

# Hierarchical Linear Modeling (HLM)

- Global, regional, and national liver cancer attributable to smoking and alcohol use burden, 1990-2021: analysis for the global burden of disease 2021 study
- Deep linear matrix approximate reconstruction with integrated BOLD signal denoising reveals reproducible hierarchical brain connectivity networks from multiband multi-echo fMRI
- Influence of apolipoprotein E genotype on the proteomic profile in cerebral microdialysis after human severe traumatic brain injury: a prospective observational study
- The Histological and Mechanical Behavior of Skin During Puncture for Different Impactor Sizes and Loading Rates
- Marital Stability During the Year After Traumatic Brain Injury in an Ecuadorian Sample: A Repeated-Measures Study
- Preoperative cognitive profile predictive of cognitive decline after subthalamic deep brain stimulation in Parkinson's disease
- The impact of mental health on health-related quality of life in patients with NF2-related Schwannomatosis
- Factors associated with mathematical capacity in children with Developmental Coordination Disorder

Hierarchical [Linear Modeling](#) (HLM), also known as multilevel modeling or mixed-effects modeling, is a statistical technique used to analyze data that is organized at more than one level. It is particularly useful for analyzing data with a nested structure, such as students within classrooms, patients within hospitals, or repeated measures within individuals.

## Key Concepts in HLM

- **Hierarchical Data Structure:**
  - Data is organized into levels. For example, in educational research:
    - Level 1: Individual students (within classrooms).
    - Level 2: Classrooms (within schools).
    - Level 3: Schools (within districts).
- **Random Effects and Fixed Effects:**
  - **Fixed Effects:** Parameters that are constant across all units (e.g., the effect of a treatment).
  - **Random Effects:** Parameters that vary across units or groups (e.g., differences between schools or classrooms).
- **Modeling Variance:**
  - HLM accounts for variance at each level of the hierarchy.
  - For example, in the student-classroom model, HLM estimates:
    - Variance among students within classrooms.
    - Variance among classrooms.
- **Cross-level Interactions:**
  - HLM allows for the examination of interactions between variables at different levels (e.g., how classroom-level characteristics influence the relationship between student-level predictors and outcomes).

## Components of HLM

- **Level-1 Model:**
  - Describes the relationships among variables within the lowest-level units (e.g., students).
  - Example:  $Y_{ij} = \beta_{0j} + \beta_{1j}X_{ij} + e_{ij}$ 
    - $Y_{ij}$ : Outcome for individual  $i$  in group  $j$ .
    - $\beta_{0j}$ : Intercept for group  $j$ .
    - $\beta_{1j}$ : Slope for predictor  $X$ .
    - $e_{ij}$ : Residual error for individual  $i$ .
- **Level-2 Model:**
  - Models variation in Level-1 parameters across higher-level units (e.g., classrooms).
  - Example:
    - $\beta_{0j} = \gamma_{00} + \gamma_{01}W_j + u_{0j}$
    - $\beta_{1j} = \gamma_{10} + \gamma_{11}W_j + u_{1j}$
    - $W_j$ : Predictor at the group level (e.g., classroom characteristics).
- **Combined Model:**
  - Integrates Level-1 and Level-2 models into a single equation.

## Applications of HLM

- **Education:**
  - Assessing how school-level policies influence student-level outcomes.
  - Analyzing teacher effects within schools.
- **Healthcare:**
  - Evaluating patient outcomes within hospitals or clinics.
  - Studying the effects of treatments across different patient populations.
- **Psychology:**
  - Examining repeated measures data (e.g., longitudinal studies).
- **Sociology:**
  - Understanding neighborhood effects on individual behavior.

## Advantages of HLM

- Accounts for nested data structures, avoiding biases in standard regression models.
- Handles unbalanced data (e.g., different numbers of students in classrooms).
- Estimates group-level and individual-level effects simultaneously.
- Allows for the examination of cross-level interactions.

## Software for HLM

- **Specialized Software:**
  - HLM software by SSL.
- **General Statistical Software:**
  - **R** (packages like `lme4` and `nlme`).
  - **Python** (libraries like `statsmodels`).
  - **SPSS** (Mixed Models).
  - **SAS** (PROC MIXED).
  - **Stata** (Mixed Effects).

If you have a specific dataset or research question in mind, I can help with further guidance on

implementing HLM. Let me know!

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