

Exponential Models for Practice Effects in Number Match 3 Response Times

The models for this example come from Hoffman (in preparation) chapter 6. We will be examining 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. Previously we used polynomial and piecewise slopes models to describe change in RT by session; now we use an exponential model instead, which will require learning a new procedure—SAS PROC NLMIXED. REML is not available in NLMIXED, so these models will be estimated using ML instead. Additional options related to estimation are specified below. To illustrate NLMIXED, we begin with two familiar models: an empty means, random intercept model (1b), and a random quadratic time model (3b).

Model 1b. Empty Means, Random Intercept Model via MIXED and NLMIXED

$$\text{Level 1: } y_{ti} = \beta_{0i} + e_{ti}$$

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

```
TITLE1 "Model 1b: Empty Means, Random Intercept Model";
PROC MIXED DATA=&datafile. NOCLPRINT NOITPRINT COVTEST METHOD=ML;
  CLASS ID session;
  MODEL nm3rt = / SOLUTION DDFM=Satterthwaite;
  RANDOM INTERCEPT / G V VCORR TYPE=UN SUBJECT=ID;
  REPEATED session / R TYPE=VC SUBJECT=ID; RUN;
```

In the PROC NLMIXED line below, adaptive Gauss-Hermite Quadrature (METHOD=GAUSS) is used to integrate over random effects (necessary for non-normal outcomes, but not really relevant here given that our random effects and residuals here are still assumed to be normally distributed.). Newton–Raphson optimization (TECH=NEWRAP) is a specific way of finding the top of the likelihood mountain. Finally, we also set stricter gradient convergence criteria (GCONV=le-12) to ensure each parameter is really at the top of its dimension of the mountain.

```
TITLE1 "Model 1b: Empty Means, Random Intercept Model via NLMIXED";
PROC NLMIXED DATA=&datafile. METHOD=GAUSS TECH=NEWRAP GCONV=1e-12;

* Must define all parameters to be estimated and provide start values;
* First line is fixed effects, second line is variances and covariances;
  PARMS fint=1770
        VarU0=198820 VarE=44900;

* Setting up level-2 equations;
  b0i = fint + U0i;

* Setting up level-1 equation WITHOUT level-1 residual;
  PredY = (b0i);

* Telling it which DV, defining level-1 residual;
* RT is normally distributed with a mean of "PredY" and a variance of "VarE";
  MODEL nm3rt ~ normal(PredY, VarE);

* Random effects are normally distributed with means=0 and estimated variances;
  RANDOM U0i ~ normal([0],[VarU0]) SUBJECT=ID;

* Asking for ICC and SE;
  ESTIMATE "ICC" VarU0 / (VarU0 + VarE);
RUN;
```

MIXED OUTPUT:

| Covariance Parameter Estimates | | | | | |
|--------------------------------|---------|----------|---------|-------|-------------------------|
| Cov Parm | Subject | Estimate | Error | Value | Z |
| UN(1,1) | ID | 198820 | 29035 | 6.85 | <.0001 ICC = .8158 |
| Session | ID | 44900 | 2825.63 | 15.89 | <.0001 |

| Fit Statistics | | | | | |
|--------------------------|--------|--|--|--|--|
| -2 Log Likelihood | 8546.3 | | | | |
| AIC (smaller is better) | 8552.3 | | | | |
| AICC (smaller is better) | 8552.4 | | | | |
| BIC (smaller is better) | 8560.2 | | | | |

| Solution for Fixed Effects | | | | | |
|----------------------------|----------|---------|-----|---------|---------|
| Effect | Estimate | Error | DF | t Value | Pr > t |
| Intercept | 1770.70 | 45.1952 | 101 | 39.18 | <.0001 |

NLMIXED OUTPUT:

| Fit Statistics | | | | | |
|--------------------------|--------|--|--|--|--|
| -2 Log Likelihood | 8546.3 | | | | |
| AIC (smaller is better) | 8552.3 | | | | |
| AICC (smaller is better) | 8552.4 | | | | |
| BIC (smaller is better) | 8560.2 | | | | |

| Parameter Estimates | | | | | | | | | |
|---------------------|----------|---------|-----|---------|---------|-------|---------|---------|----------|
| Parameter | Estimate | Error | DF | t Value | Pr > t | Alpha | Lower | Upper | Gradient |
| fint | 1770.69 | 45.1952 | 100 | 39.18 | <.0001 | 0.05 | 1681.02 | 1860.36 | -5.4E-6 |
| VarU0 | 198820 | 29035 | 100 | 6.85 | <.0001 | 0.05 | 141216 | 256424 | 2.82E-10 |
| VarE | 44900 | 2825.64 | 100 | 15.89 | <.0001 | 0.05 | 39294 | 50506 | 3.324E-9 |

| Additional Estimates | | | | | | | | | |
|----------------------|----------|---------|-----|---------|---------|-------|--------|--------|--|
| Label | Estimate | Error | DF | t Value | Pr > t | Alpha | Lower | Upper | |
| ICC | 0.8158 | 0.02404 | 100 | 33.94 | <.0001 | 0.05 | 0.7681 | 0.8635 | |

Model 3b. Random Quadratic Time Model via MIXED and NLMIXED

```

TITLE1 "Model 3b: Random Quadratic Time Model";
PROC MIXED DATA=&datafile. NOCLPRINT NOITPRINT COVTEST METHOD=ML;
  CLASS ID session;
  MODEL nm3rt = clsess clsess*clsess / SOLUTION DDFM=Satterthwaite;
  RANDOM INTERCEPT clsess clsess*clsess / G V VCORR TYPE=UN SUBJECT=ID;
  REPEATED session / R TYPE=VC SUBJECT=ID; RUN;

TITLE1 "Model 3b: Random Quadratic Time Model via NLMIXED";
PROC NLMIXED DATA=&datafile. METHOD=GAUSS TECH=NEWRAP GCONV=1e-12;
* Must define all parameters to be estimated and provide start values;
* First line is fixed effects, second and third lines are variances and covariances;
  PARMS fint=1946 flin=-121 fquad=14
        VarU0=273306 CovU10=-35626 VarU1=25438
        CovU20=3845 CovU21=-3838 VarU2=622 VarE=20298;
* Setting up level-2 equations;
  b0i = fint + U0i;
  b1i = flin + U1i;
  b2i = fquad + U2i;
* Setting up level-1 equation WITHOUT level-1 residual;
  PredY = (b0i) + (b1i*clsess) + (b2i*clsess*clsess);
* Telling it which DV, defining level-1 residual;
* RTs is normally distributed with a mean of "PredY" and a variance of "VarE";
  MODEL nm3rt ~ normal(PredY, VarE);
* Random effects are normally distributed with means=0 and estimated variances;
  RANDOM U0i U1i U2i ~ normal([0,0,0],[VarU0,CovU10,VarU1,CovU20,CovU21,VarU2]) SUBJECT=ID;
RUN;

```

MIXED OUTPUT:

| Row | Effect | Estimated G Matrix | | | |
|-----|---------------|--------------------|---------|----------|----------|
| | | Person ID | Col1 | Col2 | Col3 |
| 1 | Intercept | 101 | 273306 | -35262 | 3845.38 |
| 2 | c1sess | 101 | -35262 | 25438 | -3837.76 |
| 3 | c1sess*c1sess | 101 | 3845.38 | -3837.76 | 622.81 |

Covariance Parameter Estimates

| Cov Parm | Subject | Estimate | Standard Error | Z Value | Pr > Z |
|----------|---------|----------|----------------|---------|---------|
| UN(1,1) | ID | 273306 | 40828 | 6.69 | <.0001 |
| UN(2,1) | ID | -35262 | 11765 | -3.00 | 0.0027 |
| UN(2,2) | ID | 25438 | 5781.19 | 4.40 | <.0001 |
| UN(3,1) | ID | 3845.38 | 1920.35 | 2.00 | 0.0452 |
| UN(3,2) | ID | -3837.76 | 968.79 | -3.96 | <.0001 |
| UN(3,3) | ID | 622.81 | 169.99 | 3.66 | 0.0001 |
| Session | ID | 20298 | 1649.11 | 12.31 | <.0001 |

Fit Statistics

| | |
|--------------------------|--------|
| -2 Log Likelihood | 8321.8 |
| AIC (smaller is better) | 8341.8 |
| AICC (smaller is better) | 8342.1 |
| BIC (smaller is better) | 8367.9 |

Solution for Fixed Effects

| Effect | Estimate | Standard Error | DF | t Value | Pr > t |
|---------------|----------|----------------|-----|---------|---------|
| Intercept | 1945.85 | 53.5825 | 101 | 36.32 | <.0001 |
| C1sess | -120.90 | 19.9481 | 101 | -6.06 | <.0001 |
| C1sess*C1sess | 13.8656 | 3.3985 | 101 | 4.08 | <.0001 |

NLMIXED OUTPUT:

| Iteration History | | | | | |
|-------------------|-------|------------------|----------|----------|----------|
| Iter | Calls | NegLogLike | Diff | MaxGrad | Slope |
| 1* | 24 | 4160.89414 | 0.029504 | 0.003755 | -0.05484 |
| 2* | 36 | 4160.89137 | 0.002776 | 0.000271 | -0.00332 |
| 3* | 48 | 4160.88737 | 0.003992 | 0.000167 | -0.00504 |
| 4* | 60 | 4160.88433 | 0.003045 | 0.000053 | -0.00511 |
| 5* | 72 | 4160.8839 | 0.000433 | 4.276E-6 | -0.00059 |

NOTE: ABSGCONV convergence criterion satisfied.

| Fit Statistics | |
|--------------------------|---------------|
| -2 Log Likelihood | 8321.8 |
| AIC (smaller is better) | 8341.8 |
| AICC (smaller is better) | 8342.1 |
| BIC (smaller is better) | 8367.9 |

Parameter Estimates

| Parameter | Estimate | Standard Error | DF | t Value | Pr > t | Alpha | Lower | Upper | Gradient |
|-----------|----------|----------------|----|---------|---------|-------|----------|----------|----------|
| fint | 1945.85 | 53.5832 | 98 | 36.31 | <.0001 | 0.05 | 1839.52 | 2052.18 | 1.81E-10 |
| flin | -120.90 | 19.9571 | 98 | -6.06 | <.0001 | 0.05 | -160.50 | -81.2957 | 8.76E-11 |
| fquad | 13.8656 | 3.3987 | 98 | 4.08 | <.0001 | 0.05 | 7.1210 | 20.6102 | 2.24E-10 |
| VarU0 | 273313 | 40831 | 98 | 6.69 | <.0001 | 0.05 | 192286 | 354341 | -6.15E-7 |
| CovU10 | -35568 | 11799 | 98 | -3.01 | 0.0033 | 0.05 | -58982 | -12154 | -4.28E-6 |
| VarU1 | 25474 | 5791.26 | 98 | 4.40 | <.0001 | 0.05 | 13981 | 36966 | -3.04E-6 |
| CovU20 | 3898.39 | 1923.78 | 98 | 2.03 | 0.0454 | 0.05 | 80.7058 | 7716.07 | 1.039E-8 |
| CovU21 | -3841.28 | 969.79 | 98 | -3.96 | 0.0001 | 0.05 | -5765.79 | -1916.77 | -3E-7 |
| VarU2 | 622.95 | 170.04 | 98 | 3.66 | 0.0004 | 0.05 | 285.52 | 960.38 | -2.74E-6 |
| VarE | 20299 | 1649.21 | 98 | 12.31 | <.0001 | 0.05 | 17026 | 23572 | -8.05E-9 |

Because variances can be hard to estimate, the negative exponential models that follow instead estimate standard deviations, and then calculate variances by squaring them.

Model 6a. Negative Exponential Model (Fixed Asymptote, Fixed Amount, Fixed Rate)

```

TITLE1 "Negative Exponential Model via NL MIXED";
TITLE2 "Model 6a: Fixed Asymptote, Fixed Amount, Fixed Rate";
PROC NL MIXED DATA=&datafile. METHOD=GAUSS TECH=NEWRAP GCONV=1e-12;

* Must define all parameters to be estimated and provide start values;
* First line is fixed effects, second line is variances;
PARMS fasymp= 1600 famount=300 frate=-1
      SDE=600;

* Setting up level-2 equations;
b0i = fasymp;
b1i = famount;
b2i = frate;

* Setting up level-1 equation WITHOUT level-1 residual;
PredY = (b0i) + (b1i*EXP(b2i*c1sess));

* Telling it which DV, defining level-1 residual;
* RTs is normally distributed with a mean of "PredY" and a variance of "VarE";
MODEL nm3rt ~ normal(PredY, sdE*sdE);

* Labeling estimated parameters;
ESTIMATE "Fixed Asymptote"      fasymp;
ESTIMATE "Fixed Amount"          famount;
ESTIMATE "Fixed Rate"            frate;
ESTIMATE "Residual E Variance"   sdE*sdE;
* Creating extra parameters and predicted means;
ESTIMATE "Fixed Intercept"      fasymp+famount;
ESTIMATE "Session 1 Predicted Mean" fasymp+(famount*EXP(frate*0));
ESTIMATE "Session 2 Predicted Mean" fasymp+(famount*EXP(frate*1));
ESTIMATE "Session 3 Predicted Mean" fasymp+(famount*EXP(frate*2));
ESTIMATE "Session 4 Predicted Mean" fasymp+(famount*EXP(frate*3));
ESTIMATE "Session 5 Predicted Mean" fasymp+(famount*EXP(frate*4));
ESTIMATE "Session 6 Predicted Mean" fasymp+(famount*EXP(frate*5));
RUN;

```

| Iteration History | | | | | |
|-------------------|-------|------------|----------|----------|----------|
| Iter | Calls | NegLogLike | Diff | MaxGrad | Slope |
| 1* | 15 | 4631.13397 | 7.008659 | 0.635591 | -1452266 |
| 2* | 21 | 4631.1316 | 0.002371 | 0.398959 | -0.00545 |
| 3* | 27 | 4631.1279 | 0.003703 | 0.349025 | -0.00405 |
| 4* | 35 | 4625.36573 | 5.762165 | 11.20453 | -0.06333 |
| 5* | 41 | 4624.07696 | 1.28877 | 1.987387 | -1.51198 |
| 6* | 48 | 4609.76677 | 14.3102 | 13.15472 | -3.73214 |
| 7* | 55 | 4609.06439 | 0.702377 | 6.387425 | -7.52845 |
| 8* | 61 | 4608.1577 | 0.906689 | 3.89459 | -2.63132 |
| 9* | 67 | 4607.16533 | 0.992366 | 0.236206 | -1.46147 |
| 10* | 73 | 4606.91758 | 0.247757 | 0.260529 | -0.34753 |
| 11* | 79 | 4606.77195 | 0.145622 | 0.951019 | -0.1909 |
| 12 | 86 | 4606.69057 | 0.081389 | 1.227711 | -0.61523 |
| 13 | 92 | 4606.60972 | 0.080842 | 1.38279 | -0.21767 |
| 14 | 98 | 4606.57997 | 0.029751 | 0.310892 | -0.05081 |
| 15 | 104 | 4606.57696 | 0.003013 | 0.044025 | -0.00564 |
| 16 | 110 | 4606.57692 | 0.000043 | 0.000582 | -0.00008 |
| 17 | 116 | 4606.57692 | 1.039E-8 | 1.704E-7 | -2.08E-8 |

NOTE: ABSGCONV convergence criterion satisfied.

| Fit Statistics | |
|--------------------------|--------|
| -2 Log Likelihood | 9213.2 |
| AIC (smaller is better) | 9221.2 |
| AICC (smaller is better) | 9221.2 |
| BIC (smaller is better) | 9238.8 |

| Parameter Estimates | | | | | | | | | |
|---------------------|----------|---------|-----|---------|---------|-------|---------|---------|----------|
| Parameter | Estimate | Error | DF | t Value | Pr > t | Alpha | Lower | Upper | Gradient |
| fasymp | 1675.25 | 54.8326 | 606 | 30.55 | <.0001 | 0.05 | 1567.56 | 1782.93 | 1.069E-9 |
| famount | 284.71 | 64.5965 | 606 | 4.41 | <.0001 | 0.05 | 157.85 | 411.57 | 3.15E-10 |
| frate | -0.6698 | 0.4247 | 606 | -1.58 | 0.1153 | 0.05 | -1.5039 | 0.1643 | 1.704E-7 |
| SDE | 484.28 | 13.9107 | 606 | 34.81 | <.0001 | 0.05 | 456.97 | 511.60 | -336E-13 |

| Additional Estimates | | | | | | | | | |
|--------------------------|----------|---------|-----|---------|---------|-------|---------|---------|--|
| Label | Estimate | Error | DF | t Value | Pr > t | Alpha | Lower | Upper | |
| Fixed Asymptote | 1675.25 | 54.8326 | 606 | 30.55 | <.0001 | 0.05 | 1567.56 | 1782.93 | |
| Fixed Amount | 284.71 | 64.5965 | 606 | 4.41 | <.0001 | 0.05 | 157.85 | 411.57 | |
| Fixed Rate | -0.6698 | 0.4247 | 606 | -1.58 | 0.1153 | 0.05 | -1.5039 | 0.1643 | |
| Residual E Variance | 234532 | 13474 | 606 | 17.41 | <.0001 | 0.05 | 208071 | 260992 | |
| Fixed Intercept | 1959.96 | 47.8094 | 606 | 41.00 | <.0001 | 0.05 | 1866.07 | 2053.85 | |
| Session 1 Predicted Mean | 1959.96 | 47.8094 | 606 | 41.00 | <.0001 | 0.05 | 1866.07 | 2053.85 | |
| Session 2 Predicted Mean | 1820.97 | 36.2937 | 606 | 50.17 | <.0001 | 0.05 | 1749.69 | 1892.24 | |
| Session 3 Predicted Mean | 1749.83 | 30.7816 | 606 | 56.85 | <.0001 | 0.05 | 1689.38 | 1810.28 | |
| Session 4 Predicted Mean | 1713.42 | 23.4669 | 606 | 73.01 | <.0001 | 0.05 | 1667.33 | 1759.51 | |
| Session 5 Predicted Mean | 1694.79 | 27.9049 | 606 | 60.73 | <.0001 | 0.05 | 1639.98 | 1749.59 | |
| Session 6 Predicted Mean | 1685.25 | 36.3828 | 606 | 46.32 | <.0001 | 0.05 | 1613.80 | 1756.70 | |

Model 6b. Negative Exponential Model (Random Asymptote, Fixed Amount, Fixed Rate)

```

TITLE1 "Negative Exponential Model via NL MIXED";
TITLE2 "Model 6b: Random Asymptote, Fixed Amount, Fixed Rate";
PROC NL MIXED DATA=&datafile. METHOD=GAUSS TECH=NEWRAP GCONV=1e-12;

* Must define all parameters to be estimated and provide start values;
* First line is fixed effects, second line is variances;
PARMS fasymp= 1675 famount=284 frate=-.7
      sdE=474 sdU0=10;

* Setting up level-2 equations;
b0i = fasymp + U0i;
b1i = famount;
b2i = frate;

* Setting up level-1 equation WITHOUT level-1 residual;
PredY = (b0i) + (b1i*EXP(b2i*clsess));

* Telling it which DV, defining level-1 residual;
* RTs is normally distributed with a mean of "PredY" and a variance of "VarE";
MODEL nm3rt ~ normal(PredY, sdE*sdE);

* Defining random effects: normally distributed with means and variances;
RANDOM U0i ~ normal([0],[sdU0*sdU0]) SUBJECT=ID;

* Labeling estimated parameters;
ESTIMATE "Fixed Asymptote"          fasymp;
ESTIMATE "Fixed Intercept"           fasymp+famount;
ESTIMATE "Fixed Amount"              famount;
ESTIMATE "Fixed Rate"                frate;
ESTIMATE "Residual E Variance"      sdE*sdE;
ESTIMATE "Random Asymptote U0 Variance" sdU0*sdU0;

* Creating extra parameters and predicted means;
ESTIMATE "Fixed Intercept"          fasymp+famount;
ESTIMATE "Session 1 Predicted Mean"  fasymp+(famount*EXP(frater*0));
ESTIMATE "Session 2 Predicted Mean"  fasymp+(famount*EXP(frater*1));
ESTIMATE "Session 3 Predicted Mean"  fasymp+(famount*EXP(frater*2));
ESTIMATE "Session 4 Predicted Mean"  fasymp+(famount*EXP(frater*3));
ESTIMATE "Session 5 Predicted Mean"  fasymp+(famount*EXP(frater*4));
ESTIMATE "Session 6 Predicted Mean"  fasymp+(famount*EXP(frater*5));

RUN;

```

| Iteration History | | | | | |
|-------------------|-------|-------------------|----------|----------|----------|
| Iter | Calls | NegLogLike | Diff | MaxGrad | Slope |
| 1* | 17 | 4284.53992 | 321.7295 | 2.366279 | -111.108 |
| 2* | 25 | 4260.22207 | 24.31785 | 0.670259 | -67.5009 |
| 3* | 37 | 4206.38115 | 53.84092 | 3.324296 | -8.69485 |
| 4 | 44 | 4203.31763 | 3.063522 | 0.287907 | -10.2693 |
| 5 | 51 | 4202.06928 | 1.248343 | 0.032384 | -2.22851 |
| 6 | 58 | 4202.01577 | 0.053511 | 0.001224 | -0.10347 |
| 7 | 65 | 4202.01562 | 0.00015 | 2.948E-6 | -0.0003 |

NOTE: ABSGCONV convergence criterion satisfied.

| Fit Statistics | |
|--------------------------|--------|
| -2 Log Likelihood | 8404.0 |
| AIC (smaller is better) | 8414.0 |
| AICC (smaller is better) | 8414.1 |
| BIC (smaller is better) | 8427.1 |

Is the random asymptote variance significant?

| Parameter Estimates | | | | | | | | | |
|---------------------|----------|---------|-----|---------|---------|-------|---------|---------|----------|
| Standard | | | | | | | | | |
| Parameter | Estimate | Error | DF | t Value | Pr > t | Alpha | Lower | Upper | Gradient |
| fasymp | 1675.25 | 49.2032 | 100 | 34.05 | <.0001 | 0.05 | 1577.63 | 1772.87 | 3.31E-8 |
| famount | 284.71 | 24.5497 | 100 | 11.60 | <.0001 | 0.05 | 236.00 | 333.41 | 1.102E-8 |
| frate | -0.6698 | 0.1614 | 100 | -4.15 | <.0001 | 0.05 | -0.9900 | -0.3495 | 2.948E-6 |
| sdE | 184.05 | 5.7913 | 100 | 31.78 | <.0001 | 0.05 | 172.56 | 195.54 | -1.55E-7 |
| sdU0 | 447.95 | 32.4064 | 100 | 13.82 | <.0001 | 0.05 | 383.65 | 512.24 | -1.59E-6 |

| Additional Estimates | | | | | | | | |
|------------------------------|----------|---------|-----|---------|---------|-------|---------|---------|
| Standard | | | | | | | | |
| Label | Estimate | Error | DF | t Value | Pr > t | Alpha | Lower | Upper |
| Fixed Asymptote | 1675.25 | 49.2032 | 100 | 34.05 | <.0001 | 0.05 | 1577.63 | 1772.87 |
| Fixed Intercept | 1959.96 | 48.1335 | 100 | 40.72 | <.0001 | 0.05 | 1864.46 | 2055.45 |
| Fixed Amount | 284.71 | 24.5497 | 100 | 11.60 | <.0001 | 0.05 | 236.00 | 333.41 |
| Fixed Rate | -0.6698 | 0.1614 | 100 | -4.15 | <.0001 | 0.05 | -0.9900 | -0.3495 |
| Residual E Variance | 33875 | 2131.79 | 100 | 15.89 | <.0001 | 0.05 | 29645 | 38104 |
| Random Asymptote U0 Variance | 200656 | 29033 | 100 | 6.91 | <.0001 | 0.05 | 143056 | 258256 |
| Fixed Intercept | 1959.96 | 48.1335 | 100 | 40.72 | <.0001 | 0.05 | 1864.46 | 2055.45 |
| Session 1 Predicted Mean | 1959.96 | 48.1335 | 100 | 40.72 | <.0001 | 0.05 | 1864.46 | 2055.45 |
| Session 2 Predicted Mean | 1820.97 | 46.6578 | 100 | 39.03 | <.0001 | 0.05 | 1728.40 | 1913.53 |
| Session 3 Predicted Mean | 1749.83 | 46.0819 | 100 | 37.97 | <.0001 | 0.05 | 1658.40 | 1841.25 |
| Session 4 Predicted Mean | 1713.42 | 45.4558 | 100 | 37.69 | <.0001 | 0.05 | 1623.24 | 1803.60 |
| Session 5 Predicted Mean | 1694.79 | 45.8166 | 100 | 36.99 | <.0001 | 0.05 | 1603.89 | 1785.68 |
| Session 6 Predicted Mean | 1685.25 | 46.6678 | 100 | 36.11 | <.0001 | 0.05 | 1592.66 | 1777.84 |

Re-estimated with:

```
PARMS fasymp= 1675 famount= 284 frate= -.
          sdE= 184 sdU0=447;
```

The estimates can be very sensitive to start values, so try different values to make sure the estimates don't change!

Model 6c. Negative Exponential Model (Random Asymptote, Random Amount, Fixed Rate)

```

TITLE1 "Negative Exponential Model via NL MIXED";
TITLE2 "Model 6c: Random Asymptote, Random Amount, Fixed Rate";
PROC NL MIXED DATA=&datafile. METHOD=GAUSS TECH=NEWRAP GCONV=1e-12;

* Must define all parameters to be estimated and provide start values;
* First line is fixed effects, second line is variances;
PARMS fasyp=1675 famount=284 frate=-.7
      sdE=184 sdU0=447 sdU01=1 sdU1=10;

* Setting up level-2 equations;
b0i = fasyp + U0i;
b1i = famount + U1i;
b2i = frate;

* Setting up level-1 equation WITHOUT level-1 residual;
PredY = (b0i) + (b1i*EXP(b2i*c1sess));

* Telling it which DV, defining level-1 residual;
* RTs is normally distributed with a mean of "y" and a variance of "VarE";
MODEL nm3rt ~ normal(PredY, sdE*sdE);

* Defining random effects: normally distributed with means and variances;
RANDOM U0i U1i ~ normal([0,0],[sdU0*sdU0, sdU01*sdU01, sdU1*sdU1]) SUBJECT=ID;

* Labeling estimated parameters;
ESTIMATE "Fixed Asymptote"          fasyp;
ESTIMATE "Fixed Amount"             famount;
ESTIMATE "Fixed Rate"              frate;
ESTIMATE "Residual E Variance"     sdE*sdE;
ESTIMATE "Random Asymptote U0 Variance" sdU0*sdU0;
ESTIMATE "Asymptote-Amount U01 Covariance" sdU01*sdU01;
ESTIMATE "Random Amount U1 Variance"   sdU1*sdU1;
ESTIMATE "Asymptote-Amount Correlation" (sdU01*sdU01)/(sdU0*sdU1);

* Creating extra parameters and predicted means;
ESTIMATE "Fixed Intercept"         fasyp+famount;
ESTIMATE "Session 1 Predicted Mean" fasyp+(famount*EXP(frate*0));
ESTIMATE "Session 2 Predicted Mean" fasyp+(famount*EXP(frate*1));
ESTIMATE "Session 3 Predicted Mean" fasyp+(famount*EXP(frate*2));
ESTIMATE "Session 4 Predicted Mean" fasyp+(famount*EXP(frate*3));
ESTIMATE "Session 5 Predicted Mean" fasyp+(famount*EXP(frate*4));
ESTIMATE "Session 6 Predicted Mean" fasyp+(famount*EXP(frate*5));
RUN;

```

Re-estimated with: **PARMS fasyp= 1675 famount= 284 frate= -.7
sdE= 152 sdU0=437 sdU01= 82 sdU1= 277;**

| Iteration History | | | | | |
|-------------------|-------|-------------------|----------|----------|----------|
| Iter | Calls | NegLogLike | Diff | MaxGrad | Slope |
| 1* | 20 | 4174.64313 | 27.25232 | 2.965592 | -3.6011 |
| 2* | 29 | 4167.35401 | 7.289123 | 0.533215 | -27.975 |
| 3* | 38 | 4163.88955 | 3.46446 | 0.105733 | -6.22334 |
| 4* | 47 | 4163.76983 | 0.119717 | 0.009226 | -0.23289 |
| 5* | 56 | 4163.76888 | 0.000951 | 0.000415 | -0.00107 |
| 6* | 70 | 4163.70031 | 0.068574 | 0.232078 | -0.00046 |
| 7* | 79 | 4163.67024 | 0.030063 | 0.005606 | -0.05804 |
| 8* | 88 | 4163.67021 | 0.000031 | 5.535E-6 | -0.00006 |

NOTE: ABSGCONV convergence criterion satisfied.

| Fit Statistics | |
|--------------------------|--------|
| -2 Log Likelihood | 8327.3 |
| AIC (smaller is better) | 8341.3 |
| AICC (smaller is better) | 8341.5 |
| BIC (smaller is better) | 8359.6 |

Is the random amount variance significant?

| Parameter Estimates | | | | | | | | | |
|---------------------|----------|---------|----|---------|---------|-------|----------|---------|----------|
| Parameter | Estimate | Error | DF | t Value | Pr > t | Alpha | Lower | Upper | Gradient |
| fasymp | 1683.48 | 45.4523 | 99 | 37.04 | <.0001 | 0.05 | 1593.30 | 1773.67 | -3.75E-6 |
| famount | 279.94 | 33.5457 | 99 | 8.35 | <.0001 | 0.05 | 213.38 | 346.51 | -1.59E-7 |
| frate | -0.7533 | 0.1181 | 99 | -6.38 | <.0001 | 0.05 | -0.9877 | -0.5189 | 5.535E-6 |
| sdE | 151.79 | 5.3422 | 99 | 28.41 | <.0001 | 0.05 | 141.19 | 162.39 | -2.98E-7 |
| sdU0 | 436.83 | 31.8997 | 99 | 13.69 | <.0001 | 0.05 | 373.54 | 500.13 | -6.18E-7 |
| sdU01 | 81.5157 | 90.6707 | 99 | 0.90 | 0.3708 | 0.05 | -98.3947 | 261.43 | -3.39E-6 |
| sdU1 | 277.95 | 28.4727 | 99 | 9.76 | <.0001 | 0.05 | 221.45 | 334.44 | -1.86E-7 |

| Additional Estimates | | | | | | | | | |
|---------------------------------|----------|---------|----|---------|---------|-------|---------|---------|--|
| Label | Estimate | Error | DF | t Value | Pr > t | Alpha | Lower | Upper | |
| Fixed Asymptote | 1683.48 | 45.4523 | 99 | 37.04 | <.0001 | 0.05 | 1593.30 | 1773.67 | |
| Fixed Amount | 279.94 | 33.5457 | 99 | 8.35 | <.0001 | 0.05 | 213.38 | 346.51 | |
| Fixed Rate | -0.7533 | 0.1181 | 99 | -6.38 | <.0001 | 0.05 | -0.9877 | -0.5189 | |
| Residual E Variance | 23039 | 1621.75 | 99 | 14.21 | <.0001 | 0.05 | 19821 | 26257 | |
| Random Asymptote U0 Variance | 190823 | 27870 | 99 | 6.85 | <.0001 | 0.05 | 135523 | 246122 | |
| Asymptote-Amount U01 Covariance | 6644.80 | 14782 | 99 | 0.45 | 0.6540 | 0.05 | -22686 | 35976 | |
| Random Amount U1 Variance | 77254 | 15828 | 99 | 4.88 | <.0001 | 0.05 | 45848 | 108659 | |
| Asymptote-Amount Correlation | 0.05473 | 0.1224 | 99 | 0.45 | 0.6557 | 0.05 | -0.1881 | 0.2975 | |
| Fixed Intercept | 1963.43 | 54.7439 | 99 | 35.87 | <.0001 | 0.05 | 1854.80 | 2072.05 | |
| Session 1 Predicted Mean | 1963.43 | 54.7439 | 99 | 35.87 | <.0001 | 0.05 | 1854.80 | 2072.05 | |
| Session 2 Predicted Mean | 1815.29 | 47.2407 | 99 | 38.43 | <.0001 | 0.05 | 1721.55 | 1909.03 | |
| Session 3 Predicted Mean | 1745.54 | 45.0393 | 99 | 38.76 | <.0001 | 0.05 | 1656.17 | 1834.91 | |
| Session 4 Predicted Mean | 1712.70 | 44.3143 | 99 | 38.65 | <.0001 | 0.05 | 1624.77 | 1800.63 | |
| Session 5 Predicted Mean | 1697.24 | 44.3919 | 99 | 38.23 | <.0001 | 0.05 | 1609.16 | 1785.32 | |
| Session 6 Predicted Mean | 1689.96 | 44.7051 | 99 | 37.80 | <.0001 | 0.05 | 1601.26 | 1778.67 | |

$$\text{Random Effect 95\% CI} = \text{fixed effect} \pm (1.96 * \sqrt{\text{Random Variance}})$$

$$\text{Asymptote 95\% CI} = \gamma_{00} \pm (1.96 * \sqrt{\tau_{U_0}^2}) \rightarrow 1,683.5 \pm (1.96 * \sqrt{190,823}) = 827 \text{ to } 2,540$$

$$\text{Amount 95\% CI} = \gamma_{10} \pm (1.96 * \sqrt{\tau_{U_1}^2}) \rightarrow 279.9 \pm (1.96 * \sqrt{77,254}) = -265 \text{ to } 825$$

Model 6d. Negative Exponential Model (Random Asymptote, Random Amount, Random Rate)

```

TITLE1 "Negative Exponential Model via NL MIXED";
TITLE2 "Model 6d: Random Asymptote, Random Amount, Random Rate";
PROC NL MIXED DATA=&datafile. METHOD=GAUSS TECH=NEWRAP GCONV=1e-12;
* Must define all parameters to be estimated and provide start values;
* First line is fixed effects, second line is variances;
PARMS fasymp=1678.25 famount=-282.72 frate=-.7323
      sdE=130.88 sdU0=426.79 sdU01=87.68 sdU1=290.57
      sdU02=5.1343 sdU12=.08921 sdU2=1.3483;
* Setting up level-2 equations;
b0i = fasymp + U0i;
b1i = famount + U1i;
b2i = frate + U2i;
* Setting up level-1 equation WITHOUT level-1 residual;
PredY = (b0i) + (b1i*EXP(b2i*c1sess));
* Telling it which DV, defining level-1 residual;
* RTs is normally distributed with a mean of "PredY" and a variance of "VarE";
MODEL nm3rt ~ normal(PredY , sdE*sdE);
* Defining random effects: normally distributed with means and variances;
RANDOM U0i U1i U2i ~ normal([0,0,0],[sdU0*sdU0, sdU01*sdU01, sdU1*sdU1,
                           sdU02*sdU02, sdU12*sdU12, sdU2*sdU2]) SUBJECT=ID; RUN;

```

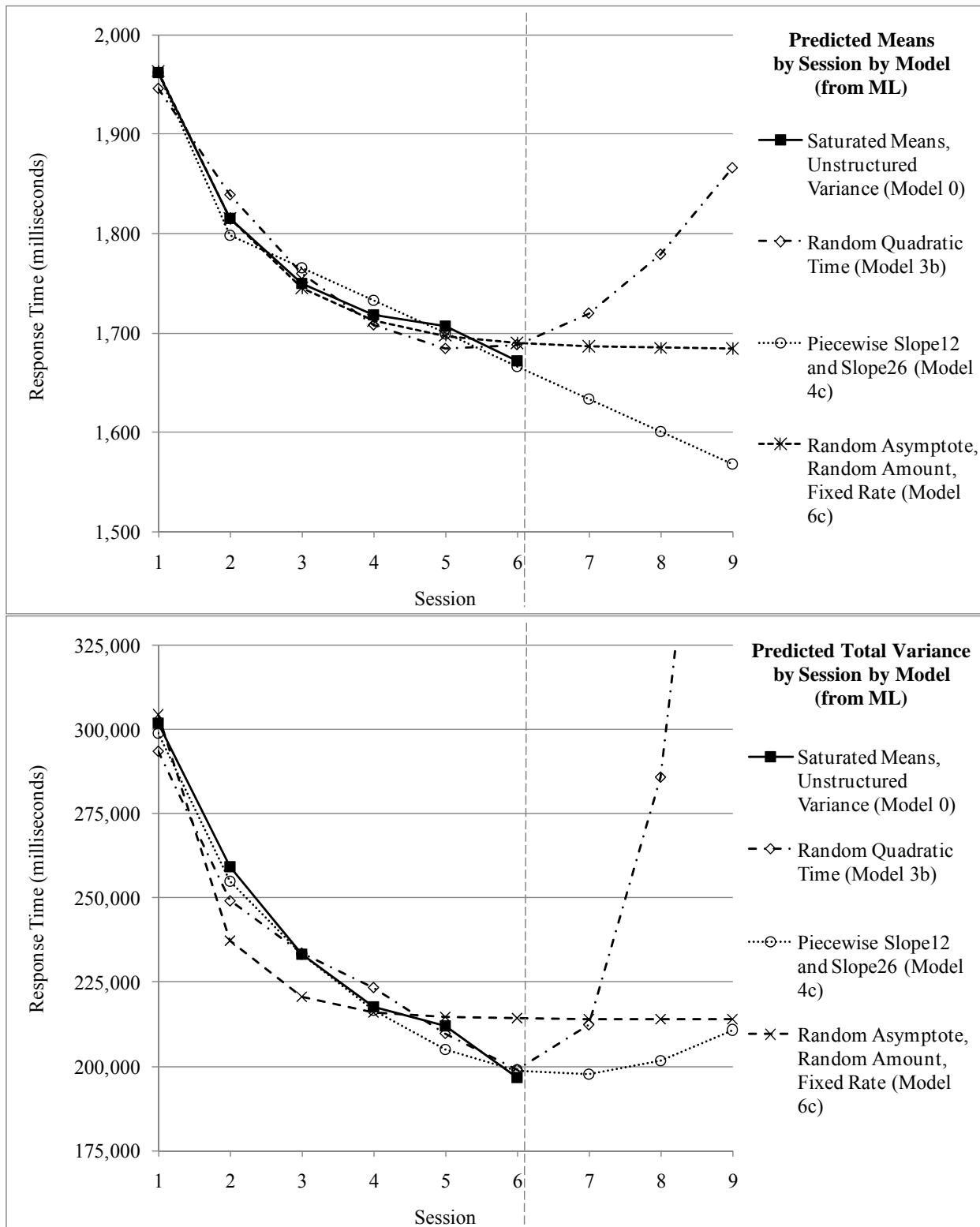
From the log:

ERROR: Quadrature accuracy of 0.000100
 could not be achieved with 31 points.
 The achieved accuracy was 1.000000.

No convergence, after several tries with different start values and relaxing the estimation options....

* Simpler estimation to get start values;
 PROC NL MIXED DATA=&datafile. METHOD=FIRO;

So how did we do? Let's compare model predictions in terms of means (top) and variances (bottom)?



So which is the best unconditional model of within-person change for these RT data? To compare across the polynomial, piecewise, and exponential families, we need to use ML to estimate each.

| | Model | Total # | ML | ML | ML |
|-----------------------------------------------------------------------|---------------------------------------------------------------------|-------------|---------------|---------------|---------------|
| | | Parameters | -2LL | AIC | BIC |
| 1b | Most Parsimonious Baseline: Empty Means, Random Intercept | 3 | 8546.3 | 8552.3 | 8560.2 |
| 6c | Negative Exponential: Random Asymptote, Random Amount, Fixed Rate | 7 | 8327.3 | 8341.3 | 8359.6 |
| 3b | Polynomial: Random Quadratic Time | 10 | 8321.8 | 8341.8 | 8367.9 |
| 4c | Piecewise: Random Slope12, Random Slope26 | 10 | 8298.9 | 8318.9 | 8345.1 |
| 0 | Least Parsimonious Baseline: Saturated Means, Unstructured Variance | 27 | 8278.1 | 8332.1 | 8402.7 |
| <u>1b Fit better than Empty Means, Random Intercept Model?</u> | | Δdf | ML -2ΔLL | <i>p <</i> | |
| 6c | Negative Exponential: Random Asymptote, Random Amount, Fixed Rate | 4 | 219.0 | .001 | |
| 3b | Polynomial: Random Quadratic Time | 7 | 224.5 | .001 | |
| 4c | Piecewise: Random Slope12, Random Slope26 | 7 | 247.4 | .001 | |
| 0 | Least Parsimonious Baseline: Saturated Means, Unstructured Variance | 24 | 268.2 | .001 | |
| <u>0 Fit worse than Saturated Means, Unstructured Variance Model?</u> | | Δdf | ML -2ΔLL | <i>p <</i> | |
| 1b | Most Parsimonious Baseline: Empty Means, Random Intercept | 24 | 268.2 | .001 | |
| 6c | Negative Exponential: Random Asymptote, Random Amount, Fixed Rate | 20 | 49.2 | .001 | |
| 3b | Polynomial: Random Quadratic Time | 17 | 43.7 | .001 | |
| 4c | Piecewise: Random Slope12, Random Slope26 | 17 | 20.8 | .235 | |

Based on making theoretical sense, I'd say negative exponential wins, but based purely on these empirical data, piecewise slopes wins.