Mixed-Effects Models in S and S-PLUS (Statistics and Computing)

José Pinheiro, Douglas Bates

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An overview of the theory and application of linear and nonlinear mixed-effects models in the analysis of grouped data, such as longitudinal data, repeated measures, and multilevel data. The authors present a unified model-building strategy for both models and apply this to the analysis of over 20 real datasets from a wide variety of areas, including pharmacokinetics, agriculture, and manufacturing. Much emphasis is placed on the use of graphical displays at the various phases of the model-building process, starting with exploratory plots of the data and concluding with diagnostic plots to assess the adequacy of a fitted model. The NLME library for analyzing mixed-effects models in S and S-PLUS, developed by the authors, provides the underlying software for implementing the methods presented. This balanced mix of real data examples, modeling software, and theory makes the book a useful reference for practitioners who use, or intend to use, mixed-effects models in their data analyses. It can also be used as a text for a one-semester graduate-level applied course.

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