## Contents

## PART I

1	A F	ramework for Investigating Change over Time	:
	1.1	When Might You Study Change over Time?	
	1.2	Distinguishing Between Two Types of Questions about Change	
	1.3	Three Important Features of a Study of Change	•
2	Exploring Longitudinal Data on Change		10
	<i>2.1</i>	Creating a Longitudinal Data Set	1
	2.2	Descriptive Analysis of Individual Change over Time	2:
	2. <i>3</i>	Exploring Differences in Change across People	33
	2.4	Improving the Precision and Reliability of OLS-Estimated Rates of Change:	
		Lessons for Research Design	4
3	Introducing the Multilevel Model for Change		45
	<i>3.1</i>	What Is the Purpose of the Multilevel Model for Change?	46
	3.2	The Level-1 Submodel for Individual Change	49
	<i>3.3</i>	The Level-2 Submodel for Systematic Interindividual Differences in Change	57
	3.4	Fitting the Multilevel Model for Change to Data	63
	3.5	Examining Estimated Fixed Effects	68
	3.6	Examining Estimated Variance Components	72
4	Doing Data Analysis with the Multilevel Model for Change		75
	4.1	Example: Changes in Adolescent Alcohol Use	76
	4.2	The Composite Specification of the Multilevel Model for Change	80
	4.3	Methods of Estimation, Revisited	85
	4.4	First Steps: Fitting Two Unconditional Multilevel Models for Change	92

## xviii Contents

	4.5	Practical Data Analytic Strategies for Model Building	104
	4.6	Comparing Models Using Deviance Statistics	116
	4.7	Using Wald Statistics to Test Composite Hypotheses About Fixed Effects	122
	4.8	Evaluating the Tenability of a Model's Assumptions	127
	4.9	Model-Based (Empirical Bayes) Estimates of the Individual Growth Parameters	132
5	Trea	ing TIME More Flexibly	138
	5.1	Variably Spaced Measurement Occasions	139
	5.2	Varying Numbers of Measurement Occasions	146
	<i>5.3</i>	Time-Varying Predictors	159
	5.4	Recentering the Effect of TIME	181
6	Mod	eling Discontinuous and Nonlinear Change	189
	6.1	Discontinuous Individual Change	190
	6.2	Using Transformations to Model Nonlinear Individual Change	208
	6.3	Representing Individual Change Using a Polynomial Function of TIME	213
	6.4	Truly Nonlinear Trajectories	223
7	Exan	nining the Multilevel Model's Error Covariance Structure	243
	7.1	The "Standard" Specification of the Multilevel Model for Change	243
	7.2	Using the Composite Model to Understand Assumptions about the	
		Error Covariance Matrix	246
	7. <i>3</i>	Postulating an Alternative Error Covariance Structure	256
8	Mod	eling Change Using Covariance Structure Analysis	266
	8.1	The General Covariance Structure Model	266
	8.2	The Basics of Latent Growth Modeling	280
	<i>8.3</i>	Cross-Domain Analysis of Change	295
	8.4	Extensions of Latent Growth Modeling	299
Ά	RT II		
9	A Fr	amework for Investigating Event Occurrence	305
	9.1	Should You Conduct a Survival Analysis? The "Whether" and "When" Test	306
	9.2	Framing a Research Question About Event Occurrence	309
	9.3	Censoring: How Complete Are the Data on Event Occurrence?	315
0	Desc	ribing Discrete-Time Event Occurrence Data	325
	10.1	The Life Table	326
	10.2		
		Event Occurrence Data	330
	10.5	Developing Intuition About Hazard Functions, Survivor Functions,	
		and Median Lifetimes	339

		Contents	XIX
	10.4	Quantifying the Effects of Sampling Variation	348
	10.5	A Simple and Useful Strategy for Constructing the Life Table	351
11	Fitting Basic Discrete-Time Hazard Models		357
	11.1	Toward a Statistical Model for Discrete-Time Hazard	358
	11.2	A Formal Representation of the Population Discrete-Time Hazard Model	369
	11.3	Fitting a Discrete-Time Hazard Model to Data	378
	11.4	Interpreting Parameter Estimates	386
	11.5	Displaying Fitted Hazard and Survivor Functions	391
	11.6	Comparing Models Using Deviance Statistics and Information Criteria	397
	11.7	Statistical Inference Using Asymptotic Standard Errors	402
12	Exten	ding the Discrete-Time Hazard Model	407
	12.1	Alternative Specifications for the "Main Effect of TIME"	408
	12.2	Using the Complementary Log-Log Link to Specify a Discrete-Time	
		Hazard Model	419
	12.3	Time-Varying Predictors	426
	12.4	The Linear Additivity Assumption: Uncovering Violations and	
		Simple Solutions	443
	12.5	The Proportionality Assumption: Uncovering Violations and	
		Simple Solutions	451
	12.6	The No Unobserved Heterogeneity Assumption: No Simple Solution	461
	12.7	Residual Analysis	463
13	Describing Continuous-Time Event Occurrence Data 4		468
	13.1	A Framework for Characterizing the Distribution of Continuous-Time	
		Event Data	469
	13.2	Grouped Methods for Estimating Continuous-Time Survivor	
		and Hazard Functions	475
	13.3	The Kaplan-Meier Method of Estimating the Continuous-Time	
		Survivor Function	483
	13.4	The Cumulative Hazard Function	488
	13.5	Kernel-Smoothed Estimates of the Hazard Function	494
	13.6	Developing an Intuition about Continuous-Time Survivor,	
		Cumulative Hazard, and Kernel-Smoothed Hazard Functions	497
14	Fittin	g Cox Regression Models	503
	14.1	Toward a Statistical Model for Continuous-Time Hazard	503
	14.2	Fitting the Cox Regression Model to Data	516
	14.3	Interpreting the Results of Fitting the Cox Regression Model to Data	523
	14 4	Nonparametric Strategies for Displaying the Results of Model Fitting	535

## xx Contents

15	Extending the Cox Regression Model		543	
	15.1	Time-Varying Predictors	544	
	15.2	Nonproportional Hazards Models via Stratification	556	
	15.3	Time	562	
	15.4		570	
	15.5	Competing Risks	586	
×	15.6	Late Entry into the Risk Set	595	
No	ites		607	
References				
Index				