

Our 3-level random-intercept model:

$$\log\left(\frac{p(y_{ijk} = 1)}{1 - p(y_{ijk} = 1)}\right) = \eta_{ijk}$$
$$\eta_{ijk} = \beta_0 + \beta_1 kid2p_{ijk} + \beta_2 indNoSpa_{jk} + \dots + \beta_{10} pcInd81_k + U_{jk} + U_k$$

The above model can be decomposed as:

First level (Child):

$$\text{logit} (P (y_{ijk} = 1)) = \eta_{jk} + \beta_1 kid2p_{ijk}$$

Second level (Mother):

$$\eta_{jk} = \eta_k + \beta_2 indNoSpa_{jk} + \beta_3 indSpa_{jk} + \beta_4 momEdPri_{jk} + \beta_5 momEdSec_{jk} + \beta_6 husEdPri_{jk} + \beta_7 husEdSec_{jk} + \beta_8 husEdDK_{jk} + U_{jk}$$

$$U_{jk} \sim \text{Normal} (0, \tau^2_1)$$

Third level (Cluster):

$$\eta_k = \beta_0 + \beta_9 rural_k + \beta_9 pcInd81_k + U_k$$

$$U_k \sim \text{Normal} (0, \tau^2_2)$$

The above model implies:

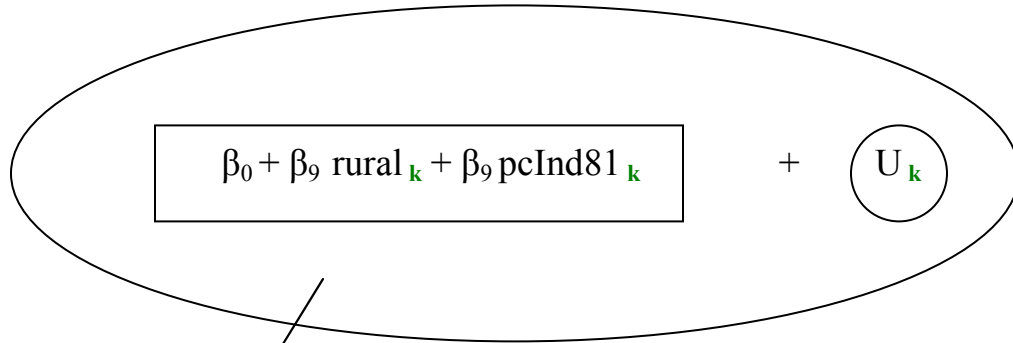
$$\eta_k \sim \text{Normal} (\beta_0 + \beta_9 rural_k + \beta_9 pcInd81_k , \tau^2_2)$$

$$\eta_{jk} | \eta_k \sim \text{Normal} (\eta_k + \beta_2 indNoSpa_{jk} + \beta_3 indSpa_{jk} + \beta_4 momEdPri_{jk} + \beta_5 momEdSec_{jk} + \beta_6 husEdPri_{jk} + \beta_7 husEdSec_{jk} + \beta_8 husEdDK_{jk} , \tau^2_1)$$

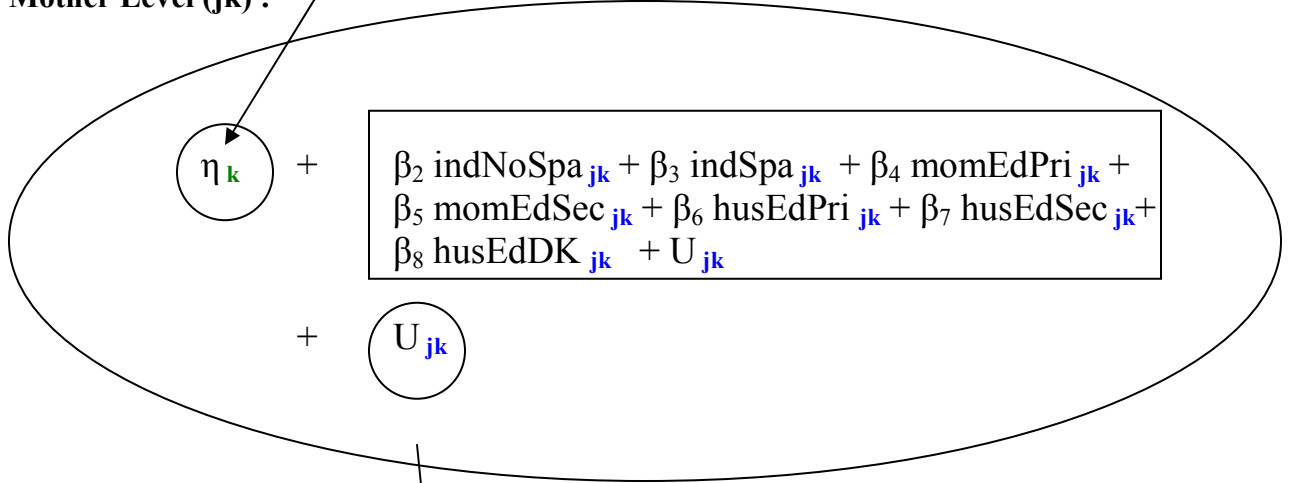
So what's the distribution of η_{jk} ?

A graphical representation:

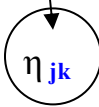
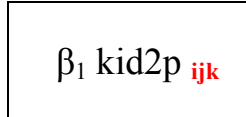
Community Level (k):



Mother Level (jk) :



Child Level (ijk):

$\text{logit} (P (y_{ijk} = 1)) =$  $+$ 

Our 3-level random-coefficient model:

$$\log\left(\frac{p(y_{ijk} = 1)}{1 - p(y_{ijk} = 1)}\right) = \eta_{ijk}$$
$$\eta_{ijk} = \beta_0 + (\beta_1 + U_{k1})kid2p_{ijk} + \beta_2rural_k + \beta_3pcInd81_k + U_{jk} + U_{k0}$$

The above model can be decomposed as:

First level (Child):

$$\text{logit}(P(y_{ijk} = 1)) = \eta_{jk} + (\beta_1 + U_{k1})kid2p_{ijk}$$

Second level (Mother):

$$\eta_{jk} = \eta_k + U_{jk}$$

$$U_{jk} \sim \text{Normal}(0, \tau_1^2)$$

Third level (Cluster):

$$\eta_k = \beta_0 + \beta_2rural_k + \beta_3pcInd81_k + U_{k0}$$

$$U_{k0} \sim \text{Normal}(0, \tau_2^2)$$

$$U_{k1} \sim \text{Normal}(0, \tau_3^2)$$

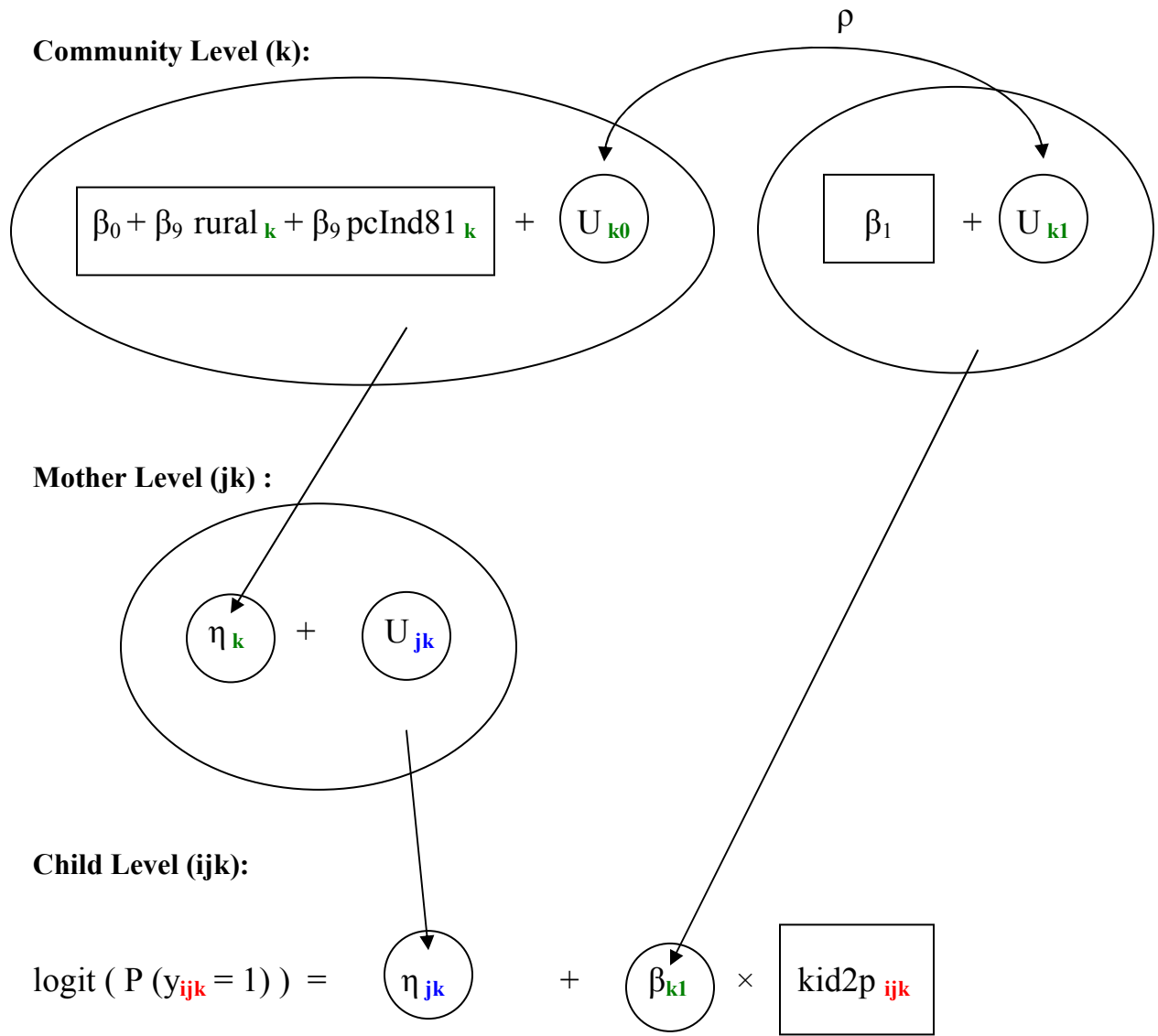
$$\text{cor}(U_{k0}, U_{k1}) = \rho$$

The above model implies:

$$\eta_k \sim \text{Normal}(\beta_0 + \beta_2rural_k + \beta_3pcInd81_k, \tau_2^2)$$

$$\eta_{jk} | \eta_k \sim \text{Normal}(\eta_k, \tau_1^2)$$

Or Graphically:



X-interaction Model 1:

$$\log\left(\frac{p(y_{ik} = 1)}{1 - p(y_{ik} = 1)}\right) = \eta_{ik}$$

$$\eta_{ik} = \beta_{0k} + \beta_{1k} \text{kid2p}_{ik}$$

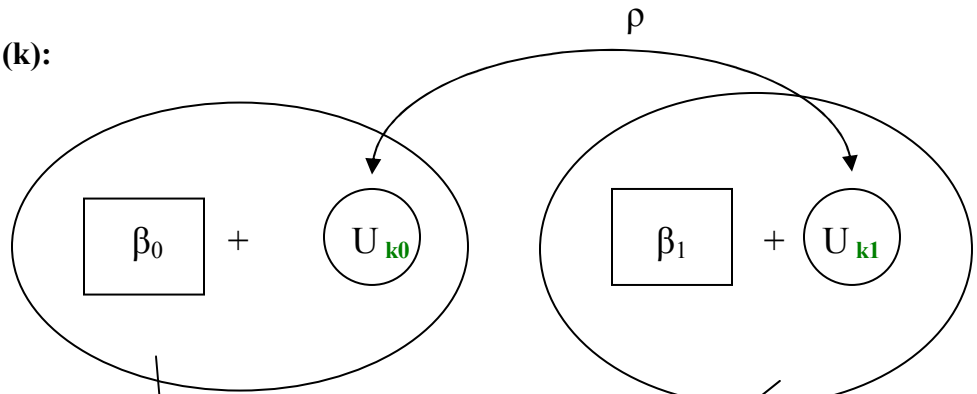
$$\beta_{0k} = \beta_0 + U_{k0}$$

$$\beta_{1k} = \beta_1 + U_{k1}$$

Or equivalently:

$$\eta_{ik} = \beta_0 + \beta_1 \text{kid2p}_{ik} + U_{k0} + U_{k1} \text{kid2p}_{ik}$$

Community Level (k):



Child Level (ijk):

$$\text{logit} (P (y_{ijk} = 1)) =$$

$$\eta_{0k} + \beta_{1k} \times \text{kid2p}_{ijk}$$

X-interaction Model 2:

$$\log\left(\frac{p(y_{ik} = 1)}{1 - p(y_{ik} = 1)}\right) = \eta_{ik}$$

$$\eta_{ik} = \beta_{0k} + \beta_{1k} \text{kid2p}_{ik}$$

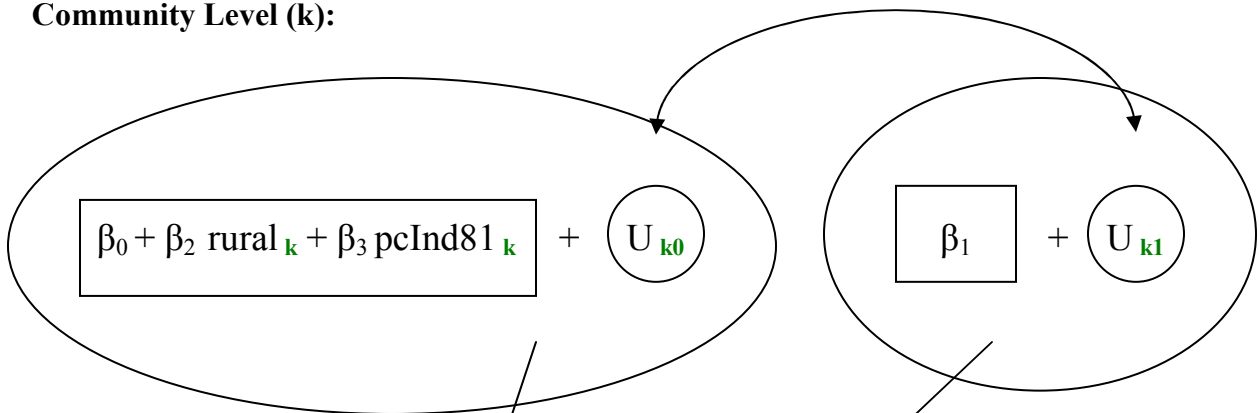
$$\beta_{0k} = \beta_0 + \beta_2 \text{rural}_k + \beta_3 \text{pcInd81}_k + U_{k0}$$

$$\beta_{1k} = \beta_1 + U_{k1}$$

Or equivalently:

$$\eta_{ik} = \beta_0 + (\beta_1 + U_{k1}) \text{kid2p}_{ik} + \beta_2 \text{rural}_k + \beta_3 \text{pcInd81}_k + U_{k0}$$

Community Level (k):



Child Level (ijk):

$$\text{logit} (P (y_{ijk} = 1)) = \eta_{0k} + \beta_{1k} \times \text{kid2p}_{ijk}$$

X-interaction Model 3:

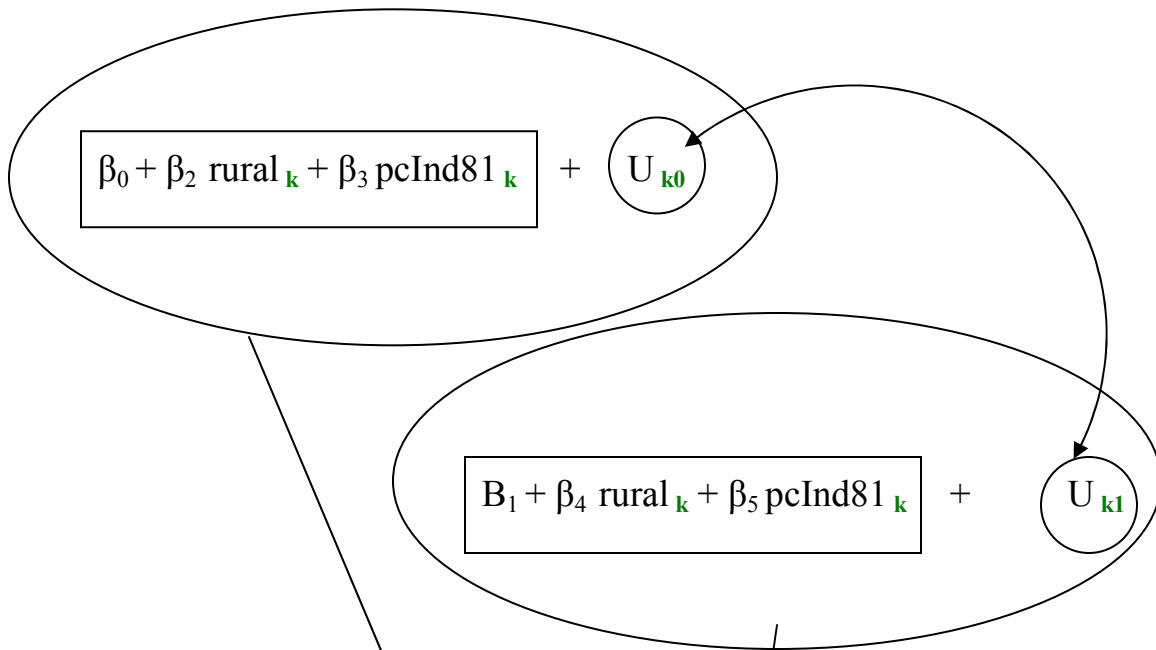
$$\log\left(\frac{p(y_{ik} = 1)}{1 - p(y_{ik} = 1)}\right) = \eta_{ik}$$

$$\eta_{ik} = \beta_{0k} + \beta_{1k} \text{kid2p}_{ik}$$

$$\beta_{0k} = \beta_0 + \beta_2 \text{rural}_k + \beta_3 \text{pcInd81}_k + U_{k0}$$

$$\beta_{1k} = \beta_1 + \beta_4 \text{rural}_k + \beta_5 \text{pcInd81}_k + U_{k1}$$

Community Level (k):



Child Level (ijk):

$$\text{logit} (P (y_{ijk} = 1)) = \eta_{0k} + \beta_{1k} \times \text{kid2p}_{ijk}$$