WARNING
One or more individual-level variables have no variation within a cluster for the following clusters

This warning message was added in Version 8 with the main intention to guide analysis of longitudinal data using two-level modeling. In this case, level 1 represents time and level 2 represents subject. It is therefore important to know if a subject does not vary across time.

In other contexts such as students observed in clusters such as schools, this message may appear when cluster sizes are relatively small and/or when the variable in question is binary representing rare events. It is not known to which extent this influences the quality of estimation. Nevertheless, it would seem important to be aware if a large number of clusters have this warning for a key outcome variable.