Package ‘GPvam’

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Maximum Likelihood Estimation of Multiple Membership Mixed Models Used in Value-Added Modeling

Description

An EM algorithm (Karl et al. 2013) is used to estimate the generalized, variable, and complete persistence models (Mariano et al. 2010).

Details

Package: GPvam
Type: Package
Version: 3.0-2
Date: 2014-06-22
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Author(s)

Andrew Karl, Yan Yang, and Sharon Lohr
Maintainer: Andrew Karl <akarl@asu.edu>

References


GP.csh

Internal G-side effects function

Description
An internal function

Usage
GP.csh(Z_mat, fixed_effects, control)

Arguments
- Z_mat: data frame
- fixed_effects: formula specifying fixed effects to be included in model
- control: a list

GP.un

Internal R-side effects function

Description
An internal function

Usage
GP.un(Z_mat, fixed_effects, control)

Arguments
- Z_mat: data frame
- fixed_effects: formula specifying fixed effects to be included in model
- control: a list
GPvam is used to fit the value-added model developed by Mariano et al. (2010) via ML estimation using an EM algorithm (Karl et al. 2013). Also provides the ability to fit the variable persistence model (Lockwood et al. 2007).

Usage

```
GPvam(vam_data, fixed_effects = formula(~as.factor(year) + 0),
      student.side = "R", persistence="GP", max.iter.EM = 1000, tol1 = 1e-07,
      hessian = FALSE, hes.method = "simple", verbose = TRUE)
```

Arguments

- **vam_data**: a data frame that contains at least a column "y" containing the student scores, a column "student" containing unique student ID’s, a column "teacher" containing the teacher ID’s, and a column "year" which contains the year (or semester, etc.) of the time period. The "y" and "year" variables needs to be numeric. If other variables are to be included as fixed effects, they should also be included in vam_data. See ‘Note’ for further discussion.

- **fixed_effects**: an object of class formula describing the structure of the fixed effects. Categorical variables should be wrapped in an as.factor statement.

- **student.side**: a character. Choices are "G" or "R". See section 'Details'.

- **persistence**: a character. Choices are "GP", "rGP", "VP", "CP", or "ZP". Only "GP" is currently compatible with student.side="G". See section 'Details'.

- **max.iter.EM**: the maximum number of EM iterations

- **tol1**: convergence tolerance for EM algorithm. The convergence criterion is specified under 'Details'.

- **hessian**: logical indicating whether the Hessian of the variance parameters (and persistence parameters for persistence="VP") should be calculated after convergence of the EM algorithm. Standard errors for the fixed and EBLUPs are calculated by default.

- **hes.method**: a character string indicating the method of numerical differentiation used to calculate the Hessian of the variance parameters. Options are "simple" or "richardson".

- **verbose**: logical. If TRUE, model information will be printed at each iteration.
Details

The design for the random teacher effects according to the generalized persistence model of Mariano et al. (2010) is built into the function. The model includes correlated current- and future-year effects for each teacher. By setting student.side="R", the intra-student correlation is modeled via an unstructured, block-diagonal error covariance matrix, as specified by Mariano et al. (2010). Setting student.side="G" keeps the same teacher structure, but models intra-student correlation via random student effects. This is similar to the model used by McCaffrey and Lockwood (2011), and is appropriate when the testing scale is the same across years. In this case, the error covariance matrix is diagonal, although a separate variance is calculated for each year. From a computational perspective, the model estimating the R-side student effects has better scalability properties, although the G-side function is faster (Karl et al. 2012).

The persistence option determines the type of persistence effects that are modeled. The generalized persistence model ("GP") is described above. When student.side="R", other models for teacher persistence are available. The reduced GP model ("rGP", Karl et al. 2012) combines each teacher’s future year effects from the GP model into a single effect. The variable persistence model ("VP") assumes that teacher effects in future years are multiples of their effect in the current year (Lockwood et al. 2007). The multipliers in the VP model are called persistence parameters, and are estimated. By contrast, the complete ("CP") and zero ("ZP") persistence models fix the persistence parameters at 1 and 0, respectively (Lockwood et al. 2007).

Convergence is declared when \((l_k - l_{k-1}) / l_k < 1E-07\), where \(l_k\) is the log-likelihood at iteration \(k\).

The model is estimated via an EM algorithm. For details, see Karl et al. (2012). The model was estimated through Bayesian computation in Mariano et al. (2010).

Note: When student.side="R" is selected, the first few iterations of the EM algorithm will take longer than subsequent iterations. This is a result of the hybrid gradient-ascent/Newton-Raphson method used in the M-step for the R matrix in the first two iterations (Karl et al. 2012).

Program run time and memory requirements: The data file GPvam.benchmark that is included with the package contains runtime and peak memory requirements for different persistence settings, using simulated data sets with different values for number of years, number of teachers per year, and number of students per teacher. These have been multiplied to show the total number of teachers in the data set, as well as the total number of students. With student.side="R", the persistence="GP" model is most sensitive to increases in the size of the data set. With student.side="G", the memory requirements increase exponentially with the number of students and teachers, and that model should not be considered scalable to extremely large data sets.

All of these benchmarks were performed with Hessian=TRUE. Calculation of the Hessian accounts for anywhere from 20% to 75% of those run times. Unless the standard errors of the variance components are needed, leaving Hessian=FALSE will lead to a faster run time with smaller memory requirements.

Value

GPvam returns an object of class GPvam

An object of class GPvam is a list containing the following components:

- loglik: the maximized log-likelihood at convergence of the EM algorithm
- teach.effects: a data frame containing the predicted teacher effects and standard errors
parameters a matrix of estimated model parameters and standard errors
Hessian if requested, the Hessian of the variance parameters
R_i (only when student_side is set to ‘R’) a matrix containing the error covariance matrix of a student
teach.cov a list containing the unique blocks of the covariance matrix of teacher effects
mresid a vector of the raw marginal residuals
cresid a vector of the raw conditional residuals
sresid a vector of the scaled conditional residuals
yhat a vector of the predicted values

The function summary provides a summary of the results. This includes the estimated model parameters and standard errors, along with the correlation matrices corresponding to the estimated correlation matrices. Summary information about scaled and raw residuals is reported.

Note

The model assumes that each teacher teaches only one year. If, for example, a teacher teaches in years 1 and 2, his/her first year performance is modeled independently of the second year performance. To keep these effects separate, the program appends "(year i)" to each teacher name, where i is the year in which the teacher taught.

The fixed_effects argument of GPvam utilizes the functionality of R’s formula class. In the statement fixed_effects=formula(~as.factor(year)+cont_var+0), as.factor(year) identifies year as a categorical variable. +0 indicates that no intercept is to be fitted, and +cont_var indicates that a separate effect is to be fitted for the continuous variable "cont_var." An interaction between "year" and "cont_var" could be specified by ~as.factor(year)*cont_var+0, or equivalently, ~as.factor(year)+cont_var+as.factor(year):cont_var+0. See formula for more details.

When applied to an object of class GPvam, plot.GPvam returns a caterpillar plot for each effect, as well as residual plots.

Author(s)

Andrew Karl <akarl@asu.edu>, Yan Yang, Sharon Lohr

References


**GPvam.benchmark**


**See Also**

plot.GPvam, summary.GPvam, vam_data

**Examples**

```r
## Not run:
#Not run
data(vam_data)
result <- GPvam(vam_data,student.side="R",persistence="VP",
fixed_effects=formula(~as.factor(year)+cont_var+0),verbose=TRUE)
summary(result)
plot(result)
## End(Not run)
```

**Description**

The data file GPvam.benchmark that is included with the package contains runtime and peak memory requirements for different persistence settings, using simulated data sets with different values for number of years, number of teachers per year, and number of students per teacher. These have been multiplied to show the total number of teachers in the data set, as well as the total number of students. With student.side="R", the persistence="GP" model is most sensitive to increases in the size of the data set. With student.side="G", the memory requirements increase exponentially with the number of students and teachers, and that model should not be considered scalable to extremely large data sets.

All of these benchmarks were performed with Hessian=TRUE. Calculation of the Hessian accounts for anywhere from 20% to 75% of those run times. Unless the standard errors of the variance components are needed, leaving Hessian=FALSE will lead to a faster run time with smaller memory requirements.

**Usage**

```r
data(vam_data)
```
Examples

```r
data(GPvam.benchmark)
print(GPvam.benchmark[1,])
```

Description

Plot teacher effects and residuals. The caterpillar plots use a modified version of the `plotCI` function from R package `gplots`. According to that package, "Original version [of plotCI] by Bill Venables wvenable@attunga.stats.adelaide.edu.au posted to r-help on Sep. 20, 1997. Enhanced version posted to r-help by Ben Bolker ben@zoo.ufl.edu on Apr. 16, 2001. This version was modified and extended by Gregory R. Warnes greg@warne.net. Additional changes suggested by Martin Maechler maechler@stat.math.ethz.ch integrated on July 29, 2004."

Usage

```r
## S3 method for class 'GPvam'
plot(x, ..., alpha)
```

Arguments

- `x` an object of class `GPvam`
- `...` other arguments
- `alpha` the significance level for the caterpillar plots

Value

Requires user to click window or press "enter" to progress through plots. Returns caterpillar plots (via the package `gplots`) and residual plots.

Author(s)

Andrew Karl <akarl@asu.edu> Yan Yang Sharon Lohr

Other authors as listed above for the caterpillar plots.

References


**See Also**

`summary.GPvam`

**Examples**

```r
## Not run:
data(vam_data)
result<-GPvam(vam_data)
plot(result)
## End(Not run)
```

---

**print**

**Print**

**Description**

Prints names of elements in GPvam object.

**Usage**

```r
## S3 method for class 'GPvam'
print(x, ...)
```

**Arguments**

- `x` object of class GPvam
- `...` other arguments to be passed to `summary`
rGP.un

Internal R-side effects function for reduced GP model

Description

An internal function

Usage

rGP.un(Z_mat, fixed_effects, control)

Arguments

Z_mat data frame
fixed_effects formula specifying fixed effects to be included in model
control a list

summary

Summary

Description

Prints summary information for object of class GPvam

Usage

## S3 method for class 'GPvam'
summary(object, ...)

Arguments

object object of class GPvam
...
other arguments to be passed to summary

Author(s)

Andrew Karl <akarl@asu.edu> Yan Yang Sharon Lohr

See Also

plot.GPvam
### Description

A simulated data set used to illustrate the functionality of the package. The data are simulated according to the VP model, and demonstrate the stability of the program in the presence of perfectly correlated future year effects.

### Usage

```r
data(vam_data)
```

### Format

A data frame with 3750 observations on 1250 students over 3 years, with 50 teachers in each year. The data set contains the following 5 variables.

- `y`: a numeric vector representing the student score
- `student`: a numeric vector
- `year`: a numeric vector
- `teacher`: a numeric vector
- `cont_var`: a numeric vector representing a continuous covariate

### Details

The data set may be reproduced with the following code.

```r
set.seed(0)
years<-3
#teacher in each year
teachers<-50
#students in each class
students<-25
alpha<-.4
eta.stu<-rnorm(students*teachers,0,5)
z1<-rep(1:teachers,each=students)
z2<-sample(rep(1:teachers,each=students))
z3<-sample(rep(1:teachers,each=students))
```
cont_var1<-rnorm(students*teachers,0,4)
cont_var2<-rnorm(students*teachers,0,4)
cont_var3<-rnorm(students*teachers,0,4)
gam1<- rnorm(teachers,0,5)
gam2<- rnorm(teachers,0,5)
gam3<- rnorm(teachers,0,5)
eps1<- rnorm(students*teachers,0,5)
eps2<- rnorm(students*teachers,0,5)
eps3<- rnorm(students*teachers,0,5)
y1<-eta.stu+gam1[z1]+cont_var1+eps1
y2<-eta.stu+gam1[z1]*alpha+gam2[z2]+cont_var2+eps2
y3<-eta.stu+gam1[z1]*alpha+gam2[z2]*alpha+gam3[z3]+cont_var3+eps3
student<-1:(students*teachers)
teacher<-c(z1,z2,z3)
cont_var<-c(cont_var1,cont_var2,cont_var3)
year<-c(rep(1:3,each=students*teachers))
y<-c(y1,y2,y3)
vam_data<-as.data.frame(cbind(student,teacher,year,y,cont_var))

Examples

data(vam_data)
print(vam_data[1,])

VP.CP.ZP.un

*Internal R-side effects function for the variable persistence model.*

Description

An internal function

Usage

`VP.CP.ZP.un(Z_mat, fixed_effects, control)`

Arguments

- `Z_mat` : data frame
- `fixed_effects` : formula specifying fixed effects to be included in model
- `control` : a list
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