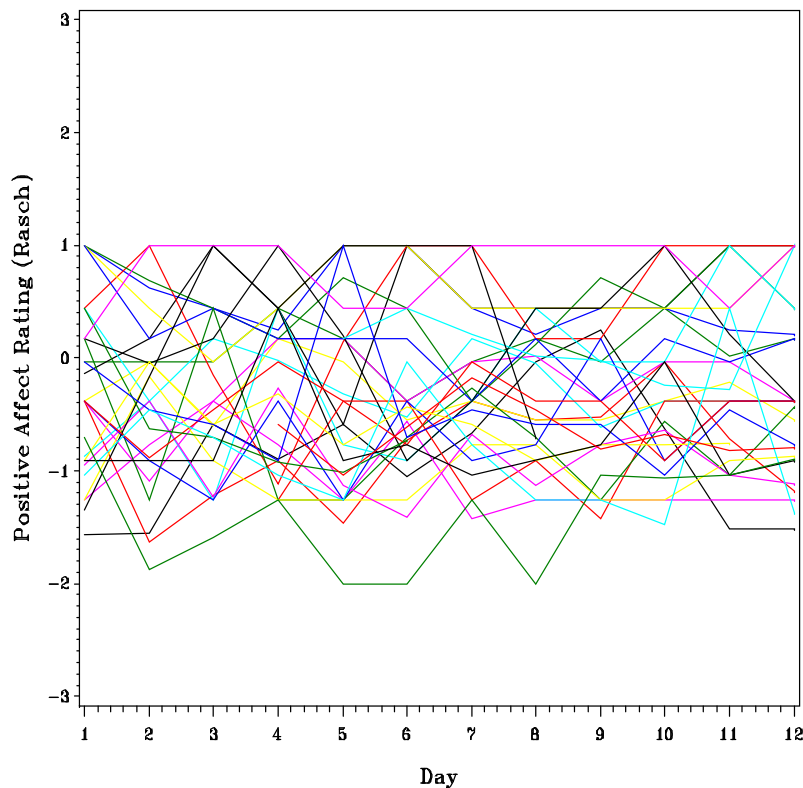
Individual and Average Trajectories for Older Risky Behavior Individual and Average Trajectories for Younger Risky Behavior



Daily Covariation in Rated Positive and Negative Affect

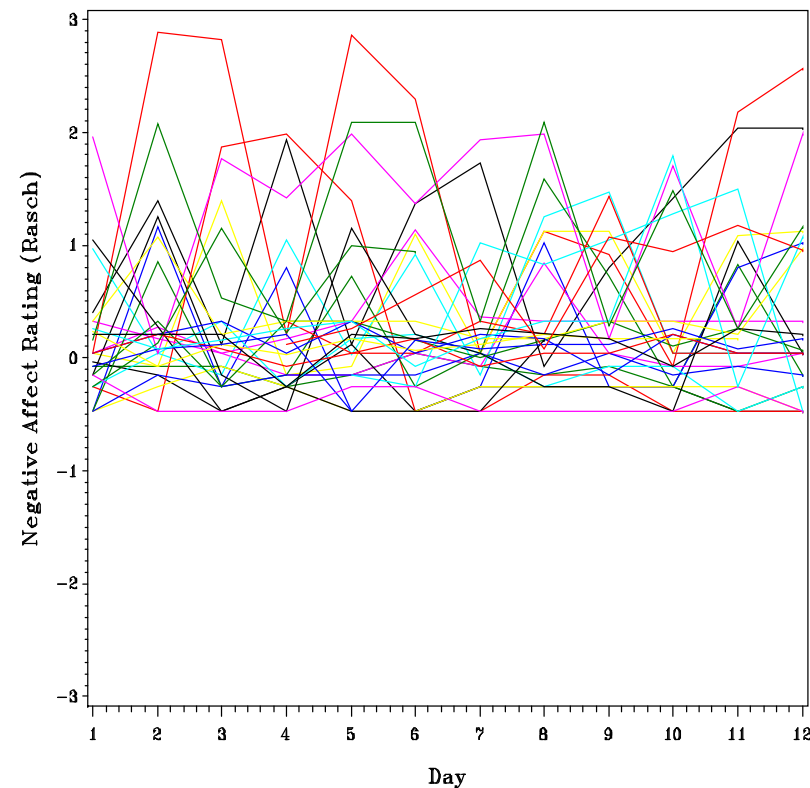
Rated Positive Affect

Individual Trajectories for Positive Affect Rating (Rasch)



Rated Negative Affect

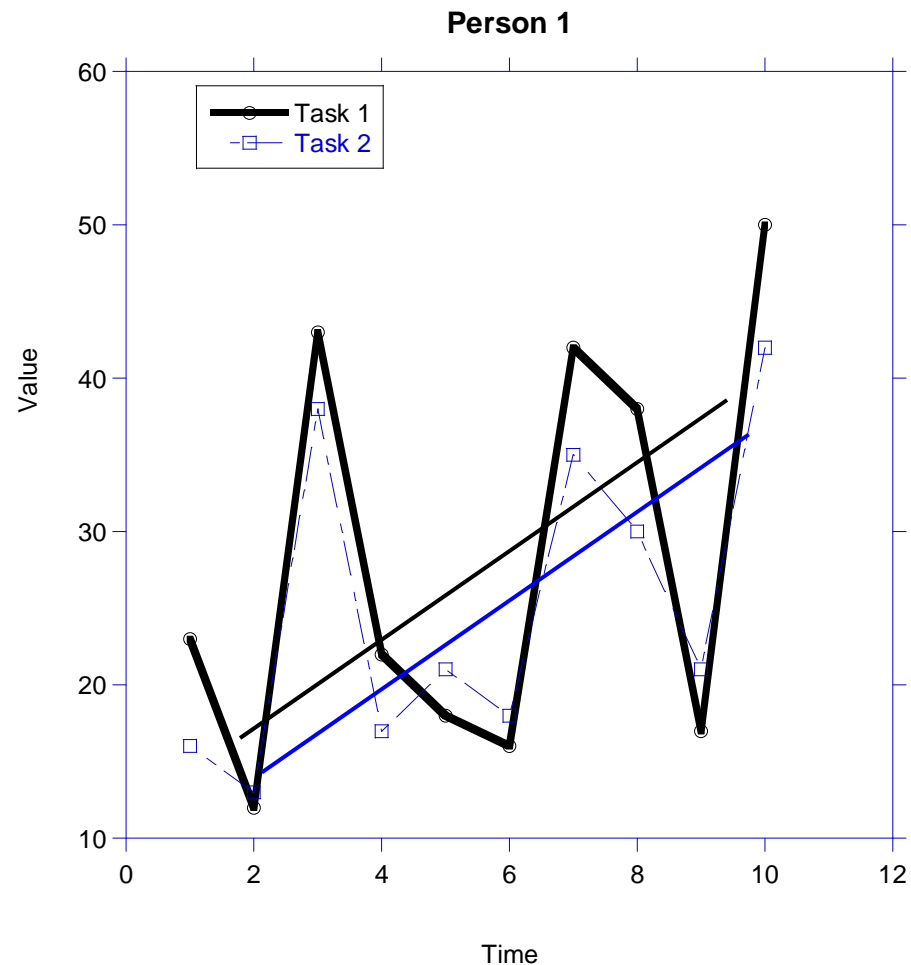
Individual Trajectories for Negative Affect Rating (Rasch)



Multivariate Relations of Change: WP

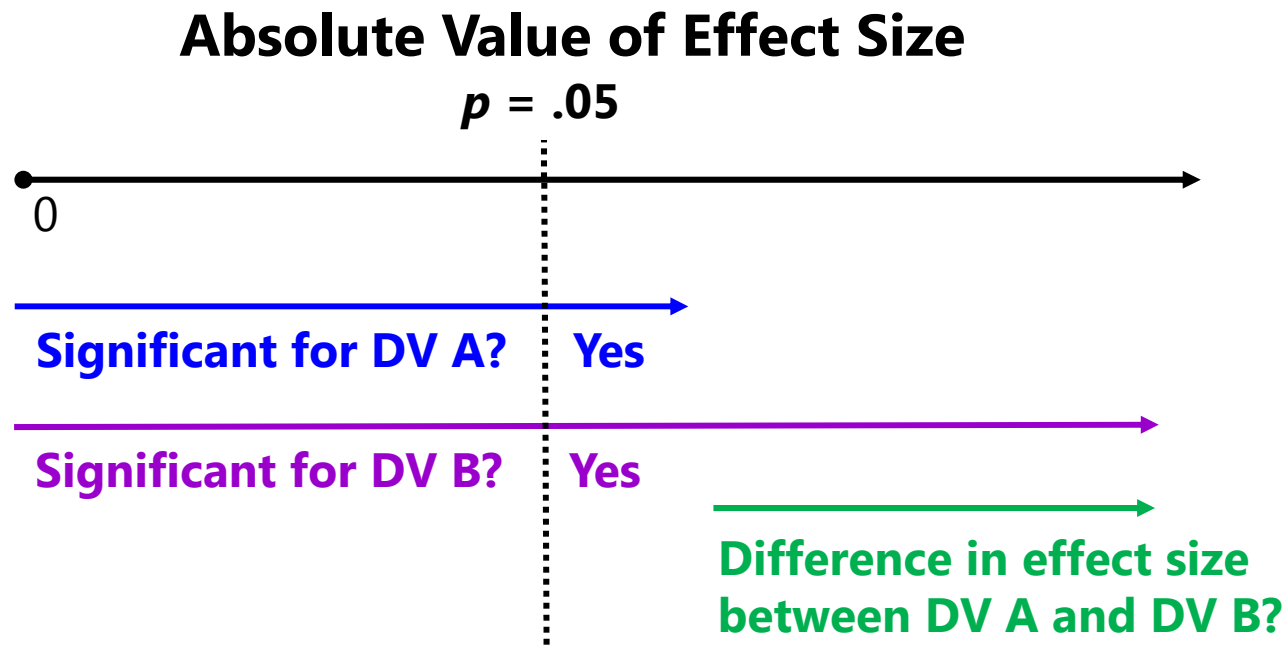
- Outcomes can be related within persons as well
- Correlated (Coupled) Residuals:
 - Do two DVs travel together over time?
 - Are you off your line in the same way for each DV at a given occasion?
 - (Yes, in this picture)

Multivariate models are also really useful in testing multivariate hypotheses about **fixed effects**...



Differences in Effect Size across DVs

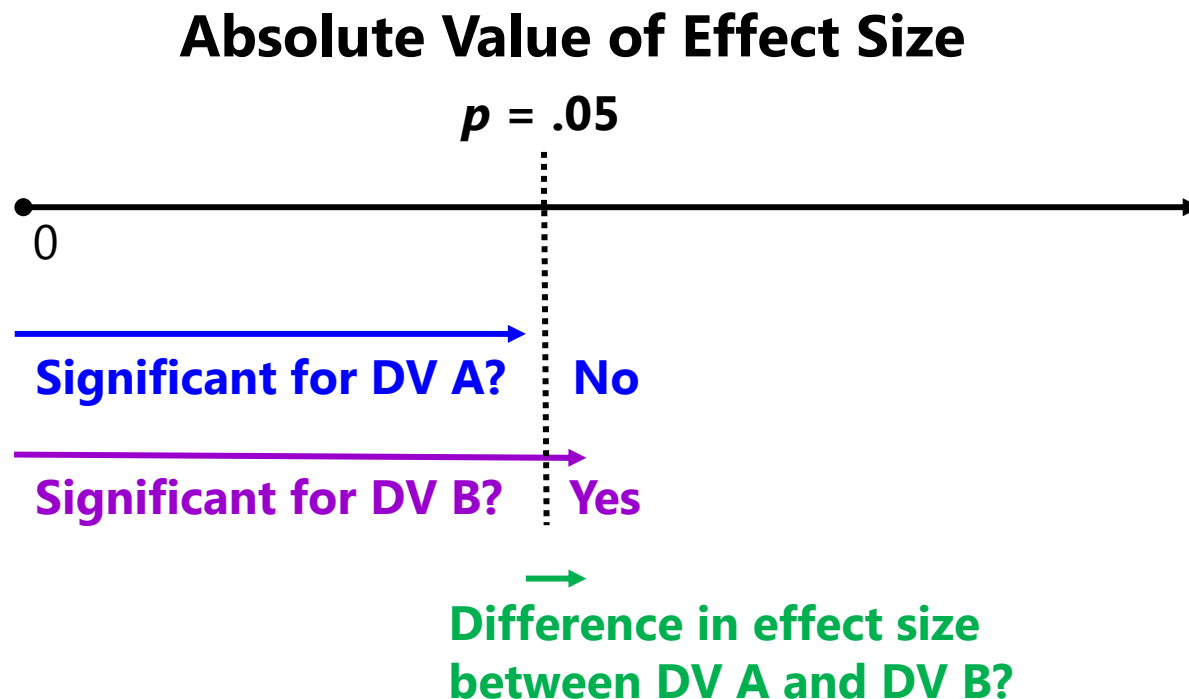
Scenario 1: Fixed effect is significant for both DVs:



Just because a predictor is **significant for both DVs** does not mean it has the **same magnitude** of relationship across DVs!

Differences in Effect Size across DVs

Scenario 1: Fixed effect is significant for **DV B only**:



Also, just because a predictor is **non-significant for one DV but significant for another DV** does not mean it has **different magnitudes** of relationships across DVs!

Why multivariate models should be used to test hypotheses about differences in effect sizes:

- Testing **differences in effect size of predictors** requires both DVs in the same model!
- But if the effects are the same, you can specify a **single effect** across DVs to reduce the number of estimated parameters.
- Hypotheses about **difference scores** are best tested using the original outcomes that created the difference in a multivariate model so that information about **absolute amount** is also provided.
- If DVs have missing data but are correlated, then tests of fixed effects may have **more power** in a multivariate model.
- Keep in mind that these models test differences in unstandardized fixed effects, so the DVs need to be on the **same scale** (or should be transformed onto the same scale before-hand otherwise).

Multivariate Longitudinal Models

- Topics:
 - Time-varying predictors that change over time
 - Multivariate relations of change
 - Multivariate hypotheses about fixed effects
 - **Multivariate longitudinal model specification**
 - Time-varying predictors that change over time, revisited

Multivariate Longitudinal Data Structure: “Double Stacked” into 3 levels

Outcome	DV	dvA	dvB	Wave
Y _{i1a}	A	1	0	1
Y _{i2a}	A	1	0	2
Y _{i3a}	A	1	0	3
Y _{i4a}	A	1	0	4
Y _{i5a}	A	1	0	5
Y _{i6a}	A	1	0	6
Y _{i1b}	B	0	1	1
Y _{i2b}	B	0	1	2
Y _{i3b}	B	0	1	3
Y _{i4b}	B	0	1	4
Y _{i5b}	B	0	1	5
Y _{i6b}	B	0	1	6

1. Double-stack two DVs into a single outcome
2. Create an indicator for which DV is which (e.g., A,B)
3. Create a dummy variable for each
dvA= (1,0)
dvB= (0,1)
4. Keep all other variables

This shows data for 1 person, 2 outcomes, over 6 waves.

We'll use "DV" to structure the **G** and **R** matrices, and "dvA" and "dvB" to create DV-specific fixed effects in the model for the means.

“Direct Effects” Multivariate Model

Level 1 (Time crossed with DV, Within-Person):

$$y_{tid} = dvA[\beta_{0ia} + \beta_{1ia}(\text{time}_{tia}) + e_{tia}] \\ dvB[\beta_{0ib} + \beta_{1ib}(\text{time}_{tib}) + e_{tib}]$$

If DV=A, β_{0i1} is awake
If DV=B, β_{0i2} is awake

Level 2 (Between-Person):

$$\beta_{0ia} = \gamma_{00a} + \gamma_{01a}(\text{Pred}_i) + U_{0ia}$$

$$\beta_{1ia} = \gamma_{10a} + \gamma_{11a}(\text{Pred}_i) + U_{1ia}$$

$$\beta_{0ib} = \gamma_{00b} + \gamma_{01b}(\text{Pred}_i) + U_{0ib}$$

$$\beta_{1ib} = \gamma_{10b} + \gamma_{11b}(\text{Pred}_i) + U_{1ib}$$

Intercept and
slope for DV=A

Intercept and
slope for DV=B

SAS code: MODEL outcome = dvA dvB dvA*time dvB*time
dvA*pred dvB*pred dvA*time*pred dvB*time*pred / **NOINT**

Note: there are no “main” effects
of predictors (i.e., by themselves)

NOINT shuts off the overall intercept
so that $dvA = \gamma_{00a}$ and $dvB = \gamma_{00b}$

Multivariate Model Level-2 **G** Matrix

G Matrix for Between-Person Random Effects Variances:

Estimate intercept and slope variances **per DV** and all covariances

SAS code:

RANDOM dvA dvB dvA*time dvB*time / TYPE=UN SUBJECT=Person

Note: there are no intercepts or slopes by themselves listed here

	Int DV A	Int DV B	Slope DV A	Slope DV B
Int DV A	$\tau_{U_{0a}}^2$			
Int DV B	$\tau_{U_{0b0a}}$	$\tau_{U_{0b}}^2$		
Slope DV A	$\tau_{U_{1a0a}}$	$\tau_{U_{1a0b}}$	$\tau_{U_{1a}}^2$	
Slope DV B	$\tau_{U_{1b0a}}$	$\tau_{U_{1b0b}}$	$\tau_{U_{1b1a}}$	$\tau_{U_{1b}}^2$

**Intercept
Variances**

**Slope
Variances**

**Int-Int and
Slope-Slope
Covariances**

Caveats about Correlated Random Effects in Multivariate Longitudinal Models

- If the random effects variances themselves are not significant, a covariance between them is not likely to be estimable
 - Can try it anyway if you do get some variance estimates in the first place (i.e., numbers as opposed to dots)
 - Random effects structure doesn't have to match across DVs but it's helpful if it does
- More simultaneous random effects → tougher estimation
 - Random effects solution may be unstable: numerically large correlations may not be statistically significant due to large SEs for covariances
 - May need to reduce number of random effects (most examples I've seen use linear slopes only)

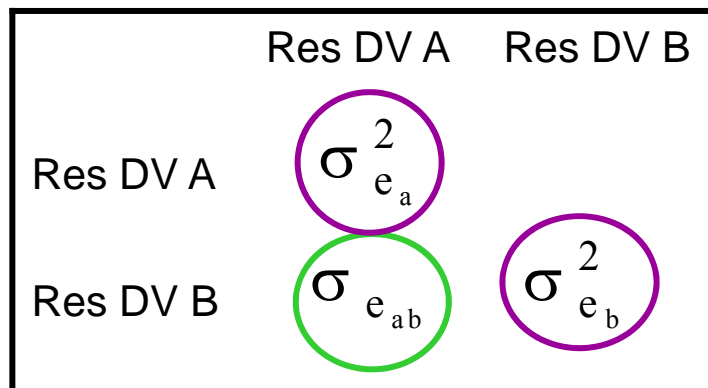
Multivariate Model Level-I R Matrix

R Matrix for Within-Person Residual Variances: Estimate residual variance **per DV** and covariance between DVs at same occasion

SAS code:

REPEATED DV / TYPE=UN SUBJECT=Wave*Person

Categorical version of DV is used to structure the **R** matrix



This assumes equal residual variance with no covariance over time WITHIN EACH DV, but residuals at the same occasion can be correlated across DVs.

Residual variances

Res-Res Covariance: = specific covariance remaining after accounting for the effects of time

What about Multivariate Alternative Covariance Structures Models?

- So far we've only seen multivariate random effects models. Are there multivariate versions of alt structures models?
- Yes, but they are much more limited—3 real options:
 - Direct product structures: TYPE= UN@UN, UN@AR1
 - Assumes equal variances across time
 - Assumes same pattern of autocorrelation holds for each DV!
 - See REPEATED statement in SAS manual for further explanation
 - Completely unstructured multivariate
 - Specify DV*cat_time after REPEATED statement
 - Estimates all possible variances and covariances separately
 - Not terribly informative (no between- and within-person separation)
 - Just specify a random intercept (i.e., assume compound symmetry)
 - Not optimal, but it's the best I can come up with in the software I know

Multivariate Model Specification Options

- So far we've seen a "**direct effects**" fixed effects model:
 - $\text{outcome} = \text{dvA} \text{ dvB} \text{ dvA*time} \text{ dvB*time} \text{ dvA*pred} \text{ dvB*pred} / \text{NOINT}$
 - **REMOVE** overall intercept, each effect is specified per DV directly
 - Pro: The model estimates directly provide an intercept and **significance test for each predictor fixed effect** per DV
 - Con: The model does not directly test differences in effect size
- An alternative is the "**difference in effects**" fixed effects model:
 - **KEEP** general intercept, one DV serves as reference
 - Simple main effects are then specifically for reference DV; "interactions" are then *differences* in effects for the interacting DVs
 - $\text{outcome} = (\text{int}) \text{ dvB} \text{ time} \text{ dvB*time} \text{ pred} \text{ dvB*pred} /$
 - Pros The model "**interactions**" **directly test differences in effect size**; if removed, the main effect becomes a single effect across DVs
 - Con: The model does not directly provide an intercept and significance test for each predictor fixed effect for the non-reference DVs (but ESTIMATE/TEST/LINCOM can be used to get those)

G and R
always use
direct effects
either way

Multivariate Longitudinal Models

- Topics:
 - Time-varying predictors that change over time
 - Multivariate relations of change
 - Multivariate hypotheses about fixed effects
 - Multivariate longitudinal model specification
 - **Time-varying predictors that change over time, revisited**

Time-Varying Predictors vs. Multivariate MLM

Why choose Univariate MLM
(X is time-varying predictor):

- X only fluctuates over time
(no BP slope to worry about)
- You know for sure which is X
and which is Y
- X precedes Y in time
- Can test moderators of the X-Y
relationship at each level via
fixed effects
- Can test random effects of WP
X or interactions of WP X*time

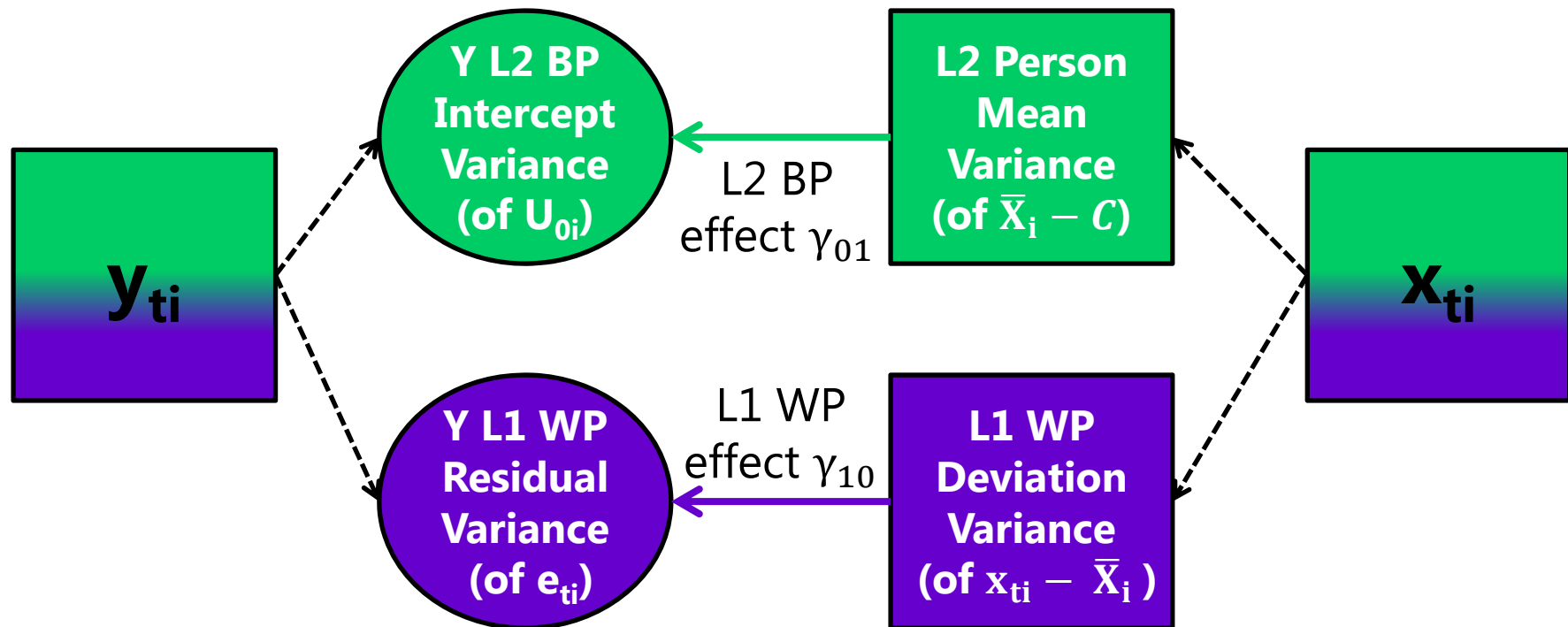
Why choose Multivariate MLM
(X is another outcome):

- X changes over time
(BP intercept and slope needed)
- Either variable could possibly or
logically be X or Y
- X and Y occur at same time
- X-Y relationship is modeled via
covariances that cannot differ
(except by group maybe)
- WP X effect is constrained
equal over persons and time

Remember Person-Mean-Centering?

Model-based partitioning
of y_{ti} outcome variance
into variance components:

Brute-force partitioning
of x_{ti} predictor variance
into observed variables:

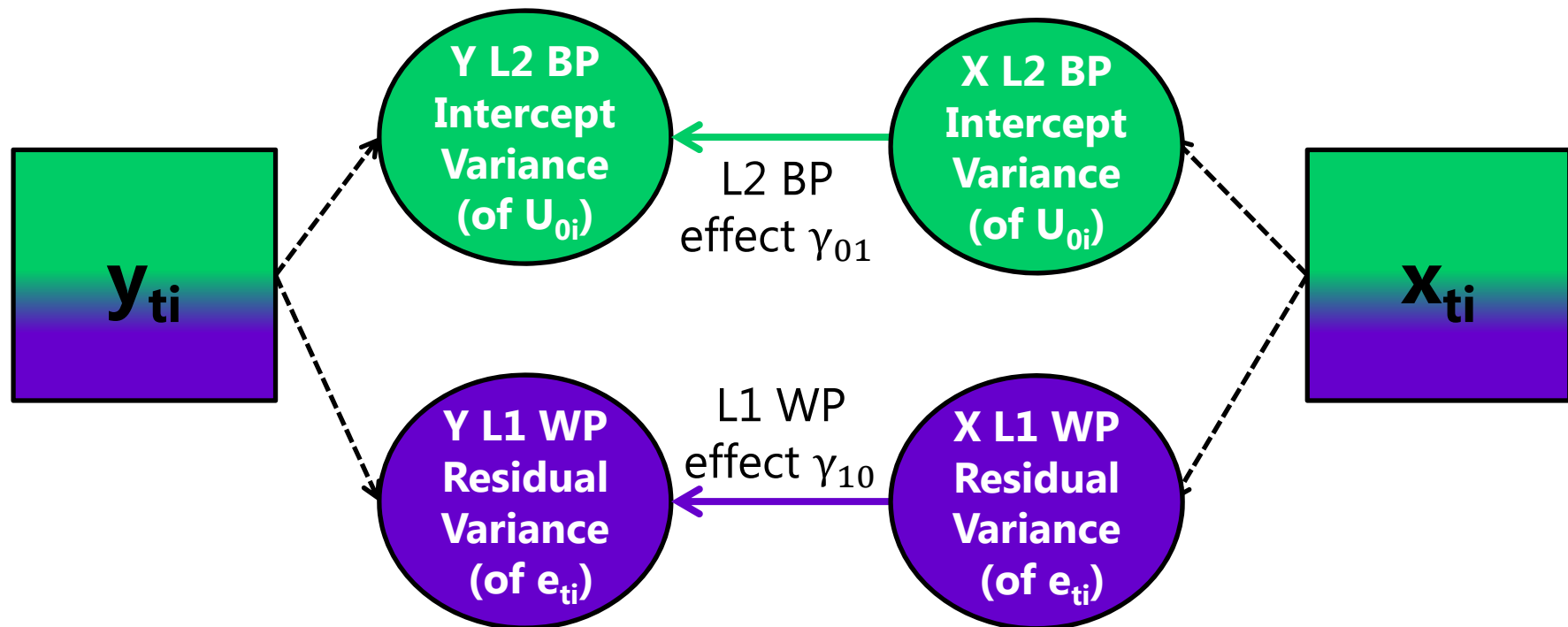


Why not let the model make variance components for x_{ti} , too?
This is the basis of multivariate MLM (or “multilevel SEM”)...

Multivariate MLM / “Multilevel SEM”

Model-based partitioning
of y_{ti} outcome variance
into variance components:

Model-based partitioning
of x_{ti} predictor variance
into variance components:



Although technically just multivariate MLM, it is called “multilevel SEM” because the random effects are labeled as latent variables.

Multivariate Models via M-SEM

- Person-MC (or baseline centering) is the poor man's version of a model-based decomposition of BP and WP variance, which is necessary when X is treated as a predictor in MLM programs
- Through Multilevel Structural Equation Modeling (M-SEM), it is possible to fit a model for X along with the model for Y
 - It's called SEM because random effects = latent variables, but there is no latent variable measurement model as in traditional uses of SEM
 - Person mean = random intercept variance, WP deviation = residual variance, but can also include random slopes for change over time in X
 - Can directly assess multilevel mediation through simultaneous analysis
 - Some evidence that level-2 effects are less biased (because person mean is not perfectly reliable), but more imprecise (more parameters to estimate)
- What could go wrong? No REML! Good luck fitting interactions!
 - Those involving level-2 effects are modeled as latent variable interactions
 - This requires numeric integration, a very computationally intense way of getting parameter estimates in ML, which may not be possible in all data

Summary: Multivariate models permit...

- Tests of hypotheses about BP relations (among intercepts and slopes) and WP relations (among residuals)
 - BP: Does level on one DV correlate with level on another DV?
 - BP: Does change on one DV correlate with change on another DV?
 - WP: Do two DVs 'travel together' over time within persons?
- Tests about differences in effect size of predictors across DVs
 - Is the effect of the predictor significant per DV?
 - Is the effect of the predictor significantly *different* across DVs?
- Multivariate longitudinal models can be seen as an alternative to univariate longitudinal models with time-varying predictors with certain pros and cons...