Example of Cross-Classified Random Effects Models: Students Changing Classrooms over Time Outcome: Teacher-Perceived Academic Effort

This example is from chapter 11 of Hoffman (2014), in which 486 students (54% boys) were in 58 different classes at each of three annual occasions (beginning in grades 3, 4, or 5 in year 0). Comparisons with a saturated means, unstructured variance model for our outcome of time-varying perceived academic effort (*teff*) across years within students indicated piecewise linear change and a random intercept only could approximate the means, variances, and covariances across students. We continue by examining whether the effect of being in a given class operates while in the class (a year-specific, acute effect) or stays with each student after being in the class (a cumulative, transfer effect), followed by effects of predictors at each level (grade, gender, and time-varying teacher-perceived student aggression).

SAS syntax to set up the data:

We first need to transpose our data to create year-specific class ID variables from year-varying class ID.

```
* Transposing classroom to multivariate and merging back in;
PROC SORT DATA=classroom; BY ID year; RUN;
DATA teacher; SET classroom; KEEP class StudentID year; RUN;
PROC TRANSPOSE DATA=teacher OUT=teacherT PREFIX=class; BY StudentID; ID year; VAR class; RUN;
DATA classroom; MERGE classroom teacherT; BY StudentID; DROP _NAME_ _LABEL_; RUN;
```

The second step is to define two sets of dummy codes for whether a class has had an effect yet—these will serve as custom fixed or random intercepts in our models.

<pre>DATA classroom; SET classroom; * Fixing missing values; IF class0=. THEN class0=-99; IF class1=. THEN class1=-99; IF class2=. THEN class2=-99;</pre>	Because the class0-2 variables will be used in a CLASS statement, any student missing any occasion will be deleted if any of these are missing. To prevent this, we change missing class ID values to -99.
-	r) effects of classrooms across time;
IF year=0 THEN DO; aclass0=1; a	
ELSE IF year=1 THEN DO; aclass0=0; a	<pre>class1=1; aclass2=0; END;</pre>
ELSE IF year=2 THEN DO; aclass0=0; a	class1=0; aclass2=1; END;
* Dummy codes for cumulative (transf	er) effects of classrooms across time;
<pre>IF year=0 THEN DO; tclass0=1; t</pre>	<pre>class1=0; tclass2=0; END;</pre>
ELSE IF year=1 THEN DO; tclass0=1; t	<pre>class1=1; tclass2=0; END;</pre>
ELSE IF year=2 THEN DO; tclass0=1; t	class1=1; tclass2=1; END;
* Setting missing classroom values t	o have no effect;
IF class0=-99 THEN DO; tclass IF class1=-99 THEN DO; tclass IF class2=-99 THEN DO; tclass	1=0; aclass1=0; END; Here we shut off the intercepts for the
RUN;	

Here is what the data now look like for two students:							Year-specific class effects			Transfer class effects		
Student	Class	Grade	Year	Class0	Class1	Class2	Aclass0	Aclass1	Aclass2	Tclass0	Tclass1	Tclass2
101	1	3	0	1	-99	43	1	0	0	1	0	0
101	-99	4	1	1	-99	43	0	0	0	0	0	0
101	43	5	2	1	-99	43	0	0	1	1	0	1
102	3	3	0	3	21	42	1	0	0	1	0	0
102	21	4	1	3	21	42	0	1	0	1	1	0
102	42	5	2	3	21	42	0	0	1	1	1	1

Model 1: Ignoring Effects of Class (2-level model; piecewise means, student random intercept)

Effort_{tsc} = $\gamma_{000} + \gamma_{100} (\text{Year}01_{\text{tsc}}) + \gamma_{200} (\text{Year}12_{\text{tsc}}) + U_{0s0} + e_{\text{tsc}}$

```
TITLE1 "Piecewise Means, Student Random Intercept Ignoring Class Effects";
PROC MIXED DATA=classroom COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=REML;
       CLASS StudentID grade year class0 class1 class2;
      MODEL teff = year01 year12 / SOLUTION DDFM=Satterthwaite;
      RANDOM INTERCEPT / TYPE=UN SUBJECT=StudentID;
      REPEATED year
                          / TYPE=VC SUBJECT=StudentID;
      ODS OUTPUT InfoCrit=FitPInt; RUN;
           Dimensions
Covariance Parameters
                                2
Columns in X
                                З
Columns in Z Per Subject
                                1
Subjects
                              486 \rightarrow number of students
Max Obs Per Subject
                                З
                Covariance Parameter Estimates
                                 Standard
                                                 Ζ
Cov Parm
           Subject
                     Estimate
                                   Error
                                             Value
                                                       Pr > Z
           StudentID
                      0.5821
                                  0.04968
                                             11.72
                                                        <.0001 Random intercept variance across students
UN(1,1)
                       0.3979
                                 0.02091
                                             19.03
                                                        <.0001 Residual variance within students
year
           StudentID
 Null Model Likelihood Ratio Test
                                     The student random intercept variance
   DF
         Chi-Square
                       Pr > ChiSa
                                     is significantly > 0 (ICC = .589).
             347.42
                            <.0001
    1
                          Information Criteria
Neg2LogLike
             Parms
                          ATC
                                   AICC
                                              HQIC
                                                          BIC
                                                                   CAIC
    3067.7
                 2
                       3071.7
                                  3071.7
                                            3075.0
                                                       3080.1
                                                                 3082.1
                  Solution for Fixed Effects
                       Standard
Effect
            Estimate
                          Error
                                    DF
                                          t Value
                                                     Pr > |t|
Intercept
             3.9056
                        0.04765
                                    872
                                            81.97
                                                       <.0001
vear01
             -0.1706
                        0.04558
                                   764
                                            -3.74
                                                       0.0002
year12
             0.01833
                        0.04605
                                    770
                                             0.40
                                                       0.6907
```

Model 2: Level-1 Fixed Effects for Year-Specific (Acute) Effects of Class (from Equation 11.13)

$$\begin{split} \text{Effort}_{\text{tsc}} &= \gamma_{000} + \gamma_{100} \left(\text{Year01}_{\text{tsc}} \right) + \gamma_{200} \left(\text{Year12}_{\text{tsc}} \right) + \text{U}_{0s0} + \text{e}_{\text{tsc}} \\ &+ \gamma_{001}^{0} \left(\text{Class1}_{c} \right) \left(\text{Int0}_{\text{tsc}} \right) + \gamma_{002}^{0} \left(\text{Class2}_{c} \right) \left(\text{Int0}_{\text{tsc}} \right) \cdots + \gamma_{00C}^{0} \left(\text{ClassC}_{c} \right) \left(\text{Int0}_{\text{tsc}} \right) \\ &+ \gamma_{001}^{1} \left(\text{Class1}_{c} \right) \left(\text{Int1}_{\text{tsc}} \right) + \gamma_{002}^{1} \left(\text{Class2}_{c} \right) \left(\text{Int1}_{\text{tsc}} \right) \cdots + \gamma_{00C}^{1} \left(\text{ClassC}_{c} \right) \left(\text{Int1}_{\text{tsc}} \right) \\ &+ \gamma_{001}^{2} \left(\text{Class1}_{c} \right) \left(\text{Int2}_{\text{tsc}} \right) + \gamma_{002}^{2} \left(\text{Class2}_{c} \right) \left(\text{Int2}_{\text{tsc}} \right) \cdots + \gamma_{00C}^{2} \left(\text{ClassC}_{c} \right) \left(\text{Int2}_{\text{tsc}} \right) \\ &+ \gamma_{001}^{2} \left(\text{Class1}_{c} \right) \left(\text{Int2}_{\text{tsc}} \right) + \gamma_{002}^{2} \left(\text{Class2}_{c} \right) \left(\text{Int2}_{\text{tsc}} \right) \cdots + \gamma_{00C}^{2} \left(\text{ClassC}_{c} \right) \left(\text{Int2}_{\text{tsc}} \right) \\ &\text{TITLE1 "Fixed effects of class -- acute";} \end{split}$$

```
PROC MIXED DATA=classroom COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=REML;

CLASS StudentID grade year class0 class1 class2;

MODEL teff = year01 year12 class0*aclass0 class1 class2;

MODEL teff = year01 year12 class0*aclass0 class1 class2*aclass2

/ SOLUTION DDFM=Satterthwaite;

RANDOM INTERCEPT / TYPE=UN SUBJECT=StudentID;

REPEATED year / TYPE=VC SUBJECT=StudentID;

ODS OUTPUT InfoCrit=FixedAcute; RUN;
```

	Dimensions						
Covariance	Parameters		2				
Columns in	Х		64				
Columns in	Z Per Subje	ct	1				
Subjects			486 → r	number of	students		
Max Obs Pe	r Subject		3				
	Covar	iance Para	meter E	stimates			
			Stan	dard	Z		Class mean differences explained 19.8%
Cov Parm	Subject	Estimate	E	rror V	Value	Pr > Z	1
UN(1,1)	StudentID	0.5960	0.0	4995	11.93	<.0001	of the level-1 residual variance (which
vear	StudentID	0.3254	0.0	1792	18.16	<.0001	caused a 2.7% increase in the level-2
5							student random intercept variance).
Null Mod	el Likelihoo	d Ratio Te	st				
DF	Chi-Square	Pr > C	hiSq	The stude	nt randon	n intercept	
1	375.18	<.	~~~ I				0
				variance i	s sun sigi	nificantly >	0.
		Info	rmation	Criteria			
Neg2LogLik	e Parms	AIC	А	ICC	HQIC	BIC	CAIC
2948.	9 2	2952.9	295	2.9 2	956.2	2961.3	2963.3
	Type 3 Tests	of Fixed	Effects				
	Num	Den					
Effect	DF	DF	F Value	Pr > 1			
year01	0				(solu	tion for fix	ed effects is omitted to save space)
year12	0						
aclass0*cl	.ass0 17	884	4.58		1 The	dots are giv	ven because it can't marginalize the year
aclass1*cl	.ass1 19	881	2.51	0.0004		•	asses given their year-specific effects.
aclass2*cl	.ass2 19	890	3.89	<.000	1	.5 across cra	usses given men year-specific effects.

Although this fixed effects model allows us to control for class mean differences, it does not allow us to predict them. To do that, we instead will use class random intercept variances for each year as follows.

Model 3: Cross Random Effects for Year-Specific (Acute) Effects of Class (from Equation 11.14)

$$\begin{split} Effort_{tsc} &= \gamma_{000} + \gamma_{100} \left(Year 01_{tsc} \right) + \gamma_{200} \left(Year 12_{tsc} \right) + U_{0s0} + e_{tsc} \\ &+ U_{00c}^{0} \left(Int 0_{tsc} \right) + U_{00c}^{1} \left(Int 1_{tsc} \right) + U_{00c}^{2} \left(Int 2_{tsc} \right) \end{split}$$

```
TITLE1 "Random class effects -- acute";
PROC MIXED DATA=classroom COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=REML;
CLASS StudentID grade year class0 class1 class2;
MODEL teff = year01 year12 / SOLUTION DDFM=Satterthwaite OUTPM=PredTime;
RANDOM aclass0 / SUBJECT=class0 TYPE=UN;
RANDOM aclass2 / SUBJECT=class2 TYPE=UN;
RANDOM aclass2 / SUBJECT=class2 TYPE=UN;
RANDOM INTERCEPT / SUBJECT=StudentID TYPE=UN;
REPEATED year / SUBJECT=StudentID TYPE=VC;
ODS OUTPUT InfoCrit=FitPAcute CovParms=CovPAcute; RUN;
```

Dimensions	
Covariance Parameters	5
Columns in X	3
Columns in Z	547
Subjects	1 $ ightarrow$ no repetitions of the V matrix (one giant matrix for all cases)
Max Obs Per Subject	1214

	Covari	lance Param	eter Estimat	es		
			Standard	Z		
Cov Parm	Subject	Estimate	Error	Value	Pr > Z	
aclass0	class0	0.08082	0.03521	2.30	0.0109	class random intercept variance at year0
aclass1	class1	0.04766	0.02511	1.90	0.0288	class random intercept variance at year1
aclass2	class2	0.08706	0.03782	2.30	0.0107	class random intercept variance at year2
Intercept	StudentID	0.5925	0.04922	12.04	<.0001	student random intercept variance
year	StudentID	0.3262	0.01790	18.22	<.0001	residual within-student, within-class
		Inform	ation Criter	ia		
Neg2LogLike	Parms	AIC	AICC	HQIC	BIC	CAIC
2984.6	5	2994.6	2994.7	2984.6	2984.6	2989.6
	Solut	ion for Fi	xed Effects			
		Standard				
Effect	Estimate	Error	DF t	Value	Pr > t	
Intercept	3.8943	0.06726	25.5	57.90	<.0001	
year01	-0.1817	0.09303	29.2	-1.95	0.0605	
year12	0.02060	0.09265	30.5	0.22	0.8256	
%FitTest(F	itFewer=F	itPInt,	FitMore=Fi	tPAcute	//	fit improved significantly after adding three random intercept variances for year-
Likelihood R	atio Test fo Neg2Log	or FitPInt	vs. FitPAcut	e		c class effects (relative to student-only).
Name	Like	Parms	AIC	BIC	DevDiff D	Fdiff Pvalue
FitPInt	3067.7			080.1		
FitPAcute	2984.6				83.0854	 3 0
1 ± cl / lou ce	200,10	•	200110 2		0010004	с с

Given the lack of covariances among the random effects, we can sum the level-1 residual variance, level-2 student random intercept variance, and the per-year level-2 class random intercept variance to create year-specific total variances with which to compute the proportion of variance due to each source. In doing so, the proportion of variance due to level-1 differences across years was 32.6%, 33.8%, and 32.4% at years 0, 1, and 2, respectively. The proportion of variance due to level-2 student mean differences was 59.3%, 61.3%, and 58.9% at years 0, 1, and 2. Finally, the proportion of variance to due to level-2 class mean differences was 8.1%, 4.9%, and 8.7% at years 0, 1, and 2.

Our previous model hypothesized acute effects, such that the effect of a class is present only when a student is actually in that class. An alternative view is that the impact of a class and its teacher will continue in the future even after a student has left the class. We can test this idea empirically by replacing our year-specific custom intercepts with the "transfer" versions we also created earlier, in which the effect of having been in a year 0 class remains in full during years 1 and 2, and the year 1 effect remains in full during year 2.

Model 4: Crossed Random Effects for Cumulative (Transfer) Effects of Class (same equation)

```
TITLE1 "Random class effects -- transfer";
PROC MIXED DATA=classroom COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=REML;
CLASS StudentID grade year class0 class1 class2;
MODEL teff = year01 year12 / SOLUTION DDFM=Satterthwaite;
RANDOM tclass0 / SUBJECT=class0 TYPE=UN;
RANDOM tclass2 / SUBJECT=class2 TYPE=UN;
RANDOM intercept / SUBJECT=studentID TYPE=UN;
REPEATED year / SUBJECT=StudentID TYPE=VC;
ODS OUTPUT InfoCrit=FitPTransfer; RUN;
```

Covar	iance Paramet	er Estima	ites		
		Standard	Z		
Subject	Estimate	Error	Value	Pr > Z	
lass0	0.03330	0.02443	1.36	0.0864	class random intercept variance at year0
lass1	0.04040	0.02217	1.82	0.0342	class random intercept variance at year1
lass2	0.09559	0.04120	2.32	0.0102	class random intercept variance at year0
StudentID	0.5573	0.04860	11.47	<.0001	student random intercept variance
StudentID	0.3578	0.01943	18.41	<.0001	residual within-student, within-class
	Informa	ation Crit	eria		
Parms	AIC	AICC	HQIC	BIC	CAIC
5	3033.8	3033.9	3023.8	3023.8	3028.8
Sol	ution for Fi>	ed Effect	s		
	Standard				
Estimate	Error	DF	t Value	Pr > t	
3.8427	0.07184	35.6	53.49	<.0001	
-0.1923	0.06187	29.1	-3.11	0.0042	
0.02069	0.08232	21.5	0.25	0.8039	
itFewer=	FitPInt. F	'itMore=	FitPTran	sfer):	
	11011107 1	101010-			
				Model fit also	improved significantly after adding three
	Subject Class0 Class1 Class2 CtudentID CtudentID Parms 5 Sol Estimate 3.8427 -0.1923 0.02069	Subject Estimate Elasso 0.03330 Elass1 0.04040 Elass2 0.09559 EtudentID 0.5573 EtudentID 0.3578 Parms AIC 5 3033.8 Solution for Fix Standard Estimate Error 3.8427 0.07184 -0.1923 0.06187 0.02069 0.08232	Standard Subject Estimate Error class0 0.03330 0.02443 class1 0.04040 0.02217 class2 0.09559 0.04120 cludentID 0.5573 0.04860 cludentID 0.3578 0.01943 itudentID 0.3578 0.01943 Farms AIC AICC 5 3033.8 3033.9 Solution for Fixed Effect Standard Estimate Error DF 3.8427 0.07184 35.6 -0.1923 0.06187 29.1 0.02069 0.08232 21.5	Subject Estimate Error Value class0 0.03330 0.02443 1.36 class1 0.04040 0.02217 1.82 class2 0.09559 0.04120 2.32 ctudentID 0.5573 0.04860 11.47 ctudentID 0.3578 0.01943 18.41 Information Criteria Parms AIC AICC HQIC 5 3033.8 3033.9 3023.8 Solution for Fixed Effects Standard Estimate Error DF t Value 3.8427 0.07184 35.6 53.49 -0.1923 0.06187 29.1 -3.11 0.02069 0.25 itFewer=FitPInt, FitMore=FitPTrans FitPTrans FitPTrans	StandardZSubjectEstimateErrorValue $Pr > Z$ Slass00.033300.024431.360.0864Slass10.040400.022171.820.0342Slass20.095590.041202.320.0102StudentID0.55730.0486011.47<.0001

Likelihood Rati	FitPInt vs	s. FitPTransf	er leve	level-2 random intercept variances for year-specific class effects (relative to student-only).				
Name	Like	Parms	AIC	BIC	DevDiff	DFdiff	Pvalue	
FitPInt	3067.7	2	3071.7	3080.1				
FitPTransfer	3023.8	5	3033.8	3023.8	43.9253	3	1.5653E-9	

Given that our **acute versus transfer class effect models** differ in their variance components and are non-nested with the same number of parameters, we can compare them using **AIC and BIC. Both were smaller** for the acute model, such that the year-specific class effects were preferred. Accordingly, we can continue by examining the extent to which predictors pertaining to each source of sampling (years, students, and time-varying classes) can explain each pile of variance. Let's fast-forward to the final model that includes effects of class grade, student gender, class gender composition, time-varying teacher-perceived student aggression, student mean aggression, and class mean aggression, each grand-mean-centered (given that there is no single class to serve as a reference for group-mean-centering).

SAS syntax to create predictors:

```
* Get means per class (tag=teacher-perceived student aggression);
PROC SORT DATA=classroom; BY class year; RUN;
PROC MEANS NOPRINT DATA=classroom; BY class year;
      VAR girl tagg; OUTPUT OUT=ClassMeans MEAN(girl tagg)= cmGirl cmTagg; RUN;
* Center class predictors;
DATA classroom; MERGE classroom ClassMeans; BY class year;
      size=_FREQ_; size21=size-21; cmGirl50=cmGirl-.50; cmTagg2=cmTagg-2;
      DROP _FREQ_ TYPE_; RUN;
* Get TV predictor means per student;
PROC SORT DATA=classroom; BY StudentID year; RUN;
PROC MEANS NOPRINT DATA=classroom; BY StudentID;
      VAR tagg; OUTPUT OUT=KidMeans MEAN(tagg)= smTagg; RUN;
* Center TV and student predictors;
DATA classroom; MERGE classroom KidMeans; BY StudentID;
      smTagg2=smTagg-2; tagg2=tagg-2;
      DROP _FREQ_ TYPE_; RUN;
```

Model 5: Crossed Random Effects for Students and Classes: Final Conditional Model (from 11.17) $Effort_{tsc} = \gamma_{000} + \gamma_{100} (Year 01_{tsc}) + \gamma_{200} (Year 12_{tsc}) + U_{0s0} + e_{tsc}$ $+ U_{00c}^{0} (Int0_{tsc}) + U_{00c}^{1} (Int1_{tsc}) + U_{00c}^{2} (Int2_{tsc})$ $+\gamma_{001}^{0}(G5v3_{c})(Int0_{tsc})+\gamma_{002}^{0}(G5v4_{c})(Int0_{tsc})$ + $\gamma_{001}^{1}(G6v4_{c})(Int1_{tsc}) + \gamma_{002}^{1}(G6v5_{c})(Int1_{tsc})$ **Class-level differences** between grades each year $+\gamma_{001}^{2}(G7v5_{c})(Int2_{tsc})+\gamma_{002}^{2}(G7v6_{c})(Int2_{tsc})$ $+\gamma_{010} (Girl_s) + \gamma_{003}^0 (\overline{Girl}_c - .50) (IntO_{tsc})$ Student gender and class-level $+\gamma_{003}^{1} \left(\overline{\text{Girl}}_{c} - .50\right) \left(\text{Int1}_{tsc}\right) + \gamma_{003}^{2} \left(\overline{\text{Girl}}_{c} - .50\right) \left(\text{Int2}_{tsc}\right)$ differences in % girls each year Time-varving student $\rightarrow +\gamma_{300} (\text{Agg}_{sc} - 2) + \gamma_{020} (\overline{\text{Agg}}_{s} - 2) + \gamma_{004}^{0} (\overline{\text{Agg}}_{c} - 2) (\text{Int0}_{tsc})$ Student mean aggression and aggression class mean aggression each year $+\gamma_{004}^{1} \left(\overline{Agg}_{c}-2\right) \left(Int1_{tsc}\right)+\gamma_{004}^{2} \left(\overline{Agg}_{c}-2\right) \left(Int2_{tsc}\right)$ TITLE1 "Acute random effects + grade + student gender + class gender + TAGG"; PROC MIXED DATA=classroom COVTEST NOCLPRINT NOITPRINT NAMELEN=100 IC METHOD=REML; CLASS StudentID grade year class0 class1 class2; MODEL teff = year01 year12 grade*aclass0 grade*aclass1 grade*aclass2 girl cmGirl50*aclass0 cmGirl50*aclass1 cmGirl50*aclass2 tagg2 smTagg2 cmTagg2*aclass0 cmTagg2*aclass1 cmTagg2*aclass2 / SOLUTION DDFM=Satterthwaite OUTPM=PredFinal; RANDOM aclass0 / SUBJECT=class0 TYPE=UN; RANDOM aclass1 / SUBJECT=class1 TYPE=UN; RANDOM aclass2 / SUBJECT=class2 TYPE=UN; RANDOM INTERCEPT / SUBJECT=StudentID TYPE=UN; / SUBJECT=StudentID **REPEATED** year TYPE=VC: ESTIMATE "Y0 G3v4" grade*aclass0 -1 1 0 0 0 grade*aclass1 0 0 0 0 grade*aclass2 0 0 0 0 0; ESTIMATE "Y0 G3v5" grade*aclass0 -1 0 1 0 0 grade*aclass1 0 0 0 0 0 grade*aclass2 0 0 0 0 0; ESTIMATE "Y0 G4v5" grade*aclass0 0 -1 1 0 0 grade*aclass1 0 0 0 0 0 grade*aclass2 0 0 0 0; 0 ESTIMATE "Y1 G4v5" grade*aclass0 0 0 0 0 0 grade*aclass1 0 -1 1 0 0 grade*aclass2 0 0 0 0 0; ESTIMATE "Y1 G4v6" grade*aclass0 0 0 0 0 0 grade*aclass1 0 -1 0 1 0 grade*aclass2 0 0 0 0 0: ESTIMATE "Y1 G5v6" grade*aclass0 0 0 0 0 0 grade*aclass1 0 0 -1 1 0 grade*aclass2 0 0 0 0 0; ESTIMATE "Y2 G5v6" grade*aclass0 0 0 0 0 grade*aclass1 0 0 0 0 0 grade*aclass2 0 0 -1 1 0: ESTIMATE "Y2 G5v7" grade*aclass0 0 0 0 0 grade*aclass1 0 0 0 0 0 grade*aclass2 0 0 -1 0 1; ESTIMATE "Y2 G6v7" grade*aclass0 0 0 0 0 grade*aclass1 0 0 0 0 0 grade*aclass2 0 0 0 -1 1; ESTIMATE "Between Class Gender at Year 0" girl 1 cmGirl50*aclass0 1; ESTIMATE "Between Class Gender at Year 1" girl 1 cmGirl50*aclass1 1; ESTIMATE "Between Class Gender at Year 2" girl 1 cmGirl50*aclass2 1; ESTIMATE "Between Class TAGG at Year 0" TAGG2 1 cmTAGG2*aclass0 1; ESTIMATE "Between Class TAGG at Year 1" TAGG2 1 cmTAGG2*aclass1 1; TAGG2 1 ESTIMATE "Between Class TAGG at Year 2" cmTAGG2*aclass2 1; ESTIMATE "Between Person TAGG" TAGG2 1 smTAGG2 1; ODS OUTPUT InfoCrit=FitFinal CovParms=CovFinal; RUN; %PseudoR2(NCov=5, CovFewer=CovPAcute, CovMore=CovFinal); %TotalR2(DV=teff, PredFewer=PredTime, PredMore=PredFinal); **Covariance Parameter Estimates** Ζ Standard Pr > Z Relative to time-only: (total R2=.360) Cov Parm Subject Estimate Error Value aclass0 class0 0.01281 0.01199 1.07 0.1427 → pseudo-R2 = .841 0.0642 → pseudo-R2 = .489 aclass1 class1 0.02433 0.01601 1.52 class2 0.03659 0.02125 1.72 0.0426 → pseudo-R2 = .580 aclass2 <.0001 → pseudo-R2 = .419 Intercept StudentID 0.3441 0.03080 11.17 <.0001 → pseudo-R2 = .183 year StudentID 0.2664 0.01449 18.39 Information Criteria HQIC Neg2LogLike AIC AICC BIC CAIC Parms 2601.5 2596.5 5 2606.5 2606.6 2596.5 2596.5

		8	Solution for Standard	Fixed E	ffects		
Effect	grade	Estimate	Error	DF	t Value	Pr > t	
Intercept	0	3.5931	0.1159	25.6	31.00	<.0001	
year01		-0.05146	0.1307	26.2	-0.39	0.6970	
year12		0.2437	0.1537	25.1	-1.59	0.1252	
aclass0*grad	e 3	0.004921	0.1150	20.8	0.04	0.9663	
aclass0*grad	e 4	0.1181	0.1165	19.1	1.01	0.3231	
aclass0*grad	e 5	0					
aclass0*grad	e 6	0					
aclass0*grad	e 7	0					
aclass1*grad	e 3	0					
aclass1*grad	e 4	0.04193	0.1328	22	0.32	0.7551	
aclass1*grad	e 5	-0.08934	0.1247	22.3	-0.72	0.4810	
aclass1*grad	e 6	0					
aclass1*grad	e 7	0					
aclass2*grad	e 3	0					
aclass2*grad	e 4	0					
aclass2*grad	e 5	0.2015	0.1475	19.4	1.37	0.1874	
aclass2*grad	e 6	0.4110	0.1472	18.4	2.79	0.0119	
aclass2*grad	7	0		•			
girl		0.07658	0.06301	464	1.22	0.2248	within-class student effect
aclassO*cmGi	r150	1.2541	0.7317	11.7	1.71	0.1128	contextual class effect YO
aclass1*cmGi	r150	-0.1972	0.8857	15.7	-0.22	0.8267	contextual class effect Y1
aclass2*cmGi	r150	0.01186	0.6591	13.8	0.02	0.9859	contextual class effect Y2
tagg2		-0.6055	0.04390	783	-13.79	<.0001	within-student, within-class effect
smTagg2		-0.1977	0.06243	1058	-3.17	0.0016	contextual student effect
aclass0*cmTa	gg2	0.004471	0.1087	14.7	0.04	0.9677	contextual class effect YO
aclass1*cmTa	gg2	0.1260	0.1372	22.9	0.92	0.3679	contextual class effect Y1
aclass2*cmTa	gg2	0.06775	0.1808	15.2	0.37	0.7130	contextual class effect Y2

Type 3 Tests of Fixed Effects (redundant ones omitted)

	Num	Den		
Effect	DF	DF	F Value	Pr > F
aclassO*grade	2	19.5	0.64	0.5392
aclass1*grade	2	21.3	0.54	0.5911
aclass2*grade	2	18.8	3.92	0.0378

Estimates											
Standard											
Label	Estimate	Error	DF	t Value	Pr > t						
Year O Grade 3 vs 4	0.1132	0.1188	18.7	0.95	0.3528						
Year O Grade 3 vs 5	-0.00492	0.1150	20.8	-0.04	0.9663						
Year O Grade 4 vs 5	-0.1181	0.1165	19.1	-1.01	0.3231						
Year 1 Grade 4 vs 5	-0.1313	0.1315	19.8	-1.00	0.3304						
Year 1 Grade 4 vs 6	-0.04193	0.1328	22	-0.32	0.7551						
Year 1 Grade 5 vs 6	0.08934	0.1247	22.3	0.72	0.4810						
Year 2 Grade 5 vs 6	0.2095	0.1399	18.7	1.50	0.1508						
Year 2 Grade 5 vs 7	-0.2015	0.1475	19.4	-1.37	0.1874						
Year 2 Grade 6 vs 7	-0.4110	0.1472	18.4	-2.79	0.0119						
Between Class Gender at Year O	1.3307	0.7323	11.8	1.82	0.0948						
Between Class Gender at Year 1	-0.1206	0.8865	15.7	-0.14	0.8935						
Between Class Gender at Year 2	0.08844	0.6601	13.9	0.13	0.8953						
Between Class TAGG at Year O	-0.6011	0.1038	12.1	-5.79	<.0001						
Between Class TAGG at Year 1	-0.4795	0.1368	22.3	-3.51	0.0020						
Between Class TAGG at Year 2	-0.5378	0.1783	14.3	-3.02	0.0091						
Between Person TAGG	-0.8032	0.04846	550	-16.58	<.0001						