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*Published in:*  
Psychology Science Quarterly

Published: 01/04/2009

*Document Version*  
Peer reviewed version

[Link to publication](#)

*Citation for published version (APA):*  
Hatzinger, R., & Rusch, T. (2009). IRT models with relaxed assumptions in eRm: A manual-like instruction. *Psychology Science Quarterly*, 51(1), 87 - 120.

**IRT models with relaxed assumptions in eRm:  
A manual-like instruction**

REINHOLD HATZINGER, & THOMAS RUSCH<sup>1</sup>

**Abstract**

Linear logistic models with relaxed assumptions (LLRA) as introduced by Fischer (1974) are a flexible tool for the measurement of change for dichotomous or polytomous responses. As opposed to the Rasch model, assumptions on dimensionality of items, their mutual dependencies and the distribution of the latent trait in the population of subjects are relaxed. Conditional maximum likelihood estimation allows for inference about treatment, covariate or trend effect parameters without taking the subjects' latent trait values into account. In this paper we will show how LLRAs based on the LLTM, LRSM and LPCM can be used to answer various questions about the measurement of change and how they can be fitted in R using the eRm package. A number of small didactic examples is provided that can easily be used as templates for real data sets. All datafiles used in this paper are available from <http://eRm.R-Forge.R-project.org/>

Key words: LLRA, Rasch-models, repeated measurements, multidimensionality, eRm

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## 1. Introduction

Linear logistic models with relaxed assumptions (LLRA; see, e.g., Fischer, 1974, 1977, 1988) can be thought of as generalised *Rasch* models with multidimensional latent trait parameters where change is modelled as a function of treatment (main) effects, treatment interactions, and trend effects. These effects are incorporated into the design matrix by means of a linear decomposition of "virtual" item parameters. Subsequently, we will therefore use the term LLRA for all such possible models characterised by different design matrices. Conditional Maximum Likelihood (CML) estimation (Anderson, 1970) allows for the separation of "structural" treatment effect parameters (parameters that account for the change over time that we are interested in) and "incidental" trait parameters (parameters that are not of interest and are conditioned out of the likelihood). Consequently, results about the structural effect parameters are completely independent of the multivariate distribution of trait parameters in the sample of subjects, which is consistent with the principle of specific objectivity (cf., e.g., Rasch, 1977). Relaxed assumptions mean that neither unidimensionality of the items nor distributional assumptions about the population of subjects are required (cf. Fischer, 1989).

The LLRA has some very useful properties for the measurement of change, such as the ratio scale properties of the estimated effect parameters,  $\hat{\eta}$  (Fischer, 1995). It is therefore possible to assess the relative effectiveness of treatments (e.g. a treatment might be twice as effective). Furthermore, specific objectivity of the effect parameters allows for generalisability beyond the current experimental situation, which is desirable if treatments are to be compared in a competitive way. Moreover, the LLRA allows inference for a variety of situations such as

- no change at all
- no trend, treatment or interaction effects, respectively
- assumptions about different dimensionality of an item set (e.g. how many dimensions do they measure)
- efficacy of certain treatments or influence of certain covariates
- generalisability of treatment effects over dimensions or subject groups
- comparison of treatments
- etc.

For a more general discussion of *Rasch* models and their advantages and usage see, e.g., Kubinger (1989).

Unfortunately, the wide range of applications for LLRAs has not yet been exploited. The usage of IRT models for the measurement of change seems to be focused on more restrictive, LLTM based procedures, e.g. Miceli et al. (2008). Still, we think that the relaxed assumption approach is a very promising and flexible way to measure change and should attract more attention.

In this paper we restrict ourselves to describing how LLRAs can be fitted in **R** (R Development Core Team, 2008) using the eRm package (Mair and Hatzinger, 2008) (for a basic description of the eRm package see Mair and Hatzinger, 2007, or Poinstingl et al., 2007). In Section 2 we discuss LLRAs for dichotomous responses with time effects (Section 2.1) and time and treatment effects (Section 2.2) for two time points. The extension to more than two time points is given in Section 2.3). Section 3 describes LLRAs for polytomous

responses, including the Partial Credit approach (Masters, 1982; Section 3.1) for equal and different number of categories and the Rating Scale approach (Andrich, 1978; Section 3.2) for two or more time points, respectively. Additionally, an appendix briefly explaining the useful concept of Kronecker products is included.

## 2. LLRA for dichotomous responses

The most simple LLRA is a model for dichotomous responses at two time points,  $T_1$  and  $T_2$ .

$$P(X_{vi1} = 1 | T_1) = \frac{\exp(\theta_{vi})}{1 + \exp(\theta_{vi})}, \quad (1)$$

$$P(X_{vi2} = 1 | T_2) = \frac{\exp(\theta'_{vi})}{1 + \exp(\theta'_{vi})} = \frac{\exp(\theta_{vi} + \delta_{vi})}{1 + \exp(\theta_{vi} + \delta_{vi})}, \quad (2)$$

where  $\theta_{vi}$  is the location of subject  $v$  on the  $i$ -th latent trait at  $T_1$ , and  $\delta_{vi} = \theta'_{vi} - \theta_{vi}$  is the amount of change of subject  $v$  on this particular trait  $i$ . The vector of subject parameters  $(\theta_{v1}, \dots, \theta_{vk})^T$  characterises a subject on all traits simultaneously. There may be as many latent traits as items (multidimensionality) or items considered to measure the same latent trait may be grouped together, even up to unidimensional measurement. Additionally, the dependence structure of the  $\theta_{vi}$  does not have to be considered, because they are not part of the conditional likelihood function and therefore do not influence the estimation. In the following (without any loss of generality), we will assume each item to measure mutually exclusive traits (otherwise, some items would have to be grouped together). The flexibility of these models arises from the possibility to reparameterise  $\delta_{vi}$  as

$$\delta_{vi} = \mathbf{w}_i^T \boldsymbol{\eta} \quad (3)$$

where  $\mathbf{w}_i$  is a vector of covariate values for trait  $i$ ,  $i=1, \dots, k$  and  $\boldsymbol{\eta}$  is a vector of parameters, typically describing treatments or other covariate based groups, interactions between treatments, and trends, i.e.

$$\delta_{vi} = \sum_j q_{vji} \lambda_{ji} + \tau_i + \sum_{j < l} q_{vji} q_{vli} \rho_{jli} \quad (4)$$

with  $q_{vji}$  denoting dosage of treatments  $j$  for trait  $i$ ,  $\lambda_{ji}$  being the effect of the treatment  $j$  on trait  $i$ ,  $\tau_i$  being a trend effect on trait  $i$  and  $\rho_{jli}$  the interaction effects of treatments  $j$  and  $l$  on trait  $i$ ,  $i=1, \dots, k$ . This multidimensional formulation allows for any restriction concerning effects, such as generalisations of effects over different traits or indicators.

When fitting such a model, a different data structure has to be used compared to unidimensional models assuming homogeneous items. The usual data structure is displayed in Table 1.

**Table 1:**  
Data structure for models with repeated measurements

Real Persons	$T_1$	$T_2$
$S_1$	$x_{111}$ $x_{121}$ $\dots$ $x_{1k1}$	$x_{112}$ $x_{122}$ $\dots$ $x_{1k2}$
$S_2$	$x_{211}$ $x_{221}$ $\dots$ $x_{2k1}$	$x_{212}$ $x_{222}$ $\dots$ $x_{2k2}$
	$\vdots$	$\vdots$
$S_n$	$x_{n11}$ $x_{n21}$ $\dots$ $x_{nk1}$	$x_{n12}$ $x_{n22}$ $\dots$ $x_{nk2}$

In models with relaxed assumptions however, the data have to be rearranged such that each row consists of the responses to a particular item for all time points, as is portrayed in Table 2.

**Table 2:**  
Modified data structure for models with relaxed assumptions

Virtual Persons	$T_1$	$T_2$
$S_{11}^*$	$x_{111}$	$x_{112}$
$S_{21}^*$	$x_{211}$	$x_{212}$
$\vdots$	$\vdots$	$\vdots$
$S_{n1}^*$	$x_{n11}$	$x_{n12}$
$S_{12}^*$	$x_{121}$	$x_{122}$
$S_{22}^*$	$x_{221}$	$x_{222}$
$\vdots$	$\vdots$	$\vdots$
$S_{n2}^*$	$x_{n21}$	$x_{n22}$
$\vdots$	$\vdots$	$\vdots$
$S_{1k}^*$	$x_{1k1}$	$x_{1k2}$
$S_{2k}^*$	$x_{2k1}$	$x_{2k2}$
$\vdots$	$\vdots$	$\vdots$
$S_{nk}^*$	$x_{nk1}$	$x_{nk2}$

In fact, this modified data matrix is a simplified version of the real data structure in LLRAs (which includes structurally missing observations for certain virtual items (cf. Fischer, 1995, p 163)). However, for ease of presentation and since this structure corresponds

to the data structure used for input into *Rasch* model software (e.g., into eRm) we omit the more complicated representation.

The particular form of the design matrix depends on the study design and hypotheses. We can mainly distinguish two types of design matrices. One type, where we just look for changes over time and the other type, where additional variables describing subjects are taken into account (these may be experimental conditions and/or observed characteristics such as gender).

### 2.1 Time effects

Restricting ourselves to two time points, the general form of the first type of design matrices emerges when we specify  $k$  different trend parameters  $\tau$  for the  $k$  items.

**Table 3:**  
Design matrix for trend parameters for each item

	$\tau_1$	$\tau_2$	$\dots$	$\tau_k$
Item 1 – $T_1$				
Item 2 – $T_1$				
Item $k$ – $T_1$				
Item 1 – $T_2$	1			
Item 2 – $T_2$		1		
$\vdots$			$\ddots$	
Item $k$ – $T_2$				1

When using the eRm package we need a further design structure - the *item assignment*. Since different real items have been answered by the same subject but are treated as being the same item answered by different virtual subjects (cf. Tables 1 and 2) we need an additional specifier to identify which virtual subject has responded to which real item. Recalling the modified data structure the item assignment vector is as in Table 4.

**Table 4:**  
Modified data structure and item assignment vector

Virtual Persons	$T_1$	$T_2$	Item Assignment
$S_{11}^*$	$x_{111}$	$x_{112}$	1
$S_{21}^*$	$x_{211}$	$x_{212}$	1
$\vdots$	$\vdots$	$\vdots$	$\vdots$
$S_{n1}^*$	$x_{n11}$	$x_{n12}$	1
$S_{12}^*$	$x_{121}$	$x_{122}$	2
$S_{22}^*$	$x_{221}$	$x_{222}$	2
$\vdots$	$\vdots$	$\vdots$	$\vdots$
$S_{n2}^*$	$x_{n21}$	$x_{n22}$	2
$\vdots$	$\vdots$	$\vdots$	$\vdots$
$S_{1k}^*$	$x_{1k1}$	$x_{1k2}$	$k$
$S_{2k}^*$	$x_{2k1}$	$x_{2k2}$	$k$
$\vdots$	$\vdots$	$\vdots$	$\vdots$
$S_{nk}^*$	$x_{nk1}$	$x_{nk2}$	$k$

**Example 1:** 100 subjects have responded to 3 items at 2 occasions. We want to investigate if there is a change between  $T_1$  and  $T_2$ .

First the eRm package is loaded.

```
> library(eRm)
```

The data are given in the usual form in file `llra_ex1.dat`<sup>2</sup> (each row corresponds to one person, cf. Table 1).

```
> dat <- read.table("llra_ex1.dat", header = TRUE)
```

<sup>2</sup> all data files are available from <http://eRm.R-Forge.R-project.org/>

The first few lines of the data are

```
> head(dat)
```

	T1I1	T1I2	T1I3	T2I1	T2I2	T2I3
1	0	1	1	1	0	1
2	1	1	0	1	0	1
3	1	0	0	1	0	1
4	1	1	0	1	0	1
5	1	0	1	1	1	1
6	1	1	0	0	0	1

To obtain the data structure that can be used for an LLRA we have to rearrange the data set to fit the form of Table 1. For example, we could use a command such as

```
> data <- matrix(unlist(dat), nc = 2)
```

The first few lines of the modified data matrix in *data* are

```
> head(data)
```

	[,1]	[,2]
[1,]	0	1
[2,]	1	1
[3,]	1	1
[4,]	1	1
[5,]	1	1
[6,]	1	0

Since R stores matrices columnwise, the ordering in data produced by the above matrix() command is:

row	subject	number of (real) item at $T_1$	number of (real) item at $T_2$
[1]	1	1	1
[2]:	2	1	1
⋮	⋮	⋮	⋮
[n]:	$n$	1	1
[n+1]:	1	2	2
⋮	⋮	⋮	⋮
[2n]:	$n$	2	2
[2n+1]:	1	3	3
⋮	⋮	⋮	⋮
[(k-1)n+v]:	$v$	$k$	$k$
⋮	⋮	⋮	⋮
[(k-1)n+n]:	$n$	$k$	$k$



Accordingly, the first 100 rows in data correspond to columns 1 and 4 of dat, the two columns which consist of the responses to (real) item 1 at times  $T_1$  and  $T_2$ . The next 100 rows correspond to columns 2 and 5 in dat, etc. To know which (real) item is in which row of the modified data matrix is crucial for setting up the item assignment vector properly. In fact, the ordering of the rows of the modified data matrix does not matter as long as the item assignment vector is correctly specified.

We now define a model where we want to estimate 3 change parameters  $\tau$  (cf. Table 3), i.e., it is assumed that the amount of change is different for all items. This model can be estimated as an LPCM. To assign the (real) items to the appropriate rows of the design matrix we need the items assignment vector as discussed above

```
> Igrps <- as.numeric(gl(3, 100, 300))
```

and the design matrix as given in Table 3. An easy way to construct this design matrix is by using a Kronecker product (for some basics on Kronecker products (see A).

```
> design.3 <- c(0, 1) %x% diag(3)
> colnames(design.3) <- paste("TAU", 1:3, sep = "")
```

The model is now fitted using the command

```
> res.llra.3 <- LPCM(data, W = design.3, mpoints = 2, groupvec = Igrps,
+ sum0 = FALSE)
```

The result is

```
> summary(res.llra.3)
```

Results of LPCM estimation:

```
Call: LPCM(X = data, W = design.3, mpoints = 2, groupvec = Igrps, sum0 = FALSE)
```

```
Conditional log-likelihood: -104.3815
```

```
Number of iterations: 5
```

```
Number of parameters: 3
```

```
Basic Parameters (eta) with 0.95 CI:
```

	Estimate	Std. Error	lower CI	upper CI
TAU1	1.050	0.311	0.441	1.658
TAU2	-0.452	0.279	-0.999	0.095
TAU3	-0.074	0.272	-0.608	0.460

Item Easiness Parameters (beta) with 0.95 CI:

	Estimate	Std. Error	lower CI	upper CI
I1.c1 t1 g1	0.000	0.000	0.000	0.000
I1.c1 t1 g2	0.000	0.000	0.000	0.000
I1.c1 t1 g3	0.000	0.000	0.000	0.000
I1.c1 t2 g1	1.050	0.311	0.441	1.658
I1.c1 t2 g2	-0.452	0.279	-0.999	0.095
I1.c1 t2 g3	-0.074	0.272	-0.608	0.460

For models with two time points, the Basic Parameters (eta) give the log odds for the response pattern ratio (0,1)/(1,0) for each item group. The frequency tables for the three items (INDICES) at  $T_1$  (V1) and  $T_2$  (V2) are

```
> ftab <- by(data, Igrps, table)
> ftab
```

INDICES: 1

	V2	
V1	0	1
0	10	40
1	14	36

-----

INDICES: 2

	V2	
V1	0	1
0	31	21
1	33	15

-----

INDICES: 3

	V2	
V1	0	1
0	25	26
1	28	21

For item 1, e.g., 10 subjects responded with 0 at both time points whereas 40 changed from response 0 to 1. The log odds for the response pattern ratio (0,1)/(1,0) for item 1 is

```
> cat("log(", ftab[[1]][1, 2], "/", ftab[[1]][2, 1], ") = ",
+ log(ftab[[1]][1, 2]/ftab[[1]][2, 1]), "")
```

```
log( 40 / 14 ) = 1.049822
```

which corresponds to the value given for the estimate TAU1.

To continue the analysis, we alternatively may specify a model with just one change parameter for the items, i.e., the trend is supposed to generalise over all items. A different

design matrix is needed. In general, if trend effects are hypothesised to be the same for some items the corresponding columns in the design matrix have to be collapsed.

```
> design.0 <- as.matrix(rowSums(design.3))
> colnames(design.0) <- "TAU1"
> design.0
```

```
      TAU1
[1,]    0
[2,]    0
[3,]    0
[4,]    1
[5,]    1
[6,]    1
```

The model that generalises the trend over all items is

```
> res.llra.0 <- LPCM(data, W = design.0, mpoints = 2, groupvec = Igrps,
+ sum0 = F)
> print(res.llra.0)
```

Results of LPCM estimation:

Call: LPCM(X = data, W = design.0, mpoints = 2, groupvec = Igrps, sum0 = F)

Conditional log-likelihood: -111.845

Number of iterations: 3

Number of parameters: 1

Basic Parameters eta:

```
      TAU1
Estimate 0.1484195
Std.Err  0.1575683
```

To compare these two models we can perform a likelihood ratio test. Since we will need such calculations again, we define a little function *lrtst()*.

```
> lrtst <- function(model.1, model.2) {
+ lrtst <- 2 * abs(model.1$loglik - model.2$loglik)
+ df <- abs(model.1$npar - model.2$npar)
+ prb <- round(1 - pchisq(lrtst, df), digits = 3)
+ cat("Likelihood ratio statistic:", lrtst, "df =",
+ df, "p =", prb, "")
+ }
```

Applying it to our two models yields

```
> lrtst(res.llra.0, res.llra.3)
```

Likelihood ratio statistic: 14.92703 df = 2 p = 0.001

The result indicates that the trend is not the same for all items. However, examining the summary for the output object *res.llra.3* we can see that the confidence intervals for *TAU2* and *TAU3* overlap. We could therefore test for  $\tau_2 = \tau_3$ . This is simply achieved by again redefining the design matrix (i.e., by collapsing columns 2 and 3 of *design.3*) and refitting the model

```
> design.2 <- cbind(design.3[, 1], rowSums(design.3[, 2:3]))
> colnames(design.2) <- c("TAU1", "TAU23")
> design.2
```

	TAU1	TAU23
[1,]	0	0
[2,]	0	0
[3,]	0	0
[4,]	1	0
[5,]	0	1
[6,]	0	1

```
> res.llra.2 <- LPCM(data, W = design.2, mpoints = 2, groupvec = Igrps,
+ sum0 = FALSE)
> res.llra.2
```

Results of LPCM estimation:

Call: LPCM(X = data, W = design.2, mpoints = 2, groupvec = Igrps, sum0 = FALSE)

Conditional log-likelihood: -104.8531

Number of iterations: 5

Number of parameters: 2

Basic Parameters eta:

	TAU1	TAU23
Estimate	1.0498235	-0.2607262
Std.Err	0.3105375	0.1940865

```
> lrtst(res.llra.2, res.llra.3)
```

Likelihood ratio statistic: 0.943219 df = 1 p = 0.331

The LR-test statistic comparing the model with separate trend parameters for each item (res.llra.3) and the model with a common trend parameter for items 2 and 3 (res.llra.2) is not significant. We can thus conclude that the amount of change is the same for item 2 and item 3 but different for item 1. However, there seems to be no change at all for items 2 and 3. We can test this hypothesis by omitting columns 2 and 3 from the design matrix.

```
> design.1 <- as.matrix(design.3[, 1])
> res.llra.1 <- LPCM(data, W = design.1, mpoints = 2, groupvec = Igrps,
+ sum0 = FALSE)
> res.llra.1
```

Results of LPCM estimation:

```
Call: LPCM(X = data, W = design.1, mpoints = 2, groupvec = Igrps, sum0 =
FALSE)
```

Conditional log-likelihood: -105.7631

Number of iterations: 5

Number of parameters: 1

Basic Parameters eta:

	eta 1
Estimate	1.0498216
Std.Err	0.3105373

```
> lrtst(res.llra.1, res.llra.2)
```

Likelihood ratio statistic: 1.819932 df = 1 p = 0.177

The LR-test supports the hypothesis of no change for items 2 and 3.

## 2.2 Time and treatment effects

We now want to estimate the effect of different treatments or the effect of certain covariates over time additionally to the (general) time effects (trends). The introduction of such treatment effects is straightforward. Suppose we have a treatment and a control group (or groups characterised by some categorical variable) and we want to estimate different treatment (or other group) effects  $\lambda_{ij}$  and different trends  $\tau_i$  for each item  $i$  (here we assume only two groups and therefore  $\lambda_{ij} = \lambda_i$ ). The design matrix where the rows are ordered according to the requirements of the eRm package is given in Table 5.

Other specific hypotheses (like generalisation of treatment or trend effects over several items) are obtained by collapsing appropriate columns in analogy to Example 1.

**Table 5:**

Design matrix for different treatment and trend parameters for each item for a treatment group (TG) and a control group (CG).

		$\lambda_1$	$\lambda_2$	$\dots$	$\lambda_k$	$\tau_1$	$\tau_2$	$\dots$	$\tau_k$
$T_1$	Item 1 – TG								
	Item 1 – CG								
	Item 2 – TG								
	Item 2 – CG								
	$\vdots$								
	Item $k$ – TG								
	Item $k$ – CG								
$T_2$	Item 1 – TG	1				1			
	Item 1 – CG					1			
	Item 2 – TG		1				1		
	Item 2 – CG						1		
	$\vdots$			$\vdots$				$\vdots$	
	Item $k$ – TG				1				1
	Item $k$ – CG								1

**General remark concerning the construction of the rows of the design matrix:** The slowest index is the index of time points. Nested within time points are the item indices, and within items the (treatment) groups indices. The fastest index corresponds to response categories in case of polytomous items.

*Time Points*  $\square$  *Items*  $\square$  *(Treatment) Groups*  $\square$  *Categories*

**Example 2** (Example 1 continued): Suppose the first 50 subjects received a treatment whereas the second 50 did not (control group). We want to additionally estimate the effect of the treatment on each item separately.

We first have to set up the design matrix (cf. Table 5). This can easily be done by generating a zero matrix with appropriate dimensions

```
> design4 <- (matrix(0, nrow = 12, ncol = 6))
```

and then use the data editor and insert 1s in the appropriate positions.

```
> fix(design4)
```

Alternatively, we could use the design matrix `design.3` from above (cf. Table 3) and apply Kronecker products (see Appendix).

```
> design4 <- cbind(design.3 %x% c(1, 0), design.3 %x% c(1, 1))
> design4
```

	[,1]	[,2]	[,3]	[,4]	[,5]	[,6]
[1,]	0	0	0	0	0	0
[2,]	0	0	0	0	0	0
[3,]	0	0	0	0	0	0
[4,]	0	0	0	0	0	0
[5,]	0	0	0	0	0	0
[6,]	0	0	0	0	0	0
[7,]	1	0	0	1	0	0
[8,]	0	0	0	1	0	0
[9,]	0	1	0	0	1	0
[10,]	0	0	0	0	1	0
[11,]	0	0	1	0	0	1
[12,]	0	0	0	0	0	1

We again need an item assignment vector, but now we have to take account of the treatment groups, i.e., we have to identify the subjects in a certain treatment group who responded to a certain item. This new assignment is therefore a combination of treatment group  $\times$  items. In general, a separate group has to be defined for each such (treatment group  $\times$  item) combination. Please note, that the assignment vector determines which responses belong together, i.e., it has the same length as the (modified) data matrix and must be specified such that each row is assigned to the corresponding (treatment group  $\times$  item) combination. Table 6 gives an illustration.

In our example we need 6 assignment groups (treatment/control and 3 items) each of size 50. Having defined the assignment vector we fit the model with treatment and trend parameters for each item.

```
> grps6 <- as.numeric(gl(6, 50, 300))
> res.llra.4 <- LPCM(data, W = design4, mpoints = 2, groupvec = grps6,
+ sum0 = F)
> summary(res.llra.4)
```

Results of LPCM estimation:

```
Call: LPCM(X = data, W = design4, mpoints = 2, groupvec = grps6, sum0 = F)
```

Conditional log-likelihood: -94.49457

Number of iterations: 16

Number of parameters: 6

**Table 6:**  
Data structure for designs with treatments

Virtual Persons			$T_1$	$T_2$	Assignment Group
Item 1	TG	$S_{(TG)11}^*$	$x_{(TG)111}$	$x_{(TG)112}$	1
		$\vdots$	$\vdots$	$\vdots$	$\vdots$
	CG	$S_{(TG)n1}^*$	$x_{(TG)n11}$	$x_{(TG)n12}$	1
		$\vdots$	$\vdots$	$\vdots$	$\vdots$
Item 2	TG	$S_{(CG)11}^*$	$x_{(CG)111}$	$x_{(CG)112}$	2
		$\vdots$	$\vdots$	$\vdots$	$\vdots$
		$S_{(CG)n1}^*$	$x_{(CG)n11}$	$x_{(CG)n12}$	2
		$\vdots$	$\vdots$	$\vdots$	$\vdots$
	CG	$S_{(TG)12}^*$	$x_{(TG)121}$	$x_{(TG)122}$	3
		$\vdots$	$\vdots$	$\vdots$	$\vdots$
		$S_{(TG)n2}^*$	$x_{(TG)n21}$	$x_{(TG)n22}$	3
		$\vdots$	$\vdots$	$\vdots$	$\vdots$
Item $k$	TG	$S_{(CG)12}^*$	$x_{(CG)121}$	$x_{(CG)122}$	4
		$\vdots$	$\vdots$	$\vdots$	$\vdots$
		$S_{(CG)n2}^*$	$x_{(CG)211}$	$x_{(CG)n12}$	4
		$\vdots$	$\vdots$	$\vdots$	$\vdots$
	CG	$S_{(TG)1k}^*$	$x_{(TG)1k1}$	$x_{(TG)1k2}$	$2k-1$
		$\vdots$	$\vdots$	$\vdots$	$\vdots$
		$S_{(TG)nk}^*$	$x_{(TG)nk1}$	$x_{(TG)nk2}$	$2k-1$
		$\vdots$	$\vdots$	$\vdots$	$\vdots$
CG	$S_{(CG)1k}^*$	$x_{(CG)1k1}$	$x_{(CG)1k2}$	$2k$	
	$\vdots$	$\vdots$	$\vdots$	$\vdots$	
		$S_{(CG)nk}^*$	$x_{(CG)nk1}$	$x_{(CG)nk2}$	$2k$

Basic Parameters (eta) with 0.95 CI:

	Estimate	Std. Error	lower CI	upper CI
eta 1	1.892	0.827	0.271	3.512
eta 2	-0.791	0.571	-1.910	0.328
eta 3	1.910	0.609	0.716	3.103
eta 4	0.460	0.369	-0.263	1.182
eta 5	-0.074	0.385	-0.829	0.681
eta 6	-0.965	0.415	-1.779	-0.151

Item Easiness Parameters (beta) with 0.95 CI:

	Estimate	Std. Error	lower CI	upper CI
I1.c1 t1 g1	0.000	0.000	0.000	0.000
I1.c1 t1 g2	0.000	0.000	0.000	0.000
I1.c1 t1 g3	0.000	0.000	0.000	0.000



I1.c1 t1 g4	0.000	0.000	0.000	0.000
I1.c1 t1 g5	0.000	0.000	0.000	0.000
I1.c1 t1 g6	0.000	0.000	0.000	0.000
I1.c1 t2 g1	2.351	0.740	0.901	3.802
I1.c1 t2 g2	0.460	0.369	-0.263	1.182
I1.c1 t2 g3	-0.865	0.421	-1.691	-0.039
I1.c1 t2 g4	-0.074	0.385	-0.829	0.681
I1.c1 t2 g5	0.944	0.445	0.071	1.818
I1.c1 t2 g6	-0.965	0.415	-1.779	-0.151

Care has to be taken when interpreting the Basic Parameters (eta) since LLRA models are not hierarchical, i.e., the treatment effects are always nested within the time effects. For models with two time points and treatment groups, the Item Parameters give the log odds for the response pattern ratio (0,1)/(1,0) for each (item  $\times$  treatment)-group. As can be seen from the output above (see Basic Parameters (eta), the treatment effect for the first item eta 1 (1.8918) is the difference of the log odds (i.e., the log odds-ratio),  $T_2$  vs.  $T_1$ , for the treatment group (2.3514) and the control group (0.4595) for item 1.

```
> cat(res.llra.4$betapar[7:8], "\n")
```

```
2.351374 0.4595322
```

```
> cat(res.llra.4$betapar[7] - res.llra.4$betapar[8], "\n")
```

```
1.891842
```

Further hypotheses, e.g., generalisability of treatment effects over several items etc., can again be specified by collapsing appropriate columns of the design matrix.

**Example 3** (Example 1 continued): We now suspect that the treatment effects are the same for items 1 and 3 (as suggested by the estimates from model res.llra.4), i.e.,  $\lambda_1 = \lambda_3$ .

The design matrix is obtained by collapsing columns 1 and 3 of *design4*

```
> design4a <-cbind(design4[, 1] + design4[, 3], design4[,
+ c(2, 4:6)])
> design4a
```

	[,1]	[,2]	[,3]	[,4]	[,5]
[1,]	0	0	0	0	0
[2,]	0	0	0	0	0
[3,]	0	0	0	0	0
[4,]	0	0	0	0	0
[5,]	0	0	0	0	0
[6,]	0	0	0	0	0

```
[7,] 1 0 1 0 0
[8,] 0 0 1 0 0
[9,] 0 1 0 1 0
[10,] 0 0 0 1 0
[11,] 1 0 0 0 1
[12,] 0 0 0 0 1
```

Fitting the model yields

```
>res.llra.4a <-LPCM(data, W = design4a, mpoints = 2,
+ groupvec = grps6, sum0 = F)
> res.llra.4a
```

Results of LPCM estimation:

Call: LPCM(X = data, W= design4a, mpoints = 2, groupvec = grps6, sum0 = F)

Conditional log-likelihood: -94.49471

Number of iterations: 12

Number of parameters: 5

Basic Parameters eta:

	eta 1	eta 2	eta 3	eta 4	eta 5
Estimate	1.9033262	-0.7908937	0.4572550	-0.07410331	-0.9621958
Std.Err	0.4907199	0.5709421	0.3441605	0.38516357	0.3798782

and the LR-test

```
>lrtst(res.llra.4a, res.llra.4)
```

Likelihood ratio statistic: 0.0002967158 df = 1p = 0.986

supports the simplification.

### 2.3 More than two time points

Basically, everything mentioned so far also applies to models for more than two measurement points. There are, however, more possible hypotheses and therefore more different ways to specify the design matrix. Moreover, the parameters are no longer interpretable as simple log odds or log odds ratios but should be (more generally) considered as reflecting the amount of change on the latent trait.

To account for more than two time points, the LLRA as in (1) and (2) can be straightforwardly generalised to any number of time points  $t$ , by

$$P(X_{vit} = 1 | T_t) = \frac{\exp(\theta_{vi} + \delta_{vit})}{1 + \exp(\theta_{vi} + \delta_{vit})}, \quad (5)$$

with

$$\delta_{vit} = \mathbf{w}_{it}^T \boldsymbol{\eta} \quad (6)$$

where  $\mathbf{w}_{it}$  is a vector of covariate values (e.g. dosages or treatment groups) for trait  $i$  up to time point  $t$ ,  $i = 1, \dots, k$  and  $\boldsymbol{\eta}$  is the same vector of parameters as in (3).

The data structure for fitting these models is basically the same as in Table 1, the only difference is to add additional columns for each time point.

**Example 4:** To illustrate a model with more than two repeated observations we shall use data from 100 subjects who have responded to 2 items at 3 occasions. The data are again given in usual form (each row corresponds to one real person).

We read the data from file `llra_ex2.dat` and inspect the first few lines

```
> dat2 <- read.table("llra_ex2.dat", header = TRUE)
> head(dat2)
```

	T1I1	T1I2	T2I1	T2I2	T3I1	T3I2
1	0	0	1	1	1	1
2	1	0	1	0	0	0
3	0	0	1	0	0	1
4	0	1	1	1	0	1
5	0	0	1	1	0	0
6	0	0	1	1	0	1

For LLRA analysis we again have to convert the data.

```
> data2 <- matrix(unlist(dat2), nc = 3)
> dim(data2)
```

```
[1] 200 3
```

The dimension is  $200 \times 3$ , i.e., there are 200 virtual subjects having responded to 3 virtual items. The first 100 lines correspond to the first real item, the other 100 lines to the second.

We first consider the hypothesis of different time effects for the items, where different amounts of change occur between timepoints  $T_1$  and  $T_2$ , and  $T_1$  and  $T_3$ . According to the rule

*Time Points*  $\square$  *Items*  $\square$  *(Treatment) Groups*  $\square$  *Categories*

we set up the design matrix as given in Table 7 and the assignment vector (for the two items), e.g., using the commands

```
> idx <- cbind(c(3, 5, 4, 6), 1:4)
> dsgn4 <- matrix(0, 6, 4)
> dsgn4[idx] <- 1
> I2grps <- as.numeric(gl(2, 100))
```

and fit the model

```
> res2.llra.4 <- LPCM(data2, dsgn4, mpoints = 3, groupvec = I2grps)
> res2.llra.4
```

Results of LPCM estimation:

Call: LPCM(X = data2, W = dsgn4, mpoints = 3, groupvec = I2grps)

Conditional log-likelihood: -97.5181

Number of iterations: 13

Number of parameters: 4

Basic Parameters eta:

	eta 1	eta 2	eta 3	eta 4
Estimate	2.5535969	-1.267079e-06	1.8807291	3.0667937
Std.Err	0.4029427	3.751091e-01	0.4237687	0.4525402

The estimates show that for item 1 there is a significant change between  $T_1$  and  $T_2$  (eta 1) but no change between  $T_1$  and  $T_3$  (eta 2). For item 2 the picture is different. Here, the trend between  $T_1$  and  $T_2$  (eta 3) seems to continue up to  $T_3$ . The frequencies and the proportions of the item responses using the original data reflect this pattern.

**Table 7:**

Design matrix for different trend parameters for the items  $i$  between  $T_1$  and  $T_2$  ( $\tau_i^{t_2-t_1}$ ), and between  $T_1$  and  $T_3$  ( $\tau_i^{t_3-t_1}$ ).

		$\tau_1^{t_2-t_1}$	$\tau_1^{t_3-t_1}$	$\tau_2^{t_2-t_1}$	$\tau_2^{t_3-t_1}$
$T_1$	Item 1				
	Item 2				
$T_2$	Item 1	1			
	Item 2			1	
$T_3$	Item 1		1		
	Item 2				1

```
> tab <- apply(dat2, 2, table)
> tab
```

	T1I1	T1I2	T2I1	T2I2	T3I1	T3I2
0	77	87	19	55	77	27
1	23	13	81	45	23	73

```
> proportions <- tab[2, ]/colSums(tab)
> proportions[c(1, 3, 5)]
```

T1I1	T2I1	T3I1
0.23	0.81	0.23

```
> proportions[c(2, 4, 6)]
```

T1I2	T2I2	T3I2
0.13	0.45	0.73

We could therefore try to simplify the model by introducing a linear trend for item 2 on the latent trait. Instead of two design columns for item 2 the whole design matrix is then

```
> dsgn3 <- cbind(dsgn4[, 1:2], c(0, 0, 0, 1, 0, 2))
> dsgn3
```

	[,1]	[,2]	[,3]
[1,]	0	0	0
[2,]	0	0	0
[3,]	1	0	0
[4,]	0	0	1
[5,]	0	1	0
[6,]	0	0	2

Fitting this models and testing if the simplification is admissible yields

```
> res2.llra.3 <- LPCM(data2, dsgn3, mpoints = 3, groupvec = I2grps)
> res2.llra.3
```

Results of LPCM estimation:

Call: LPCM(X = data2, W = dsgn3, mpoints = 3, groupvec = I2grps)

Conditional log-likelihood: -98.20308

Number of iterations: 12

Number of parameters: 3

Basic Parameters eta:

	eta 1	eta 2	eta 3
Estimate	2.5535957	-4.460496e-06	1.4787503
Std.Err	0.4029424	3.751083e-01	0.2125844

> lrtst(res2.llra.4, res2.llra.3)

Likelihood ratio statistic: 1.369966 df = 1 p = 0.242

We conclude that for item 1 the amount of change towards higher probability of responses in category 1 increases between  $T_1$  and  $T_2$ , but at  $T_3$  decreases back to the same level as at  $T_1$ . For item 2, however, we can observe a positive continuing trend over all three time points.

### 3. LLRA for polytomous responses

The same ideas can also be used for the analysis of polytomous items where the number of categories and the category distances may be the same for all items (RSM) or different (PCM). The increased complexity of the models is reflected in a somewhat more sophisticated setup of the design matrix. However, all basic rules as discussed in the previous section on dichotomous responses still apply. We can even use the structure of the design matrices discussed so far. The main difference concerns the inclusion of the polytomous response categories.

#### 3.1 The partial credit approach

For two time points, the model is

$$P(X_{vih1} = 1 | T_1) = \frac{\exp(h\theta_{vi} + \omega_{ih})}{\sum_{l=0}^{m_i} \exp(l\theta_{vi} + \omega_{il})}, \quad (7)$$

$$P(X_{vih2} = 1 | T_2) = \frac{\exp(h\theta'_{vi} + \omega_{ih})}{\sum_{l=0}^{m_i} \exp(l\theta'_{vi} + \omega_{il})} = \frac{\exp(h(\theta_{vi} + \delta_{vi}) + \omega_{ih})}{\sum_{l=0}^{m_i} \exp(l\theta_{vi} + \delta_{vi} + \omega_{il})}, \quad (8)$$

where the parameters are defined as in (1), (2), and (3),  $h$  denotes the  $h$ th response category ( $h = 0, \dots, m_i$ ),  $m_i + 1$  is the number of categories for item  $i$ , and  $\omega_{ih}$  is the category parameter for item  $i$ .

Since in all models the first category is set to zero we always have to consider only  $m_i$  response categories (in case of dichotomous models there is only one category left being

considered,  $m_i = m = 1$ , and therefore there was no need to include the categories in the design matrices so far).

### 3.1.1 All items with equal number of response categories

As an example, we specify a design matrix analogous to Table 5. We have a treatment and a control group and want to estimate a treatment effect  $\lambda_i$  and a trend effect  $\tau_i$  for each item  $i$ . The items have 4 response categories ( $h = 0, \dots, 3$ ). The corresponding design matrix is given in Table 8.

The comparison of Tables 5 and 8 shows two main differences. First of all we have to include category parameters  $\omega$  which are normalised such that  $\omega_{i0} = \omega_{i1} = 0$  to ensure estimability<sup>3</sup>. Secondly, when specifying treatment and trend effects the categories must also be taken into account, since now the general change to be modelled is  $h\delta_{vi}$ , cf. (7) and (2). Since the first category is set equal to zero ( $h = 0$ ) it is used as a baseline. The  $h$  values reflect how often the subjects need to show "effort" to achieve a score higher than 0. For example, to score 3 instead of 0, the subjects have to pass the scores of 0, 1, and 2. Thus, each entry for the  $\lambda$ s and the  $\tau$ s in Table 5 is expanded for the categories, i.e. 1 to  $m_i$ , in Table 8. The amount of "effort" needed to change from one category ( $h-1$ ) to the next ( $h$ ) for item  $i$  is reflected by the values of  $\omega_{ih}$ .

If there are more than two time points, the specifications follow those of Section 2.3. However, a main difference is that entries which would have been used in the design for a dichotomous model have to be multiplied by the category number (1 to  $m_i$ ). For instance, the entry 2 in dsgn3 on page 106 specifying the linear trend at  $T_3$  for item 2 would result in 2 4 6 instead of 1 2 3 (cf. Example 3).

To complete the definition of design structures for fitting such models in eRm, again an item assignment vector has to be supplied. The specification is the same as described in Section 2.3.

---

<sup>3</sup> Each of the latent dimensions in the model is measured by the same real item  $i$  repeatedly presented to subjects (if we do not assume generalisation of certain effects over more than one item). Therefore the number of response categories is the same for all  $t$  virtual items representing the corresponding latent dimension  $i$  (in fact,  $t$  repeated presentations of the same real item  $t$ ). It is therefore natural to assume the same category distances for the real item  $i$  over all  $t$  measurement points (rating scale assumption within one real item). Consequently, the category parameters are normalised such that  $\omega_{i0} = \omega_{i1} = 0$ . In principle, we could specify different thresholds over the  $t$  measurement points. The number of parameters, however, would increase dramatically.





**Example 5:** A treatment group ( $n = 30$ ) and a control group ( $n = 30$ ) have responded to 3 items (each with 4 response categories) at 2 time points. We want to estimate a trend effect and a treatment effect for each item.

The commands for reading the data (from file `llra_ex3.dat`) and modify them for an LLRA structure are

```
> dat3 <- read.table("llra_ex3.dat")
> data3 <- matrix(unlist(dat3), nc = 2)
```

The design matrix can either be specified using a null matrix (filled with 0s) with appropriate dimension and `fix()` to enter the corresponding numbers, or to piece it together from some submatrices. We will illustrate the latter method since it is easier for larger design matrices. We start defining a pseudodesign for treatment and time effects for  $T_2$ ,

```
> pseudodes <- matrix(c(1, 0, 1, 1), 2, 2)
> rownames(pseudodes) <- c("TreatGroup", "CtrlGroup")
> colnames(pseudodes) <- c("Treatment", "Trend")
> pseudodes
```

	Treatment	Trend	Treat
Group	1		1
CtrlGroup	0		1

Then we use a diagonal matrix representing the items, apply a Kronecker product to expand the pseudodesign,

```
> des0 <- diag(3) %x% pseudodes
```

and rearrange the columns for readability

```
> des0 <- des0[, c(1, 3, 5, 2, 4, 6)]
> effnam <- c("TreatEff1", "TreatEff2", "TreatEff3", "TAU1",
+ "TAU2", "TAU3")
> colnames(des0) <- effnam
> des0
```

	TreatEff1	TreatEff2	TreatEff3	TAU1	TAU2	TAU3
[1,]	1	0	0	1	0	0
[2,]	0	0	0	1	0	0
[3,]	0	1	0	0	1	0
[4,]	0	0	0	0	1	0
[5,]	0	0	1	0	0	1
[6,]	0	0	0	0	0	1

This is the treatment and trend effect structure for  $T_2$ . Since at  $T_1$  all effects are at their baseline, the structure for  $T_1$  is simply a null matrix of the same dimension as `des0` for  $T_2$ . Accordingly, we can use

```
> des0 <- c(0, 1)
```

to obtain the design which would be used for a dichotomous model (cf. Example 2). Next we have to introduce the categories.

```
> des1 <- des0
```

This completes the setup for the treatment and trend effects. For polytomous models we additionally need covariates for the category parameters, which may be obtained in a similar way

```
> c0 <- matrix(c(0, 1, 0, 0, 0, 1), 3, 2)
> c1 <- c(1, 1)
> c2 <- diag(3)
```

Putting everything together yields the design matrix as shown in Table 8.

```
> des2 <- cbind(des1, rbind(c2, c2))
> colnames(des2) <- c(effnam, "C1.2", "C1.3", "C2.2", "C2.3", "C3.2", "C3.3")
```

Finally, we need the assignment vector (2 groups  $\times$  3 items)

```
> grpspoly <- as.numeric(gl(6, 30))
```

The model is

```
> res.lpcm <- LPCM(data3, des2, mpoints = 2, groupvec = grpspoly)
> res.lpcm
```

Results of LPCM estimation:

Call: LPCM(X = data3, W = des2, mpoints = 2, groupvec = grpspoly)

Conditional log-likelihood: -132.6720

Number of iterations: 43

Number of parameters: 12

Basic Parameters eta:

	TreatEff1	TreatEff2	TreatEff3	TAU1	TAU2	TAU3
Estimate	1.4689254	-0.7297481	0.4609431	0.2501465	1.5374481	1.311026
Std.Err	0.5812815	0.4797781	0.5008556	0.3572245	0.4241286	0.420396

	C1.2	C1.3	C2.2	C2.3	C3.2
Estimate	-1.2678423	-4.163966	-1.194317	-3.3847270	-1.6196304
Std.Err	0.4841956	1.111025	0.469731	0.9935174	0.5243751
	C3.3				
Estimate	-4.377936				
Std.Err	1.067895				

Inspection of the parameter estimates shows a significant positive trend for items 2 and 3, the respondents tend to choose higher categories at  $T_2$  compared to  $T_1$ . A treatment effect can only be observed for item 1.

Once again, hypotheses about generalisability of trend or treatment effects can be investigated by collapsing the appropriate columns, fitting these models and using the likelihood ratio test.

### 3.1.2 Items with different number of response categories

With the partial credit (7) approach it is also possible to estimate trend, treatment and category effects if the number of categories differ across items. In Example 4 all items had the same number of categories, but it is possible to simultaneously analyse items with different numbers of categories, for example, a questionnaire with dichotomous and polytomous items.

**Example 6:** A treatment group ( $n = 30$ ) and a control group ( $n = 30$ ) have responded to 3 items at 2 time points. Item 1 has 3 categories, item 2 is dichotomous and item 3 has 4 categories. We want to estimate a trend effect and a treatment effect for each item.

The commands for reading the data (from file `llra_ex3_a.dat`) and rearrange them for an LLRA structure are

```
> dat3a <- read.table("llra_ex3_a.dat")
> data3a <- matrix(unlist(dat3a), nc = 2)
```

These data are a modified version of the data used in the previous example. The data for item 3 remain the same but the data for the other two items have been altered such that the higher categories have been merged into one. Specifically, for item 1, category 2 contains all category 2 and 3 responses from the original data and for item 2, category 1 contains all non-zero categories. Again there are several ways to set up the design matrix. Either by defining a null matrix of appropriate dimensions and by using `fix()` to enter the corresponding numbers or to build it up from some submatrices.

The easiest way to do it is to use the design matrix from Example 4 and modify it accordingly. This is again the (summarised) code to build up the design matrix with the same number of categories for all items (as previously discussed in Example 4), now stored into `des3`.

```

> pseudodes <- matrix(c(1, 0, 1, 1), 2, 2)
> rownames(pseudodes) <- c("TreatGroup", "CtrlGroup")
> colnames(pseudodes) <- c("Treatment", "Trend")
> des0 <- diag(3)
> des0 <- des0[, c(1, 3, 5, 2, 4, 6)]
> effnam <- c("TreatEff1", "TreatEff2", "TreatEff3", "TAU1", "TAU2", "TAU3")
> colnames(des0) <- effnam
> des0 <- c(0, 1)
> des1 <- des0
> c0 <- matrix(c(0, 1, 0, 0, 0, 1), 3, 2)
> c1 <- c(1, 1)
> c2 <- diag(3)
> des3 <- cbind(des1, rbind(c2, c2))
> colnames(des3) <- c(effnam, "C1.2", "C1.3", "C2.2", "C2.3", "C3.2", "C3.3")

```

Consider a design matrix  $\mathbf{W}$  for items with the same number of categories, and a design matrix  $\mathbf{W}^*$  for items with different number of categories. If  $\mathbf{W}$  is such that the number of categories is the same as for the item(s) with the maximal number of categories in  $\mathbf{W}^*$ , then the dimension of  $\mathbf{W}$  must be larger than  $\mathbf{W}^*$ . To obtain  $\mathbf{W}^*$  from  $\mathbf{W}$  the columns that represent the nonexisting categories in  $\mathbf{W}^*$  must be deleted from  $\mathbf{W}$ . For our examples,  $\mathbf{W}$  relates to the design matrix `des2` from Example 4 and  $\mathbf{W}^*$  to the design matrix for Example 5. We delete the columns corresponding to the superfluous category parameters to ensure full column rank

```

> des3a <- des3[, -(8:10)]

```

Actually, the corresponding rows should be deleted as well. However, when using eRm for LLRAs it is not possible (for technical reasons) to delete these rows from the design matrix  $\mathbf{W}$  (as would be done if a simple PCM was used for scale analysis). The number of rows of the design matrix must be the same in both cases. Instead of deletion, the superfluous category rows are filled with 0s.

```

> des3a[c(3, 6, 8, 9, 11, 12, 21, 24, 26, 27, 29, 30), ] <- 0

```

This is the complete setup for the design matrix. It is important to keep in mind that a design matrix with equal number of categories for every item has to be set up first and that this number must be the maximum number of item categories.

Finally, we once more need the item assignment vector (which is the same for Example 5 and Example 6)

```

> grpspoly <- as.numeric(gl(6, 30))

```

The model is fitted by

```

> res.lpcm2 <- LPCM(data3a, des3a, mpoints = 2, groupvec = grpspoly)
> res.lpcm2

```

Results of LPCM estimation:

Call: LPCM(X = data3a, W = des3a, mpoints = 2, groupvec = grpspoly)  
 Conditional log-likelihood: -101.261  
 Number of iterations: 32  
 Number of parameters: 9

Basic Parameters eta:

	TreatEff1	TreatEff2	TreatEff3	TAU1	TAU2
Estimate	1.3750292	-0.4448694	0.4609519	0.5751396	3.1237565
Std.Err	0.5481639	0.9551232	0.5008556	0.3110730	0.7340798
	TAU3	C1.2	C3.2	C3.3	
Estimate	1.3110184	-0.03226568	-1.6196293	-4.377925	
Std.Err	0.4203942	0.40979976	0.5243734	1.067891	

Compared to the results of Example 4, the parameter estimates still show significant positive trends for items 2 and 3, the respondents tend to choose higher categories at  $T_2$  than at  $T_1$ . A treatment effect can again only be observed for item 1. It should be noted that the estimates for item 3 do not really change, because it was the item that had the same number of categories as in Example 4.

Again, results for specific hypotheses on generalisability of treatment or trend effects over several items are obtained by collapsing appropriate columns and fitting that model. Another possible simplification concerns the scaling of the categories. This is the topic of the next section.

### 3.2 The rating scale approach

If we assume the category distances to be the same across all items (*equidistant scoring*), then model (7) for  $T_2$  simplifies to

$$P(X_{vih2} = 1 | T_2) = \frac{\exp(h(\theta_{vi} + \delta_{vi}) + \omega_h)}{\sum_{l=0}^{m_i} \exp(l\theta_{vi} + \delta_{vi} + \omega_l)}, \tag{9}$$

where now  $\omega_{ih} = \omega_h$  for all items. All other considerations of the previous section also apply to (9).

**Example 7** (Example 5 continued): We try to simplify the model using equal category parameters across the items.

Basically, to specify this simpler model we have to collapse columns 7, 9, 11, and 8, 10, 12, respectively.

```
> cat2 <- rowSums(des2[, c(7, 9, 11)])
> cat3 <- rowSums(des2[, c(8, 10, 12)])
```

and add the new columns to the design for treatment and trend effects des1.

```
> des3 <- cbind(des1, cat2, cat3)
> colnames(des3) <- c(efnam, "C.2", "C.3")
```

Fitting this simpler model gives

```
> res.lrsm <- LPCM(data3, des3, mpoints = 2, groupvec = grpspoly)
> res.lrsm
```

Results of LPCM estimation:

Call: LPCM(X = data3, W = des3, mpoints = 2, groupvec = grpspoly)

Conditional log-likelihood: -133.1761

Number of iterations: 20

Number of parameters: 8

Basic Parameters eta:

	TreatEff1	TreatEff2	TreatEff3	TAU1	TAU2
Estimate	1.339879	-0.7904490	0.4295578	0.2461319	1.6843826
Std.Err	0.513233	0.4914142	0.4831179	0.3523761	0.3955073
	TAU3	C.2	C.3		
Estimate	1.2327487	-1.3510798	-3.917679		
Std.Err	0.3590487	0.2830229	0.601310		

A likelihood ratio test to evaluate if the simplification is admissible shows that we do not need to model item specific category parameters.

```
> lrtst(res.lpcm, res.lrsm)
```

Likelihood ratio statistic: 1.008248 df = 4 p = 0.909

Again, other hypotheses (like generalisation of treatment or trend effects across several items) can be specified by deleting appropriate rows and columns of the design matrix in analogy to previous examples.

### 3.3 More than two time points

The general formulation of the relaxed assumption model for arbitrary time points is

$$P(X_{vihl} = 1 | T_t) = \frac{\exp(h\theta'_{vi} + \omega_{ih})}{\sum_{l=0}^{m_i} \exp(l\theta'_{vi} + \omega_{il})} = \frac{\exp(h(\theta_{vi} + \delta_{vit}) + \omega_{ih})}{\sum_{l=0}^{m_i} \exp(l\theta_{vi} + \delta_{vit} + \omega_{il})}, \quad (10)$$

where

$$\delta_{vit} = \mathbf{w}_{it}^T \boldsymbol{\eta}, \quad (11)$$

and  $\mathbf{w}_{it}^T$  is a row in the design matrix specifying certain effects on (real) item  $i$  at time  $t$  for subject (or all subjects of treatment group)  $v$ .

**Example 8:** A treatment group ( $n=30$ ) and a control group ( $n=30$ ) have been observed at 3 time points. The study design is

	$T_1$	$T_2$	$T_3$
TG	Baseline	Treatment	–
CG	Baseline	–	–

The items with 4 categories measure the severity of three symptoms (the first category represents highest severity) at each time point. The question is whether the treatment is effective at  $T_2$  and if this effect is still observable after a period without treatment at  $T_3$ . We assume the same category differences for all items (rating scale approach). We want to estimate a model with a treatment parameter  $\lambda$  for every item comparing  $T_1$  and  $T_2$  and  $T_1$  and  $T_3$  (i.e., 6 treatment parameters) and general trend parameter  $\tau$ .

The data are in file `llra_ex4.dat`. We first read the data and modify them for the LLRA structure. The first 30 cases belong to the treatment group, the other 30 are the controls.

```
> data4 <- read.table("llra_ex4.dat", header = FALSE)
> dat4 <- matrix(unlist(data4), nc = 3)
```

The pseudo design is given in Table 9.

**Table 9:**

Pseudo design matrix (neglecting items and categories) for effect parameters between  $T_1$  and  $T_2$  ( $\lambda^{t_2-t_1}$ ), and between  $T_1$  and  $T_3$  ( $\lambda^{t_3-t_1}$ ) and a general trend parameter  $\tau$ .

		$\lambda^{t_2-t_1}$	$\lambda^{t_3-t_1}$	$\tau$
$T_1$	TG			
	CG			
$T_2$	TG	1		1
	CG			1
$T_3$	TG		1	1
	CG			1

We start to construct the design matrix using `d1m` which corresponds to the final setup for the  $\tau$ s at  $T_2$ . The other specifications are analogous to Example 4.

```
> d1 <- c(1, 0, 0, 0, 0, 0, 0, 0, 1, 0, 0, 0, 0, 0, 0, 1, 0)
> d1m <- matrix(d1 %x% c(1, 2, 3), 18)
> d2m <- diag(2) %x% d1m
> trnd <- rep(1:3, 2 * 3 * 2)
> trnd <- trnd * as.numeric(gl(2, 3 * 2 * 3))
> d3m <- cbind(d2m, trnd)
> design <- rbind(matrix(0, 18, 7), d3m)
> cat2 <- rep(c(0, 1, 0), 3 * 3 * 2)
> cat3 <- rep(c(0, 0, 1), 3 * 3 * 2)
> design <- cbind(design, cat2, cat3)
> colnames(design) <- c("L.1(2)", "L.2(2)", "L.3(2)", "L.1(3)", "L.2(3)", "L.3(3)",
+ "TREND", "C.2", "C.3")
> groups <- as.numeric(gl(6, 30))
```

Fitting the model yields

```
> res.ex4 <- LPCM(dat4, design, mpoints = 3, groupvec = groups)
> res.ex4
```

Results of LPCM estimation:

Call: LPCM(X = dat4, W = design, mpoints = 3, groupvec = groups)

Conditional log-likelihood: -300.3035

Number of iterations: 50

Number of parameters: 9



## Basic Parameters eta:

	L.1(2)	L.2(2)	L.3(2)	L.1(3)	L.2(3)	L.3(3)
Estimate	1.0301068	0.4611837	1.2037938	-0.2398956	1.2096525	2.6403020
Std.Err	0.3464313	0.3323187	0.3680473	0.3655568	0.4091801	0.5267083
	TREND		C.2	C.3		
Estimate	0.40981701	-1.3353425	-3.7098060			
Std.Err	0.09808928	0.2143427	0.4252225			

In general, there is a positive trend for both groups over the whole observation period. When comparing treatment and control group, immediately after the therapy at  $T_2$  there is a significant difference in improvement for symptoms 1 (L.1(2)) and 3 (L.3(2)), but not for symptom 2. Comparing the improvement between  $T_1$  and  $T_3$ , the difference between treatment and control group is still observable for symptom 3 (L.3(3)) and now also for symptom 2 (L.2(3)) whereas the difference with regard to symptom 1 (L.1(3)) has vanished.

#### 4. Concluding remarks

This paper tried to offer some guidelines for the usage and estimation of LLRA in the open source and easily available software environment eRm. Although the basic ideas of the LLRA have been introduced many years ago, this model has hardly ever been applied to analyse repeated categorical measurements as they occur in psychological assessment. This is even more unjust since many questions in psychology deal with change over time concerning different treatments or different characteristics of the experimental units. Moreover, theories about latent (personality) traits behind these questions might not yet have been researched extensively enough to justify the stronger assumptions of the LLTM approach. Or the nature of such traits might be too general to allow for specific distributional or dimensionality assumptions. The LLRA is well suited for measuring change in such situations and investigating various related hypotheses. The purpose of this paper was to arouse interest in the readers and provide some means for practical computations. And we hope to contribute to the sparking of some applications.

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## Appendix A. Basics of Kronecker products in R

If **A** is an  $m \times n$  matrix and **B** is a  $p \times q$  matrix, then the Kronecker product  $\mathbf{A} \otimes \mathbf{B}$  is the  $mp \times nq$  block matrix

$$\mathbf{A} \otimes \mathbf{B} = \begin{bmatrix} a_{11}\mathbf{B} & \cdots & a_{1n}\mathbf{B} \\ \vdots & \ddots & \vdots \\ a_{m1}\mathbf{B} & \cdots & a_{mn}\mathbf{B} \end{bmatrix}.$$

In simple terms, the result has the same structure as the left hand side, but *each element of the left hand side is blown up by the whole right hand side*.

### Four simple examples:

Let **a** be a column vector with 2 elements and **B** a  $2 \times 2$  matrix

$$\mathbf{a} = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \quad \mathbf{B} = \begin{bmatrix} 0 & 3 \\ 5 & 7 \end{bmatrix}.$$

The four examples are:

$$a \otimes B = \begin{bmatrix} 1 \\ 2 \end{bmatrix} \otimes \begin{bmatrix} 0 & 3 \\ 5 & 7 \end{bmatrix} = \begin{bmatrix} 0 & 3 \\ 5 & 7 \\ 0 & 6 \\ 10 & 14 \end{bmatrix}$$

$$a^T \otimes B = [1 \ 2] \otimes \begin{bmatrix} 0 & 3 \\ 5 & 7 \end{bmatrix} = \begin{bmatrix} 0 & 3 & 0 & 6 \\ 5 & 7 & 10 & 14 \end{bmatrix}$$

$$B \otimes a = \begin{bmatrix} 0 & 3 \\ 5 & 7 \end{bmatrix} \otimes \begin{bmatrix} 1 \\ 2 \end{bmatrix} = \begin{bmatrix} 0 & 3 \\ 0 & 6 \\ 5 & 7 \\ 10 & 14 \end{bmatrix}$$

$$B \otimes a^T = \begin{bmatrix} 0 & 3 \\ 5 & 7 \end{bmatrix} \otimes [1 \ 2] = \begin{bmatrix} 0 & 0 & 3 & 6 \\ 5 & 10 & 7 & 14 \end{bmatrix}$$

In R these can be obtained by

```
> a <- c(1, 2)
> B <- matrix(c(0, 3, 5, 7), ncol = 2, nrow = 2, byrow = TRUE)
> a %x% B
> t(a) %x% B
> B %x% a
> B %x% t(a)
```

*Remarks:* The definition of **a** by using the *combine* function `c()` results in a column vector **a**. This is not so obvious when we print **a** which results in `[1] 1 2`. But using the transpose function `t()` twice gives the "correct" display, i.e., `t(t(a))`. For the definition of **B** we used the `byrow = TRUE` option to illustrate that the matrix should be filled by rows and not by columns (the default).