

# Package ‘GPvam’

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**Type** Package

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

**Version** 3.1-1

**Date** 2024-10-14

**Description** An EM algorithm, Karl et al. (2013) <[doi:10.1016/j.csda.2012.10.004](https://doi.org/10.1016/j.csda.2012.10.004)>, is used to estimate the generalized, variable, and complete persistence models, Mariano et al. (2010) <[doi:10.3102/1076998609346967](https://doi.org/10.3102/1076998609346967)>. These are multiple-membership linear mixed models with teachers modeled as “G-side” effects and students modeled with either “G-side” or “R-side” effects.

**Depends** R (>= 3.2.0), Matrix

**Imports** numDeriv, Rcpp (>= 0.11.2), graphics, grDevices, methods, stats, utils, ggplot2, patchwork, MASS

**LinkingTo** Rcpp, RcppArmadillo

**ByteCompile** yes

**NeedsCompilation** yes

**LazyData** yes

**License** GPL-2

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GPvam-package	<i>Maximum Likelihood Estimation of Multiple Membership Mixed Models Used in Value-Added Modeling</i>
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## Description

An EM algorithm, Karl et al. (2013) <doi:10.1016/j.csda.2012.10.004>, is used to estimate the generalized, variable, and complete persistence models, Mariano et al. (2010) <doi:10.3102/1076998609346967>. These are multiple-membership linear mixed models with teachers modeled as "G-side" effects and students modeled with either "G-side" or "R-side" effects.

## Details

Package: GPvam  
 Type: Package  
 Version: 3.1-1  
 Date: 2024-10-14  
 License: GPL-2

## Author(s)

Andrew Karl, Yan Yang, and Sharon Lohr  
 Maintainer: Andrew Karl <akar1@asu.edu>

## References

- Karl, A., Yang, Y. and Lohr, S. (2013) Efficient Maximum Likelihood Estimation of Multiple Membership Linear Mixed Models, with an Application to Educational Value-Added Assessments *Computational Statistics & Data Analysis* **59**, 13–27.
- Karl, A., Yang, Y. and Lohr, S. (2014) Computation of Maximum Likelihood Estimates for Multiresponse Generalized Linear Mixed Models with Non-nested, Correlated Random Effects *Computational Statistics & Data Analysis* **73**, 146–162.

Karl, A., Yang, Y. and Lohr, S. (2014) A Correlated Random Effects Model for Nonignorable Missing Data in Value-Added Assessment of Teacher Effects *Journal of Educational and Behavioral Statistics* **38**, 577–603.

Karl, A., Zimmerman, D. (2021) A diagnostic for bias in linear mixed model estimators induced by dependence between the random effects and the corresponding model matrix *Journal of Statistical Planning and Inference* **211**, 107–118.

Lockwood, J., McCaffrey, D., Mariano, L., Setodji, C. (2007) Bayesian Methods for Scalable Multivariate Value-Added Assessment. *Journal of Educational and Behavioral Statistics* **32**, 125–150.

Mariano, L., McCaffrey, D. and Lockwood, J. (2010) A Model for Teacher Effects From Longitudinal Data Without Assuming Vertical Scaling. *Journal of Educational and Behavioral Statistics* **35**, 253–279.

McCaffrey, D. and Lockwood, J. (2011) Missing Data in Value-Added Modeling of Teacher Effects, *Annals of Applied Statistics* **5**, 773–797

bias.test.custom

*Permutation Tests for Fixed Effects Bias Assessment*

## Description

Performs permutation tests on fixed effects within a linear mixed model to assess the significance of each effect and potential biases. The function allows for both standard basis vectors and custom vectors to define the effects being tested. See Karl and Zimmerman (2021) <doi:10.1016/j.jspi.2020.06.004>.

## Usage

```
bias.test.custom(result,
                 k_vectors = NULL,
                 n_perms = 1e5,
                 save_plots = FALSE,
                 output_folder = ".")
```

## Arguments

result	An object containing model results, including the fixed effects matrix ('X'), random effects design matrix ('Z'), inverse variance matrix ('vinv'), and estimated random effects ('eta.hat'). The object must contain the following components: X Fixed effects matrix. Z Random effects design matrix. vinv Inverse variance matrix. eta.hat Estimated random effects.
k_vectors	(optional) A list of numeric vectors specifying custom 'k' vectors for combined fixed effects. Each vector should be the same length as the number of fixed effects in the model. If 'NULL', the function generates standard basis vectors (one-hot vectors) to perform permutation tests for each fixed effect individually.

n_perms	(optional) The number of permutations to perform for each 'k' vector. A higher number of permutations increases the accuracy of the percentile and p-value estimates but also increases computation time. Default is 1e6.
save_plots	(optional) Logical flag indicating whether to save the permutation test histograms as PNG files. If set to TRUE, histograms for each 'k' vector will be saved in the specified output_folder. Default is FALSE.
output_folder	(optional) Directory path where plots and results will be saved if save_plots is TRUE. The directory will be created if it does not exist. Default is the current working directory (".").

---

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

**Description**

An EM algorithm, Karl et al. (2013) <doi:10.1016/j.csda.2012.10.004>, is used to estimate the generalized, variable, and complete persistence models, Mariano et al. (2010) <doi:10.3102/1076998609346967>. These are multiple-membership linear mixed models with teachers modeled as "G-side" effects and students modeled with either "G-side" or "R-side" effects.

**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", REML = FALSE, verbose = TRUE)
```

**Arguments**

<code>vam_data</code>	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 <code>vam_data</code> . See 'Note' for further discussion.
<code>fixed_effects</code>	an object of class <code>formula</code> describing the structure of the fixed effects. Categorical variables should be wrapped in an <code>as.factor</code> statement.
<code>student.side</code>	a character. Choices are "G" or "R". See section 'Details'.
<code>persistence</code>	a character. Choices are "GP", "rGP", "VP", "CP", or "ZP". Only "GP" is currently compatible with <code>student.side="G"</code> . See section 'Details'.
<code>max.iter.EM</code>	the maximum number of EM iterations
<code>tol1</code>	convergence tolerance for EM algorithm. The convergence criterion is specified under 'Details'.
<code>hessian</code>	logical indicating whether the Hessian of the variance parameters (and persistence parameters for <code>persistence="VP"</code> ) should be calculated after convergence of the EM algorithm. Standard errors for the fixed and EBLUPs are calculated by default.
<code>hes.method</code>	a character string indicating the method of numerical differentiation used to calculate the Hessian of the variance parameters. Options are "simple" or "richardson".
<code>REML</code>	logical indicating whether REML estimation should be used instead of ML estimation. Only currently compatible with <code>persistence = CP, VP, or ZP</code> .
<code>verbose</code>	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:

<code>loglik</code>	the maximized log-likelihood at convergence of the EM algorithm
<code>teach.effects</code>	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 <code>student_side</code> 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 <akar1@asu.edu>, Yan Yang, Sharon Lohr

### References

- Karl, A., Yang, Y. and Lohr, S. (2013) Efficient Maximum Likelihood Estimation of Multiple Membership Linear Mixed Models, with an Application to Educational Value-Added Assessments *Computational Statistics & Data Analysis* **59**, 13–27.
- Karl, A., Yang, Y. and Lohr, S. (2014) Computation of Maximum Likelihood Estimates for Multiresponse Generalized Linear Mixed Models with Non-nested, Correlated Random Effects *Computational Statistics & Data Analysis* **73**, 146–162.
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Lockwood, J., McCaffrey, D., Mariano, L., Setodji, C. (2007) Bayesian Methods for Scalable Multivariate Value-Added Assessment. *Journal of Educational and Behavioral Statistics* **32**, 125–150.

Mariano, L., McCaffrey, D. and Lockwood, J. (2010) A Model for Teacher Effects From Longitudinal Data Without Assuming Vertical Scaling. *Journal of Educational and Behavioral Statistics* **35**, 253–279.

McCaffrey, D. and Lockwood, J. (2011) Missing Data in Value-Added Modeling of Teacher Effects," *Annals of Applied Statistics* **5**, 773–797

### See Also

[plot.GPvam](#), [summary.GPvam](#), [vam\\_data](#)

### Examples

```
data(vam_data)
GPvam(vam_data, student.side="R", persistence="CP",
fixed_effects=formula(~as.factor(year)+cont_var+0), verbose=TRUE, max.iter.EM=1)

result <- GPvam(vam_data, student.side="R", persistence="VP",
fixed_effects=formula(~as.factor(year)+cont_var+0), verbose=TRUE)
summary(result)

plot(result)
```

---

GPvam.benchmark

*Benchmarks of the program using simulated data.*

---

### 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

```
data(vam_data)
```



**Examples**

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

---

plot

*Plot method for GPvam*

---

**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@warnes.net. Additional changes suggested by Martin Maechler maechler@stat.math.ethz.ch integrated on July 29, 2004."

**Usage**

```
## 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 <akar1@asu.edu> Yan Yang Sharon Lohr  
Other authors as listed above for the caterpillar plots.

**References**

Karl, A., Yang, Y. and Lohr, S. (2013) Efficient Maximum Likelihood Estimation of Multiple Membership Linear Mixed Models, with an Application to Educational Value-Added Assessments *Computational Statistics & Data Analysis* **59**, 13–27.

Karl, A., Yang, Y. and Lohr, S. (2014) Computation of Maximum Likelihood Estimates for Multiresponse Generalized Linear Mixed Models with Non-nested, Correlated Random Effects *Computational Statistics & Data Analysis* **73**, 146–162.

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Lockwood, J., McCaffrey, D., Mariano, L., Setodji, C. (2007) Bayesian Methods for Scalable Multivariate Value-Added Assessment. *Journal of Educational and Behavioral Statistics* **32**, 125–150.

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McCaffrey, D. and Lockwood, J. (2011) Missing Data in Value-Added Modeling of Teacher Effects, *Annals of Applied Statistics* **5**, 773–797

### See Also

[summary.GPvam](#)

### Examples

```
data(vam_data)

GPvam(vam_data, student.side="R", persistence="VP",
fixed_effects=formula(~as.factor(year)+cont_var+0), verbose=TRUE, max.iter.EM=1)

result <- GPvam(vam_data, student.side="R", persistence="VP",
fixed_effects=formula(~as.factor(year)+cont_var+0), verbose=TRUE)
summary(result)

plot(result)
```

---

print

*Print*

---

### Description

Prints names of elements in GPvam object.

### Usage

```
## 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**

<code>Z_mat</code>	data frame
<code>fixed_effects</code>	formla specifying fixed effects to be included in model
<code>control</code>	a list

---

`summary`*Summary*

---

**Description**

Prints summary information for object of class GPvam

**Usage**

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

**Arguments**

<code>object</code>	object of class GPvam
<code>...</code>	other arguments to be passed to summary

**Author(s)**

Andrew Karl <akar1@asu.edu> Yan Yang Sharon Lohr

**See Also**

[plot.GPvam](#)

**Examples**

```
## Not run:
data(vam_data)
result<-GPvam(vam_data)
summary(result)

## End(Not run)
```

---

vam_data	<i>Simulated Data</i>
----------	-----------------------

---

**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**

```
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.

```
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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