

Comparison of Notation for Growth Curve Models

Each model below is the same basic growth curve model with no covariates and a random slope expressed in the notation used in our various reading sources.

Snijders & Bosker (2012) Notation

Separate Equations:

$$\text{(level 1)} \quad Y_{it} = \beta_{0i} + \beta_{1i}(t - t_0) + R_{it}$$

$$\text{(level 2)} \quad \begin{aligned} \beta_{0i} &= \gamma_{00} + U_{0i} \\ \beta_{1i} &= \gamma_{10} + U_{1i} \end{aligned}$$

Single Equation

$$Y_{it} = \gamma_{00} + \gamma_{10}(t - t_0) + U_{0i} + U_{1i}(t - t_0) + R_{it}$$

The subscript it is used to designate time point, t , nested within individual, i . Instead of using an x or other variable, the time predictor is expressed as $t - t_0$ to indicate that the first time point is coded as 0 and so that the intercept represents baseline scores on the dependent variable. For example if $t = 1, 2, 3, 4$, then $t - t_0 = 0, 1, 2, 3$. The value of the intercept is then equal to the value of Y when $t - t_0$ is equal to 0, leading to an interpretation of the intercept as the average baseline value of the dependent variable.

Raudenbush & Bryk (2002) Notation

Separate Equations:

$$\text{(level 1)} \quad Y_{it} = \pi_{0i} + \pi_{1i}a_{it} + e_{it}$$

$$\text{(level 2)} \quad \begin{aligned} \pi_{0i} &= \beta_{00} + r_{0i} \\ \pi_{1i} &= \beta_{10} + r_{1i} \end{aligned}$$

Single Equation

$$Y_{it} = \beta_{00} + \beta_{10}a_{it} + r_{0i} + r_{1i}a_{it} + e_{it}$$

The subscript it is used to designate time point, t , nested within individual, i . Instead of using $t - t_0$ for the time variable as Snijders and Bosker do, a new variable letter, a_{it} is used to represent the special time predictor. a was picked for *age*, but can represent any time predictor. The rationale for using π for the regression coefficients at level 1 and β for the regression coefficients at level 2 is to keep the β s associated with the person level and to allow for γ s to be used for a group level should there be a nested data structure also. A summation sign, Σ , is often used for a general formula to indicate that any number of other predictors (terms) can be added to the equation.

Singer & Willett (2003) Notation

Separate Equations:

$$\text{(level 1)} \quad Y_{ij} = \pi_{0i} + \pi_{1i} \text{TIME}_{ij} + \varepsilon_{ij}$$

$$\text{(level 2)} \quad \begin{aligned} \pi_{0i} &= \gamma_{00} + \zeta_{0i} \\ \pi_{1i} &= \gamma_{10} + \zeta_{1i} \end{aligned}$$

Single Equation

$$Y_{ij} = \gamma_{00} + \gamma_{10} \text{TIME}_{ij} + \zeta_{0i} + \zeta_{1i} \text{TIME}_{ij} + \varepsilon_{ij}$$

The subscript ij used by Singer and Willett differs from the other two notations, because j represents the time point and i represents the person. Thus, ij can be read as “person i at time point j .” ε (epsilon) is used for the level-1 error term and ζ (zeta) is used for the level-2 error term.

Hox (2010; Hox, Moerbeek, & van de Schoot, 2018) Notation

Separate Equations:

$$\text{(level 1)} \quad Y_{it} = \pi_{0i} + \pi_{1i} T_{it} + e_{it}$$

$$\text{(level 2)} \quad \begin{aligned} \pi_{0i} &= \beta_{00} + u_{0i} \\ \pi_{1i} &= \beta_{10} + u_{1i} \end{aligned}$$

Single Equation

$$Y_{it} = \beta_{00} + \beta_{10} T_{it} + u_{0i} + u_{1i} T_{it} + e_{it}$$

The subscript it is used to designate time point, t , nested within individual, i . The time predictor is T_{it} . Compared with the Raudenbush and Bryk notation, the π and the β are switched, so that the π represents the level-1 coefficient and β represents the level-2 coefficient.