A multilevel logistic hidden Markov model for learning under cognitive diagnosis

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Abstract

Students who wish to learn a specific skill have increasing access to a growing number of online courses and open-source educational repositories of instructional tools, including videos, slides, and exercises. Navigating these tools is time-consuming and the search itself can hinder the learning of the skill. Educators are hence interested in aiding students by selecting the optimal content sequence for individual learners, specifically which skill one should learn next and which material one should use to study. Such adaptive selection would rely on pre-knowledge of how the learners' and the instructional tools' characteristics jointly affect the probability of acquiring a certain skill. Building upon previous research on Latent Transition Analysis and Learning Trajectories, we propose a multilevel logistic hidden Markov model for learning based on cognitive diagnosis models, where the probability that a learner acquires the target skill depends not only on the general difficulty of the skill and the learner's mastery of other skills in the curriculum but also on the effectiveness of the particular learning tool and its interaction with mastery of other skills, captured by random slopes and intercepts for each learning tool. A Bayesian modeling framework and an MCMC algorithm for parameter estimation are proposed and evaluated using a simulation study.

Keywords Learning · Diagnostic classification model · Hidden Markov model · Multilevel model

Introduction

With the increasing popularity of online and open-source education, such as massive online open courses (MOOCs), we start to see a plethora of online instructional tools targeting the learning of the same skill. Platforms such as OpenEd align instructional resources such as videos, games, and assessments to fine-grained learning objectives, such as the Common Core State Standards. Intelligent tutoring systems (Vanlehn, 2006) usually provide learners with a sequence

of tasks for learning a target skill, with interactive feedback to aid problem solving and concept acquisition. A search on OpenEd for instructional tools targeting the learning of “Grade 7 Mathematics: Expressions and Equations” returned over 50 available videos, games, assessments, and so on.

With a massive amount of educational resources available online to the broad audience, people from different regions and backgrounds all receive the opportunity to take the same courses. However, due to the sheer volume of available materials, it is practically unfeasible for learners to navigate through all available materials for a course. A lot of MOOCs have reported having high attrition rate of registered students, usually with less than 10% of students who registered and completed the course. Using a survey for students who dropped out of an online course, Gütl et al. (2014) analyzed the potential reasons for the low retention rate of MOOCs. A majority of students suggested that insufficient time, unchallenging tasks, or overly difficult contents were part of the reasons for their drop-out. To maximize the students' interest and the learning efficiency with a limited amount of time, educators are interested in evaluating the effectiveness of different materials for a student and tailoring the course content to the student's level based on his or her needs. Such individualized learning is

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often achieved through an adaptive recommendation strategy (Chen, Li, Liu, & Ying, 2017), where materials are sequentially selected and recommended to the student based on currently available information. Chen et al. (2017) suggested that a good recommendation strategy should utilize the information about both the learner and the instructional tool to maximize the gain (e.g., learning efficiency), thus in the present paper, we aim at developing a learning model that simultaneously estimates the student's progress over time and evaluates the efficiency of different learning materials.

At each stage of the learning process, a student's ability at that time point cannot be directly observed. Instead, it is often measured by test items following some kind of item response model, enabling us to measure the student's latent ability. Compared to item response theory models assuming one or a few continuous latent traits, cognitive diagnosis models assume students' mastery of different skills is discrete (e.g., dichotomous), hence allowing the computationally efficient simultaneous measurement of more fine-grained skills in the curriculum. Therefore, in the current paper, we consider assessing the students' learning progress under the cognitive diagnostic modeling framework.

In the next sections of the paper, we will briefly introduce cognitive diagnosis models and hidden Markov models based on cognitive diagnosis models, provide an introduction of our current model, present a Bayesian estimation framework as well as the estimation algorithms, show the results from a simulation study on the proposed model, and, lastly, discuss the potential implications of the current model and some future directions.

Learning models based on cognitive diagnosis

Cognitive diagnosis models (CDMs), or diagnostic classification models (DCMs; Rupp, Templin, & Henson, 2010), are restrictive latent class models measuring test-takers' mastery of various skills based on their responses to test questions/items. These models are designed to identify students' strengths and weaknesses in learning, providing guidance for personalized, targeted remedy and support. Under a CDM, a test-takers' underlying mastery status on a set of skills is usually denoted by a dichotomous vector $\alpha = [\alpha_1, \dots, \alpha_K]'$, with $\alpha_k = 1$ indicating mastery on skill k and $\alpha_k = 0$ indicating non-mastery. The probability of correct response on an item j depends on the student's mastery status on attributes required by the item, captured by a $J \times K$ Q-matrix, with $q_{jk} = 1$ if successful answering of item j depends on the student's mastery of skill k , and 0 otherwise. How the probability of a correct response is influenced by the mastery of required attributes depends on the specific CDM. Many CDMs have been previously proposed (e.g., Junker & Sijtsma, 2001; dela Torre, 2011; Henson, Templin, & Willse, 2009; von Davier, 2008). One

of the simplest and most commonly used CDM is the deterministic input, noisy-"and"-gate (DINA; e.g., Macready & Dayton, 1977; Junker & Sijtsma, 2001) model, under which, the probability of a correct response is given by

$$P(X_{ij} = 1 \mid \alpha_i, s_j, g_j, \mathbf{q}_j) = (1 - s_j)^{\eta_{ij}} g_j^{1 - \eta_{ij}}, \quad (1)$$

where $\eta_{ij} = \prod_{k=1}^K \alpha_{ik}^{q_{jk}}$ is the ideal response, indicating whether subject i possesses all required skills to answer item j correctly, and s_j and g_j are the slipping and guessing parameters. Intuitively, the DINA model describes the case where a subject needs to have mastered all requisite skills of an item to be able to answer the item correctly with high probability $(1 - s_j)$. Missing any of the item's requisite skills would result in a probability of a correct response of g_j instead.

Whereas traditional research on CDMs focused on the assessment of the students' mastery at a single time point, there is increasing interest in assessing the students' progression of attribute mastery over time. Li, Cohen, Bottge, and Templin (2015) combined latent transition analysis (LTA; Langeheine, 1988; Collins & Wugalter, 1992) with the DINA model to estimate the students' mastery change in a longitudinal setting. At each wave, a student has a probability of transitioning from non-mastery to mastery, or from mastery to non-mastery, on each skill. The transitions on different skills are assumed to be independent. Using the estimated transition probabilities between mastery and non-mastery on each skill between waves, they compared the effectiveness of two different learning interventions.

Chen et al. (2017) generalized Li et al. (2015) model to the case where attribute transitions are not necessarily independent—that is, instead of modeling the attribute-wise transitions and multiplying them to get the pattern-wise transition probabilities, they directly modeled the transition probabilities between different skill patterns. Different models for learning, including the most general unrestricted model and the monotonic model (i.e., where the probability of transitioning from mastery to non-mastery is 0), were introduced, and the cardinalities of the sets of all possible trajectories were derived.

Wang, Yang, Culpepper, and Douglas (2016) proposed the hidden Markov diagnostic classification model (HMDCM) with higher-order covariates affecting the learning outcome. Given the attribute pattern of subject i at time t , $\alpha_{i,t} = [\alpha_{i,1,t}, \dots, \alpha_{i,K,t}]'$, the logit of the probability of transitioning from non-master to master on attribute k is

$$\begin{aligned} \text{logit}[P(\alpha_{i,k,t+1} = 1 \mid \alpha_{i,k,t} = 0, \alpha_{i,t})] \\ = \lambda_0 + \lambda_1 \theta_i + \lambda_2 \sum_{\forall k' \neq k} \alpha_{i,k',t} \\ + \lambda_3 \sum_{m=1}^t \sum_{j=1}^{J_t} q_{j,m,k}. \end{aligned} \quad (2)$$

In this model, θ_i was used to denote the overall, time-invariant learning ability of subject i . The term $\sum_{k' \neq k} a_{i,k',t}$ represents how many attributes subject i has already acquired other than attribute k , and $\sum_{m=1}^t \sum_{j=1}^{J_t} q_{j,m,k}$ denotes the number of items involving skill k that the student has completed at previous time points, in other words, the amount of practice so far on attribute k . By using a higher-order logistic model for the transition probabilities in the hidden Markov model, the effect of different factors on the probability of learning a skill can hence be examined.

Current model

The higher-order hidden Markov modeling framework developed by Wang et al. (2016) provides a flexible tool for modeling the effect of different covariates, both of the

learners and of the instructions, on the outcome of learning. We hence adopt this framework and formulate our current model as follows.

Similar to Wang et al. (2016), we assume that the learning process is monotonic, with the probability of transitioning from mastery to nonmastery equal to 0 for all time points and all skills. At a certain time point, $t \in \{0, \dots, T\}$, a student $i \in \{1, \dots, N\}$ is assigned to learn a skill $k \in \{1, \dots, K\}$, by receiving an instructional tool $l \in \{1, \dots, L_k\}$ targeting the learning of skill k . Here, the set $\{1, \dots, L_k\}$ is used to denote the collection of all instructional tools, including exercises, slides, videos, or games, that can have an effect on the learning of skill k . We let the attribute pattern of subject i at time t be $\alpha_{i,t}$, then the probability that the subject masters skill k at time $t + 1$ is

$$P(\alpha_{i,k,t+1} = 1 \mid \alpha_{i,t}, \gamma_k, \mathbf{U}_{k,l}) = \begin{cases} 1 & \alpha_{i,k,t} = 1, \\ \frac{\exp(\lambda_{0,k,l} + \sum_{k' \neq k} \lambda_{k',k,l} \alpha_{i,k',t})}{1 + \exp(\lambda_{0,k,l} + \sum_{k' \neq k} \lambda_{k',k,l} \alpha_{i,k',t})} & \alpha_{i,k,t} = 0. \end{cases} \quad (3)$$

$$\text{where } \lambda_{0,k,l} = \gamma_{0,k,0} + U_{0,k,l}, \quad \lambda_{k',k,l} = \gamma_{k',k,0} + U_{k',k,l}, \quad \text{with } \mathbf{U}_{k,l} = \begin{bmatrix} U_{0,k,l} \\ U_{1,k,l} \\ \vdots \\ U_{(k-1),k,l} \\ U_{(k+1),k,l} \\ \vdots \\ U_{K,k,l} \end{bmatrix} \sim$$

$$\text{M.V.N.} \left(\mathbf{0}, \mathbf{\Sigma}_k = \begin{bmatrix} \tau_0^2 & \dots & \tau_{0K} \\ \vdots & \ddots & \vdots \\ \tau_{0K} & \dots & \tau_K^2 \end{bmatrix} \right). \quad \text{The } \gamma\text{'s are used to}$$

represent the fixed effects for a skill, and the U s are used for the random effects of the individual learning materials. More specifically, $\gamma_{0,k,0}$ denotes the overall log-odds that a learner with no mastered skills switches from nonmastery to mastery on skill k after learning a material targeting k , and $U_{0,k,l}$ is the incremental “approachability” of material l on learning k , which either increases ($U_{0,k,l} > 0$) or decreases ($U_{0,k,l} < 0$) the log-odds of acquiring skill k . In addition, because the learning of one skill may depend on the previous mastery of another related skill, we also considered the mastery of other skills as a covariate of the learning of skill k . Thus, fixed and random slopes for each skill other than k , denoted k' , were introduced. We used $\gamma_{k',k,0}$ to denote the overall effect of mastery of k' on the learning of k , and $U_{k',k,l}$ was used to represent material l 's additional “reliance” on skill k' .

Intuitively, the fixed intercepts, $\gamma_{0,k,0}$ s, tells us the overall probability of learning a skill k for learners who

haven't mastered any skills, without consideration of the material's characteristics. Since different learning materials can differ in their approachability (e.g., one material may be easily understood by students without backgrounds, whereas another does not), the random intercepts, $U_{0,k,l}$ s were introduced to capture each material's approachability. The fixed slopes, $\gamma_{k',k,0}$ s, tell us overall, how much does the mastery of k' affect the learning outcome of k . While some skills may be relatively independent, others could be strongly related. For instance, it is usually perceived that the mastery of addition is a prerequisite to understanding multiplication. Therefore, the mastery of addition can have a strong influence on whether a learner could understand multiplication. Lastly, different learning materials can rely on the mastery of other skills at different degrees. As an example, we consider two video lectures on multivariate statistics, with the first one providing an introduction to linear algebra and the second one jumping directly to the matrix-based derivations of multivariate distribution means and variances. The first video would require much less previous background on linear algebra than the second. Another example is the instruction of the same skill with different approaches: We could have two instructional tools teaching the students about the “right-hand rule” in electromagnetism, with the first one teaching the students how to use their right hand to determine the direction of the magnetic force, and the second one explaining how the rule works based on vector cross products. The former would barely require any background knowledge, while the latter would require some background in linear algebra. For this reason, we introduce the random slopes for each

specific learning material, $U_{k',k,l}$ s, indicating to what extent a specific material l would rely on prior mastery of k' in the process of learning k .

The proposed model differs from the model by Wang et al. (2016) mainly in terms of how the characteristics of the administered learning intervention and the learner contribute to the learning outcomes. In the hidden Markov DCM proposed by Wang et al. (2016), the learner's general ability, the list of skills s/he has mastered up to the current time, and the number of practice items s/he has completed contribute linearly to the logit of the transition probability from non-mastery to mastery. By using the count of the number of practice items as a covariate, the model assumes that different practice items on the same skill contribute equally to the transition probability. This model would be most suitable for learning programs where students learn through and are assessed after repeated practice, and where different practice problems can be regarded as equivalent (e.g., arithmetic questions where different questions only differ in the numbers and arithmetic operations they use). The proposed multilevel logistic hidden Markov model, on the other hand, contains models the main effect of the specific learning intervention and its interactions with the learner's current profile. Different learning interventions are hence assumed to vary in terms of how effective they are, both in general and for a student with a specific attribute pattern. The proposed model is thus suitable when we can assess the learner after each intervention, and when interventions targeting the same skill are assumed to differ in their effectiveness. An example would be a piece of plain text and a computer-based interactive exercise, both of which intends to teach a learner how to set the time on a clock: Although they teach the same thing, the differences

in the media they use to convey the points give educators a reason to suspect their differences in effectiveness, which, under the proposed model, can be explicitly taken into account.

We treat the slope and intercept of different learning materials as random effects for several reasons: First, educators are often interested in evaluating different interventions' effectiveness. Under our model, the random intercepts can directly be used to compare different materials' overall effectiveness to students in the baseline group (i.e., $\alpha_i = \mathbf{0}$), and to get the materials' effectiveness for other groups, the effectiveness could be calculated as the random intercept plus the random slope for that material. Second, for the multilevel model, the distribution of the random effects is modeled with a multivariate normal distribution. In the learning context, we may assume that the approachability of a material could be related to the degree of its requirement of a specific prerequisite. For example, a material deemed to be "harder" for students with none of the mastered skills may have a high requirement on another skill. Therefore, we use the covariance matrix of the learning material's random effects to capture potential relationships between different characteristics of learning materials.

Under the current model, a confirmatory approach is taken—that is, at time t , if the students were assigned a material targeting a specific skill, k , then we assume that only the mastery status on skill k can change from time t to time $t + 1$. Here, we focus on the case of one target skill only per material. In that case, given the attribute pattern at time t , $\alpha_{i,t}$, the probability of transitioning to pattern $\alpha_{i,t+1}$ after receiving a learning material l targeting skill k is

$$P(\alpha_{i,t+1} | \alpha_{i,t}) = \begin{cases} P(\alpha_{i,k,t+1} = 1 | \cdot)^{\alpha_{i,k,t+1}} [1 - P(\alpha_{i,k,t+1} = 1 | \cdot)]^{1-\alpha_{i,k,t+1}}, & \text{if } \alpha_{i,[k],t} = \alpha_{i,[k],t+1}, \\ 0, & \text{otherwise.} \end{cases} \quad (4)$$

In the equation above, $P(\alpha_{i,k,t+1}=1 | \cdot) = P(\alpha_{i,k,t+1} = 1 | \alpha_{i,t}, \gamma_k, \mathbf{U}_{k,l})$ denotes the conditional probability of mastering a skill after learning, as given in equation (3).

The transition model in equation (4) is used to describe the changes of the students' attribute patterns across time. However, the students' latent mastery status cannot be directly observed and needs to be measured using assessment items. In our design, we assume that for each student at each time point, a set of J_t items are administered to them to assess their mastery of skills in the curriculum. For simplicity, in the current study we used the DINA model in equation (1) for the responses. However, the modeling framework can be extended to other CDMs by swapping the DINA measurement model with other CDMs, such as

the reduced Reparameterized Unified Model (rRUM; Hartz, 2002) or the generalized-DINA (G-DINA; dela Torre, 2011) model.

Model estimation

Bayesian formulation

Similar to Wang et al. (2016), a Bayesian modeling framework is used to estimate the parameters of the proposed model. Let $p(\pi)$, where $\pi = [\pi_1, \dots, \pi_{2K}]$ denote the prior distribution of the population membership probabilities of each attribute pattern at the initial stage,

$t = 1$, let $p(\boldsymbol{\gamma})$ be the prior distribution for the fixed effects, and let $p(\boldsymbol{\Sigma})$ be the prior distribution for the covariance of the random effects, denoted as $\boldsymbol{\Sigma} = [\boldsymbol{\Sigma}_1, \dots, \boldsymbol{\Sigma}_K]$, where $\boldsymbol{\Sigma}_k$ represents the covariance matrix of the random effects of materials for skill k . We further use k_{it} and l_{it} to denote the skill and material given to student i at time t , respectively, and let $\mathbf{X} = [X_1, \dots, X_T]$ represent the

observed response data across all time points, where X_t is the $N \times J_t$ response matrix of all the N learners at time t . Then the joint likelihood of the observed responses, learning materials' random effects, latent attribute patterns, population membership probabilities, the DINA model item parameters, the learning model's fixed effects, and the covariance matrices of the random effects is

$$L(\mathbf{X}, \boldsymbol{\alpha}, \mathbf{U}, \boldsymbol{\pi}, \boldsymbol{\Sigma}, \boldsymbol{\gamma}, \mathbf{s}, \mathbf{g}) = \prod_{i=1}^N \{ \pi_c P(\mathbf{X}_{i1} | \boldsymbol{\alpha}_{i,1} = \boldsymbol{\alpha}_c, \mathbf{s}, \mathbf{g}) \} \quad (5)$$

$$\times \prod_{t=1}^{T-1} [P(\boldsymbol{\alpha}_{i,t+1} | \boldsymbol{\alpha}_{i,t}, \boldsymbol{\gamma}_{k_{it}}, U_{k_{it}, l_{it}}) P(\mathbf{X}_{i,t+1} | \boldsymbol{\alpha}_{i,t+1}, \mathbf{s}, \mathbf{g})] \quad (6)$$

$$\times \prod_{k=1}^K \prod_{l=1}^{L_k} [P(\mathbf{U}_{k,l} | \boldsymbol{\Sigma}_k)] p(\boldsymbol{\pi}) p(\boldsymbol{\gamma}) p(\boldsymbol{\Sigma}). \quad (7)$$

Based on this formulation, a learner i 's attribute pattern at the initial time point, $\boldsymbol{\alpha}_{i,1}$, follows a multinomial distribution, i.e.,

$$P(\boldsymbol{\alpha}_{i,1} = \boldsymbol{\alpha}_c) = \prod_c^{2^K} \pi_c^{\mathcal{I}(\boldsymbol{\alpha}_{i,1} = \boldsymbol{\alpha}_c)}, \quad (8)$$

where the prior for the population membership probabilities at the initial time point is

$$\boldsymbol{\pi} = [\pi_1, \dots, \pi_{2^K}] \sim \text{Dirichlet}(\boldsymbol{\delta}_0). \quad (9)$$

We further assign the following priors to the fixed effects,

$$\gamma_{0,k,0} \sim N(\mu_*, \sigma_*^2), \quad (10)$$

$$\gamma_{k',k,0} \sim \text{half-normal}(\mu_+, \sigma_+^2), \quad (11)$$

for $\forall k$ and $\forall k' \neq k$. A half-normal prior distribution for the fixed slopes, $\gamma_{k',k,0}$, is used to restrict their support on the positive real numbers. By doing this, we impose the assumption that the existing mastery of any other skills will not decrease the probability of learning the current skill. For the random effects $\mathbf{U}_{k,l} \sim \text{M.V.N.}(\mathbf{0}, \boldsymbol{\Sigma}_k)$, we

assume for all k , the prior for the covariance is given by the Inverse-Wishart distribution, where

$$\boldsymbol{\Sigma}_k^{-1} \sim \text{Wishart}(\mathbf{S}, \nu), \quad (12)$$

with $\mathbf{S}$ being the scale matrix and ν the degrees of freedom.

Lastly, adopting the methods in Culpepper (2015), we assign a truncated Beta prior distribution to the DINA model item parameters, i.e.

$$p(s_j, g_j) \propto s_j^{a_s-1} (1-s_j)^{b_s-1} g_j^{a_g-1} (1-g_j)^{b_g-1} \mathcal{I}(0 \leq g_j < 1-s_j \leq 1). \quad (13)$$

Then, the full conditional distributions of the parameters, given the observed responses at all time points, are as follows:

- For $\boldsymbol{\alpha}_{i,t}$: Similar to Wang et al. (2016) and Chen et al. (2017), we use a forward-backward algorithm to sequentially update the attribute patterns of each subject at each time point. Specifically,

$$P(\boldsymbol{\alpha}_{i,t} = \boldsymbol{\alpha}_c) \propto \begin{cases} \pi_c P(X_{i1} | \boldsymbol{\alpha}_{i,1} = \boldsymbol{\alpha}_c) P(\boldsymbol{\alpha}_{i,2} | \boldsymbol{\alpha}_{i,1} = \boldsymbol{\alpha}_c, \cdot), & t = 1; \\ P(\boldsymbol{\alpha}_i = \boldsymbol{\alpha}_c | \boldsymbol{\alpha}_{i,t-1}, \cdot) P(X_{it} | \boldsymbol{\alpha}_{i,t} = \boldsymbol{\alpha}_c) P(\boldsymbol{\alpha}_{i,t+1} | \boldsymbol{\alpha}_{i,t} = \boldsymbol{\alpha}_c, \cdot), & 1 < t < T; \\ P(X_{iT} | \boldsymbol{\alpha}_{i,T} = \boldsymbol{\alpha}_c) P(\boldsymbol{\alpha}_{i,T} = \boldsymbol{\alpha}_c | \boldsymbol{\alpha}_{i,T-1}, \cdot), & t = T, \end{cases} \quad (14)$$

where $P(\boldsymbol{\alpha}_{i,t+1} = \boldsymbol{\alpha}_c | \boldsymbol{\alpha}_{i,t}, \cdot)$ represents $P(\boldsymbol{\alpha}_{i,t+1} = \boldsymbol{\alpha}_c | \boldsymbol{\alpha}_{i,t}, \boldsymbol{\gamma}_{k_{it}}, U_{k_{it}, l_{it}})$ and is given in equations (3) and (4).

- For population proportions of the attribute patterns at time 1, the full conditional distribution of $\boldsymbol{\pi}$ is still a Dirichlet distribution, with

$$\boldsymbol{\pi} | \boldsymbol{\alpha}_{1,1}, \dots, \boldsymbol{\alpha}_{N,1} \sim \text{Dirichlet}(\boldsymbol{\delta}_0 + \tilde{N}), \quad (15)$$

where $\tilde{N} = [\sum_{i=1}^N \mathcal{I}(\boldsymbol{\alpha}_{i1} = \boldsymbol{\alpha}_1), \dots, \sum_{i=1}^N \mathcal{I}(\boldsymbol{\alpha}_{i1} = \boldsymbol{\alpha}_{2^K})]$

- For fixed effect $\boldsymbol{\gamma}_k$, we have

$$P(\boldsymbol{\gamma}_k | \boldsymbol{\alpha}, \mathbf{U}_{k,\cdot}) \propto p(\boldsymbol{\gamma}_k) \prod_{t=1}^T \prod_{i: k_{i,t}=k} P(\boldsymbol{\alpha}_{i,t+1} | \boldsymbol{\alpha}_{i,t}, \boldsymbol{\gamma}_k, U_{k, l_{i,t}}). \quad (16)$$

- For random effects $\mathbf{U}_{k,l}$, we have

$$P(\mathbf{U}_{k,l} | \Sigma_k, \alpha, \gamma_k) \propto \prod_{t=1}^K \prod_{i:k_{i,t}=k \text{ \& } l_{i,t}=l} P(\alpha_{i,t+1} | \alpha_{i,t}, \gamma_k, \mathbf{U}_{k,l}) P(\mathbf{U}_{k,l} | \Sigma_k). \quad (17)$$

- For the covariance matrices of random effects, Σ_k , conditioning on the random effects of materials

targeting skill k , Σ_k follows an Inverse-Wishart distribution, i.e.,

$$\Sigma_k^{-1} | \mathbf{U}_{1,k}, \dots, \mathbf{U}_{L_k,k} \sim \text{Wishart}(\mathbf{S}^*, \nu^*), \quad (18)$$

where $\mathbf{S}^* = \mathbf{U}^T \mathbf{U} + \mathbf{S}$, and $\nu^* = L_k + \nu$, and $\mathbf{U}$ represents the matrix of the random effects corresponding to skill k , with $\mathbf{U}_{k,l}$ as the l th row.

- For the DINA model parameters, $\mathbf{s}$ and $\mathbf{g}$, the posterior distribution, given the responses and attribute patterns, is a truncated beta distribution, with

$$p(s_j, g_j | \alpha, \mathbf{X}) \propto s_j^{a_{sj}-1} (1-s_j)^{b_{sj}-1} g_j^{(a_{gj}-1)} (1-g_j)^{b_{gj}-1} \mathcal{I}(0 \leq g_j < (1-s_j) \leq 1), \quad (19)$$

where

$$\begin{aligned} a_{sj} &= \sum_{i:X_{ij}=0} \eta_{ij} + a_s, & b_{sj} &= \sum_{i:X_{ij}=1} \eta_{ij} + b_s, \\ a_{gj} &= \sum_{i:X_{ij}=1} (1-\eta_{ij}) + a_g, & b_{gj} &= \sum_{i:X_{ij}=0} (1-\eta_{ij}) + b_g. \end{aligned}$$

Parameter estimation

A Metropolis–Hastings within Gibbs algorithm is used to estimate the parameters of the proposed model. Let $\alpha_{i,t}^0$, $\mathbf{U}^0$, γ^0 , π^0 , $\mathbf{s}^0$, $\mathbf{g}^0$, and Σ^0 denote the initial values of our parameters of interest, the following procedures could be used to sample from the posterior distribution of the parameters. At each iteration of the MCMC chain:

- (1) For each $i = 1, 2, \dots, N, t = 1, 2, \dots, T$, sample $\alpha_{i,t}^r$, given $\mathbf{U}^{r-1}$, γ^{r-1} , π^{r-1} , and $\mathbf{s}^{r-1}$, $\mathbf{g}^{r-1}$;
- (2) Sample π^r based on $\alpha_{1,1}^r, \dots, \alpha_{N,1}^r$;
- (3) For each $\gamma_{k',k,0}$, where $k, k' = 0, 1, \dots, K$, sample $\gamma_{k',k,0}^r$ from the uniform distribution in an interval around $\gamma_{k',k,0}^{r-1}$, and accept with probability $\frac{P(\gamma_{k',k,0}^r | \alpha_{t+1}^r, \alpha_t^r, \mathbf{U}_{k,\cdot}^{r-1})}{P(\gamma_{k',k,0}^{r-1} | \alpha_{t+1}^r, \alpha_t^r, \mathbf{U}_{k,\cdot}^{r-1})}$;
- (4) For each $k = 1, 2, \dots, K, l = 1, 2, \dots, L_k$, sample $\mathbf{U}_{k,l}^r$ from the Uniform distribution of a small interval around $\mathbf{U}_{k,l}^{r-1}$, and accept with probability $\frac{P(\mathbf{U}_{k,l}^r | \Sigma_k^{r-1}, \alpha_{t+1}^r, \alpha_t^r, \gamma_k^r)}{P(\mathbf{U}_{k,l}^{r-1} | \Sigma_k^{r-1}, \alpha_{t+1}^r, \alpha_t^r, \gamma_k^r)}$;
- (5) For each $k = 1, 2, \dots, K$, sample Σ_k^r from the inverse-Wishart distribution updated based on $\mathbf{U}_{k,1}^r, \dots, \mathbf{U}_{k,L_k}^r$;
- (6) For each item j , sample s_j, g_j from the truncated beta distribution, given α^r and $\mathbf{X}$.

Model identification

We note that for the logistic transition model given in equation (3), for each of the slopes and intercepts, $\lambda_{k',k,l}$

and $\lambda_{0,k,l}$ remain the same if we add a constant to the corresponding fixed effect and subtract the constant from each of the corresponding random effects. In other words,

$$\begin{aligned} \lambda_{0,k,l} &= (\gamma_{0,k,0} + c) + (U_{0,k,l} - c), \\ \lambda_{k',k,l} &= (\gamma_{k',k,0} + c) + (U_{k',k,l} - c). \end{aligned}$$

Although we are unable to exactly fix the location of the fixed and random effects, they can be softly centered by imposing a mean of $\mathbf{0}$ to the multivariate normal distribution of the random effects (e.g., Gelman, Carlin, Stern, Dunson, Vehtari, & Rubin, 2014).

Simulation study

True parameter generation

We conduct a series of simulation studies to evaluate the recovery of model parameters using the proposed algorithm. The design of the learning process is as follows: The curriculum is assumed to contain $K = 4$ skills. At the initial time point, $t = 1$, all students are administered $J_t = 15$ items. Following the assessment, each student is administered a random learning material targeting a random skill. Specifically, for student i at time t , we randomly select one of the 4 skills as the target skill ($k_{i,t}$), and among all materials available for learning the target skill, we randomly select one ($l_{i,t}$) as the material to be administered to student i at time t . Following the learning of the material, students are assessed again with 15 items, and this process iterates up to the final time point, $T = 5$. Figure 1 provides an illustration of the learning program design used in the simulation studies.

Because our main interest is the recovery of the parameters in the learning model, two factors are considered, including the number of students who receive each specific training material ($N_{l,k} = 50$ and 100), and the number of

Fig. 1 Illustration of the learning design used in the simulation studies. Following the learning of skill $k_{i,t}$ and material $l_{i,t}$, a student's skill pattern changes from $\alpha_{i,t}$ to $\alpha_{i,t+1}$. The student's current skill mastery, $\alpha_{i,t}$ is observed through the responses to assessment items, $\mathbf{X}_{i,t}$

materials available for each skill ($L_k = 10, 30$, and 50). The L_k s under each condition are chosen to mimic the number of available online resources for each Common Core Math standard on the OpenEd repository. Based on these two factors, we can calculate the total number of subjects in each condition. For example, in the case of 50 students per material and ten materials per skill, the total sample size would be $N = 50 \times 10 \times K = 50 \times 10 \times 4 = 2000$. Such large samples are very difficult to collect in a classroom learning environment. However, they are achievable in online learning environments, where students from different backgrounds can access the learning materials anytime and anywhere. Ten repetitions of the simulation were performed under each condition.

The initial attribute patterns of the students, $\alpha_{i,1}$, are generated following similar methods as in Chiu and Köhn (2016). Specifically, for each learner i , we first generate a K -dimensional multivariate normal variable $\mathbf{Z}_i \sim \text{M.V.N.}(\mathbf{0}, \Sigma_Z)$, where the diagonal entries of Σ_Z are 1, and the off-diagonal entries are .2. That is, we assume that at the initial time point, the higher-order continuous traits behind each skill are correlated at $\rho = .2$. Next, $\alpha_{i,k,1} = \mathcal{I}\left(\mathbf{Z}_{ik} \geq \Phi^{-1}\left(\frac{k}{K+1}\right)\right)$ was obtained for each k , giving the true attribute pattern of subject i at the initial time point, $\alpha_{i,1}$.

The true values of the fixed intercepts, $\gamma_{0,k,0}$ s, were generated from $N(-1, 1)$, and the fixed slopes, $\gamma'_{k,0}$ s were sampled from $\text{Uniform}(0, 2)$. The covariance matrices of the random effects of each skill, $\Sigma_k, k \in \{1, \dots, K\}$, were assumed to have diagonal entries of .3 and off diagonal entries of .1. Based on the covariance matrices, the true random intercepts and slopes were generated from the multivariate normal distribution, with $\mathbf{U}_{k,l} \sim$

$\text{M.V.N.}(\mathbf{0}, \Sigma_k)$. Based on the random and fixed effects of the learning model, the learners' subsequent α s can be generated based on transition probabilities as defined in equations (3) and (4).

Five blocks of DINA model items, with $J_t = 15$ items per block, were simulated. The true slipping and guessing parameters were generated from $U(.15, .3)$. Gu and Xu (2018) provided the sufficient and necessary conditions for DINA model parameter identifiability in static assessments. Specifically, the item parameters $\mathbf{s}$, $\mathbf{g}$ and the population membership probabilities π are identifiable if each skill is assessed with at least three items, and after row permutations, the Q-matrix can be written as $\begin{pmatrix} \mathcal{I}_K \\ Q^* \end{pmatrix}$, where $\mathcal{I}_K$ is a $K \times K$ identity matrix, and the columns of Q^* are distinct. In our simulation studies, for each block of items, the Q-matrices were generated to include at least three items that exclusively measure the k th skill for all k . We could see that in this case, the Q-matrices will satisfy the identifiability conditions in Gu and Xu (2018). All students are assumed to receive item block t at time t . Because we assumed the learning process to be monotonic, the proportion of students mastering a large number of skills are expected to increase as the learning process continues. In that case, the proportion of students mastering few skills may be small at later time points. Thus in the present study, we assumed that the DINA item parameters are known a priori. The simultaneous estimation of the DINA model parameters and the rest of the model parameters could be easily achieved by adding an additional step of updating the $\mathbf{s}$ and $\mathbf{g}$ s. Future studies could consider randomizing the order the items for each examinee, so that each item could have sufficient sample size for the estimation of its

parameters. Based on the students' attribute patterns at each time point, the block of items they are administered at time t , and the Q-matrix and parameters of the items in each block, the subjects' responses can be randomly generated based on the DINA model item response function.

$$\boldsymbol{\pi} \sim \text{Dirichlet}(\mathbf{1}), \gamma_{0,k,0} \sim N(0, 1), \quad \gamma_{k',k,0} \sim \text{half-normal}(0, 3^2), \quad \boldsymbol{\Sigma}_k^{-1} \sim \text{Wishart}(\mathcal{I}_K, 8).$$

These prior parameters were selected either as uninformative or to reflect how we expect the model parameters to be distributed under the proposed model. Specifically, without prior knowledge, the prior distribution of initial attribute pattern probabilities is assumed to be uniform, and the random slopes for different skills are assumed to be independent. We chose $N(0, 1)$ as the prior for the fixed intercepts because without prior knowledge, we assume that when students were assigned to learn a specific skill, there is about 50% chance to switch from non-mastery to mastery. And a half-normal($0, 3^2$) prior distribution for the fixed slopes was selected because without prior knowledge, we assume the learning of one skill is likely unrelated to the mastery of another, and, given that the fixed intercepts are mostly distributed between -3 and 3 under their prior distributions, a fixed slope above 10 will not have meaningful interpretations in the logistic transition model.

We assigned random initial values to the model parameters to start the MCMC algorithm. Specifically, the initial population membership probabilities, $\boldsymbol{\pi}$, were generated from the Dirichlet distribution with $\boldsymbol{\delta} = \mathbf{1}$; the covariance matrices of the random effects, $\boldsymbol{\Sigma}_k$ s, were set to be the identity matrix; initial values for $\mathbf{U}$ were randomly sampled from the multivariate normal distribution with mean $\mathbf{0}$ and covariance equal to the initial $\boldsymbol{\Sigma}_k$, the initial fixed slopes were randomly generated from $U(0, 2)$, and the initial fixed intercepts were randomly sampled from $N(-1, 1)$; lastly, the initial attribute patterns of the subjects at $t = 1$ were randomly sampled based on the initial value of $\boldsymbol{\pi}$, and the subsequent $\boldsymbol{\alpha}$ s for $t = 2, \dots, 5$ were generated based on the learning model and the initial learning model parameters. Then, we implemented the MH within Gibbs algorithm to iteratively update the parameters. For the Metropolis–Hastings sampling of the fixed and random effects, window sizes of the uniform distributions around the old values were selected so that the average acceptance rate for $\boldsymbol{\gamma}$ and for $\mathbf{U}$ were both between 20%–40%. A chain length of 20,000 iterations was used for each condition, with burn-in of 10,000 iterations. The MCMC algorithms were written in C++ and implemented in R through the Rcpp (Eddelbuettel et al., 2011) package. The complete code for the MCMC algorithm is provided in the [Appendix](#).

Parameter estimation

The proposed MCMC algorithm was used to estimate the model parameters. The following prior distributions were used for the model parameters:

Evaluation criteria

The proposed model and estimation methods are evaluated in terms of two aspects, parameter convergence and parameter recovery. To evaluate the parameter convergence, we randomly generated one set of response data under the $L_k = 10, N_{k,l} = 50$ condition, and with different starting values, we separately ran the MCMC algorithm on this data set with five chains, each with 30,000 iterations. The convergence of the parameters was evaluated by monitoring the change in the maximum Gelman–Rubin proportional scale reduction factor (PSRF; Gelman & Rubin, 1992) across all continuous model parameters: At different chain lengths ranging from 200 to 30,000, we use the first halves of the MCMC chains as the burn-in cycles and use the second halves to compute the PSRF. By conventions, a PSRF below 1.2 provides evidence for parameter convergence.

Our second objective is to evaluate the recovery of the true parameters with the proposed algorithms. Based on the parameter samples from the MCMC, we can calculate the expected a posteriori (EAP) estimates of the $\mathbf{U}$, $\boldsymbol{\gamma}$, $\boldsymbol{\Sigma}$, and $\boldsymbol{\alpha}$ using

$$\hat{\theta}_{EAP} = \frac{\sum_{r=T_{burn}+1}^{T_{tot}} \theta^r}{T_{tot} - T_{burn}}, \quad (20)$$

where θ^r denotes the parameter sample from the r th iteration, and T_{tot} and T_{burn} are the total length and burn-in length of the MCMC chains, respectively. For the $\boldsymbol{\alpha}$ s, because for each $\alpha_{i,k,t}$, the EAP will give a value between 0 and 1, we further dichotomize each $\alpha_{i,k,t}$ and set it to 1 if the corresponding EAP is greater than .5, and 0 otherwise.

The estimation accuracy of the attribute patterns at each time point is evaluated by the attribute-wise agreement rate (AAR), where

$$AAR(\hat{\boldsymbol{\alpha}}_t) = \frac{\sum_{i=1}^N \sum_{k=1}^K \mathcal{I}(\alpha_{i,k,t} = \hat{\alpha}_{i,k,t})}{N \times K}, \quad (21)$$

and the estimation accuracy of π and Σ is evaluated based on their bias and RMSE, given by

$$\text{Bias}(\hat{\theta}) = \hat{\theta}_{EAP} - \theta, \quad \text{RMSE}(\hat{\theta}) = \sqrt{\frac{\sum_{r=T_{\text{burn}}+1}^{T_{\text{tot}}} (\theta^r - \theta)^2}{T_{\text{tot}} - T_{\text{burn}}}}, \quad (22)$$

where θ denotes the true value of the parameter.

Because we used soft centering for the fixed and random effects, the estimated values of both might be slightly shifted from the true values. However, if the algorithm could recover the parameters accurately, the composite of the estimated fixed and random effects, λ s, should be close to true values. We hence cannot use bias as a criteria for the recovery of the fixed and random effects. Instead, the Pearson correlations between the estimated and the true fixed and random effects are computed.

Results

Parameter convergence Figure 2 presents the progression of the Gelman–Rubin PSRF statistic as a function of chain length. As the plot suggests, the MCMC chains have quickly

Table 1 Attribute-wise agreement rates (AARs) at different time points under different simulation conditions

L_k	$N_{l,k}$	$t = 1$	$t = 2$	$t = 3$	$t = 4$	$t = 5$
10	50	.884	.835	.836	.844	.839
10	100	.891	.839	.841	.844	.834
30	50	.887	.847	.844	.839	.829
30	100	.882	.838	.836	.839	.841
50	50	.892	.839	.840	.837	.830
50	100	.891	.835	.837	.838	.836

L_k stands for the number of available materials targeting skill k , and $N_{l,k}$ stands for the number of learners who are administered each material. Results are aggregated across ten repetitions

stabilized after less than 3000 iterations, with the maximum PSRF across all continuous parameters falling below 1.2. This suggests that the parameter samples have stabilized with a relatively small number of iterations.

True parameter recovery Table 1 presents the accuracy of attribute estimates at different time points in the learning process, averaged across ten repetitions under each

Fig. 2 The progression of the maximum Gelman–Rubin PSRF across all parameters as chain length increases. The *dashed line* indicates the threshold of $PSRF = 1.2$

simulation condition. Across all conditions and all time points, the attribute-wise agreement rate between the true and estimated α s remained above .8, indicating relatively accurate estimates of the learners' patterns at all time points. We observed that across all conditions, the AAR in the initial time point, $t = 1$, was higher than that of the later time points. In addition, the AARs seemed to be higher for conditions with more learners per material. This suggests that part of the estimation error in the attribute patterns can be attributed to the errors in the random effect estimates for the transition model. For the initial time point, where the transition model takes a smaller weight in the estimation algorithm and for conditions with more data for the estimation of the transition model parameters, the attribute patterns were estimated slightly better.

We further investigated the parameter recovery of the fixed effects, γ , and the random effects U for the learning materials. Figures 3 and 4 present the scatter plots of the true and estimated fixed and random effects under different simulation conditions. We combined the parameters from different repetitions into one plot for each condition. Across all conditions, the fixed effects seemed to be accurately recovered with the estimation algorithm, with the points on the scatterplot nearly forming a straight line. With increasing $N_{l,k}$ (number of students using each learning material) and L_k (number of materials available for each skill), we see slight improvements in estimation accuracy for the fixed effects. The random effects corresponding to the learning materials demonstrated larger error. From Fig. 4, we can see that although there is strong correlation between the true and estimated random parameters, there are more deviations of the points from a straight line compared to the plot of γ . Similar to the fixed effects, for conditions with larger $N_{l,k}$ and larger L_k , the correlation between true and estimated U s appeared stronger.

Table 2 provides the Pearson correlations between true and estimated random (U) and fixed (γ) effects, as well as the bias and/or RMSE of the initial population membership probabilities (π) and the covariance matrices of learning materials' random effects (Σ) under different conditions. We omitted the bias of π here, because the total probability of different classes sums to 1, so the bias would always be 0. In addition, we separately calculated the bias and RMSE of the diagonal entries (τ_k^2 s) and the off-diagonal entries ($\tau_{k'k}$) of the covariance matrix of random effects, because the interpretations of the diagonal and off diagonal elements are different. Taking a coarse look at Table 2, we observe that the correlation between true and estimated fixed effects, γ s, were above .94 across all conditions and increased slightly with larger $N_{l,k}$ and L_k , which is consistent with Fig. 3. The correlations for the random slopes and intercepts, U s, were in the .59 to .70 range across conditions and were higher when the number of learning materials available

for each skill increased, or when the number of subjects using each material increased. One explanation is that, by increasing the number of available training materials, the distribution of the random effects could be estimated better, hence improving the random effect estimates. And when the number of subjects using a particular material is large, we have more data on the transitions of the subjects on this skill using this particular material, hence improving the random effect estimates corresponding to the material. Across all conditions, the RMSE for π was low, but conditions with more learning materials or larger sample size per material had slightly better π estimates. We think this is mainly due to larger overall sample sizes in those conditions. For the covariance matrices of random effects, we observe that both the variances on the diagonal and the covariances on the off-diagonal were estimated much better for 30 or 50 materials per skill than with only ten available materials per skill, as indicated by the smaller bias and RMSE values. This suggests that with 10 observations, the distribution of the random effects cannot be recovered very well. However, with 30 or 50 random observations, the true covariance matrix can be accurately recovered. Although the number of learners per material did not seem to have too large an effect on the bias of the covariance matrix entry estimates, the RMSE of the covariance matrix estimates were consistently lower when $N_{l,k}$ was large, indicating that the estimates were more stable when sample size for each material was larger.

Finally, under the condition with $K = 4$, $L_k = 10$, and $N_{l,k} = 50$ (i.e., total sample size of 2000), running 20,000 iterations of the proposed MCMC algorithm takes approximately 1500 seconds on a Linux cluster with one core and an Intel E5-2670 processor. The computational time increases linearly with the number of materials per skill (L_k) and the number of students taking each material ($N_{l,k}$).

Discussion

In the present study, we proposed a hidden Markov model with both learner characteristics (i.e., previous skill pattern) and learning material characteristics (i.e., approachability and reliance on other skills) as covariates affecting the outcome of learning. By modeling the learning materials' characteristics as random effects, we could capture the underlying distribution structure of the materials' approachability and dependency on other skills, and the random slope and intercept estimates obtained for each learning material could also be used to assess their effectiveness on students with various attribute profiles. Under the proposed Bayesian estimation algorithm, model parameters of the multilevel logistic HMM were relatively accurately recovered, especially when there is a sufficient

Fig. 3 Scatterplot for the true and estimated fixed effects (γ) under different simulation conditions

number of learning materials per skill and when there is sufficient learners using each material.

There are a few potential implications of the current model. First of all, a long-term interest of educational practitioners is understanding the structural relationship between different attributes. By knowing which skills are prerequisites to others, educators can design the courses

so that basic contents precede the advanced skills. In addition, if a student is assigned to learn a complex skill and fails to learn it after many trials, one possible explanation of the difficulty in learning the skill is missing prerequisites. Knowing which skills are prerequisites to an advanced, hard-to-learn skill may help educators identify why a student cannot learn effectively, and the student can

Fig. 4 Scatterplot for the true ad estimated random effects (U) under different simulation conditions

be routed back to learn the basic prerequisite. Previous research on the hierarchical structure of attributes (e.g., Leighton, Gierl, & Hunka, 2004) usually requires the attribute hierarchies to be pre-specified by content experts. Under the current model, the dependencies between skills can potentially be inferred from the fixed slope estimates in the transition model. In other words, if the fixed slope of skill k' is large in the logistic transition model for learning

skill k , we can infer that whether a student can learn skill k successfully strongly depends on the previous mastery of skill k' .

A second potential application of the proposed model is the adaptive recommendation of contents to students. In adaptive learning systems, students are sequentially assigned contents to learn. To help learners achieve their learning goals (e.g., mastering all skills) as efficiently as

Table 2 Parameter recovery of fixed (γ s) and random (U s) effects, initial population membership probabilities (π), and covariance matrix for random effects (Σ)

L_k	N_{kl}	ρ_γ	ρ_U	RMSE(π)	Bias(τ_k^2)	RMSE(τ_k^2)	Bias($\tau_{k'k}$)	RMSE($\tau_{k'k}$)
10	50	0.933	0.602	0.010	0.017	0.246	0.063	0.165
10	100	0.961	0.667	0.008	0.020	0.198	0.076	0.141
30	50	0.975	0.595	0.007	0.016	0.186	0.063	0.124
30	100	0.973	0.678	0.007	0.018	0.166	0.068	0.107
50	50	0.983	0.617	0.007	0.013	0.188	0.046	0.115
50	100	0.985	0.703	0.006	0.016	0.154	0.063	0.095

possible, content at each time point can be adaptively selected based on previous knowledge about the student's characteristics, such as his or her previous mastery on the skills in the curriculum, level of engagement in the content, or learning style (Oxman & Wong, 2014). The current modeling framework could help us determine which materials could be deemed as “optimal” for a student: Under the current model, based on a learner's current attribute pattern estimate and the parameters of different learning materials, the proposed model can answer simple questions such as “What's the probability of mastering skill k if we decide to let the student learn k next and administer material l to him/her?” or “Among all materials targeting skill k , which one will be most effective to the student right now?”. It can also be used to answer more complex questions, such as “Among all possible trajectories of instructions, which one can give us the highest expected attribute pattern after t stages?”

The proposed modeling framework could also be adapted to evaluate other types of interventions, such as treatments for psychological disorders. Taking the example of substance abuse, many different types of therapies exist for the treatment of alcoholism, including various types of behavioral therapies, medications, and support groups. These treatments vary in their effectiveness, and some treatments may be particularly useful for patients exhibiting specific DSM-defined symptoms. Several cognitive diagnosis models have been proposed by previous researchers for assessing the existence of symptoms in psychological disorders (e.g., Templin & Henson, 2006; dela Torre, van der Ark, & Rossi, 2017). These models could be used in conjunction with the proposed longitudinal model to track the progression of symptoms of patients over multiple waves. Different from the learning context, the attribute trajectory of symptoms are expected to decrease over time (i.e., from 1 to 0) if the treatments are effective. The treatments can also be evaluated and compared through the random effects in the logistic transition model, which captures the probability of transitioning from 1 (possessing a symptom) to 0 (not possessing a symptom) given a specific treatment. This

information could be used in the individualized selection of treatments for each patient.

The present study has several limitations. First of all, although we conducted simulation studies to evaluate the proposed model in terms of parameter recovery and convergence, an application of the model to empirical data is much needed. An immediate next step of the current study is to apply the multilevel HMM to data collected from online learning programs, to assess the fit of the proposed model to real data, and to verify that the model parameters have meaningful practical interpretations.

Secondly, we only considered one target skill per instructional material. We could, however, imagine materials that can simultaneously teach students multiple skills. If we assume conditional independence between the transitions on each skill, then the current model can be straightforwardly extended to the situation of multiple target skills, where the probability of a pattern-wise transition is simply the product of the probabilities of the attribute-wise transitions. However, if the assumption of conditional independence of attribute-wise transitions is relaxed, the learning model will be much more complex. In that case, the probability of a pattern-wise transition will no longer be the product of the attribute-wise transition probabilities, and a learning model will need to look at covariates contributing to the change from one pattern to another for each pair of attribute patterns. Future research can look into models for pattern-wise transitions, with learning materials' characteristics as covariates.

Another limitation of the current study is the small number of total skills we assumed in the simulation studies. A typical course usually involves a large number of skills, ranging from ten to more than a hundred. However, fitting the current model, or even any simple cognitive diagnosis model under the Bayesian framework with more than ten skills will be computationally intensive. As K increases, the amount of computations required for the MCMC grows quadratically for the sampling of the fixed effect and exponentially for the sampling of the attribute patterns of the subjects at each time point across all 2^K possible

candidates. In the case that K is large, we suggest sampling each $\alpha_{i,t,k} \in \{0, 1\}$ separately based on $\alpha_{i,t,k'}$ s, instead of sampling the entire attribute pattern as a whole. In this way, we could avoid calculating the conditional probabilities of each possible attribute pattern at every iteration for every subject, and instead, for each i, t , and k , we only need to compute the conditional probabilities of $\alpha_{i,t,k} = 0$ and $\alpha_{i,t,k} = 1$ given all other parameters. To alleviate the computational burden from sampling of the fixed and random effects, one potential direction is to convert the estimation algorithm of the fixed and random effects from a Metropolis–Hastings sampler to a Gibbs sampler.

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