

Time-Invariant Predictors in Models of Change

The models for this example use the same response time data as in Hoffman (2015) chapter 6, but will include new predictors. Specifically, we will be examining baseline age, abstract reasoning, and education level as time-invariant predictors of change in response time (RT) in milliseconds over six practice sessions to a measure of processing speed (as measured by the number match 3 test) in a sample of 101 older adults.

SAS Syntax for Data Manipulation:

```
* Defining global variable for file location to be replaced in code below;
%LET filesave= C:\Dropbox\17_CLP944\CLDP944_Example07;
* Location for SAS files for these models (uses macro variable filesave);
LIBNAME filesave "&filesave.";
* Defining macro variable for datafile name to be replaced in code below;
%LET datafile=Example07;

* Bringing data into work library and recoding/centering variables;
* Centering time for polynomial models;
* Creating squared term for use in PROC MEANS only;
DATA &datafile.; SET example.&datafile.;
    * Centering time at session 1 for polynomial models;
    time1 = session - 1; time1sq = time1*time1;
    LABEL time1 = "time1: Session (0=1)";
* Creating two slopes for piecewise models;
    IF Session = 1 THEN DO; Slope12 = 0; Slope26 = 0; END;
    ELSE IF Session = 2 THEN DO; Slope12 = 1; Slope26 = 0; END;
    ELSE IF Session > 2 THEN DO; Slope12 = 1; Slope26 = Session-2; END;
    LABEL Slope12 = "1-2 Early Practice Slope"
           Slope26 = "2-6 Later Practice Slope";
* Centering level-2 predictors;
    Age80 = baseage - 80;
    Reas22 = AbsReas - 22;
    LABEL Age80 = "Age Centered (0=80)"
           Reas22 = "Abstract Reasoning Centered (0=22)";
* Make education a grouping variable FOR DEMO PURPOSES;
    IF EducYrs = . THEN EducGrp = .;
    ELSE IF EducYrs LE 12 THEN EducGrp=1;
    ELSE IF EducYrs GT 12 AND EducYrs LE 16 THEN EducGrp=2;
    ELSE IF EducYrs GT 16 THEN EducGrp=3;
    LABEL EducGrp= "Education Group (1=HS, 2=BA, 3=GRAD)"; RUN;

* REMOVING CASES WITH MISSING PREDICTORS OR OUTCOME;
DATA trimmed; SET &datafile.;
    WHERE NMIS(Slope12, Slope26, time1, time1sq)=0; RUN;
* Changing dataset used in analyses below;
%LET datafile=trimmed;
```

```
* Get variance of level-1 time-related predictors for slope reliability;
PROC MEANS VAR DATA=&datafile.; VAR slope12 slope26 time1 time1sq; RUN;
```

The MEANS Procedure

Variable	Variance
Slope12	0.1391185
Slope26	2.2258953
time1	2.9214876
time1sq	79.2696970

Formulas for Intercept Reliability (IR)
and Slope Reliability (SR):

$$IR = \frac{\tau_{U_0}^2}{\tau_{U_0}^2 + \frac{\sigma_e^2}{L1n}}$$

$$SR = \frac{\tau_{U_1}^2}{\tau_{U_1}^2 + \frac{\sigma_e^2}{L1n * \sigma_{L1}^2}}$$

Model 1a. Baseline Unconditional Random Piecewise Growth Model in REML

$$\text{Level 1: } y_{ti} = \beta_{0i} + \beta_{1i}(\text{Slope12}_{ti}) + \beta_{2i}(\text{Slope26}_{ti}) + e_{ti}$$

$$\text{Level 2: Intercept: } \beta_{0i} = \gamma_{00} + U_{0i}$$

$$\text{Slope12: } \beta_{1i} = \gamma_{10} + U_{1i}$$

$$\text{Slope26: } \beta_{2i} = \gamma_{20} + U_{2i}$$

```
TITLE1 "1a: Piecewise Unconditional Model - Random Early/Later Practice Slopes";
PROC MIXED DATA=&datafile. NOCLPRINT COVTEST IC NAMELEN=100 METHOD=REML;
  CLASS ID session;
  MODEL nm3rt = Slope12 Slope26
    / SOLUTION DDFM=Satterthwaite OUTPM=PredPUnc; *Save time-predicted RT;;
  RANDOM INTERCEPT Slope12 Slope26 / GCORR TYPE=UN SUBJECT=ID;
  REPEATED session / TYPE=VC SUBJECT=ID;
  ODS OUTPUT CovParms=CovPUnc; * Save covparms for comparison;
RUN; TITLE1;
PROC CORR DATA=PredPUnc OUTP=CorrPUnc; VAR pred; WITH nm3rt; RUN; * Corr of pred and actual RT;
```

Iteration History				
Iteration	Evaluations	-2 Res Log Like	Criterion	
0	1	9188.48345679		
1	1	8275.37431715	0.00000000	

Still use this -2LL for your online homework (it provides 2+ digits after the decimal)

Estimated G Correlation Matrix					
Participant					
Row	Effect	ID	Col1	Col2	Col3
1	Intercept	101	1.0000	-0.4025	-0.3902
2	Slope12	101	-0.4025	1.0000	-0.1293
3	Slope26	101	-0.3902	-0.1293	1.0000

These are the correlations among the random effects.

Covariance Parameter Estimates						
Cov Parm	Subject	Estimate	Standard Error	Z	Pr > |Z|	
UN(1,1)	ID	284312	42731	6.65	<.0001	Random Intercept variance
UN(2,1)	ID	-54270	18230	-2.98	0.0029	Int-Slope12 covariance
UN(2,2)	ID	63954	13244	4.83	<.0001	Random Slope12 variance
UN(3,1)	ID	-10644	3791.26	-2.81	0.0050	Int-Slope26 covariance
UN(3,2)	ID	-1672.30	2097.03	-0.80	0.4252	Slope12-Slope26 covariance
UN(3,3)	ID	2617.28	636.48	4.11	<.0001	Random Slope26 variance
session	ID	17673	1435.84	12.31	<.0001	Residual (e) variance

Information Criteria						
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
8275.4	7	8289.4	8289.6	8296.8	8307.7	8314.7

Solution for Fixed Effects						
Effect	Estimate	Standard Error	DF	t Value	Pr > |t|	
Intercept	1961.89	54.6805	100	35.88	<.0001	Predicted RT when time=0 (session 1 here)
Slope12	-163.64	30.2188	100	-5.42	<.0001	RT Change/session between sessions 1 and 2
Slope26	-32.8932	6.5888	100	-4.99	<.0001	RT Change/session between sessions 2 and 6

Pearson Correlation Coefficients, N = 606

Prob > |r| under H0: Rho=0		
	Pred	
nm3rt	0.19338	
Number Match 3 RT	<.0001	

$r = .19338 \rightarrow \text{TOTAL } R^2 = .0374$
 ~ 4% of RT variance is accounted for by 2 piecewise linear effects of session

Piecewise Model Term	ENTER				CALC
	Random Effect Variance	Residual Variance	L1 Sample Size Per L2	L1 Predictor Variance	Random Effect Reliability
Unc Intercept	284312	17673	6	1	0.990
Unc Slope12	63954	17673	6	0.1391185	0.751
Unc Slope26	2617.28	17673	6	2.2258953	0.664

Reliability of the unconditional random effects variances (from excel)

Model 1b. Piecewise Model with Fixed Effects of Age on Intercept, Slope12, and Slope26

$$\text{Level 1: } y_{ti} = \beta_{0i} + \beta_{1i} (\text{Slope12}_{ti}) + \beta_{2i} (\text{Slope26}_{ti}) + e_{ti}$$

$$\text{Level 2: Intercept: } \beta_{0i} = \gamma_{00} + \gamma_{01} (\text{Age}_i - 80) + U_{0i}$$

$$\text{Slope12: } \beta_{1i} = \gamma_{10} + \gamma_{11} (\text{Age}_i - 80) + U_{1i}$$

$$\text{Slope26: } \beta_{2i} = \gamma_{20} + \gamma_{21} (\text{Age}_i - 80) + U_{2i}$$

```

TITLE1 "1b: Add Fixed Effects for Age on Intercept, Slope12, and Slope26";
PROC MIXED DATA=&datafile. NOCLPRINT COVTEST IC NAMELEN=100 METHOD=REML;
  CLASS ID session;
  MODEL nm3rt = Slope12 Slope26 Age80 Age80*Slope12 Age80*Slope26
    / SOLUTION DDFM=Satterthwaite OUTPM=PredPAge; * Save fixed-predicted RT;
  RANDOM INTERCEPT Slope12 Slope26 / GCORR TYPE=UN SUBJECT=ID;
  REPEATED session / TYPE=VC SUBJECT=ID;
  ODS OUTPUT CovParms=CovPAge; * Save covparms for comparison;
  CONTRAST "DF=3 Wald Test for Effects of Age"
    Age80 1, Age80*Slope12 1, Age80*Slope26 1 / CHISQ;
  * Requesting slopes at age 80 and 90;
  ESTIMATE "Slope 1-2 for Age 80" Slope12 1 Age80*Slope12 0;
  ESTIMATE "Slope 1-2 for Age 90" Slope12 1 Age80*Slope12 10;
  ESTIMATE "Slope 2-6 for Age 80" Slope26 1 Age80*Slope26 0;
  ESTIMATE "Slope 2-6 for Age 90" Slope26 1 Age80*Slope26 10;
  * Requesting additional effects for age;
  ESTIMATE "Age Effect at Session 1" Age80 1 Age80*Slope12 0 Age80*Slope26 0;
  ESTIMATE "Age Effect at Session 2" Age80 1 Age80*Slope12 1 Age80*Slope26 0;
  ESTIMATE "Age Effect at Session 3" Age80 1 Age80*Slope12 1 Age80*Slope26 1;
  ESTIMATE "Age Effect at Session 4" Age80 1 Age80*Slope12 1 Age80*Slope26 2;
  ESTIMATE "Age Effect at Session 5" Age80 1 Age80*Slope12 1 Age80*Slope26 3;
  ESTIMATE "Age Effect at Session 6" Age80 1 Age80*Slope12 1 Age80*Slope26 4;
RUN; TITLE1;

```

Covariance Parameter Estimates

Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > |Z|
UN(1,1)	ID	254286	38681	6.57	<.0001
UN(2,1)	ID	-46576	17140	-2.72	0.0066
UN(2,2)	ID	62742	13139	4.78	<.0001
UN(3,1)	ID	-9251.94	3583.89	-2.58	0.0098
UN(3,2)	ID	-2106.57	2100.78	-1.00	0.3160
UN(3,3)	ID	2593.60	636.25	4.08	<.0001
session	ID	17673	1435.84	12.31	<.0001

Information Criteria

Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
8251.0	7	8265.0	8265.2	8272.4	8283.3	8290.3

Solution for Fixed Effects					
Effect	Estimate	Standard Error	DF	t Value	Pr > |t|
Intercept	1966.86	51.9106	99	37.89	<.0001
Slope12	-164.91	30.0311	99	-5.49	<.0001
Slope26	-33.1182	6.5734	99	-5.04	<.0001
Age80	29.7804	8.5822	99	3.47	0.0008
Slope12*Age80	-7.5810	4.9650	99	-1.53	0.1300
Slope26*Age80	-1.3499	1.0868	99	-1.24	0.2171

Estimates					
Label	Estimate	Standard Error	DF	t Value	Pr > |t|
Slope 1-2 for Age 80	-164.91	30.0311	99	-5.49	<.0001
Slope 1-2 for Age 90	-240.72	58.7292	99	-4.10	<.0001
Slope 2-6 for Age 80	-33.1182	6.5734	99	-5.04	<.0001
Slope 2-6 for Age 90	-46.6173	12.8551	99	-3.63	0.0005
Age Effect at Session 1	29.7804	8.5822	99	3.47	0.0008
Age Effect at Session 2	22.1993	7.9689	99	2.79	0.0064
Age Effect at Session 3	20.8494	7.5245	99	2.77	0.0067
Age Effect at Session 4	19.4995	7.2176	99	2.70	0.0081
Age Effect at Session 5	18.1496	7.0663	99	2.57	0.0117
Age Effect at Session 6	16.7997	7.0805	99	2.37	0.0196

Interpret the fixed intercept:

Interpret the fixed effect of Slope12:

Interpret the fixed effect of Slope26:

Interpret the effect of Age80:

Interpret the effect of Slope12*Age80:

Interpret the effect of Slope26*Age80:

Is the age by piecewise model (1b) better than the unconditional piecewise growth model (1a)?
How do we know?

Label	Contrasts		Chi-Square	F Value	Pr > ChiSq	Pr > F
	Num DF	Den DF				
DF=3 Wald Test for Effects of Age	3	99	12.23	4.08	0.0066	0.0089

Syntax and output for Total-R² macro to compare total R² values across models:

```
* Calculate Total R2 change relative to unconditional model;
%TotalR2(DV=nm3rt, PredFewer=PredPUnc, PredMore=PredPAGE);
```

Total R2 (% Reduction) for PredPUnc vs. PredPAGE

Name	Pred Corr	TotalR2	Total R2Diff
PredPUnc	0.19338	0.03740	.
PredPAGE	0.32795	0.10755	0.070156

Syntax and output for Pseudo-R² macro to compare variance components across models:

```
* Calculate PseudoR2 relative to unconditional model;
%PseudoR2(NCov=7, CovFewer=CovPUnc, CovMore=CovPAge);
```

PsuedoR2 (% Reduction) for CovPUnc vs. CovPAge

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	Pseudo R2
CovPUnc	UN(1,1)	ID	284312	42731	6.65	<.0001	.
CovPUnc	UN(2,2)	ID	63954	13244	4.83	<.0001	.
CovPUnc	UN(3,3)	ID	2617.28	636.48	4.11	<.0001	.
CovPUnc	session	ID	17673	1435.84	12.31	<.0001	.
CovPAge	UN(1,1)	ID	254286	38681	6.57	<.0001	0.10561
CovPAge	UN(2,2)	ID	62742	13139	4.78	<.0001	0.01895
CovPAge	UN(3,3)	ID	2593.60	636.25	4.08	<.0001	0.00905
CovPAge	session	ID	17673	1435.84	12.31	<.0001	0.00000

Which variance component should have been reduced by each new fixed effect of age?

Model 1c. Piecewise Model with Fixed Effects of Age and Reasoning on Intercept, Slope12, Slope26

Level 1: $y_{ti} = \beta_{0i} + \beta_{1i}(\text{Slope12}_{ti}) + \beta_{2i}(\text{Slope26}_{ti}) + e_{ti}$

Level 2: Intercept: $\beta_{0i} = \gamma_{00} + \gamma_{01}(\text{Age}_i - 80) + \gamma_{02}(\text{Reason}_i - 22) + U_{0i}$

Slope12: $\beta_{1i} = \gamma_{10} + \gamma_{11}(\text{Age}_i - 80) + \gamma_{12}(\text{Reason}_i - 22) + U_{1i}$

Slope26: $\beta_{2i} = \gamma_{20} + \gamma_{21}(\text{Age}_i - 80) + \gamma_{22}(\text{Reason}_i - 22) + U_{2i}$

```
TITLE1 "1c: Keep Age, Add Fixed Effects for Reasoning on Intercept, Slope12, and Slope26";
PROC MIXED DATA=&datafile. NOCLPRINT COVTEST NAMELEN=100 IC METHOD=REML;
  CLASS ID session;
  MODEL nm3rt = Slope12 Slope26 Age80 Age80*Slope12 Age80*Slope26
              Reas22 Reas22*Slope12 Reas22*Slope26
              / SOLUTION DDFM=Satterthwaite OUTPM=PredPreas; * Save fixed-predicted RT;
  RANDOM INTERCEPT Slope12 Slope26 / GCORR TYPE=UN SUBJECT=ID;
  REPEATED session / TYPE=VC SUBJECT=ID;
  ODS OUTPUT CovParms=CovPreas; * Save covparms for comparison;
  CONTRAST "DF=3 Wald Test for Effects of Age"
            Age80 1, Age80*Slope12 1, Age80*Slope26 1 / CHISQ;
  CONTRAST "DF=3 Wald Test for Effects of Reasoning"
            Reas22 1, Reas22*Slope12 1, Reas22*Slope26 1 / CHISQ;
  * Requesting additional effects for reasoning;
  ESTIMATE "Reasoning Effect at Session 1" Reas22 1 Reas22*Slope12 0 Reas22*Slope26 0;
  ESTIMATE "Reasoning Effect at Session 2" Reas22 1 Reas22*Slope12 1 Reas22*Slope26 0;
  ESTIMATE "Reasoning Effect at Session 3" Reas22 1 Reas22*Slope12 1 Reas22*Slope26 1;
  ESTIMATE "Reasoning Effect at Session 4" Reas22 1 Reas22*Slope12 1 Reas22*Slope26 2;
  ESTIMATE "Reasoning Effect at Session 5" Reas22 1 Reas22*Slope12 1 Reas22*Slope26 3;
  ESTIMATE "Reasoning Effect at Session 6" Reas22 1 Reas22*Slope12 1 Reas22*Slope26 4;
RUN; TITLE1;
```

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > |Z|
UN(1,1)	ID	242192	37151	6.52	<.0001
UN(2,1)	ID	-49817	17064	-2.92	0.0035
UN(2,2)	ID	63222	13272	4.76	<.0001
UN(3,1)	ID	-7510.98	3414.18	-2.20	0.0278
UN(3,2)	ID	-1845.11	2068.67	-0.89	0.3724
UN(3,3)	ID	2411.55	614.00	3.93	<.0001
session	ID	17673	1435.84	12.31	<.0001

Information Criteria						
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
8226.5	7	8240.5	8240.7	8247.9	8258.8	8265.8

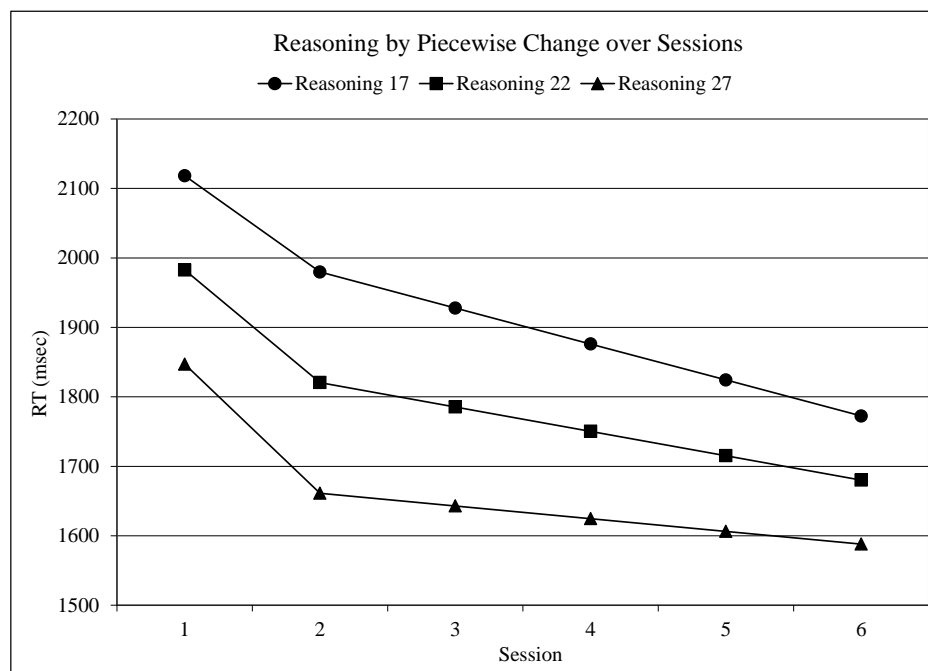
Solution for Fixed Effects					
Effect	Estimate	Standard Error	DF	t Value	Pr > |t|
Intercept	1982.64	51.1793	98	38.74	<.0001
Slope12	-162.16	30.3688	98	-5.34	<.0001
Slope26	-35.0669	6.4901	98	-5.40	<.0001
Age80	23.0041	8.8639	98	2.60	0.0109
Slope12*Age80	-8.7589	5.2597	98	-1.67	0.0990
Slope26*Age80	-0.5135	1.1240	98	-0.46	0.6488
Reas22	-27.1200	11.4528	98	-2.37	0.0198
Slope12*Reas22	-4.7141	6.7959	98	-0.69	0.4895
Slope26*Reas22	3.3476	1.4523	98	2.30	0.0233

Which fixed effects are conditional on age?

Which fixed effects are conditional on reasoning?

Estimates					
Label	Estimate	Standard Error	DF	t Value	Pr > |t|
Reasoning Effect at Session 1	-27.1200	11.4528	98	-2.37	0.0198
Reasoning Effect at Session 2	-31.8340	10.4508	98	-3.05	0.0030
Reasoning Effect at Session 3	-28.4864	9.9154	98	-2.87	0.0050
Reasoning Effect at Session 4	-25.1388	9.5724	98	-2.63	0.0100
Reasoning Effect at Session 5	-21.7912	9.4427	98	-2.31	0.0231
Reasoning Effect at Session 6	-18.4436	9.5350	98	-1.93	0.0560

Contrasts						
Label	Num DF	Den DF	Chi-Square	F Value	Pr > ChiSq	Pr > F
DF=3 Wald Test for Effects of Age	3	98	7.10	2.37	0.0688	0.0756
DF=3 Wald Test for Effects of Reasoning	3	98	10.51	3.50	0.0147	0.0183



Syntax and output from additional macros for effect size:

```
* Calculate Total R2 change relative to age only model;
%TotalR2(DV=nm3rt, PredFewer=PredPAge, PredMore=PredPREas);
```

Total R2 (% Reduction) for PredPAge vs. PredPREas

Name	Pred Corr	TotalR2	Total R2Diff
PredPAge	0.32795	0.10755	.
PredPREas	0.40163	0.16131	0.053755

```
* Calculate PseudoR2 relative to age only model;
%PseudoR2(NCov=7, CovFewer=CovPAge, CovMore=CovPREas);
```

PseudoR2 (% Reduction) for CovPAge vs. CovPREas

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovPAge	UN(1,1)	ID	254286	38681	6.57	<.0001	.
CovPAge	UN(2,2)	ID	62742	13139	4.78	<.0001	.
CovPAge	UN(3,3)	ID	2593.60	636.25	4.08	<.0001	.
CovPAge	session	ID	17673	1435.84	12.31	<.0001	.
CovPREas	UN(1,1)	ID	242192	37151	6.52	<.0001	0.047560
CovPREas	UN(2,2)	ID	63222	13272	4.76	<.0001	-0.007643
CovPREas	UN(3,3)	ID	2411.55	614.00	3.93	<.0001	0.070193
CovPREas	session	ID	17673	1435.84	12.31	<.0001	-0.000000

Which variance component should have been reduced by each new fixed effect of age?

Model 1d. Piecewise Model Adding Education Group on Intercept, Slope12, Slope26

Level 1: $y_{ti} = \beta_{0i} + \beta_{1i} (\text{Slope12}_{ti}) + \beta_{2i} (\text{Slope26}_{ti}) + e_{ti}$

Level 2:

Intercept: $\beta_{0i} = \gamma_{00} + \gamma_{01} (\text{Age}_i - 80) + \gamma_{02} (\text{Reason}_i - 22) + \gamma_{03} (\text{Highvs.LowEd}_i) + \gamma_{04} (\text{Highvs.MedEd}_i) + U_{0i}$

Slope12: $\beta_{1i} = \gamma_{10} + \gamma_{11} (\text{Age}_i - 80) + \gamma_{12} (\text{Reason}_i - 22) + \gamma_{13} (\text{Highvs.LowEd}_i) + \gamma_{14} (\text{Highvs.MedEd}_i) + U_{1i}$

Slope26: $\beta_{2i} = \gamma_{20} + \gamma_{21} (\text{Age}_i - 80) + \gamma_{22} (\text{Reason}_i - 22) + \gamma_{23} (\text{Highvs.LowEd}_i) + \gamma_{24} (\text{Highvs.MedEd}_i) + U_{2i}$

```
TITLE1 "1d: Keep Age & Reasoning, Add Education Group on Intercept, Slope12, and Slope26";
PROC MIXED DATA=&datafile. NOCLPRINT COVTEST IC NAMELEN=100 METHOD=REML;
  CLASS ID EducGrp session;
  MODEL nm3rt = Slope12 Slope26 Age80 Age80*Slope12 Age80*Slope26
    Reas22 Reas22*Slope12 Reas22*Slope26
    EducGrp Slope12*EducGrp Slope26*EducGrp
    / SOLUTION DDFM=Satterthwaite OUTPM=PredPEduc; * Save fixed-predicted RT;
  RANDOM INTERCEPT Slope12 Slope26 / GCORR TYPE=UN SUBJECT=ID;
  REPEATED session / TYPE=VC SUBJECT=ID;
  ODS OUTPUT CovParms=CovPEduc; * Save covparms for comparison;
  CONTRAST "DF=3 Wald Test for Effects of Age"
    Age80 1, Age80*Slope12 1, Age80*Slope26 1 / CHISQ;
  CONTRAST "DF=3 Wald Test for Effects of Reasoning"
    Reas22 1, Reas22*Slope12 1, Reas22*Slope26 1 / CHISQ;
  CONTRAST "DF=6 Wald Test for Effects of Education"
    EducGrp -1 1 0, EducGrp -1 0 1, EducGrp*Slope12 -1 1 0, EducGrp*Slope12 -1 0 1,
    EducGrp*Slope26 -1 1 0, EducGrp*Slope26 -1 0 1 / CHISQ;
  * LSMEANS gives follow-up tests and means per group for education main effect only;
  LSMEANS EducGrp / AT (Slope12 Slope26 Age80 Reas22) = (0 0 0 0) DIFF=ALL;
  LSMEANS EducGrp / AT (Slope12 Slope26 Age80 Reas22) = (1 4 0 0) DIFF=ALL;
```

```

* ESTIMATE statements can also give specific effects as before;
ESTIMATE "L vs. H Educ for Intercept" EducGrp -1 0 1 ;
ESTIMATE "M vs. H Educ for Intercept" EducGrp 0 -1 1 ;
ESTIMATE "L vs. M Educ for Intercept" EducGrp -1 1 0 ;
ESTIMATE "L vs. H Educ for Slope12" Slope12*EducGrp -1 0 1 ;
ESTIMATE "M vs. H Educ for Slope12" Slope12*EducGrp 0 -1 1 ;
ESTIMATE "L vs. M Educ for Slope12" Slope12*EducGrp -1 1 0 ;
ESTIMATE "L vs. H Educ for Slope26" Slope26*EducGrp -1 0 1 ;
ESTIMATE "M vs. H Educ for Slope26" Slope26*EducGrp 0 -1 1 ;
ESTIMATE "L vs. M Educ for Slope26" Slope26*EducGrp -1 1 0 ;

```

```
RUN; TITLE1;
```

Covariance Parameter Estimates

Cov Parm	Subject	Estimate	Standard Error	Z	Pr > |Z|
UN(1,1)	ID	246920	38218	6.46	<.0001
UN(2,1)	ID	-52254	17491	-2.99	0.0028
UN(2,2)	ID	63495	13444	4.72	<.0001
UN(3,1)	ID	-7543.48	3493.64	-2.16	0.0308
UN(3,2)	ID	-1820.21	2099.75	-0.87	0.3860
UN(3,3)	ID	2446.05	624.87	3.91	<.0001
session	ID	17673	1435.84	12.31	<.0001

Information Criteria

Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
8164.2	7	8178.2	8178.4	8185.6	8196.5	8203.5

Solution for Fixed Effects

Effect	Education Group (1=HS,2=BA,3=GRAD)		Standard Error	DF	t Value	Pr > |t|
	Estimate	Error				
Intercept	1978.15	105.83	96	18.69	<.0001	
Slope12	-153.14	62.3250	96	-2.46	0.0158	
Slope26	-24.6403	13.3543	96	-1.85	0.0681	
Age80	22.9367	8.9490	96	2.56	0.0119	
Slope12*Age80	-8.9054	5.2704	96	-1.69	0.0943	
Slope26*Age80	-0.5289	1.1293	96	-0.47	0.6406	
Reas22	-28.5673	11.9710	96	-2.39	0.0190	
Slope12*Reas22	-7.0891	7.0501	96	-1.01	0.3172	
Slope26*Reas22	3.4883	1.5106	96	2.31	0.0231	
EducGrp	1	-41.9718	157.35	96	-0.27	0.7902
EducGrp	2	25.4470	125.54	96	0.20	0.8398
EducGrp	3	0	.	.	.	.
Slope12*EducGrp	1	-85.9455	92.6714	96	-0.93	0.3560
Slope12*EducGrp	2	18.5834	73.9371	96	0.25	0.8021
Slope12*EducGrp	3	0	.	.	.	.
Slope26*EducGrp	1	-6.3237	19.8566	96	-0.32	0.7508
Slope26*EducGrp	2	-16.5965	15.8424	96	-1.05	0.2975
Slope26*EducGrp	3	0	.	.	.	.

Type 3 Tests of Fixed Effects

Effect	Num DF	Den DF	F Value	Pr > F
Slope12	1	96	28.16	<.0001
Slope26	1	96	20.73	<.0001
Age80	1	96	6.57	0.0119
Slope12*Age80	1	96	2.86	0.0943
Slope26*Age80	1	96	0.22	0.6406
Reas22	1	96	5.69	0.0190
Slope12*Reas22	1	96	1.01	0.3172
Slope26*Reas22	1	96	5.33	0.0231
EducGrp	2	96	0.12	0.8831
Slope12*EducGrp	2	96	0.85	0.4289
Slope26*EducGrp	2	96	0.60	0.5516

I normally skip this box if the CLASS statement is not used for predictors, but here the last three entries give us the omnibus (df=2) tests for whether there are any education group differences on the intercept, slope12, or slope26 time slopes, not just pairwise comparisons.

Estimates

Label	Estimate	Standard Error	DF	t Value	Pr > |t|
L vs. H Educ for Intercept	41.9718	157.35	96	0.27	0.7902
M vs. H Educ for Intercept	-25.4470	125.54	96	-0.20	0.8398
L vs. M Educ for Intercept	67.4187	136.36	96	0.49	0.6221
L vs. H Educ for Slope12	85.9455	92.6714	96	0.93	0.3560
M vs. H Educ for Slope12	-18.5834	73.9371	96	-0.25	0.8021
L vs. M Educ for Slope12	104.53	80.3066	96	1.30	0.1962
L vs. H Educ for Slope26	6.3237	19.8566	96	0.32	0.7508
M vs. H Educ for Slope26	16.5965	15.8424	96	1.05	0.2975
L vs. M Educ for Slope26	-10.2728	17.2072	96	-0.60	0.5519

Contrasts

Label	Num	Den	Chi-Square	F Value	Pr > ChiSq	Pr > F
DF=3 Wald Test for Effects of Age	3	96	6.96	2.32	0.0732	0.0802
DF=3 Wald Test for Effects of Reasoning	3	96	11.92	3.97	0.0077	0.0103
DF=6 Wald Test for Effects of Education	6	96	4.38	0.73	0.6252	0.6264

Least Squares Means

Education Group						Standard				
Effect	Education Group	Slope12	Slope26	Age80	Reas22	Estimate	Error	DF	t Value	Pr > |t|
	(1=HS, 2=BA, 3=GRAD)									
EducGrp	1	0.00	0.00	0.00	0.00	1936.18	114.13	96	16.97	<.0001
EducGrp	2	0.00	0.00	0.00	0.00	2003.60	70.3593	96	28.48	<.0001
EducGrp	3	0.00	0.00	0.00	0.00	1978.15	105.83	96	18.69	<.0001
EducGrp	1	1.00	4.00	0.00	0.00	1573.24	94.3228	96	16.68	<.0001
EducGrp	2	1.00	4.00	0.00	0.00	1704.10	58.1509	96	29.30	<.0001
EducGrp	3	1.00	4.00	0.00	0.00	1726.45	87.4643	96	19.74	<.0001

Differences of Least Squares Means

(1=HS, 2=BA, 3=GRAD)						Standard				
Effect	Education Group	Slope12	Slope26	Age80	Reas22	Estimate	Error	DF	t Value	Pr > |t|
EducGrp	1 2	0.00	0.00	0.00	0.00	-67.4187	136.36	96	-0.49	0.6221
EducGrp	1 3	0.00	0.00	0.00	0.00	-41.9718	157.35	96	-0.27	0.7902
EducGrp	2 3	0.00	0.00	0.00	0.00	25.4470	125.54	96	0.20	0.8398
EducGrp	1 2	1.00	4.00	0.00	0.00	-130.86	112.70	96	-1.16	0.2485
EducGrp	1 3	1.00	4.00	0.00	0.00	-153.21	130.05	96	-1.18	0.2417
EducGrp	2 3	1.00	4.00	0.00	0.00	-22.3558	103.76	96	-0.22	0.8299

In LSMEANS, you must specify a value at which to hold each continuous predictor.

Syntax and output from additional macros for effect size:

```
* Calculate Total R2 change relative to model with age and reasoning;
%TotalR2(DV=nm3rt, PredFewer=PredPREas, PredMore=PredPEduc);
```

Total R2 (% Reduction) for PredPREas vs. PredPEduc

Name	Pred Corr	TotalR2	Total R2Diff
PredPREas	0.40163	0.16131	.
PredPEduc	0.41669	0.17363	0.012322

```
* Calculate PseudoR2 relative to model with age and reasoning;
```

```
%PseudoR2(NCov=7, CovFewer=CovPREas, CovMore=CovPEduc);
```

PsuedoR2 (% Reduction) for CovPREas vs. CovPEduc

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovPREas	UN(1,1)	ID	242192	37151	6.52	<.0001	.
CovPREas	UN(2,2)	ID	63222	13272	4.76	<.0001	.
CovPREas	UN(3,3)	ID	2411.55	614.00	3.93	<.0001	.
CovPREas	session	ID	17673	1435.84	12.31	<.0001	.
CovPEduc	UN(1,1)	ID	246920	38218	6.46	<.0001	-0.019521
CovPEduc	UN(2,2)	ID	63495	13444	4.72	<.0001	-0.004322
CovPEduc	UN(3,3)	ID	2446.05	624.87	3.91	<.0001	-0.014309
CovPEduc	session	ID	17673	1435.84	12.31	<.0001	0.000000

Given that education group has no significant effects, we can drop it entirely before moving on to examine potential interactions among the time-invariant predictors of baseline age and reasoning.

Model 1e. Piecewise Model with Age*Reasoning on Intercept, Slope12, Slope26

$$\text{Level 1: } y_{ti} = \beta_{0i} + \beta_{1i}(\text{Slope12}_{ti}) + \beta_{2i}(\text{Slope26}_{ti}) + e_{ti}$$

Level 2:

$$\text{Intercept: } \beta_{0i} = \gamma_{00} + \gamma_{01}(\text{Age}_i - 80) + \gamma_{02}(\text{Reason}_i - 22) + \gamma_{03}(\text{Age}_i - 80)(\text{Reason}_i - 22) + U_{0i}$$

$$\text{Slope12: } \beta_{1i} = \gamma_{10} + \gamma_{11}(\text{Age}_i - 80) + \gamma_{12}(\text{Reason}_i - 22) + \gamma_{13}(\text{Age}_i - 80)(\text{Reason}_i - 22) + U_{1i}$$

$$\text{Slope26: } \beta_{2i} = \gamma_{20} + \gamma_{21}(\text{Age}_i - 80) + \gamma_{22}(\text{Reason}_i - 22) + \gamma_{23}(\text{Age}_i - 80)(\text{Reason}_i - 22) + U_{2i}$$

```
TITLE1 "1e: Drop EducGrp, Add Age*Reasoning on Intercept, Slope12, and Slope26";
PROC MIXED DATA=&datafile. NOCLPRINT COVTEST NAMELEN=100 IC METHOD=REML;
CLASS ID session;
MODEL nm3rt = Slope12 Slope26 Age80 Age80*Slope12 Age80*Slope26
            Reas22 Reas22*Slope12 Reas22*Slope26
            Age80*Reas22 Age80*Reas22*Slope12 Age80*Reas22*Slope26
            / SOLUTION DDFM=Satterthwaite OUTPM=PredPageReas; * Save fixed-predicted RT;
RANDOM INTERCEPT Slope12 Slope26 / GCORR TYPE=UN SUBJECT=ID;
REPEATED session / TYPE=VC SUBJECT=ID;
ODS OUTPUT CovParms=CovPageReas; * Save covparms for comparison;
CONTRAST "DF=3 Wald Test for Effects of Age*Reasoning"
        Age80*Reas22 1, Age80*Reas22*Slope12 1, Age80*Reas22*Slope26 1 / CHISQ;
* Age simple effects to decompose interactions;
ESTIMATE "Age Effect on Intercept, Reas 17" Age80 1 Reas22*Age80 -5;
ESTIMATE "Age Effect on Intercept, Reas 22" Age80 1 Reas22*Age80 0;
ESTIMATE "Age Effect on Intercept, Reas 27" Age80 1 Reas22*Age80 5;
ESTIMATE "Age Effect on Slope12, Reas 17" Age80*Slope12 1 Reas22*Age80*Slope12 -5;
ESTIMATE "Age Effect on Slope12, Reas 22" Age80*Slope12 1 Reas22*Age80*Slope12 0;
ESTIMATE "Age Effect on Slope12, Reas 27" Age80*Slope12 1 Reas22*Age80*Slope12 5;
ESTIMATE "Age Effect on Slope26, Reas 17" Age80*Slope26 1 Reas22*Age80*Slope26 -5;
ESTIMATE "Age Effect on Slope26, Reas 22" Age80*Slope26 1 Reas22*Age80*Slope26 0;
ESTIMATE "Age Effect on Slope26, Reas 27" Age80*Slope26 1 Reas22*Age80*Slope26 5;
* Reasoning simple effects to decompose interactions;
ESTIMATE "Reasoning Effect on Intercept, Age 70" Reas22 1 Reas22*Age80 -10;
ESTIMATE "Reasoning Effect on Intercept, Age 80" Reas22 1 Reas22*Age80 0;
ESTIMATE "Reasoning Effect on Intercept, Age 90" Reas22 1 Reas22*Age80 10;
ESTIMATE "Reasoning Effect on Slope12, Age 70" Reas22*Slope12 1 Reas22*Age80*Slope12 -10;
ESTIMATE "Reasoning Effect on Slope12, Age 80" Reas22*Slope12 1 Reas22*Age80*Slope12 0;
ESTIMATE "Reasoning Effect on Slope12, Age 90" Reas22*Slope12 1 Reas22*Age80*Slope12 10;
ESTIMATE "Reasoning Effect on Slope26, Age 70" Reas22*Slope26 1 Reas22*Age80*Slope26 -10;
ESTIMATE "Reasoning Effect on Slope26, Age 80" Reas22*Slope26 1 Reas22*Age80*Slope26 0;
ESTIMATE "Reasoning Effect on Slope26, Age 90" Reas22*Slope26 1 Reas22*Age80*Slope26 10;
RUN; TITLE1;
```

Covariance Parameter Estimates						
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > |Z|	
UN(1,1)	ID	244192	37629	6.49	<.0001	
UN(2,1)	ID	-49617	17179	-2.89	0.0039	
UN(2,2)	ID	62984	13304	4.73	<.0001	
UN(3,1)	ID	-7513.67	3457.96	-2.17	0.0298	
UN(3,2)	ID	-1999.16	2088.67	-0.96	0.3385	
UN(3,3)	ID	2446.40	621.86	3.93	<.0001	
session	ID	17673	1435.84	12.31	<.0001	
Information Criteria						
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
8220.9	7	8234.9	8235.1	8242.3	8253.2	8260.2

Solution for Fixed Effects
Standard

Effect	Estimate	Error	DF	t Value	Pr > |t|
Intercept	1974.57	53.8381	97	36.68	<.0001
Slope12	-151.52	31.7828	97	-4.77	<.0001
Slope26	-34.1783	6.8294	97	-5.00	<.0001
Age80	22.7598	8.9112	97	2.55	0.0122
Slope12*Age80	-8.4366	5.2607	97	-1.60	0.1120
Slope26*Age80	-0.4866	1.1304	97	-0.43	0.6678
Reas22	-28.0448	11.6437	97	-2.41	0.0179
Slope12*Reas22	-3.4941	6.8738	97	-0.51	0.6124
Slope26*Reas22	3.4494	1.4770	97	2.34	0.0216
Age80*Reas22	-0.9317	1.8579	97	-0.50	0.6172
Slope12*Age80*Reas22	1.2290	1.0968	97	1.12	0.2652
Slope26*Age80*Reas22	0.1026	0.2357	97	0.44	0.6644

Which fixed effects are now conditional on age?

Which fixed effects are now conditional on reasoning?

Label	Estimates		DF	t Value	Pr > |t|
	Estimate	Standard Error			
Age Effect on Intercept, Reas 17	27.4184	12.5162	97	2.19	0.0309
Age Effect on Intercept, Reas 22	22.7598	8.9112	97	2.55	0.0122
Age Effect on Intercept, Reas 27	18.1011	13.2197	97	1.37	0.1741
Age Effect on Slope12, Reas 17	-14.5818	7.3888	97	-1.97	0.0513
Age Effect on Slope12, Reas 22	-8.4366	5.2607	97	-1.60	0.1120
Age Effect on Slope12, Reas 27	-2.2914	7.8042	97	-0.29	0.7697
Age Effect on Slope26, Reas 17	-0.9994	1.5877	97	-0.63	0.5305
Age Effect on Slope26, Reas 22	-0.4866	1.1304	97	-0.43	0.6678
Age Effect on Slope26, Reas 27	0.02627	1.6769	97	0.02	0.9875
Reasoning Effect on Intercept, Age 70	-18.7275	20.3038	97	-0.92	0.3586
Reasoning Effect on Intercept, Age 80	-28.0448	11.6437	97	-2.41	0.0179
Reasoning Effect on Intercept, Age 90	-37.3622	23.4371	97	-1.59	0.1142
Reasoning Effect on Slope12, Age 70	-15.7845	11.9862	97	-1.32	0.1910
Reasoning Effect on Slope12, Age 80	-3.4941	6.8738	97	-0.51	0.6124
Reasoning Effect on Slope12, Age 90	8.7963	13.8359	97	0.64	0.5264
Reasoning Effect on Slope26, Age 70	2.4237	2.5756	97	0.94	0.3490
Reasoning Effect on Slope26, Age 80	3.4494	1.4770	97	2.34	0.0216
Reasoning Effect on Slope26, Age 90	4.4751	2.9730	97	1.51	0.1355

Label	Contrasts		Chi-Square	F Value	Pr > ChiSq	Pr > F
	Num	Den				
DF=3 Wald Test for Age*Reasoning	3	97	1.98	0.66	0.5771	0.5791

Syntax and output from additional macros for effect size:

* Calculate Total R2 change relative to age and reasoning main effects model;
`%TotalR2(DV=nm3rt, PredFewer=PredPReas, PredMore=PredPAgeReas);`

Total R2 (% Reduction) for PredPReas vs. PredPAgeReas

Name	Pred Corr	TotalR2	Total R2Diff
PredPReas	0.40163	0.16131	.
PredPAgeReas	0.40306	0.16246	.001148258

* Calculate PseudoR2 relative to age and reasoning main effects model;
`%PseudoR2(NCov=7, CovFewer=CovPReas, CovMore=CovPAgeReas);`

Pseudor2 (% Reduction) for CovPREas vs. CovPAGeReas

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovPREas	UN(1,1)	ID	242192	37151	6.52	<.0001	.
CovPREas	UN(2,2)	ID	63222	13272	4.76	<.0001	.
CovPREas	UN(3,3)	ID	2411.55	614.00	3.93	<.0001	.
CovPREas	session	ID	17673	1435.84	12.31	<.0001	.
CovPAGeReas	UN(1,1)	ID	244192	37629	6.49	<.0001	-0.008258
CovPAGeReas	UN(2,2)	ID	62984	13304	4.73	<.0001	0.003765
CovPAGeReas	UN(3,3)	ID	2446.40	621.86	3.93	<.0001	-0.014453
CovPAGeReas	session	ID	17673	1435.84	12.31	<.0001	0.000000

Based on the lack of significance of the higher-order interactions, I'd say we're done with this model. Age and reasoning as main effects in predicting intercept, slope12, and slope26 seems to be the best model.

Model 2a. Baseline Unconditional Random Quadratic Growth Model in REML

$$\text{Level 1: } y_{ti} = \beta_{0i} + \beta_{1i} (\text{Session}_{ti} - 1) + \beta_{2i} (\text{Session}_{ti} - 1)^2 + e_{ti}$$

Level 2:

$$\text{Intercept: } \beta_{0i} = \gamma_{00} + U_{0i}$$

$$\text{Linear: } \beta_{1i} = \gamma_{10} + U_{1i}$$

$$\text{Quadratic: } \beta_{2i} = \gamma_{20} + U_{2i}$$

```
TITLE1 "2a: Random Quadratic Unconditional Model";
PROC MIXED DATA=&datafile. NOCLPRINT COVTEST IC NAMELEN=100 METHOD=REML;
CLASS ID session;
MODEL nm3rt = time1 time1*time1
      / SOLUTION DDFM=Satterthwaite OUTPM=PredQUnc; * Save fixed-predicted RT;
RANDOM INTERCEPT time1 time1*time1 / GCORR TYPE=UN SUBJECT=ID;
REPEATED session / TYPE=VC SUBJECT=ID;
ODS OUTPUT CovParms=CovQUnc; * Save covparms for comparison;
RUN; TITLE1;
PROC CORR DATA=PredQUnc OUTP=CorrQUnc; VAR pred; WITH nm3rt; RUN; * Corr of predicted, actual RT;
```

Iteration History				
Iteration	Evaluations	-2 Res Log Like	Criterion	
0	1	9193.25780414		
1	1	8302.74566856	0.00000000	

Still use this -2LL for your online homework (it provides 2+ digits after the decimal)

Estimated G Correlation Matrix					
Participant					
Row	Effect	ID	Col1	Col2	Col3
1	Intercept	101	1.0000	-0.4230	0.2948
2	time1	101	-0.4230	1.0000	-0.9640
3	time1*time1	101	0.2948	-0.9640	1.0000

These are the correlations among the random effects. Note the strong correlation among linear (at time 0) and quadratic change.

Covariance Parameter Estimates						
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > |Z|	
UN(1,1)	ID	276206	41442	6.66	<.0001	Random Intercept variance
UN(2,1)	ID	-35734	11941	-2.99	0.0028	Int-Linear covariance
UN(2,2)	ID	25840	5864.41	4.41	<.0001	Random Linear Slope variance
UN(3,1)	ID	3901.96	1949.06	2.00	0.0453	Int-Quadratic covariance
UN(3,2)	ID	-3903.32	982.61	-3.97	<.0001	Linear-Quadratic covariance
UN(3,3)	ID	634.47	172.37	3.68	0.0001	Random Quadratic Slope variance
session	ID	20298	1649.11	12.31	<.0001	Residual (e) variance

Neg2LogLike	Parms	Information Criteria				
		AIC	AICC	HQIC	BIC	CAIC
8302.7	7	8316.7	8316.9	8324.2	8335.1	8342.1

Solution for Fixed Effects

Effect	Estimate	Standard Error	DF	t Value	Pr > |t|	
Intercept	1945.85	53.8497	100	36.13	<.0001	Predicted RT when time=0 (session 1 here)
time1	-120.90	20.0476	100	-6.03	<.0001	RT change/session at session=1
time1*time1	13.8656	3.4154	100	4.06	<.0001	Half rate change in linear slope/session

Pearson Correlation Coefficients, N = 606

	Prob > |r| under H0: Rho=0
nm3rt	0.19167
Number Match 3 RT	<.0001

$r = .19167 \rightarrow \text{TOTAL } R^2 = .0367$
 ~ 4% of RT variance is accounted for by
 linear and quadratic effects of session

Quadratic Model Term	ENTER				CALC
	Random Effect Variance	Residual Variance	L1 Sample Size Per L2	L1 Predictor Variance	Random Effect Reliability
Unc Intercept	276206	20298	6	1	0.988
Unc Linear	25840	20298	6	2.9214876	0.957
Unc Quadratic	634.47	20298	6	79.269697	0.937

Reliability of the unconditional random effects variances (from excel)

Model 1b. Quadratic Model with Age Predicting Intercept, Linear, Quadratic Time Slopes

$$\text{Level 1: } y_{ti} = \beta_{0i} + \beta_{1i}(\text{Session}_{ti} - 1) + \beta_{2i}(\text{Session}_{ti} - 1)^2 + e_{ti}$$

Level 2:

$$\text{Intercept: } \beta_{0i} = \gamma_{00} + \gamma_{01}(\text{Age}_i - 80) + U_{0i}$$

$$\text{Linear: } \beta_{1i} = \gamma_{10} + \gamma_{11}(\text{Age}_i - 80) + U_{1i}$$

$$\text{Quadratic: } \beta_{2i} = \gamma_{20} + \gamma_{21}(\text{Age}_i - 80) + U_{2i}$$

```

TITLE1 "2b: Add Fixed Effects for Age on Intercept, Linear, and Quadratic Time Slopes";
PROC MIXED DATA=&datafile. NOCLPRINT COVTEST IC NAMELEN=100 METHOD=REML;
CLASS ID session;
MODEL nm3rt = time1 time1*time1 Age80 time1*Age80 time1*time1*Age80
      / SOLUTION DDFM=Satterthwaite OUTPM=PredQAge; * Save fixed-predicted RT;
RANDOM INTERCEPT time1 time1*time1 / GCORR TYPE=UN SUBJECT=ID;
REPEATED session / TYPE=VC SUBJECT=ID;
ODS OUTPUT CovParms=CovQAge; * Save covparms for comparison;
CONTRAST "DF=3 Wald Test for Effects of Age"
      Age80 1, Age80*time1 1, Age80*time1*time1 1 / CHISQ;
* Requesting additional effects for age;
ESTIMATE "Age Effect at Session 1"      Age80 1 time1*Age80 0 time1*time1*Age80 0;
ESTIMATE "Age Effect at Session 2"      Age80 1 time1*Age80 1 time1*time1*Age80 1;
ESTIMATE "Age Effect at Session 3"      Age80 1 time1*Age80 2 time1*time1*Age80 4;
ESTIMATE "Age Effect at Session 4"      Age80 1 time1*Age80 3 time1*time1*Age80 9;
ESTIMATE "Age Effect at Session 5"      Age80 1 time1*Age80 4 time1*time1*Age80 16;
ESTIMATE "Age Effect at Session 6"      Age80 1 time1*Age80 5 time1*time1*Age80 25;
ESTIMATE "Age*Linear Time Slope at Session 1" time1*Age80 1 time1*time1*Age80 0;
ESTIMATE "Age*Linear Time Slope at Session 2" time1*Age80 1 time1*time1*Age80 2;
ESTIMATE "Age*Linear Time Slope at Session 3" time1*Age80 1 time1*time1*Age80 4;
ESTIMATE "Age*Linear Time Slope at Session 4" time1*Age80 1 time1*time1*Age80 6;

```

```
ESTIMATE "Age*Linear Time Slope at Session 5" time1*Age80 1 time1*time1*Age80 8;
ESTIMATE "Age*Linear Time Slope at Session 6" time1*Age80 1 time1*time1*Age80 10;
RUN; TITLE1;
```

Covariance Parameter Estimates					
Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > |Z|
UN(1,1)	ID	247691	37599	6.59	<.0001
UN(2,1)	ID	-30154	11191	-2.69	0.0070
UN(2,2)	ID	25083	5787.37	4.33	<.0001
UN(3,1)	ID	3232.78	1847.12	1.75	0.0801
UN(3,2)	ID	-3830.21	976.76	-3.92	<.0001
UN(3,3)	ID	629.58	172.51	3.65	0.0001
session	ID	20298	1649.11	12.31	<.0001

Information Criteria						
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
8283.2	7	8297.2	8297.3	8304.6	8315.5	8322.5

Solution for Fixed Effects						
Effect	Estimate	Standard Error	DF	t Value	Pr > |t|	
Intercept	1950.69	51.1806	99	38.11	<.0001	
time1	-121.83	19.8672	99	-6.13	<.0001	
time1*time1	13.9774	3.4096	99	4.10	<.0001	
Age80	29.0495	8.4616	99	3.43	0.0009	
time1*Age80	-5.5946	3.2846	99	-1.70	0.0916	
time1*time1*Age80	0.6709	0.5637	99	1.19	0.2368	

Estimates						
Label	Estimate	Standard Error	DF	t Value	Pr > |t|	
Age Effect at Session 1	29.0495	8.4616	99	3.43	0.0009	
Age Effect at Session 2	24.1258	7.6862	99	3.14	0.0022	
Age Effect at Session 3	20.5439	7.5343	99	2.73	0.0076	
Age Effect at Session 4	18.3038	7.4038	99	2.47	0.0151	
Age Effect at Session 5	17.4056	7.1425	99	2.44	0.0166	
Age Effect at Session 6	17.8492	7.1254	99	2.51	0.0139	
Age*Linear Time Slope at Session 1	-5.5946	3.2846	99	-1.70	0.0916	
Age*Linear Time Slope at Session 2	-4.2528	2.2283	99	-1.91	0.0592	
Age*Linear Time Slope at Session 3	-2.9110	1.2977	99	-2.24	0.0271	
Age*Linear Time Slope at Session 4	-1.5692	0.9720	99	-1.61	0.1096	
Age*Linear Time Slope at Session 5	-0.2273	1.6576	99	-0.14	0.8912	
Age*Linear Time Slope at Session 6	1.1145	2.6632	99	0.42	0.6765	

Interpret the fixed intercept:

Interpret the fixed effect of linear time:

Interpret the fixed effect of quadratic time:

Interpret the effect of Age80:

Interpret the effect of linear*Age80:

Interpret the effect of quadratic*Age80:

Is the age by quadratic model (2b) better than the unconditional quadratic growth model (2a)?
How do we know?

Label	Contrasts		Chi-Square	F Value	Pr > ChiSq	Pr > F
	Num	Den				
DF=3 Wald Test for Effects of Age	3	99	12.01	4.00	0.0073	0.0098

Syntax and output from additional macros for effect size:

```
* Calculate Total R2 change relative to unconditional model;
%TotalR2(DV=nm3rt, PredFewer=PredQUnc, PredMore=PredQAge);
```

Total R2 (% Reduction) for PredQUnc vs. PredQAge

Name	Pred Corr	TotalR2	Total R2Diff
PredQUnc	0.19167	0.03674	.
PredQAge	0.32688	0.10685	0.070114

```
* Calculate PseudoR2 relative to unconditional model;
%PseudoR2(NCov=7, CovFewer=CovQUnc, CovMore=CovQAge);
```

PsuedoR2 (% Reduction) for CovQUnc vs. CovQAge

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	Pseudo R2
CovQUnc	UN(1,1)	ID	276206	41442	6.66	<.0001	.
CovQUnc	UN(2,2)	ID	25840	5864.41	4.41	<.0001	.
CovQUnc	UN(3,3)	ID	634.47	172.37	3.68	0.0001	.
CovQUnc	session	ID	20298	1649.11	12.31	<.0001	.
CovQAge	UN(1,1)	ID	247691	37599	6.59	<.0001	0.10324
CovQAge	UN(2,2)	ID	25083	5787.37	4.33	<.0001	0.02931
CovQAge	UN(3,3)	ID	629.58	172.51	3.65	0.0001	0.00770
CovQAge	session	ID	20298	1649.11	12.31	<.0001	0.00000

Which variance component should have been reduced by each new fixed effect of age?

Model 2c. Quadratic Model with Age, Reasoning on Intercept, Linear, Quadratic Time Slopes

$$\text{Level 1: } y_{ti} = \beta_{0i} + \beta_{1i} (\text{Session}_{ti} - 1) + \beta_{2i} (\text{Session}_{ti} - 1)^2 + e_{ti}$$

Level 2:

$$\text{Intercept: } \beta_{0i} = \gamma_{00} + \gamma_{01} (\text{Age}_i - 80) + \gamma_{02} (\text{Reason}_i - 22) + U_{0i}$$

$$\text{Linear: } \beta_{1i} = \gamma_{10} + \gamma_{11} (\text{Age}_i - 80) + \gamma_{12} (\text{Reason}_i - 22) + U_{1i}$$

$$\text{Quadratic: } \beta_{2i} = \gamma_{20} + \gamma_{21} (\text{Age}_i - 80) + \gamma_{22} (\text{Reason}_i - 22) + U_{2i}$$

```
TITLE1 "2c: Keep Age, Add Reasoning on Intercept, Linear, and Quadratic Time Slopes";
PROC MIXED DATA=&datafile. NOCLPRINT COVTEST IC NAMELEN=100 METHOD=REML;
  CLASS ID session;
  MODEL nm3rt = time1 time1*time1 Age80 time1*Age80 time1*time1*Age80
    Reas22 time1*Reas22 time1*time1*Reas22
    / SOLUTION DDFM=Satterthwaite OUTPM=PredQReas; * Save fixed-predicted RT;
  RANDOM INTERCEPT time1 time1*time1 / GCORR TYPE=UN SUBJECT=ID;
  REPEATED session / TYPE=VC SUBJECT=ID;
```



```

ODS OUTPUT CovParms=CovQReas; * Save covparms for comparison;
CONTRAST "DF=3 Wald Test for Effects of Age"
  Age80 1, Age80*time1 1, Age80*time1*time1 1 / CHISQ;
CONTRAST "DF=3 Wald Test for Effects of Reasoning"
  Reas22 1, Reas22*time1 1, Reas22*time1*time1 1 / CHISQ;
* Requesting additional effects for reasoning;
ESTIMATE "Reasoning Effect at Session 1" Reas22 1 time1*Reas22 0 time1*time1*Reas22 0;
ESTIMATE "Reasoning Effect at Session 2" Reas22 1 time1*Reas22 1 time1*time1*Reas22 1;
ESTIMATE "Reasoning Effect at Session 3" Reas22 1 time1*Reas22 2 time1*time1*Reas22 4;
ESTIMATE "Reasoning Effect at Session 4" Reas22 1 time1*Reas22 3 time1*time1*Reas22 9;
ESTIMATE "Reasoning Effect at Session 5" Reas22 1 time1*Reas22 4 time1*time1*Reas22 16;
ESTIMATE "Reasoning Effect at Session 6" Reas22 1 time1*Reas22 5 time1*time1*Reas22 25;
ESTIMATE "Reasoning*Linear Time Slope at Session 1" time1*Reas22 1 time1*time1*Reas22 0;
ESTIMATE "Reasoning*Linear Time Slope at Session 2" time1*Reas22 1 time1*time1*Reas22 2;
ESTIMATE "Reasoning*Linear Time Slope at Session 3" time1*Reas22 1 time1*time1*Reas22 4;
ESTIMATE "Reasoning*Linear Time Slope at Session 4" time1*Reas22 1 time1*time1*Reas22 6;
ESTIMATE "Reasoning*Linear Time Slope at Session 5" time1*Reas22 1 time1*time1*Reas22 8;
ESTIMATE "Reasoning*Linear Time Slope at Session 6" time1*Reas22 1 time1*time1*Reas22 10;
RUN; TITLE1;

```

Covariance Parameter Estimates

Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > |Z|
UN(1,1)	ID	235541	36056	6.53	<.0001
UN(2,1)	ID	-32552	11138	-2.92	0.0035
UN(2,2)	ID	25228	5835.93	4.32	<.0001
UN(3,1)	ID	3918.44	1826.88	2.14	0.0320
UN(3,2)	ID	-3812.99	978.05	-3.90	<.0001
UN(3,3)	ID	614.47	171.25	3.59	0.0002
session	ID	20298	1649.11	12.31	<.0001

Information Criteria

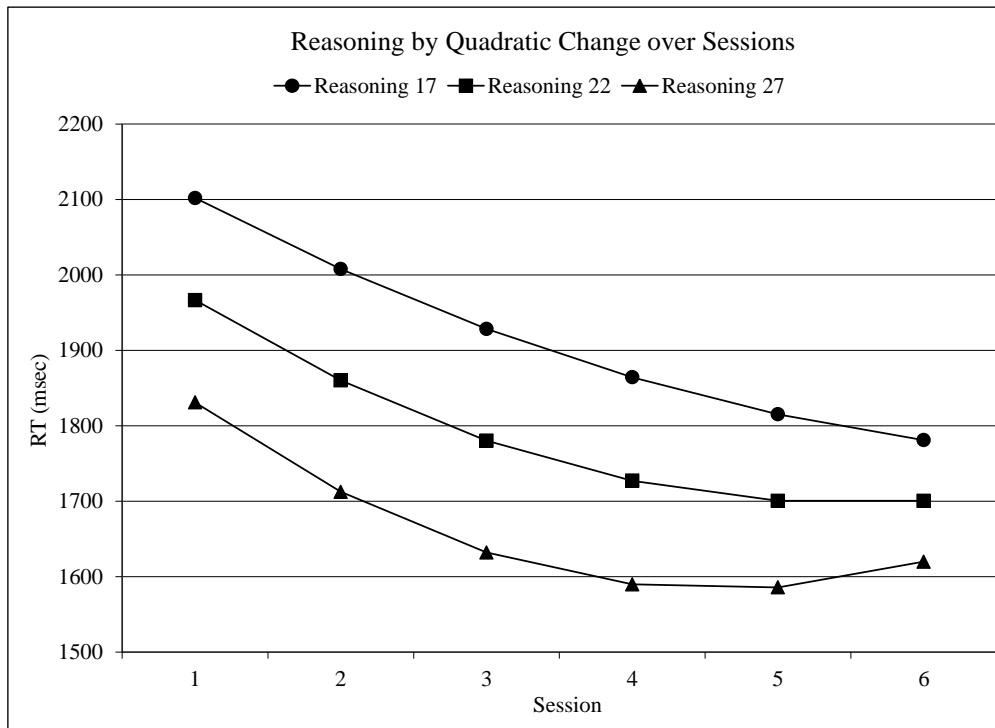
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
8261.0	7	8275.0	8275.2	8282.4	8293.3	8300.3

Solution for Fixed Effects

Effect	Estimate	Standard Error	DF	t Value	Pr > |t|
Intercept	1966.47	50.4203	98	39.00	<.0001
time1	-119.74	20.0746	98	-5.96	<.0001
time1*time1	13.3036	3.4167	98	3.89	0.0002
Age80	22.2782	8.7324	98	2.55	0.0123
time1*Age80	-6.4921	3.4768	98	-1.87	0.0649
time1*time1*Age80	0.9601	0.5917	98	1.62	0.1079
Reas22	-27.1004	11.2829	98	-2.40	0.0182
time1*Reas22	-3.5917	4.4922	98	-0.80	0.4259
time1*time1*Reas22	1.1575	0.7646	98	1.51	0.1333

Estimates

Label	Estimate	Standard Error	DF	t Value	Pr > |t|
Reasoning Effect at Session 1	-27.1004	11.2829	98	-2.40	0.0182
Reasoning Effect at Session 2	-29.5346	10.1156	98	-2.92	0.0043
Reasoning Effect at Session 3	-29.6537	9.8944	98	-3.00	0.0035
Reasoning Effect at Session 4	-27.4578	9.7730	98	-2.81	0.0060
Reasoning Effect at Session 5	-22.9468	9.5224	98	-2.41	0.0178
Reasoning Effect at Session 6	-16.1207	9.6403	98	-1.67	0.0977
Reasoning*Linear Time Slope at Session 1	-3.5917	4.4922	98	-0.80	0.4259
Reasoning*Linear Time Slope at Session 2	-1.2767	3.0547	98	-0.42	0.6769
Reasoning*Linear Time Slope at Session 3	1.0384	1.7775	98	0.58	0.5604
Reasoning*Linear Time Slope at Session 4	3.3535	1.2900	98	2.60	0.0108
Reasoning*Linear Time Slope at Session 5	5.6686	2.2012	98	2.58	0.0115
Reasoning*Linear Time Slope at Session 6	7.9836	3.5642	98	2.24	0.0274



Label	Contrasts		Chi-Square	F Value	Pr > ChiSq	Pr > F
	Num	Den				
DF=3 Wald Test for Effects of Age	3	98	7.19	2.40	0.0660	0.0727
DF=3 Wald Test for Effects of Reasoning	3	98	12.88	4.29	0.0049	0.0068

Syntax and output from additional macros for effect size:

```
* Calculate Total R2 change relative to age only model;
%TotalR2(DV=nm3rt, PredFewer=PredQAge, PredMore=PredQReas);
```

Total R2 (% Reduction) for PredQAge vs. PredQReas

Name	Pred Corr	TotalR2	Total R2Diff
PredQAge	0.32688	0.10685	.
PredQReas	0.40108	0.16086	0.054011

```
* Calculate PseudoR2 relative to age only model;
%PseudoR2(NCov=7, CovFewer=CovQAge, CovMore=CovQReas);
```

PseudoR2 (% Reduction) for CovQAge vs. CovQReas

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovQAge	UN(1,1)	ID	247691	37599	6.59	<.0001	.
CovQAge	UN(2,2)	ID	25083	5787.37	4.33	<.0001	.
CovQAge	UN(3,3)	ID	629.58	172.51	3.65	0.0001	.
CovQAge	session	ID	20298	1649.11	12.31	<.0001	.
CovQReas	UN(1,1)	ID	235541	36056	6.53	<.0001	0.049052
CovQReas	UN(2,2)	ID	25228	5835.93	4.32	<.0001	-0.005808
CovQReas	UN(3,3)	ID	614.47	171.25	3.59	0.0002	0.024008
CovQReas	session	ID	20298	1649.11	12.31	<.0001	-0.000000

From these results *it appears* we could remove both the interaction of reasoning with both the linear and quadratic time slopes, but keep in mind how correlated those terms are... let's see what happens if we just remove just the reasoning*quadratic time interaction for now.

Model 2d. Quadratic Model without Reasoning by Quadratic Time Slope

$$\text{Level 1: } y_{ti} = \beta_{0i} + \beta_{1i}(\text{Session}_{ti} - 1) + \beta_{2i}(\text{Session}_{ti} - 1)^2 + e_{ti}$$

Level 2:

$$\text{Intercept: } \beta_{0i} = \gamma_{00} + \gamma_{01}(\text{Age}_i - 80) + \gamma_{02}(\text{Reason}_i - 22) + U_{0i}$$

$$\text{Linear: } \beta_{1i} = \gamma_{10} + \gamma_{11}(\text{Age}_i - 80) + \gamma_{12}(\text{Reason}_i - 22) + U_{1i}$$

$$\text{Quadratic: } \beta_{2i} = \gamma_{20} + \gamma_{21}(\text{Age}_i - 80) + U_{2i}$$

```

TITLE1 "2d: Remove Reasoning Effect on Quadratic Time Slope";
PROC MIXED DATA=&datafile. NOCLPRINT COVTEST IC NAMELEN=100 METHOD=REML;
CLASS ID session;
MODEL nm3rt = time1 time1*time1 Age80 time1*Age80 time1*time1*Age80 Reas22 time1*Reas22
      / SOLUTION DDFM=Satterthwaite OUTPM=PredLReas; * Save fixed-predicted RT;
RANDOM INTERCEPT time1 time1*time1 / GCORR TYPE=UN SUBJECT=ID;
REPEATED session / TYPE=VC SUBJECT=ID;
ODS OUTPUT CovParms=CovLReas; * Save covparms for comparison;
CONTRAST "DF=3 Wald Test for Effects of Age"
      Age80 1, Age80*time1 1, Age80*time1*time1 1 / CHISQ;
CONTRAST "DF=2 Wald Test for Effects of Reasoning" Reas22 1, Reas22*time1 1 / CHISQ;
* Requesting additional effects for reasoning;
ESTIMATE "Reasoning Effect at Session 1" Reas22 1 time1*Reas22 0;
ESTIMATE "Reasoning Effect at Session 2" Reas22 1 time1*Reas22 1;
ESTIMATE "Reasoning Effect at Session 3" Reas22 1 time1*Reas22 2;
ESTIMATE "Reasoning Effect at Session 4" Reas22 1 time1*Reas22 3;
ESTIMATE "Reasoning Effect at Session 5" Reas22 1 time1*Reas22 4;
ESTIMATE "Reasoning Effect at Session 6" Reas22 1 time1*Reas22 5; RUN; TITLE1;

```

Covariance Parameter Estimates

Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > |Z|
UN(1,1)	ID	235909	36153	6.53	<.0001
UN(2,1)	ID	-32972	11262	-2.93	0.0034
UN(2,2)	ID	25707	5883.65	4.37	<.0001
UN(3,1)	ID	3993.04	1848.58	2.16	0.0308
UN(3,2)	ID	-3897.93	985.52	-3.96	<.0001
UN(3,3)	ID	629.52	172.50	3.65	0.0001
session	ID	20298	1649.11	12.31	<.0001

Information Criteria

Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
8264.6	7	8278.6	8278.8	8286.0	8296.9	8303.9

Solution for Fixed Effects

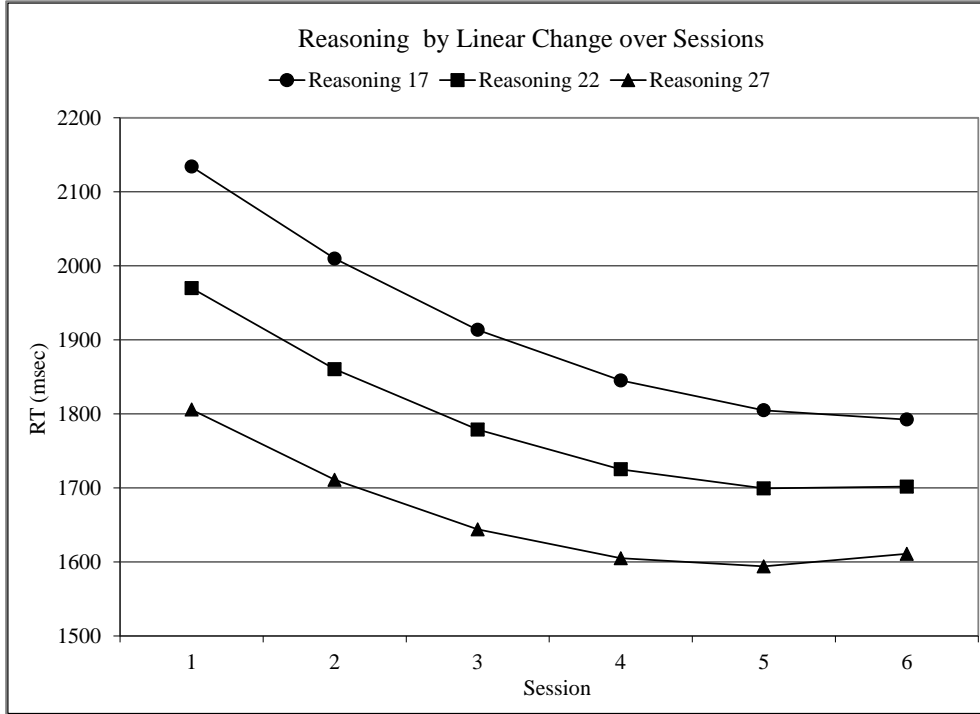
Effect	Estimate	Standard Error	DF	t Value	Pr > |t|
Intercept	1969.80	50.4084	98.1	39.08	<.0001
time1	-123.54	20.0358	98.9	-6.17	<.0001
time1*time1	13.9774	3.4095	99	4.10	<.0001
Age80	20.8470	8.6868	99.7	2.40	0.0183
time1*Age80	-4.8610	3.3252	100	-1.46	0.1469
time1*time1*Age80	0.6709	0.5637	99	1.19	0.2368
Reas22	-32.8281	10.6297	98	-3.09	0.0026
time1*Reas22	2.9362	1.2602	98	2.33	0.0219 → Different result!

Estimates

Label	Estimate	Standard Error	DF	t Value	Pr > |t|
Reasoning Effect at Session 1	-32.8281	10.6297	98	-3.09	0.0026

Reasoning Effect at Session 2	-29.8919	10.1128	98	-2.96	0.0039
Reasoning Effect at Session 3	-26.9557	9.7326	98	-2.77	0.0067
Reasoning Effect at Session 4	-24.0195	9.5055	98	-2.53	0.0131
Reasoning Effect at Session 5	-21.0833	9.4425	98	-2.23	0.0278
Reasoning Effect at Session 6	-18.1471	9.5469	98	-1.90	0.0603

Label	Contrasts		Chi-Square	F Value	Pr > ChiSq	Pr > F
	Num	Den				
DF=3 Wald Test for Effects of Age	3	100	5.98	1.99	0.1128	0.1200
DF=2 Wald Test for Effects of Reasoning	2	98	10.59	5.29	0.0050	0.0066



Syntax and output from additional macros for effect size:

```
* Calculate Total R2 change relative to age only model;
%TotalR2(DV=nm3rt, PredFewer=PredQAge, PredMore=PredLReas);
```

Total R2 (% Reduction) for PredQAge vs. PredLReas

Name	Pred Corr	TotalR2	Total R2Diff
PredQAge	0.32688	0.10685	.
PredLReas	0.40008	0.16006	0.053213

```
* Calculate PseudoR2 relative to age model;
%PseudoR2(NCov=7, CovFewer=CovQAge, CovMore=CovQReas);
```

PseudoR2 (% Reduction) for CovQAge vs. CovLReas

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovQAge	UN(1,1)	ID	247691	37599	6.59	<.0001	.
CovQAge	UN(2,2)	ID	25083	5787.37	4.33	<.0001	.
CovQAge	UN(3,3)	ID	629.58	172.51	3.65	0.0001	.
CovQAge	session	ID	20298	1649.11	12.31	<.0001	.
CovLReas	UN(1,1)	ID	235909	36153	6.53	<.0001	0.047565
CovLReas	UN(2,2)	ID	25707	5883.65	4.37	<.0001	-0.024908
CovLReas	UN(3,3)	ID	629.52	172.50	3.65	0.0001	0.000095
CovLReas	session	ID	20298	1649.11	12.31	<.0001	-0.000000

Model 2e. Quadratic Model adding Effects of Education Group on Intercept, Linear, Quadratic Time

$$\text{Level 1: } y_{ti} = \beta_{0i} + \beta_{1i}(\text{Session}_{ti} - 1) + \beta_{2i}(\text{Session}_{ti} - 1)^2 + e_{ti}$$

Level 2:

$$\text{Intercept: } \beta_{0i} = \gamma_{00} + \gamma_{01}(\text{Age}_i - 80) + \gamma_{02}(\text{Reason}_i - 22) + \gamma_{03}(\text{Highvs.LowEd}_i) + \gamma_{04}(\text{Highvs.MedEd}_i) + U_{0i}$$

$$\text{Linear: } \beta_{1i} = \gamma_{10} + \gamma_{11}(\text{Age}_i - 80) + \gamma_{12}(\text{Reason}_i - 22) + \gamma_{13}(\text{Highvs.LowEd}_i) + \gamma_{14}(\text{Highvs.MedEd}_i) + U_{1i}$$

$$\text{Quadratic: } \beta_{2i} = \gamma_{20} + \gamma_{21}(\text{Age}_i - 80) + \gamma_{23}(\text{Highvs.LowEd}_i) + \gamma_{24}(\text{Highvs.MedEd}_i) + U_{2i}$$

```
TITLE1 "2e: Keep Age & Reas, Add Effect of Education Group on Intercept, Linear, and Quadratic";
PROC MIXED DATA=&datafile. NOCLPRINT COVTEST IC NAMELEN=100 METHOD=REML;
  CLASS ID EducGrp session;
  MODEL nm3rt = time1 time1*time1 Age80 time1*Age80 time1*time1*Age80
              Reas22 time1*Reas22 EducGrp time1*EducGrp time1*time1*EducGrp
              / SOLUTION DDFM=Satterthwaite OUTPM=PredQEduc; * Save fixed-predicted RT;
  RANDOM INTERCEPT time1 time1*time1 / GCORR TYPE=UN SUBJECT=ID;
  REPEATED session / TYPE=VC SUBJECT=ID;
  ODS OUTPUT CovParms=CovQEduc; * Save covparms for comparison;
  CONTRAST "DF=3 Wald Test for Effects of Age"
    Age80 1, Age80*time1 1, Age80*time1*time1 1 / CHISQ;
  CONTRAST "DF=2 Wald Test for Effects of Reasoning" Reas22 1, Reas22*time1 1 / CHISQ;
  CONTRAST "DF=6 Wald Test for Effects of Education" EducGrp -1 1 0, EducGrp -1 0 1,
    EducGrp*time1 -1 1 0, EducGrp*time1 -1 0 1,
    EducGrp*time1*time1 -1 1 0, EducGrp*time1*time1 -1 0 1 / CHISQ;
  * LSMEANS gives follow-up tests and means per group for education main effect only;
  LSMEANS EducGrp / AT (time1 Age80 Reas22) = (0 0 0) DIFF=ALL;
  LSMEANS EducGrp / AT (time1 Age80 Reas22) = (5 0 0) DIFF=ALL;
  * ESTIMATE statements can also give specific effects as before;
  ESTIMATE "L vs. H Educ for Intercept"      EducGrp -1 0 1 ;
  ESTIMATE "M vs. H Educ for Intercept"      EducGrp 0 -1 1 ;
  ESTIMATE "L vs. M Educ for Intercept"      EducGrp -1 1 0 ;
  ESTIMATE "L vs. H Educ for Linear Time"    time1*EducGrp -1 0 1 ;
  ESTIMATE "M vs. H Educ for Linear Time"    time1*EducGrp 0 -1 1 ;
  ESTIMATE "L vs. M Educ for Linear Time"    time1*EducGrp -1 1 0 ;
  ESTIMATE "L vs. H Educ for Quadratic Time" time1*time1*EducGrp -1 0 1 ;
  ESTIMATE "M vs. H Educ for Quadratic Time" time1*time1*EducGrp 0 -1 1 ;
  ESTIMATE "L vs. M Educ for Quadratic Time" time1*time1*EducGrp -1 1 0 ;
RUN; TITLE1;
```

Covariance Parameter Estimates

Cov Parm	Subject	Estimate	Standard Error	Z Value	Pr > |Z|
UN(1,1)	ID	241027	37339	6.46	<.0001
UN(2,1)	ID	-35271	11645	-3.03	0.0025
UN(2,2)	ID	25772	5956.96	4.33	<.0001
UN(3,1)	ID	4371.57	1907.59	2.29	0.0219
UN(3,2)	ID	-3896.53	995.30	-3.91	<.0001
UN(3,3)	ID	628.15	173.93	3.61	0.0002
session	ID	20298	1649.11	12.31	<.0001

Information Criteria

Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
8211.4	7	8225.4	8225.6	8232.8	8243.7	8250.7

Solution for Fixed Effects

Effect	Education Group (1=HS,2=BA,3=GRAD)	Estimate	Standard Error	DF	t Value	Pr > |t|
Intercept		1961.89	104.34	95.7	18.80	<.0001
time1		-106.50	41.1184	96.7	-2.59	0.0111
time1*time1		12.4797	6.9879	97	1.79	0.0772

Age80		20.2894	8.7750	97.5	2.31	0.0229
time1*Age80		-4.5759	3.3351	98	-1.37	0.1732
time1*time1*Age80		0.6177	0.5646	97	1.09	0.2767
Reas22		-36.6221	11.0407	96	-3.32	0.0013
time1*Reas22		2.9786	1.3130	96.1	2.27	0.0255
EducGrp	1	-51.3792	154.85	96.3	-0.33	0.7408
EducGrp	2	37.6426	123.90	95.4	0.30	0.7619
EducGrp	3	0	.	.	.	.
time1*EducGrp	1	-70.2451	60.3032	97.1	-1.16	0.2469
time1*EducGrp	2	-4.3577	49.1299	96.5	-0.09	0.9295
time1*EducGrp	3	0	.	.	.	.
time1*time1*EducGrp	1	11.0653	10.2358	97	1.08	0.2824
time1*time1*EducGrp	2	-1.4641	8.3545	97	-0.18	0.8612
time1*time1*EducGrp	3	0	.	.	.	.

Type 3 Tests of Fixed Effects

Effect	Num	Den	F Value	Pr > F
time1	1	96.5	35.77	<.0001
time1*time1	1	97	17.62	<.0001
Age80	1	97.5	5.35	0.0229
time1*Age80	1	98	1.88	0.1732
time1*time1*Age80	1	97	1.20	0.2767
Reas22	1	96	11.00	0.0013
time1*Reas22	1	96.1	5.15	0.0255
EducGrp	2	96.1	0.23	0.7965
time1*EducGrp	2	97	0.92	0.4012
time1*time1*EducGrp	2	97	1.05	0.3545

I normally skip this box if the CLASS statement is not used for predictors, but here the last three entries give us the omnibus (df=2) tests for whether there are any education group differences on the intercept, linear, or quadratic time slopes, not just pairwise comparisons.

Estimates

Label	Estimate	Standard Error	DF	t Value	Pr > |t|
L vs. H Educ for Intercept	51.3792	154.85	96.3	0.33	0.7408
M vs. H Educ for Intercept	-37.6426	123.90	95.4	-0.30	0.7619
L vs. M Educ for Intercept	89.0218	134.02	96.8	0.66	0.5081
L vs. H Educ for Linear Time	70.2451	60.3032	97.1	1.16	0.2469
M vs. H Educ for Linear Time	4.3577	49.1299	96.5	0.09	0.9295
L vs. M Educ for Linear Time	65.8874	51.7661	97.4	1.27	0.2061
L vs. H Educ for Quadratic Time	-11.0653	10.2358	97	-1.08	0.2824
M vs. H Educ for Quadratic Time	1.4641	8.3545	97	0.18	0.8612
L vs. M Educ for Quadratic Time	-12.5294	8.7793	97	-1.43	0.1567

Contrasts

Label	Num	Den	Chi-Square	F Value	Pr > ChiSq	Pr > F
DF=3 Wald Test for Effects of Age	3	98.1	5.49	1.83	0.1395	0.1469
DF=2 Wald Test for Effects of Reasoning	2	96	11.70	5.85	0.0029	0.0040
DF=6 Wald Test for Effects of Education	6	96.4	4.59	0.76	0.5976	0.5994

Least Squares Means

Effect	Educ Grp	time1	Age80	Reas22	Estimate	Standard Error	DF	t Value	Pr > |t|
EducGrp	1	0.00	0.00	0.00	1910.51	112.41	96.1	17.00	<.0001
EducGrp	2	0.00	0.00	0.00	1999.53	69.2506	96.3	28.87	<.0001
EducGrp	3	0.00	0.00	0.00	1961.89	104.34	95.7	18.80	<.0001
EducGrp	1	5.00	0.00	0.00	1615.41	95.7317	96	16.87	<.0001
EducGrp	2	5.00	0.00	0.00	1720.63	59.0105	96.1	29.16	<.0001
EducGrp	3	5.00	0.00	0.00	1741.38	88.7887	95.9	19.61	<.0001

In LSMEANS, you must specify a value at which to hold each continuous predictor.

Effect	Differences of Least Squares Means					Estimate	Standard Error	DF	t Value	Pr > |t|
	Educ Grp	Educ Grp	time1	Age80	Reas22					
EducGrp	1	2	0.00	0.00	0.00	-89.0218	134.02	96.8	-0.66	0.5081
EducGrp	1	3	0.00	0.00	0.00	-51.3792	154.85	96.3	-0.33	0.7408
EducGrp	2	3	0.00	0.00	0.00	37.6426	123.90	95.4	0.30	0.7619
EducGrp	1	2	5.00	0.00	0.00	-105.22	114.33	96.2	-0.92	0.3597
EducGrp	1	3	5.00	0.00	0.00	-125.97	131.97	96.1	-0.95	0.3422
EducGrp	2	3	5.00	0.00	0.00	-20.7486	105.35	95.9	-0.20	0.8443

Syntax and output from additional macros for effect size:

```
* Calculate Total R2 change relative to model with reasoning*linear only;
%TotalR2(DV=nm3rt, PredFewer=PredLReas, PredMore=PredQEduc);
```

Total R2 (% Reduction) for PredLReas vs. PredQEduc

Name	Pred Corr	TotalR2	Total R2Diff
PredLReas	0.40008	0.16006	.
PredQEduc	0.41510	0.17231	0.012242

```
* Calculate PseudoR2 relative to model with reasoning*linear only;
%PseudoR2(NCov=7, CovFewer=CovLReas, CovMore=CovQEduc);
```

PseudoR2 (% Reduction) for CovLReas vs. CovQEduc

Name	CovParm	Subject	Estimate	StdErr	ZValue	ProbZ	PseudoR2
CovLReas	UN(1,1)	ID	235909	36153	6.53	<.0001	.
CovLReas	UN(2,2)	ID	25707	5883.65	4.37	<.0001	.
CovLReas	UN(3,3)	ID	629.52	172.50	3.65	0.0001	.
CovLReas	session	ID	20298	1649.11	12.31	<.0001	.
CovQEduc	UN(1,1)	ID	241027	37339	6.46	<.0001	-0.021693
CovQEduc	UN(2,2)	ID	25772	5956.96	4.33	<.0001	-0.002519
CovQEduc	UN(3,3)	ID	628.15	173.93	3.61	0.0002	0.002185
CovQEduc	session	ID	20298	1649.11	12.31	<.0001	-0.000000

Based on the lack of significance of the effect of education, I'd say we're done with this model (I had previously tried age*reasoning, and none of those higher-order effects were significant).

The age*quadratic interaction could probably be removed, but I choose to leave it in as a control.

Simple Processing Speed: Example Conditional Models of Change Results

The extent to which individual differences in response time (RT) over six sessions for a simple processing speed test (number match three) could be predicted from baseline age, abstract reasoning, and education level was examined in a series of multilevel models (i.e., general linear mixed models) in which the six practice sessions were nested within each participant. Residual maximum likelihood (REML) was used in estimating and reporting all model parameters; denominator degrees of freedom were estimated using the Satterthwaite method. The significance of new fixed effects were evaluated with univariate and multivariate Wald tests. Session (i.e., the index of time) was centered at the first occasion, age was centered at 80 years, abstract reasoning was centered at 22 (near the mean of the scale), and graduate-level education was the reference group for education level (with separate contrasts for high school or less and for bachelor's level education).

Piecewise Time Models

The best-fitting unconditional growth model specified linear decline from sessions 1–2 and a second, more shallow rate of linear decline from sessions 2–6, along with significant individual differences in the intercept and in each linear slope. Accordingly, effect size was evaluated via pseudo- R^2 values for the proportion reduction in each random effect variance, as well as with total- R^2 , the squared correlation between the actual outcome values and the outcomes predicted by the model fixed effects. In the unconditional growth model, the fixed effects for linear and quadratic change across sessions accounted for approximately 4% of the total variation in RT.

Next, age was added as a predictor of the intercept and each linear slope. Although the three effects of age together resulted in a significant omnibus effect, $F(3, 99) = 4.08, p < .01$, only the fixed effect of age on the intercept was significant, indicating that for every additional year of age above 80, RT at the first session was predicted to be significantly higher (slower) by 29.78 ($p < .001$). In terms of pseudo- R^2 , age accounted for 10.56% of the level-2 random intercept variance, 1.90% of the level-2 random variance in linear change from sessions 1–2, and 0.91% of the level-2 random variance in linear change from sessions 2–6. As expected given that baseline age is a time-invariant predictor, the level-1 residual variance was not reduced. The cumulative total- R^2 from session and age was $R^2 = .11$, approximately a 7% increase due to age. Although the interactions of age with the linear piecewise slopes were not significant, they were retained in the model to fully control for age effects before examining the other predictors.

Abstract reasoning was then added as a predictor of the intercept and each linear slope. The three effects of abstract reasoning together resulted in a significant omnibus effect, $F(3, 98) = 3.50, p = .02$. The significant fixed effects of abstract reasoning on the intercept and first slope indicated that for every additional unit of reasoning above 22, RT at the first session was predicted to be significantly lower (faster) by 27.10 ($p < .001$) and to decrease by an additional 4.71 ms by session 2. The nonsignificant effect of reasoning on the second slope was retained to facilitate interpretation of the separate effects of reasoning on each aspect of change. Reasoning accounted for 4.76% of the level-2 random intercept variance, none of the level-2 random first slope variance, and 0.70% of the level-2 second slope variance. The cumulative total- R^2 from session, age, and reasoning was 16%, approximately a 5% increase due to reasoning.

Education level (high school or less, bachelor's level, or graduate level) was then added as a predictor of the intercept and each linear slope. These six effects of education did not significantly improve model fit, $F(6, 96) = 0.73, p = .63$. No omnibus main effects of education level on the intercept, linear, or quadratic slopes were significant, and no pairwise comparisons were significant as well. Education accounted for no measurable variance in the level-2 random intercept or either level-2 random linear slope. The cumulative R^2 from session, age, reasoning, and education was total- $R^2 = .17$, approximately a 1% increase due to education.

Finally, we examined the interactive effects of age and reasoning in predicting the intercept and each linear slope, although none was significant.

(From here one might remove nonsignificant model effects and/or add other effects as needed to fully answer all research questions...)

Quadratic Time Models

The best-fitting unconditional growth model specified quadratic decline across the six sessions (i.e., a decelerating negative function) with significant individual differences in the intercept, linear, and quadratic time effects. Accordingly, effect size was evaluated via pseudo- R^2 values for the proportion reduction in each random effect variance, as well as with total- R^2 , the squared correlation between the actual outcome values and the outcomes predicted by the model fixed effects. In the unconditional growth model, the fixed effects for linear and quadratic change across sessions accounted for approximately 4% of the total variation in RT.

Next, age was added as a predictor of the intercept, linear slope, and quadratic slope. Although the three effects of age together resulted in a significant omnibus effect, $F(3, 99) = 4.00, p < .01$, only the fixed effect of age on the intercept was significant, indicating that for every additional year of age above 80, RT at the first session was predicted to be significantly higher (slower) by 29.05 ($p < .001$). In terms of pseudo- R^2 , age accounted for 10.32% of the level-2 random intercept variance, 2.93% of the level-2 random linear slope variance, and 0.77% of the level-2 random quadratic slope variance. As expected given that baseline age is a time-invariant predictor, the level-1 residual variance was not reduced. The cumulative total- R^2 from session and age was 11%, approximately a 7% increase due to age. Although the interactions of age with the linear and quadratic slopes were not significant, they were retained in the model to fully control for age effects before examining the effects of other predictors.

Abstract reasoning was then added as a predictor of the intercept, linear slope, and quadratic slope. As with the effects of age, although the three effects of abstract reasoning together resulted in a significant omnibus effect, $F(3, 98) = 4.29, p < .01$, only the fixed effect of abstract reasoning on the intercept was significant, indicating that for every additional unit of reasoning above 22, RT at the first session was predicted to be significantly lower (faster) by 27.10 ($p < .001$). The nonsignificant effect of reasoning on the quadratic slope was then removed, revealing a significant effect of reasoning on both the intercept and linear slope, $F(2, 98) = 5.29, p < .01$, such that for every unit higher reasoning above 22, RT at the first session was expected to be lower by 32.83 and the linear rate of improvement in RT (as evaluated at the first session given the quadratic slope) was expected to be less negative by 2.94 (i.e., faster initial RT with less improvement in persons with greater reasoning). Reasoning accounted for 4.76% of the level-2 random intercept variance but had no measurable reduction of the level-2 random linear and quadratic slope variances. The cumulative total- R^2 from session, age, and reasoning was 16%, approximately a 5% increase due to reasoning.

Education level (high school or less, bachelor's level, or graduate level) was then added as a predictor of the intercept, linear slope, and quadratic slope. These six effects of education did not significantly improve model fit, $F(6, 96) = 0.76, p = .60$. No omnibus main effects of education level on the intercept, linear, or quadratic slopes were significant, and no pairwise comparisons were significant as well. Education accounted for no measurable random intercept or random linear slope variance, and 2.19% of the random quadratic slope variance. The cumulative total- R^2 from session, age, reasoning, and education was 17%, approximately a 1% increase due to education.

Finally, we examined the interactive effects of age and reasoning in predicting the intercept and each linear slope, although none was significant.

(From here one might remove nonsignificant model effects and/or add other effects as needed to fully answer all research questions...)