Generalized Mixed Models for Logistic Clustered Outcomes using SAS PROC GLIMMIX 94 schools; 13,802 students; between 31-515 students in each school (M = 275)

* SAS: Observed frequencies for frlunch outcome; PROC FREQ DATA=grade10; TABLE frlunch; run;

	frlunch:	0=No, 1=Free	/Reduced Lunch	
frlunch	Frequency	Percent	Cumulative Frequency	Cumulative Percent
0	9059	69.25	9059	69.25
1	4023	30.75	13082	100.00

* Centering math predictors (had previously used PROC MEANS BY school to get school mean math); DATA grade10; SET grade10;

```
WSmath = (math - Smmath)/10;
LABEL WSmath= "WSmath: Within-School Math (0=SM)";
SMmath50 = (SMmath - 50)/10;
LABEL SMmath50= "SMmath50: School Mean Math (0=5)";
```

RUN; PROC MEANS DATA=grade10; VAR SMmath WSmath math; RUN;

Variable	Ν	Mean	Std Dev	Minimum	Maximum	
math	13082	48.1185599	17.2590473	0	83.000000	
SMmath50	13082	-0.1881440	0.6818130	-2.0549020	1.1613636	
WSmath	13082	-1.31097E-17	1.5855214	-4.4650699	4.4881890	

Model 1a. Empty Means Logistic Model for Paid Lunch (0) vs. Free/Reduced Lunch (1)

```
TITLE1 "SAS Empty Means, Logistic Single-Level Model for Student Free/Reduced Lunch";
PROC GLIMMIX DATA=grade10 NOCLPRINT NOITPRINT NAMELEN=100 METHOD=QUAD (QPOINTS=15) GRADIENT;
       CLASS schoolID studentID;
       * Descending makes us predict the 1 instead of the 0;
       MODEL frlunch (DESCENDING) = / SOLUTION LINK=LOGIT DIST=BINARY DDFM=Satterthwaite;
       ESTIMATE "Intercept" intercept 1 / ILINK; * ILINK is inverse link (to un-logit);
RUN;
         Convergence criterion (GCONV=1E-8) satisfied.
                                                          Level 1: Logit (FRlunch<sub>ks</sub> = 1) = \beta_{0s}
                                                                           Intercept: \beta_{0s} = \gamma_{00}
                                                          Level 2:
           Fit Statistics
-2 Log Likelihood
                            16145.89
AIC (smaller is better)
                            16147.89
AICC (smaller is better)
                            16147.89
BIC (smaller is better)
                            16155.37
CAIC (smaller is better)
                            16156.37
HQIC (smaller is better)
                            16150.39
                                                   To go from logits to probability for predicted outcomes:
Pearson Chi-Square
                            13082.00
                                                        Prob(y = 1) = \frac{exp(-0.8117)}{1 + exp(-0.8117)}
Pearson Chi-Square / DF
                                1.00
                                                                                             = .3075
                             Parameter Estimates
                         Standard
Effect
             Estimate
                            Error
                                        DF
                                              t Value
                                                         Pr > |t|
                                                                      Gradient
                          0.01895
                                     13081
                                               -42.84
                                                           <.0001
                                                                      2.155E-9
              -0.8117
Intercept
                                        Estimates
                                                                                  Standard
                         Standard
                                                                                     Frror
Label
             Estimate
                            Error
                                        DF
                                              t Value
                                                         Pr > |t|
                                                                         Mean
                                                                                      Mean
                          0.01895
                                                          <.0001
                                                                       0.3075
Intercept
              -0.8117
                                     13081
                                               -42.84
                                                                                  0.004035
```

What does the fixed intercept represent?

Model 1b. Empty Logistic Two-Level Model for Paid Lunch (0) vs. Free/Reduced Lunch (1)

Level 1: I	Logit(FRlun	$\operatorname{ch}_{\mathrm{ks}} = 1 = \beta_0$	s						
Level 2:	Intere	cept: $\beta_{0s} = \gamma_{00}$	$+U_{0s}$						
TITLE1 "S PROC GLIM CLI MOI RAN ES: COV	AS Empty Me MIX DATA=gr ASS schoolI DEL frlunch NDOM INTERC FIMATE "Int VTEST "Rand	eans, Logisti rade10 NOCLPH D studentID; (DESCENDING EPT / TYPE=U ercept" inte om School In	C Two-I RINT NOI) = / S N SUBJE rcept 1 tercept	evel Model TPRINT NAME OLUTION LIN CT=schoolID / ILINK; * ?" 0; *	for St ELEN=10 K=LOGI ; ILINK Test	udent Fr 0 METHOI T DIST=B is inve if G mat	rse linl rix (1,:	<pre>ced Lunch"; QPOINTS=15) GRAI DFM=BW; k (to un-logit); 1)=0; RUN;</pre>	DIENT;
C	onvergence c Fit Statist	riterion (GCO) ics	NV=1E-8)	satisfied.		DDFM=S using ME	atterthwa THOD=C	aite or KR is not ava QUAD, so we have	iilable to
-2 Log Lik	elihood	13172.4	3			switch to	DDFM=E	3W (Between-Withir	ו).
AIC (smal	ler is bette	r) 13176.43	3		L				
AICC (smal	ler is bette	r) 13176.43	3						
BIC (smal	ler is bette	r) 13181.5	2						
CAIC (smal	ler is bette	r) 13183.5	2						
HQIC (smal	ler is bette	r) 13178.48	3						
Cov	Cova	riance Parame	ter Estir	nates					
COV	Quindant	Fatimata	Standard	Onediant					
Parm	Subject	ESTIMATE	Error	Gradient					
UN(1,1)	SCHOOLID	1.9545	0.3315	0.000164					
		Solutions [.] Standard	for Fixed	d Effects					
Effect	Estimate	Error	DF	t Value	Pr >	t Gra	adient		
Intercept	-1.1721	0.1494	93	-7.85	<.00	0.0	000085		
			Est	imates					
								Standard	
		Standard						Error	
Label	Estimate	Error	DF	t Value	Pr >	t	Mean	Mean	
Intercept	-1,1721	0.1494	93	-7.85	<.00	001	0.2365	0.02697	
		Tests of Co Based or	ovariance n the Lil	e Parameters kelihood					
Label		DF	-2 Log l	Like Chi	iSq F	r > ChiS	q Note	9	
Random Sch	ool Intercep	t? 1	- 16 16	6146 2973.	.46	<.000	1 MI		
WII. I-VAIU	c based off a	MIXCUIE OF C	11- Square						

The COVTEST tells us whether adding the random intercept variance across schools significantly improves model fit: -2LL single level = 16,145.89 -2LL two level = 13,172.43 $-2\Delta LL$ (df=~1) = 2,973.46

COVTEST can be used for any nested model comparisons involving variance components, but I have seen it get the answer wrong, so be careful when using it!

What does the fixed intercept NOW represent? Note that they are also scaled differently given that there is more variance in the outcome.

To go from logits to probability for predicted outcomes: $Prob(y = 1) = \frac{exp(-1.1721)}{1 + exp(-1.1721)} = .2365$

Calculate a 95% random effect confidence interval for the school random intercept:

 $CI = fixed effect \pm 1.96^{*}SQRT(random intercept variance)$ $CI = -1.1721 \pm 1.96^{*}SQRT(01.9545) = -3.91$ to 1.57 in logits, .02 to .83 in probability

Model 2a. Adding a Level-2 Fixed Effect of School Mean Student Math

Level 1:	Logit(FRlui	$\operatorname{nch}_{\mathrm{ks}} = 1 = \beta$	0s			
Level 2:	Inter	ccept: $\beta_{0s} = \gamma_0$	$_{00} + \gamma_{01} (SN)$	$Mmath_s - 5$	$0) + U_{0s}$	
TITLE1 "S PROC GLIM CL MO: RA ES ES ES ES	AS Add Leve MIX DATA=gr ASS schoolI DEL frlunch NDOM INTERC TIMATE "Int TIMATE "Int TIMATE "Int	el-2 Fixed E rade10 NOCLP D studentID (DESCENDING EPT / TYPE=U ercept if SI ercept if SI ercept if SI Math Slope"	ffect of RINT NOIT G) = SMma JN SUBJEC (math=49" (math=50" (math=51"	School Mea PRINT NAME th50 / SOL T=schoolID intercep intercep intercep SMmath50	An Math"; SLEN=100 ME OUTION LINK Ot 1 SMmath ot 1 SMmath ot 1 SMmath ot 1 SMmath ot 1 SMmath	THOD=QUAD (QPOINTS=15) GRADIENT; =LOGIT DIST=BINARY DDFM=BW ODDSRATIO; 50 -1 / ILINK; 50 0 / ILINK; 50 1 / ILINK; ; * Example of non-sense ILINK;
RUN;	onvergence c	riterion (GCO	NV=1F-8) s	atisfied.		
	Fit Statist	ics				
-2 Log Lik	elihood	13103.2	2			
AIC (smal	ler is bette	er) 13109.2	2			
AICC (smal	ler is bette	er) 13109.2	3			
BIC (smal	ler is bette	er) 13116.8	5			
CAIC (smal	ler is bette	er) 13119.8	5			
HQIC (smal	ler is bette	er) 13112.3	1			
	Covenience	Depemator Fo	timotoo			
Cov	Covariance	Parameter Es	Standard			
Parm	Subject	Estimate	Frror	Gradient		
UN(1,1)	schoolID	0.7657	0.1448	-0.00005		
		Solutions	for Fixed	Effects		
		Standard				
Effect	Estimate	Error	DF	t Value	Pr > t	Gradient
Intercept	-1.4696	0.1040	92	-14.13	<.0001	0.000025
SMmath50	-1.4429	0.1403	92	-10.29	<.0001	-0.00002
		Odds Ratio E	stimates			
				95% Cor	nfidence	
SMmath50	_SMmath50	Estimate	DF	Lin	nits	
0.8119	-0.188	0.236	92	0.179	0.312	
Effects of suboption	continuous modifies the	variables are e reference va	assessed lue and th	as one unit ne UNIT subc	t offsets fr option modif	om the mean. The AT ies the offsets.

Estimates							Standard		
		Standard				Erro			
Label	Estimate	Error	DF	t Value	Pr > t	Mean	Mean		
Intercept if SMmath=49	-0.02668	0.1421	92	-0.19	0.8515	0.4933	0.03552		
Intercept if SMmath=50	-1.4696	0.1040	92	-14.13	<.0001	0.1870	0.01581		
Intercept if SMmath=51	-2.9125	0.2020	92	-14.42	<.0001	0.05154	0.009873		
L2 Math Slope	-1.4429	0.1403	92	-10.29	<.0001	0.1911	0.02168		

What does the fixed intercept NOW represent?

The logit of the probability of getting free/reduced lunch for a kid in a school with a random intercept $U_{0s} = 0$ and school mean math = 50 is -1.4696, which translates into a probability = .187.

What does the main effect of school mean math represent?

For every 10 units higher school mean math, the logit of the probability of getting free/reduced lunch is significantly lower by 1.4429, which translates into an odds ratio of 0.236. This is NOT controlling for student math, so it is the "total" between-school effect. Note that the probability estimate of 0.1911 is meaningless, because a one-unit difference in the predictor does not imply the same difference in probability at all points along the predictor.

Model 2b. Adding a Level-1 Fixed Effect of Group-Mean-Centered Student Math

```
TITLE1 "SAS Add Level-1 Fixed Effect of Group-MC Student Math";
PROC GLIMMIX DATA=grade10 NOCLPRINT NOITPRINT NAMELEN=100 METHOD=QUAD (QPOINTS=15) GRADIENT;
       CLASS schoolID studentID;
       MODEL frlunch (DESCENDING) = SMmath50 WSmath
           / SOLUTION LINK=LOGIT DIST=BINARY DDFM=BW ODDSRATIO;
       RANDOM INTERCEPT / TYPE=UN SUBJECT=schoolID;
       ESTIMATE "Contextual Effect of Math" WSmath -1 SMmath50 1;
RUN:
        Convergence criterion (GCONV=1E-8) satisfied.
          Fit Statistics
-2 Log Likelihood
                          12390.67
                                     Level 1: Logit (FRlunch<sub>ks</sub> = 1) = \beta_{0s} + \beta_{1s} (math<sub>ks</sub> - SMmath<sub>s</sub>)
AIC (smaller is better) 12398.67
                                                     Intercept: \beta_{0s} = \gamma_{00} + \gamma_{01} (\text{SMmath}_s - 50) + U_{0s}
AICC (smaller is better) 12398.67
                                     Level 2:
BIC (smaller is better) 12408.85
                                          Within-School Math: \beta_{1s} = \gamma_{10}
CAIC (smaller is better)
                          12412.85
HQIC (smaller is better)
                          12402.78
           Covariance Parameter Estimates
Cov
                               Standard
          Subject Estimate
                                 Error Gradient
Parm
UN(1,1) schoolID 0.8414
                                 0.1576 0.000012
                      Solutions for Fixed Effects
                       Standard
Effect
          Estimate
                        Error
                                     DF
                                         t Value
                                                     Pr > |t|
                                                                 Gradient
                                  92 -14.34
                         0.1088
                                                   <.0001 -0.00046
Intercept -1.5598
                                   92
SMmath50
            -1.5174
                       0.1467
                                           -10.35
                                                      <.0001
                                                                 0.00009
WSmath
            -0.3720 0.01450 12987
                                           -25.66
                                                      <.0001
                                                                 0.000823
                                Odds Ratio Estimates
                                                                 95% Confidence
                    _SMmath50
           WSmath
                                                         DF
SMmath50
                                 _WSmath Estimate
                                                                  Limits
         -1E-17
                     -0.188
                                                        92
 0.8119
                                 -1E-17
                                            0.219
                                                                 0.164
                                                                             0.293
                       -0.188 -1E-17
-0.188 -1E-17
            1
                                              0.689 12987
                                                                 0.670
  -0.188
                                                                             0.709
Effects of continuous variables are assessed as one unit offsets from the mean. The AT
suboption modifies the reference value and the UNIT suboption modifies the offsets.
                                 Estimates
```

		Standard			
Label	Estimate	Error	DF	t Value	Pr > t
Contextual Effect of Math	-1.1454	0.1468	92	-7.80	<.0001

What does the fixed intercept NOW represent?

The logit of the probability of getting free/reduced lunch for a kid in a school with a random intercept $U_{0s} = 0$ and school mean math = 50 and within-school math = 0 (e.g., an average student) is -1.5598, which translates into a probability = .210.

What does the main effect of school mean math NOW represent?

The interpretation is the same: for every one-unit higher school mean math, the logit of the probability of getting free/reduced lunch is significantly lower by 0.1517, which translates into an odds ratio of 0.219. This effect is still significant after controlling for kid math (contextual effect = -1.1454).

The between-school effect should not have changed, but the model is now on a different scale because the student math effect explained part of the level-1 residual variance (which can't be less than 3.29). This is indicated by an increase in the random intercept variance (0.8415 relative to 0.7657).

What does the main effect of student math represent?

For every 10 units higher student math relative to the rest of your school, the logit of the probability of getting free/reduced lunch is significantly lower by 0.372, which translates into an odds ratio of 0.689.

Model 2c. Adding a Random Effect of Group-MC Student Math

```
TITLE1 "SAS Add Random Effect of Group-MC Student Math";
PROC GLIMMIX DATA=grade10 NOCLPRINT NOITPRINT NAMELEN=100 METHOD=QUAD (QPOINTS=15) GRADIENT;
    CLASS schoolID studentID;
    MODEL frlunch (DESCENDING) = SMmath50 WSmath
        / SOLUTION LINK=LOGIT DIST=BINARY DDFM=BW ODDSRATIO;
    RANDOM INTERCEPT WSmath / TYPE=UN SUBJECT=schoolID;
    COVTEST "Random Student Math Slope?" . 0 0; * Leave (1,1), test if (2,1) and (2,2) =0;
RUN;
```

Convergence criterion (GCONV=1E-8) satisfied. FROM THE LOG: At least one element of the gradient is greater than 1e-3.

```
Fit Statistics-2 Log Likelihood12352.01AIC (smaller is better)12364.01AICC (smaller is better)12364.01BIC (smaller is better)12379.27CAIC (smaller is better)12385.27HQIC (smaller is better)12370.17
```

Level 1: Le	$\operatorname{pogit}(\operatorname{FRlunch}_{\operatorname{ks}}=1) = \beta_{0s} + \beta_{1s}(\operatorname{math}_{\operatorname{ks}}-\operatorname{SMmath}_{s})$
Level 2:	Intercept: $\beta_{0s} = \gamma_{00} + \gamma_{01} (SMmath_s - 50) + U_{0s}$
Within	n-School Math: $\beta_{1s} = \gamma_{10} + U_{1s}$

Covariance Parameter Estimates

Cov			Standard	
Parm	Subject	Estimate	Error	Gradient
UN(1,1)	schoolID	0.8118	0.1540	-0.00188
UN(2,1)	schoolID	-0.03524	0.02906	0.007376
UN(2,2)	schoolID	0.01608	0.005433	0.324555

Solutions	for	Fixed	Effects
Standard			

		ocandara				
Effect	Estimate	Error	DF	t Value	Pr > t	Gradient
Intercept	-1.5665	0.1076	92	-14.56	<.0001	0.003945
SMmath50	-1.5617	0.1477	92	-10.57	<.0001	-0.0015
WSmath	-0.3434	0.02425	12987	-14.16	<.0001	-0.04844

Odds Ratio Estimates

						95% Conf:	idence
SMmath50	WSmath	_SMmath50	_WSmath	Estimate	DF	Limi [.]	ts
0.8119	-1E-17	-0.188	-1E-17	0.210	92	0.156	0.281
-0.188	1	-0.188	-1E-17	0.709	12987	0.676	0.744

Effects of continuous variables are assessed as one unit offsets from the mean. The AT suboption modifies the reference value and the UNIT suboption modifies the offsets.

Test	ts of	Covariance Paramete	ers		
E	Based	on the Likelihood			
Label	DF	-2 Log Like	ChiSq	Pr > ChiSq	Note
Random Student Math Slope?	2	12391	38.66	<.0001	MI
MI: P-value based on a mixture	e of d	chi-squares.			

Does the random effect of student math improve model fit?

Yes, $-2\Delta LL(\sim 2) = 38.66$, p < .00 (but it is not estimated very well)

Calculate a 95% random effect confidence interval for the student math slope: *CI = fixed effect* ± 1.96*SQRT(random slope variance)

 $CI = -0.3434 \pm 1.96$ *SQRT(0.01608) = -0.59 to -0.09 in logits

So what does this mean?

The extent to which relative student math predicts student free/reduced lunch status varies significantly across schools, but across 95% of schools, higher student math is predicted to relate to a lower probability of receiving free/reduced lunch.

Model 2d. Adding Intra-Variable Interactions of School Mean Math and GMC Student Math

TITLE1 "SAS Add Intra-Variable Interactions of School Mean and Group-MC Student Math"; PROC GLIMMIX DATA=grade10 NOCLPRINT NOITPRINT NAMELEN=100 METHOD=QUAD (OPOINTS=15) GRADIENT; CLASS schoolID studentID; MODEL frlunch (DESCENDING) = SMmath50 WSmath SMmath50*WSmath SMmath50*SMmath50 / SOLUTION LINK=LOGIT DIST=BINARY DDFM=BW ODDSRATIO; RANDOM INTERCEPT WSmath / TYPE=UN SUBJECT=schoolID; ESTIMATE "Contextual Math Main Effect" WSmath -1 SMmath50 1; ESTIMATE "Contextual Math Interaction" SMmath50*WSmath -1 SMmath50*SMmath50 1; RUN; Convergence criterion (GCONV=1E-8) satisfied. FROM THE LOG: At least one element of the gradient is greater than 1e-3. Fit Statistics Level 1: Logit (FRlunch_{ks} = 1) = $\beta_{0s} + \beta_{1s} (math_{ks} - SMmath_{s})$ -2 Log Likelihood 12347.84 AIC (smaller is better) 12363.84 Level 2: Intercept: $\beta_{0s} = \gamma_{00} + \gamma_{01} (SMmath_s - 50)$ AICC (smaller is better) 12363.86 $+\gamma_{02} (\text{SMmath}_{s} - 50)^{2} + U_{0s}$ BIC (smaller is better) 12384.19 CAIC (smaller is better) 12392.19 Within-School Math: $\beta_{1s} = \gamma_{10} + \gamma_{11} (SMmath_s - 50) + U_{1s}$ HQIC (smaller is better) 12372.06 **Covariance Parameter Estimates** Cov Standard Parm Subject Estimate Error Gradient -0.00526 UN(1,1) schoolID 0.8157 0.1553 UN(2,1)schoolID -0.02773 0.02798 -0.05393 0.01348 0.004909 0.332867 UN(2,2)schoolID Solutions for Fixed Effects Standard t Value Pr > |t| Effect Estimate Error DF Gradient -1.5460 0.1231 91 -12.55 <.0001 0.003075 Intercept -7.93 <.0001 SMmath50 -1.5833 0.1998 91 -0.00215 -0.3688 <.0001 WSmath 0.02633 12986 -14.01 -0.10677 SMmath50*WSmath -0.06962 0.03364 12986 -2.07 0.0385 0.055708 SMmath50*SMmath50 -0.06850 0.1760 91 -0.39 0.6980 0.0059 Odds Ratio Estimates 95% Confidence _SMmath50 SMmath50 WSmath WSmath DF Limits Estimate 0.8119 -1F-17 -0.188 -1F-17 0.197 91 0.111 0.348 -0.188 -0.188 -1E-17 0.701 12986 0.668 0.735 1 Estimates Standard Label Estimate Error DF t Value Pr > |t| Contextual Math Main Effect -1.2145 0.1994 91 -6.09 <.0001 Contextual Math Interaction 0.001114 0.1772 91 0.01 0.9950 What does from Within-School*Between-School math interaction represent?

For every 10 units higher school mean math, the effect of relative student math on student free/reduced lunch (which is -0.3688 as evaluated at school mean math = 50) becomes significantly more negative by 0.06962. So the effect of being "smarter than the others" is even stronger in a "smart" school.

What does from Between-School*Between-School math interaction represent?

For every 10 units higher school mean math, the effect of school mean math on school mean free/reduced lunch (which is -1.5833 as evaluated at school mean math = 50) becomes nonsignificantly more negative by 2*0.06850. So the effect of being in a "smart" school is predominantly linear. These effects do not control for student math.

What do the contextual math effects represent?

After controlling for student math, there is a contextual effect of school mean math 1.2145 per 10 units as evaluated at school mean math = 50 for an average student. However, there is not a contextual effect of how school mean math moderates the effect of relative student math (incremental interaction = 0.0011).

__OR __

The between-school math effect is significantly more negative by 1.2145 as evaluated at school mean math = 50 for an average student. However, school mean math does not moderate the between-school math effect (-0.06850) differently than the within-school math effect (-0.06962).



Mplus Syntax and Output for final MLM (using observed variables as predictors rather than latent) – results are very similar to SAS:

TITLE: 2-Level Model for Students within Schools Predicting FR Lunch;	UNIVARIATE PROPORTIONS AND COUNTS FOR CATEGORICAL VARIABLES				
DATA: FILE = grade10M.csv; ! Can just list file if in same directory;					
FORMAT = free; ! FREE or FIXED format;	FRLUNCH				
TYPE = individual; ! Individual or matrix data as input;	Category 1	0.692	9059.000		
	Category 2	0.308	4023.000		
VARIABLE:					
! List of ALL variables in stacked data file, in order;	THE MODEL ESTIMATION TERMINATED NORMALLY				
! Mplus does NOT know what they used to be called, though;	MODEL FIT INFORMATION				
NAMES ARE Student School BvG FRlunch Math smvG smFR smMath SchoolN					
smBvG50 smFR30 WSmath smMath50;	Number of Free Parameters 8				
! List of ALL variables used in model (DEFINED variables at end);	Loglikelihood				
USEVARIABLES ARE FRlunch WSmath smMath50 smMath2;	H0 Value		-6173.936		
! Outcomes that are binary/ordinal;					
CATEGORICAL ARE FRlunch;	Information Criteria	a			
! Missing data codes (here, -999);	Akaike (A	IC)		12363.871	
MISSING ARE ALL (-999);	Bayesian (BIC)		12423.703		
! Identify person-level nesting;	Sample-Size Adjusted BIC 12398.			12398.280	
CLUSTER = School;	$(n^* = (n + 2) / 24)$				
! Predictor variables with variation ONLY within-persons at level 1;					
WITHIN = WSmath;					
! Predictor variables with variation ONLY between-persons at level 2;	MODEL RESULTS				
BETWEEN = smMath50 smMath2;					Two-Tailed
		Estimate	S.E.	Est./S.E.	P-Value
DEFINE: smMath2 = smMath50*smMath50; ! Creating level-2 math quadratic;	Within Level				
ANALYSIS: TYPE IS TWOLEVEL RANDOM; ! 2-level model with random slopes;					
ESTIMATOR IS ML; ! Can also use MLR for non-normality;	Between Level				
MODEL:	L1MATH ON				
!!! MODEL 2d	SMMATH50	-0.069	0.034	-2.065	0.039
! Level-1, child-level model;					
WITHIN	FRLUNCH ON				
! NO residual variance is estimated for FRlunch at level 1;	SMMATH50	-1.587	0.200	-7.952	0.000
Llmath FRlunch ON WSmath; ! Bls effect of 0/1 level-1 FRlunch;	SMMATH2	-0.083	0.176	-0.472	0.637
! Level-2, school-level model;					
%BETWEEN%	FRLUNCH WITH				
FRlunch; ! Random intercept variance (is default);	L1MATH	-0.027	0.028	-0.972	0.331
[FRlunch\$1]; ! Fixed "threshold" (is intercept*-1);					
[Llmath] (Llmath); ! Fixed WS effect of level-1 math;	Intercepts				
Llmath; ! Yes random effect of level-1 math;	L1MATH	-0.369	0.026	-14.099	0.000
FRlunch WITH Llmath; ! Covariance of intercept and math slope;					
FRlunch ON smMath50 (L2math); ! Linear BS math on intercept;	Thresholds				
FRlunch ON smMath2 (L2math2); ! Quad BS math on intercept;	FRLUNCH\$1	1.526	0.123	12.443	0.000
Llmath ON smMath50 (Ll2math); ! Cross-level Ll by L2 math interaction;					
	Residual Variances				
	FRLUNCH	0.813	0.155	5.251	0.000
!!!!! Adding NEW statements to show how to get ESTIMATE-type statements;	LIMATH	0.013	0.005	2.729	0.006
MODEL CONSTRAINT:					
! Define new parameters not directly given by model;	New/Additional Parameters				
NEW (conM conMint);	CONM	-1.218	0.199	-6.115	0.000
<pre>conM = L2math - L1math; ! Contextual main effect of math;</pre>	CONMINT	-0.014	0.177	-0.077	0.939
conMint = L2math2 - L12math; ! Contextual L2 interaction of math;					