

Contents

PART I

1 A Framework for Investigating Change over Time	3
1.1 <i>When Might You Study Change over Time?</i>	4
1.2 <i>Distinguishing Between Two Types of Questions about Change</i>	7
1.3 <i>Three Important Features of a Study of Change</i>	9
2 Exploring Longitudinal Data on Change	16
2.1 <i>Creating a Longitudinal Data Set</i>	17
2.2 <i>Descriptive Analysis of Individual Change over Time</i>	23
2.3 <i>Exploring Differences in Change across People</i>	33
2.4 <i>Improving the Precision and Reliability of OLS-Estimated Rates of Change: Lessons for Research Design</i>	41
3 Introducing the Multilevel Model for Change	45
3.1 <i>What Is the Purpose of the Multilevel Model for Change?</i>	46
3.2 <i>The Level-1 Submodel for Individual Change</i>	49
3.3 <i>The Level-2 Submodel for Systematic Interindividual Differences in Change</i>	57
3.4 <i>Fitting the Multilevel Model for Change to Data</i>	63
3.5 <i>Examining Estimated Fixed Effects</i>	68
3.6 <i>Examining Estimated Variance Components</i>	72
4 Doing Data Analysis with the Multilevel Model for Change	75
4.1 <i>Example: Changes in Adolescent Alcohol Use</i>	76
4.2 <i>The Composite Specification of the Multilevel Model for Change</i>	80
4.3 <i>Methods of Estimation, Revisited</i>	85
4.4 <i>First Steps: Fitting Two Unconditional Multilevel Models for Change</i>	92

4.5	<i>Practical Data Analytic Strategies for Model Building</i>	104
4.6	<i>Comparing Models Using Deviance Statistics</i>	116
4.7	<i>Using Wald Statistics to Test Composite Hypotheses About Fixed Effects</i>	122
4.8	<i>Evaluating the Tenability of a Model's Assumptions</i>	127
4.9	<i>Model-Based (Empirical Bayes) Estimates of the Individual Growth Parameters</i>	132
5	Treating TIME More Flexibly	138
5.1	<i>Variably Spaced Measurement Occasions</i>	139
5.2	<i>Varying Numbers of Measurement Occasions</i>	146
5.3	<i>Time-Varying Predictors</i>	159
5.4	<i>Recentering the Effect of TIME</i>	181
6	Modeling Discontinuous and Nonlinear Change	189
6.1	<i>Discontinuous Individual Change</i>	190
6.2	<i>Using Transformations to Model Nonlinear Individual Change</i>	208
6.3	<i>Representing Individual Change Using a Polynomial Function of TIME</i>	213
6.4	<i>Truly Nonlinear Trajectories</i>	223
7	Examining the Multilevel Model's Error Covariance Structure	243
7.1	<i>The "Standard" Specification of the Multilevel Model for Change</i>	243
7.2	<i>Using the Composite Model to Understand Assumptions about the Error Covariance Matrix</i>	246
7.3	<i>Postulating an Alternative Error Covariance Structure</i>	256
8	Modeling Change Using Covariance Structure Analysis	266
8.1	<i>The General Covariance Structure Model</i>	266
8.2	<i>The Basics of Latent Growth Modeling</i>	280
8.3	<i>Cross-Domain Analysis of Change</i>	295
8.4	<i>Extensions of Latent Growth Modeling</i>	299
PART II		
9	A Framework for Investigating Event Occurrence	305
9.1	<i>Should You Conduct a Survival Analysis? The "Whether" and "When" Test</i>	306
9.2	<i>Framing a Research Question About Event Occurrence</i>	309
9.3	<i>Censoring: How Complete Are the Data on Event Occurrence?</i>	315
10	Describing Discrete-Time Event Occurrence Data	325
10.1	<i>The Life Table</i>	326
10.2	<i>A Framework for Characterizing the Distribution of Discrete-Time Event Occurrence Data</i>	330
10.3	<i>Developing Intuition About Hazard Functions, Survivor Functions, and Median Lifetimes</i>	339

10.4	<i>Quantifying the Effects of Sampling Variation</i>	348
10.5	<i>A Simple and Useful Strategy for Constructing the Life Table</i>	351
11	Fitting Basic Discrete-Time Hazard Models	357
11.1	<i>Toward a Statistical Model for Discrete-Time Hazard</i>	358
11.2	<i>A Formal Representation of the Population Discrete-Time Hazard Model</i>	369
11.3	<i>Fitting a Discrete-Time Hazard Model to Data</i>	378
11.4	<i>Interpreting Parameter Estimates</i>	386
11.5	<i>Displaying Fitted Hazard and Survivor Functions</i>	391
11.6	<i>Comparing Models Using Deviance Statistics and Information Criteria</i>	397
11.7	<i>Statistical Inference Using Asymptotic Standard Errors</i>	402
12	Extending the Discrete-Time Hazard Model	407
12.1	<i>Alternative Specifications for the "Main Effect of TIME"</i>	408
12.2	<i>Using the Complementary Log-Log Link to Specify a Discrete-Time Hazard Model</i>	419
12.3	<i>Time-Varying Predictors</i>	426
12.4	<i>The Linear Additivity Assumption: Uncovering Violations and Simple Solutions</i>	443
12.5	<i>The Proportionality Assumption: Uncovering Violations and Simple Solutions</i>	451
12.6	<i>The No Unobserved Heterogeneity Assumption: No Simple Solution</i>	461
12.7	<i>Residual Analysis</i>	463
13	Describing Continuous-Time Event Occurrence Data	468
13.1	<i>A Framework for Characterizing the Distribution of Continuous-Time Event Data</i>	469
13.2	<i>Grouped Methods for Estimating Continuous-Time Survivor and Hazard Functions</i>	475
13.3	<i>The Kaplan-Meier Method of Estimating the Continuous-Time Survivor Function</i>	483
13.4	<i>The Cumulative Hazard Function</i>	488
13.5	<i>Kernel-Smoothed Estimates of the Hazard Function</i>	494
13.6	<i>Developing an Intuition about Continuous-Time Survivor, Cumulative Hazard, and Kernel-Smoothed Hazard Functions</i>	497
14	Fitting Cox Regression Models	503
14.1	<i>Toward a Statistical Model for Continuous-Time Hazard</i>	503
14.2	<i>Fitting the Cox Regression Model to Data</i>	516
14.3	<i>Interpreting the Results of Fitting the Cox Regression Model to Data</i>	523
14.4	<i>Nonparametric Strategies for Displaying the Results of Model Fitting</i>	535

15 Extending the Cox Regression Model	543
15.1 Time-Varying Predictors	544
15.2 Nonproportional Hazards Models via Stratification	556
15.3 Nonproportional Hazards Models via Interactions with Time	562
15.4 Regression Diagnostics	570
15.5 Competing Risks	586
15.6 Late Entry into the Risk Set	595
Notes	607
References	613
Index	627