Package 'broom.mixed'

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```
Type Package
Title Tidying Methods for Mixed Models
Version 0.2.4
Maintainer Ben Bolker <bolker@mcmaster.ca>
Description Convert fitted objects from various R mixed-model packages
      into tidy data frames along the lines of the 'broom' package.
      The package provides three
      S3 generics for each model: tidy(), which summarizes a model's statistical findings such as
      coefficients of a regression; augment(), which adds columns to the original
      data such as predictions, residuals and cluster assignments; and glance(), which
      provides a one-row summary of model-level statistics.
Imports broom, dplyr, tidyr, plyr, purrr, tibble, reshape2, nlme,
      methods, stringr, coda, TMB
Suggests knitr, testthat, ggplot2, Matrix, MCMCglmm, lme4, rstan,
      rstanarm, brms, mgcv, gamlss, gamlss.data, lmerTest, glmmADMB,
      glmmTMB, dotwhisker, pander, R2jags
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2 augment.ranef.mer

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Description

Augmentation for random effects (for caterpillar plots etc.)

Usage

```
## S3 method for class 'ranef.mer'
augment(x, ci.level = 0.9, reorder = TRUE,
    order.var = 1, ...)
```

Arguments

```
x ranef (conditional mode) information from an Ime4 fit, using ranef(.,condVar=TRUE)
ci.level level for confidence intervals
reorder reorder levels by conditional mode values?
order.var numeric or character: which variable to use for ordering levels?
... additional arguments (unused: for generic consistency)
```

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Examples

```
if (require("lme4")) {
  load(system.file("extdata","lme4_example.rda",package="broom.mixed"))
  rr <- ranef(lmm1,condVar=TRUE)</pre>
  aa <- broom::augment(rr)</pre>
  ## Q-Q plot:
  if (require(ggplot2) && require(dplyr)) {
      g0 <- ggplot(aa,aes(estimate,qq,xmin=lb,xmax=ub))+</pre>
          geom_errorbarh(height=0)+
          geom_point()+facet_wrap(~variable,scale="free_x")
      ## regular caterpillar plot:
      g1 <- ggplot(aa,aes(estimate,level,xmin=lb,xmax=ub))+
         geom_errorbarh(height=0)+
         geom_vline(xintercept=0,lty=2)+
         geom_point()+facet_wrap(~variable,scale="free_x")
      ## emphasize extreme values
      aa2 <- group_by(aa,grp,level)</pre>
      aa3 <- mutate(aa2, keep=any(estimate/std.error>2))
      ## Update caterpillar plot with extreme levels highlighted
      ## (highlight all groups with *either* extreme intercept *or*
      ##
           extreme slope)
      ggplot(aa3, aes(estimate,level,xmin=lb,xmax=ub,colour=factor(keep)))+
         geom_errorbarh(height=0)+
         geom_vline(xintercept=0,lty=2)+
         geom_point()+facet_wrap(~variable,scale="free_x")+
         scale_colour_manual(values=c("black","red"), guide=FALSE)
  }
}
```

brms_tidiers

Tidying methods for a brms model

Description

These methods tidy the estimates from brmsfit-objects (fitted model objects from the **brms** package) into a summary.

Usage

```
## S3 method for class 'brmsfit'
tidy(x, parameters = NA, effects = c("fixed",
    "ran_pars"), robust = FALSE, conf.int = TRUE, conf.level = 0.95,
    conf.method = c("quantile", "HPDinterval"), fix.intercept = TRUE,
    ...)
## S3 method for class 'brmsfit'
glance(x, looic = FALSE, ...)
## S3 method for class 'brmsfit'
```

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```
augment(x, data = stats::model.frame(x),
newdata = NULL, se.fit = TRUE, ...)
```

Arguments

Fitted model object from the **brms** package. See **brmsfit-class**. Х Names of parameters for which a summary should be returned, as given by a parameters character vector or regular expressions. If NA (the default) summarized parameters are specified by the effects argument. effects A character vector including one or more of "fixed", "ran_vals", or "ran_pars". See the Value section for details. robust Whether to use median and median absolute deviation of the posterior distribution, rather than mean and standard deviation, to derive point estimates and uncertainty conf.int If TRUE columns for the lower (conf.low) and upper bounds (conf.high) of posterior uncertainty intervals are included. conf.level Defines the range of the posterior uncertainty conf.int, such that 100 * conf.level% of the parameter's posterior distributio lies within the corresponding interval. Only used if conf. int = TRUE. conf.method method for computing confidence intervals ("quantile" or "HPDinterval") fix.intercept rename "Intercept" parameter to "(Intercept)", to match behaviour of other model types? Extra arguments, not used looic Should the LOO Information Criterion (and related info) be included? See loo.stanreg for details. Note: for models fit to very large datasets this can be a slow computation. data frame data newdata new data frame

Value

se.fit

All tidying methods return a data. frame without rownames. The structure depends on the method chosen.

When parameters = NA, the effects argument is used to determine which parameters to summarize.

Generally, tidy.brmsfit returns one row for each coefficient, with at least three columns:

term The name of the model parameter.

estimate A point estimate of the coefficient (mean or median).

std.error A standard error for the point estimate (sd or mad).

return standard errors of fit?

When effects = "fixed", only population-level effects are returned.

When effects = "ran_vals", only group-level effects are returned. In this case, two additional columns are added:

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group The name of the grouping factor.

level The name of the level of the grouping factor.

Specifying effects = "ran_pars" selects the standard deviations and correlations of the group-level parameters.

If conf.int = TRUE, columns for the lower and upper bounds of the posterior conf.int computed.

Note

The names 'fixed', 'ran_pars', and 'ran_vals' (corresponding to "non-varying", "hierarchical", and "varying" respectively in previous versions of the package), while technically inappropriate in a Bayesian setting where "fixed" and "random" effects are not well-defined, are used for compatibility with other (frequentist) mixed model types.

See Also

```
brms, brmsfit-class
```

```
## original model
 ## Not run:
   brms_crossedRE <- brm(mpg \sim wt + (1|cyl) + (1+wt|gear), data = mtcars,
           iter = 500, chains = 2)
## End(Not run)
 if (require("brms")) {
  ## load stored object
  load(system.file("extdata", "brms_example.rda", package="broom.mixed"))
   fit <- brms_crossedRE</pre>
   tidy(fit)
   tidy(fit, parameters = "^sd_", conf.int = FALSE)
   tidy(fit, effects = "fixed", conf.method="HPDinterval")
  tidy(fit, effects = "ran_vals")
   tidy(fit, effects = "ran_pars", robust = TRUE)
   # glance method
  glance(fit)
  ## this example will give a warning that it should be run with
  ## reloo=TRUE; however, doing this will fail
  ## because the \code{fit} object has been stripped down to save space
   suppressWarnings(glance(fit, looic = TRUE, cores = 1))
  head(augment(fit))
}
```

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compact

Remove NULL items in a vector or list

Description

Remove NULL items in a vector or list

Usage

```
compact(x)
```

Arguments

Х

a vector or list

fixef.MCMCglmm

Extract fixed effects from an MCMCglmm object

Description

Function designed to extract the fixed effects from an MCMCglmm model object. Can either extract all samples from the fixed effects posteriors or return the posterior means.

Usage

```
## S3 method for class 'MCMCglmm'
fixef(object, use = c("all", "mean"), ...)
```

Arguments

object An MCMCglmm model object to extract the effects from

use A character string indicating whether to extract all posterior samples or the mean

of the posteriors. Defaults to "all".

... Arguments passed on to the worker function.

Value

A matrix of the fixed effects

See Also

```
ranef.MCMCglmm
```

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Examples

```
## Not run:
    # a simple MCMCglmm model
    data(PlodiaPO)
    m <- MCMCglmm(PO ~ 1, random= ~ FSfamily, data=PlodiaPO, verbose=FALSE)

# only extract average fixed effects
    fixef(m, use = "mean")

# histogram of posterior samples of fixed effects
    hist(fixef(m))
    # matches the mean
    rowMeans(fixef(m))

## End(Not run)</pre>
```

gamlss_tidiers

Tidying methods for gamlss objects

Description

Tidying methods for "gamlss" objects from the gamlss package.

Usage

```
## S3 method for class 'gamlss'
tidy(x, quick = FALSE, conf.int = FALSE,
  conf.level = 0.95, ...)
```

Arguments

```
x A "gamlss" object
quick Whether to perform a fast version, and return only the coefficients
conf.int whether to return confidence intervals
conf.level confidence level for CI
... arguments passed to confint.gamlss
```

Value

All tidying methods return a data.frame without rownames, whose structure depends on the method chosen.

A tibble with one row for each coefficient, containing columns:

parameter type of coefficient being estimated: mu, sigma, nu, or tau

term in the model being estimated and tested

estimate estimated coefficient

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```
std.error standard error
statistic t-statistic
p.value two-sided p-value
```

Examples

glmmadmb_tidiers

Tidying methods for glmmADMB models

Description

These methods tidy the coefficients of glmmADMB models

Usage

```
## S3 method for class 'glmmadmb'
tidy(x, effects = c("fixed", "ran_pars"),
   component = "cond", scales = NULL, ran_prefix = NULL,
   conf.int = FALSE, conf.level = 0.95, conf.method = "Wald", ...)
## S3 method for class 'glmmadmb'
augment(x, data = stats::model.frame(x), newdata, ...)
## S3 method for class 'glmmadmb'
glance(x, ...)
```

Arguments

x An object of class glmmadmb glmer, or nlmer

effects A character vector including one or more of "fixed" (fixed-effect parameters),
"ran_pars" (variances and covariances or standard deviations and correlations of
random effect terms) or "ran_vals" (conditional modes/BLUPs/latent variable

estimates)

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component Which component(s) to report for (e.g., conditional, zero-inflation, dispersion:

at present only works for "cond")

scales scales on which to report the variables: for random effects, the choices are "sd-

cor" (standard deviations and correlations: the default if scales is NULL) or "varcov" (variances and covariances). NA means no transformation, appropriate e.g. for fixed effects; inverse-link transformations (exponentiation or logis-

tic) are not yet implemented, but may be in the future.

ran_prefix a length-2 character vector specifying the strings to use as prefixes for self-

(variance/standard deviation) and cross- (covariance/correlation) random effects

terms

conf.int whether to include a confidence interval

conf.level confidence level for CI

conf.method method for computing confidence intervals (see confint.merMod)

... extra arguments (not used)

data original data this was fitted on; if not given this will attempt to be reconstructed

newdata new data to be used for prediction; optional

Details

When the modeling was performed with na.action = "na.omit" (as is the typical default), rows with NA in the initial data are omitted entirely from the augmented data frame. When the modeling was performed with na.action = "na.exclude", one should provide the original data as a second argument, at which point the augmented data will contain those rows (typically with NAs in place of the new columns). If the original data is not provided to augment and na.action = "na.exclude", a warning is raised and the incomplete rows are dropped.

Value

All tidying methods return a tbl_df without rownames. The structure depends on the method chosen.

tidy returns one row for each estimated effect, either with groups depending on the effects parameter. It contains the columns

group the group within which the random effect is being estimated: NA for fixed effects

level level within group (NA except for modes)

term term being estimated estimate estimated coefficient

std.error standard error

statistic t- or Z-statistic (NA for modes)

p.value P-value computed from t-statistic (may be missing/NA)

augment returns one row for each original observation, with columns (each prepended by a .) added. Included are the columns

.fitted predicted values

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```
.resid residuals
```

. fixed predicted values with no random effects

Also added for "merMod" objects, but not for "mer" objects, are values from the response object within the model (of type lmResp, glmResp, nlsResp, etc). These include ".mu", ".offset", ".sqrtXwt", ".sqrtxwt", ".eqrtxwt", ".eqrtxwt",

glance returns one row with the columns

sigma the square root of the estimated residual variance

logLik the data's log-likelihood under the model

AIC the Akaike Information Criterion

BIC the Bayesian Information Criterion

deviance deviance

See Also

na.action

```
if (require("glmmADMB") && require("lme4")) {
    ## original model
    ## Not run:
        data("sleepstudy", package="lme4")
        lmm1 <- glmmadmb(Reaction ~ Days + (Days | Subject), sleepstudy,</pre>
                         family="gaussian")
## End(Not run)
    ## load stored object
   load(system.file("extdata","glmmADMB_example.rda",package="broom.mixed"))
    tidy(lmm1, effects = "fixed")
    tidy(lmm1, effects = "fixed", conf.int=TRUE)
    ## tidy(lmm1, effects = "fixed", conf.int=TRUE, conf.method="profile")
    ## tidy(lmm1, effects = "ran_vals", conf.int=TRUE)
   head(augment(lmm1, sleepstudy))
   glance(lmm1)
    glmm1 <- glmmadmb(cbind(incidence, size - incidence) ~ period + (1 | herd),</pre>
                  data = cbpp, family = "binomial")
    tidy(glmm1)
    tidy(glmm1, effects = "fixed")
   head(augment(glmm1, cbpp))
   glance(glmm1)
}
```

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Description

These methods tidy the coefficients of mixed effects models, particularly responses of the merMod class

Usage

```
## S3 method for class 'glmmTMB'
tidy(x, effects = c("ran_pars", "fixed"),
  component = c("cond", "zi"), scales = NULL, ran_prefix = NULL,
  conf.int = FALSE, conf.level = 0.95, conf.method = "Wald", ...)
## S3 method for class 'glmmTMB'
augment(x, data = stats::model.frame(x), newdata, ...)
## S3 method for class 'glmmTMB'
glance(x, ...)
```

Arguments

x	An object of class merMod, such as those from lmer, glmer, or nlmer
effects	A character vector including one or more of "fixed" (fixed-effect parameters), "ran_pars" (variances and covariances or standard deviations and correlations of random effect terms) or "ran_vals" (conditional modes/BLUPs/latent variable estimates)
component	which component to extract (e.g. cond for conditional effects (i.e., traditional fixed effects); zi for zero-inflation model; disp for dispersion model
scales	scales on which to report the variables: for random effects, the choices are "sd-cor" (standard deviations and correlations: the default if scales is NULL) or "varcov" (variances and covariances). NA means no transformation, appropriate e.g. for fixed effects; inverse-link transformations (exponentiation or logistic) are not yet implemented, but may be in the future.
ran_prefix	a length-2 character vector specifying the strings to use as prefixes for self- (variance/standard deviation) and cross- (covariance/correlation) random effects terms
conf.int	whether to include a confidence interval
conf.level	confidence level for CI
conf.method	method for computing confidence intervals (see confint.merMod)
	extra arguments (not used)
data	original data this was fitted on; if not given this will attempt to be reconstructed
newdata	new data to be used for prediction; optional

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Details

When the modeling was performed with na.action = "na.omit" (as is the typical default), rows with NA in the initial data are omitted entirely from the augmented data frame. When the modeling was performed with na.action = "na.exclude", one should provide the original data as a second argument, at which point the augmented data will contain those rows (typically with NAs in place of the new columns). If the original data is not provided to augment and na.action = "na.exclude", a warning is raised and the incomplete rows are dropped.

Value

All tidying methods return a tibble. The structure depends on the method chosen.

tidy returns one row for each estimated effect, either with groups depending on the effects parameter. It contains the columns

group the group within which the random effect is being estimated: NA for fixed effects

level level within group (NA except for modes)

term term being estimated estimate estimated coefficient

std.error standard error

statistic t- or Z-statistic (NA for modes)

p.value P-value computed from t-statistic (may be missing/NA)

augment returns one row for each original observation, with columns (each prepended by a .) added. Included are the columns

.fitted predicted values

.resid residuals

. fixed predicted values with no random effects

glance returns one row with the columns

sigma the square root of the estimated residual variance

logLik the data's log-likelihood under the model

AIC the Akaike Information Criterion
BIC the Bayesian Information Criterion

deviance deviance

Note

zero-inflation parameters (including the intercept) are reported on the logit scale

See Also

na.action

insert_NAs 13

Examples

```
if (require("glmmTMB") && require("lme4")) {
   data("sleepstudy",package="lme4")
   ## original model:
   ## Not run:
        lmm1 <- glmmTMB(Reaction ~ Days + (Days | Subject), sleepstudy)</pre>
## End(Not run)
   ## load stored object
   load(system.file("extdata","glmmTMB_example.rda",package="broom.mixed"))
   tidy(lmm1)
    tidy(lmm1, effects = "fixed")
    tidy(lmm1, effects = "fixed", conf.int=TRUE)
    tidy(lmm1, effects = "fixed", conf.int=TRUE, conf.method="uniroot")
    ## FIX: tidy(lmm1, effects = "ran_vals", conf.int=TRUE)
   head(augment(lmm1, sleepstudy))
   glance(lmm1)
    ## original model:
    ## glmm1 <- glmmTMB(incidence/size ~ period + (1 | herd),</pre>
   ##
                        data = cbpp, family = binomial, weights=size)
    tidy(glmm1)
    tidy(glmm1, effects = "fixed")
   head(augment(glmm1, cbpp))
   head(augment(glmm1, cbpp, type.residuals="pearson"))
   glance(glmm1)
}
```

insert_NAs

insert a row of NAs into a data frame wherever another data frame has NAs

Description

insert a row of NAs into a data frame wherever another data frame has NAs

Usage

```
insert_NAs(x, original)
```

Arguments

x data frame that has one row for each non-NA row in original original data frame with NAs

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lme4_tidiers

Tidying methods for mixed effects models

Description

These methods tidy the coefficients of mixed effects models, particularly responses of the merMod class

Usage

```
## S3 method for class 'merMod'
tidy(x, effects = c("ran_pars", "fixed"),
    scales = NULL, exponentiate = FALSE, ran_prefix = NULL,
    conf.int = FALSE, conf.level = 0.95, conf.method = "Wald",
    profile = NULL, debug = FALSE, ...)

## S3 method for class 'rlmerMod'
tidy(x, effects = c("ran_pars", "fixed"),
    scales = NULL, exponentiate = FALSE, ran_prefix = NULL,
    conf.int = FALSE, conf.level = 0.95, conf.method = "Wald",
    profile = NULL, debug = FALSE, ...)

## S3 method for class 'merMod'
augment(x, data = stats::model.frame(x), newdata, ...)

## S3 method for class 'merMod'
glance(x, ...)
```

Arguments

x An ob

An object of class merMod, such as those from 1mer, glmer, or n1mer

effects A character vector including one or more of "fixed" (fixed-effect parameters);
"ran_pars" (variances and covariances or standard deviations and correlations of
random effect terms); "ran_vals" (conditional modes/BLUPs/latent variable estimates); or "ran_coefs" (predicted parameter values for each group, as returned

by coef.merMod)

scales scales on which to report the variables: for random effects, the choices are "sd-

cor" (standard deviations and correlations: the default if scales is NULL) or "vcov" (variances and covariances). NA means no transformation, appropriate e.g. for fixed effects; inverse-link transformations (exponentiation or logistic)

are not yet implemented, but may be in the future.

exponentiate whether to exponentiate the fixed-effect coefficient estimates and confidence intervals (common for logistic regression); if TRUE, also scales the standard errors

by the exponentiated coefficient, transforming them to the new scale

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ran_prefix a length-2 character vector specifying the strings to use as prefixes for self-

(variance/standard deviation) and cross- (covariance/correlation) random effects

terms

conf.int whether to include a confidence interval

conf.level confidence level for CI

conf.method method for computing confidence intervals (see lme4::confint.merMod)

profile pre-computed profile object, for speed when using conf.method="profile"

debug print debugging output?
... extra arguments (not used)

data original data this was fitted on; if not given this will attempt to be reconstructed

newdata new data to be used for prediction; optional

Details

When the modeling was performed with na.action = "na.omit" (as is the typical default), rows with NA in the initial data are omitted entirely from the augmented data frame. When the modeling was performed with na.action = "na.exclude", one should provide the original data as a second argument, at which point the augmented data will contain those rows (typically with NAs in place of the new columns). If the original data is not provided to augment and na.action = "na.exclude", a warning is raised and the incomplete rows are dropped.

Value

All tidying methods return a data. frame without rownames. The structure depends on the method chosen.

tidy returns one row for each estimated effect, either with groups depending on the effects parameter. It contains the columns

group the group within which the random effect is being estimated: "fixed" for fixed

effects

level level within group (NA except for modes)

term term being estimated estimate estimated coefficient

std.error standard error

statistic t- or Z-statistic (NA for modes)

p.value P-value computed from t-statistic (may be missing/NA)

augment returns one row for each original observation, with columns (each prepended by a .) added. Included are the columns

.fitted predicted values

.resid residuals

. fixed predicted values with no random effects

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Also added for "merMod" objects, but not for "mer" objects, are values from the response object within the model (of type lmResp, glmResp, nlsResp, etc). These include ".mu", ".offset", ".sqrtXwt", ".sqrtrwt", ".eglance returns one row with the columns

sigma the square root of the estimated residual variance

logLik the data's log-likelihood under the model

AIC the Akaike Information Criterion
BIC the Bayesian Information Criterion

deviance deviance

See Also

na.action

```
if (require("lme4")) {
   ## original model
   ## Not run:
       lmm1 <- lmer(Reaction ~ Days + (Days | Subject), sleepstudy)</pre>
## End(Not run)
   ## load stored object
   load(system.file("extdata", "lme4_example.rda", package="broom.mixed"))
   tidy(lmm1)
   tidy(lmm1, effects = "fixed")
   tidy(lmm1, effects = "fixed", conf.int=TRUE)
   tidy(lmm1, effects = "fixed", conf.int=TRUE, conf.method="profile")
   ## lmm1_prof <- profile(lmm1) # generated by extdata/runexamples</pre>
   tidy(lmm1, conf.int=TRUE, conf.method="profile", profile=lmm1_prof)
   ## conditional modes (group-level deviations from population-level estimate)
   tidy(lmm1, effects = "ran_vals", conf.int=TRUE)
   ## coefficients (group-level estimates)
   (rcoef1 <- tidy(lmm1, effects = "ran_coefs"))</pre>
   ## reconstitute standard coefficient-by-level table
   if (require(tidyr)) {
       spread(rcoef1,key=term,value=estimate)
   head(augment(lmm1, sleepstudy))
   glance(lmm1)
   glmm1 <- glmer(cbind(incidence, size - incidence) ~ period + (1 | herd),</pre>
                  data = cbpp, family = binomial)
    tidy(glmm1)
   tidy(glmm1,exponentiate=TRUE)
   tidy(glmm1, effects = "fixed")
   ## suppress warning about influence.merMod
   head(suppressWarnings(augment(glmm1, cbpp)))
   glance(glmm1)
```

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```
startvec <- c(Asym = 200, xmid = 725, scal = 350)
    nm1 <- nlmer(circumference ~ SSlogis(age, Asym, xmid, scal) ~ Asym|Tree,</pre>
                  Orange, start = startvec)
    ## suppress warnings about var-cov matrix ...
    op <- options(warn=-1)</pre>
    tidy(nm1)
    tidy(nm1, effects = "fixed")
    options(op)
   head(augment(nm1, Orange))
   glance(nm1)
   detach("package:lme4")
if (require("lmerTest")) {
   lmm1 <- lmer(Reaction ~ Days + (Days | Subject), sleepstudy)</pre>
   tidy(lmm1)
  glance(lmm1)
  detach("package:lmerTest") # clean up
}
```

nlme_tidiers

Tidying methods for mixed effects models

Description

These methods tidy the coefficients of mixed effects models of the 1me class from functions of the n1me package.

Usage

```
## S3 method for class 'lme'
tidy(x, effects = c("ran_pars", "fixed"), scales = NULL,
    conf.int = FALSE, conf.level = 0.95, ...)

## S3 method for class 'lme'
augment(x, data = x$data, newdata, ...)

## S3 method for class 'lme'
glance(x, ...)

## S3 method for class 'gls'
tidy(x, conf.int = FALSE, conf.level = 0.95, ...)
```

Arguments

x An object of class lme, such as those from lme or nlme effects Either "random" (default) or "fixed"

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scales scales on which to report the variables: for random effects, the choices are "sd-

cor" (standard deviations and correlations: the default if scales is NULL) or "vcov" (variances and covariances). NA means no transformation, appropriate e.g. for fixed effects; inverse-link transformations (exponentiation or logistic)

are not yet implemented, but may be in the future.

conf. int whether to include a confidence interval

conf.level confidence level for CI
... extra arguments (not used)

data original data this was fitted on; if not given this will attempt to be reconstructed

newdata new data to be used for prediction; optional

Details

When the modeling was performed with na.action = "na.omit" (as is the typical default), rows with NA in the initial data are omitted entirely from the augmented data frame. When the modeling was performed with na.action = "na.exclude", one should provide the original data as a second argument, at which point the augmented data will contain those rows (typically with NAs in place of the new columns). If the original data is not provided to augment and na.action = "na.exclude", a warning is raised and the incomplete rows are dropped.

Value

All tidying methods return a data. frame without rownames. The structure depends on the method chosen.

tidy returns one row for each estimated effect, either random or fixed depending on the effects parameter. If effects = "random", it contains the columns

group the group within which the random effect is being estimated

level level within group
term term being estimated
estimate estimated coefficient

If effects="fixed", tidy returns the columns

term fixed term being estimated estimate estimate of fixed effect

std.error standard error statistic t-statistic

p. value P-value computed from t-statistic

augment returns one row for each original observation, with columns (each prepended by a .) added. Included are the columns

.fitted predicted values

.resid residuals

. fixed predicted values with no random effects

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glance returns one row with the columns

sigma the square root of the estimated residual variance

logLik the data's log-likelihood under the model

AIC the Akaike Information Criterion
BIC the Bayesian Information Criterion

deviance returned as NA. To quote Brian Ripley on R-help https://stat.ethz.ch/

pipermail/r-help/2006-May/104744.html, "McCullagh & Nelder (1989) would be the authorative [sic] reference, but the 1982 first edition manages to use 'de-

viance' in three separate senses on one page."

See Also

na.action

```
if (require("nlme") && require("lme4")) {
    data("sleepstudy", package="lme4")
    ## original model
    ## Not run:
         lmm1 <- lme(Reaction ~ Days, random=~ Days|Subject, sleepstudy)</pre>
## End(Not run)
    ## load stored object
    load(system.file("extdata","nlme_example.rda", package="broom.mixed"))
    tidy(lmm1)
    tidy(lmm1, effects = "fixed")
    tidy(lmm1, conf.int = TRUE)
    head(augment(lmm1, sleepstudy))
    glance(lmm1)
    startvec <- c(Asym = 200, xmid = 725, scal = 350)
    nm1 <- nlme(circumference ~ SSlogis(age, Asym, xmid, scal),</pre>
                  data = Orange,
                  fixed = Asym + xmid + scal ~1,
                  random = Asym \sim 1,
                  start = startvec)
    tidy(nm1)
    tidy(nm1, effects = "fixed")
    head(augment(nm1, Orange))
    glance(nm1)
    gls1 <- gls(follicles ~ sin(2*pi*Time) + cos(2*pi*Time), Ovary,</pre>
                         correlation = corAR1(form = ~ 1 | Mare))
    tidy(gls1)
    glance(gls1)
}
```

20 ranef.MCMCglmm

ranef.MCMCglmm

Extract random effects from an MCMCglmm object

Description

Function designed to extract the random effects from an MCMCglmm model object. Can either extract all samples from the random effects posteriors or return the posterior means.

Usage

```
## S3 method for class 'MCMCglmm'
ranef(object, use = c("all", "mean"), ...)
```

Arguments

object An MCMCglmm model object to extract the effects from

use A character string indicating whether to extract all posterior samples or the mean

of the posteriors. Defaults to "all".

... Arguments passed on to the worker function.

Value

A matrix of the fixed effects

See Also

```
fixef.MCMCglmm
```

```
## Not run:
    # a simple MCMCglmm model
    data(PlodiaPO)
    m <- MCMCglmm(PO ~ 1, random= ~ FSfamily, data=PlodiaPO, pr=TRUE, verbose=FALSE)

# only extract average fixed effects
head(ranef(m, use = "mean"))

# histogram of posterior samples of fixed effects
hist(ranef(m)[1, ])
# matches the mean
rowMeans(ranef(m)[1:6, ])

## End(Not run)</pre>
```

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ranefLevels	Extract the levels of factors used for random effects in MCMCg1mm objects
-------------	---

Description

Extract the levels of factors used for random effects in MCMCglmm objects

Usage

```
ranefLevels(object, data, ...)
```

Arguments

```
object An MCMCglmm model object
data The dataset used for the model
... Not currently used
```

See Also

```
paramNamesMCMCglmm, ranef.MCMCglmm
```

Examples

```
## Not run:
    # a simple MCMCglmm model
    data(PlodiaPO)
    m <- MCMCglmm(PO ~ 1, random = ~ FSfamily, data = PlodiaPO, verbose=FALSE)

# extract the random effects levels
    ranefLevels(m, PlodiaPO)

## End(Not run)</pre>
```

rstanarm_tidiers

Tidying methods for an rstanarm model

Description

These methods tidy the estimates from stanreg-objects (fitted model objects from the **rstanarm** package) into a summary.

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Usage

```
## S3 method for class 'stanreg'
tidy(x, effects = "fixed", conf.int = FALSE,
  conf.level = 0.9, conf.method = c("quantile", "HPDinterval"), ...)
## S3 method for class 'stanreg'
glance(x, looic = FALSE, ...)
```

Arguments

Fitted model object from the **rstanarm** package. See stanreg-objects. effects A character vector including one or more of "fixed", "ran_vals", or "ran_pars". See the Value section for details. conf.int If TRUE columns for the lower (conf.low) and upper (conf.high) bounds of the 100*prob% posterior uncertainty intervals are included. See posterior_interval.stanreg for details. conf.level See posterior_interval.stanreg. conf.method method for computing confidence intervals ("quantile" or "HPDinterval") For glance, if looic=TRUE, optional arguments to loo.stanreg. looic Should the LOO Information Criterion (and related info) be included? See

loo.stanreg for details. Note: for models fit to very large datasets this can

be a slow computation.

Value

All tidying methods return a data. frame without rownames. The structure depends on the method chosen.

When effects="fixed" (the default), tidy.stanreg returns one row for each coefficient, with three columns:

The name of the corresponding term in the model. term estimate A point estimate of the coefficient (posterior median).

std.error A standard error for the point estimate based on mad. See the *Uncertainty esti-*

mates section in print. stanneg for more details.

For models with group-specific parameters (e.g., models fit with stan_glmer), setting effects="ran_vals" selects the group-level parameters instead of the non-varying regression coefficients. Additional columns are added indicating the level and group. Specifying effects="ran_pars" selects the standard deviations and (for certain models) correlations of the group-level parameters.

Setting effects="auxiliary" will select parameters other than those included by the other options. The particular parameters depend on which **rstanarm** modeling function was used to fit the model. For example, for models fit using stan_glm the overdispersion parameter is included if effects="aux", for stan_1m the auxiliary parameters include the residual SD, R^2, and log(fit_ratio), etc.

glance returns one row with the columns

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algorithm The algorithm used to fit the model.

pss The posterior sample size (except for models fit using optimization).

nobs The number of observations used to fit the model.

sigma The square root of the estimated residual variance, if applicable. If not applica-

ble (e.g., for binomial GLMs), sigma will be given the value 1 in the returned

object.

If looic=TRUE, then the following additional columns are also included:

looic The LOO Information Criterion.

p_loo The effective number of parameters.

See Also

```
summary.stanreg
```

```
if (require("rstanarm")) {
## Not run:
       ## original model
    fit <- stan_glmer(mpg \sim wt + (1|cyl) + (1+wt|gear), data = mtcars,
                      iter = 300, chains = 2)
## End(Not run)
## load example data
fit <- readRDS(system.file("extdata", "rstanarm_example.rds", package="broom.mixed"))</pre>
 # non-varying ("population") parameters
 tidy(fit, conf.int = TRUE, prob = 0.5)
 tidy(fit, conf.int = TRUE, conf.method = "HPDinterval", prob = 0.5)
 # hierarchical sd & correlation parameters
 tidy(fit, effects = "ran_pars")
 # group-specific deviations from "population" parameters
 tidy(fit, effects = "ran_vals")
 # glance method
  glance(fit)
 ## Not run:
     glance(fit, looic = TRUE, cores = 1)
## End(Not run)
} ## if require("rstanarm")
```

24 stdranef

stdranef	Extract standard deviation of "random" effects from an MCMCg1mm ob-
	ject

Description

Function designed to extract the standard deviation of the random effects from an MCMCg1mm model object. Note that this is not the same as the posterior distribution of (co)variance matrices. It is based on the posterior distribution of the random effects. This also means it requires pr=TRUE to be set in the model for the information to be saved. Can optionally return standard deviation of random effects after back transforming to the response metric. Currently probabilities, but only for ordinal family models (family="ordinal").

Usage

```
stdranef(object, which, type = c("lp", "response"), ...)
```

Arguments

object	An MCMCg1mm model object to extract the effects from
which	A list of random effects to extract or their numeric positions If there are two numbers in a list, effects are simulataneous.
type	A character string indicating whether to calculate the standard deviation on the linear predictor metric, 'lp' or response, 'response'.
	Not currently used.

Value

A list of class postMCMCglmmRE with means (M) and individual estimates (Data)

```
## Not run:
    # a simple MCMCglmm model
    data(PlodiaPO)
PlodiaPO <- within(PlodiaPO, {
        P02 <- cut(PO, quantile(PO, c(0, .33, .66, 1)))
        plate <- factor(plate)
})

m <- MCMCglmm(PO2 ~ 1, random = ~ FSfamily + plate,
        family = "ordinal", data = PlodiaPO,
        prior = list(
            R = list(V = 1, fix = 1),
        G = list(
            G1 = list(V = 1, nu = .002),
            G2 = list(V = 1, nu = .002)
        )
</pre>
```

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```
), verbose=FALSE, thin=1, pr=TRUE)
 # summary of the model
 summary(m)
 # examples of extracting standard deviations of
 # different random effects on the linear predictor metric
 # or after transformation to probabilities (only for ordinal)
 stdranef(m, which = list(1), type = "lp")
 stdranef(m, which = list(2), type = "lp")
 stdranef(m, which = list(1, 2, c(1, 2)), type = "lp")
 stdranef(m, type = "lp")
 ## error because no 3rd random effect
 \#stdranef(m, which = list(1, 2, 3), type = "lp")
 stdranef(m, which = list("FSfamily", "plate"), type = "lp")
 # mean standard deviations on the probability metric
 # also the full distributions, if desired in the Data slot.
 res <- stdranef(m, type = "response")</pre>
 res$M # means
 hist(res$Data$FSfamily[, 1]) # histogram
## End(Not run)
```

tidy.MCMCglmm

Tidying methods for MCMC (Stan, JAGS, etc.) fits

Description

Tidying methods for MCMC (Stan, JAGS, etc.) fits

Usage

```
## S3 method for class 'MCMCglmm'
tidy(x, effects = c("fixed", "ran_pars"),
    scales = NULL, ...)

tidyMCMC(x, pars, robust = FALSE, conf.int = FALSE,
    conf.level = 0.95, conf.method = c("quantile", "HPDinterval"),
    drop.pars = c("lp__", "deviance"), rhat = FALSE, ess = FALSE,
    index = FALSE, ...)

## S3 method for class 'rjags'
tidy(x, robust = FALSE, conf.int = FALSE,
    conf.level = 0.95, conf.method = "quantile", ...)

## S3 method for class 'stanfit'
```

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```
tidy(x, pars, robust = FALSE, conf.int = FALSE,
  conf.level = 0.95, conf.method = c("quantile", "HPDinterval"),
  drop.pars = c("lp__", "deviance"), rhat = FALSE, ess = FALSE,
  index = FALSE, ...)

## S3 method for class 'mcmc'
tidy(x, pars, robust = FALSE, conf.int = FALSE,
  conf.level = 0.95, conf.method = c("quantile", "HPDinterval"),
  drop.pars = c("lp__", "deviance"), rhat = FALSE, ess = FALSE,
  index = FALSE, ...)

## S3 method for class 'mcmc.list'
tidy(x, pars, robust = FALSE, conf.int = FALSE,
  conf.level = 0.95, conf.method = c("quantile", "HPDinterval"),
  drop.pars = c("lp__", "deviance"), rhat = FALSE, ess = FALSE,
  index = FALSE, ...)
```

Arguments

X	a model fit to be converted to a data frame
effects	which effects (fixed, random, etc.) to return
scales	scales on which to report results
•••	mostly unused; for tidy. MCMCglmm, these represent options passed through to tidy.mcmc (e.g. robust, conf.int, conf.method,)
pars	(character) specification of which parameters to include
robust	use mean and standard deviation (if FALSE) or median and mean absolute deviation (if TRUE) to compute point estimates and uncertainty?
conf.int	(logical) include confidence interval?
conf.level	probability level for CI
conf.method	method for computing confidence intervals ("quantile" or "HPDinterval")
drop.pars	Parameters not to include in the output (such as log-probability information)
rhat, ess	(logical) include Rhat and/or effective sample size estimates?
index	Add index column, remove index from term. For example, term a[13] becomes term a and index 13.

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```
## End(Not run)
   ## load stored object
  load(system.file("extdata", "MCMCglmm_example.rda",
                                      package="broom.mixed"))
  tidy(mm0)
  tidy(mm1)
  tidy(mm2)
   tail(tidy(mm0,effects="ran_vals"))
}
# Using example from "RStan Getting Started"
# https://github.com/stan-dev/rstan/wiki/RStan-Getting-Started
model_file <- system.file("extdata", "8schools.stan", package = "broom.mixed")</pre>
schools_dat <- list(J = 8,</pre>
                    y = c(28, 8, -3, 7, -1, 1, 18, 12),
                    sigma = c(15, 10, 16, 11, 9, 11, 10, 18))
## original model
## Not run:
    set.seed(2015)
    rstan_example <- rstan::stan(file = model_file, data = schools_dat,</pre>
                         iter = 1000, chains = 2, save_dso = FALSE)
## End(Not run)
if (require(rstan)) {
  ## load stored object
 rstan_example <- readRDS(system.file("extdata", "rstan_example.rds", package = "broom.mixed"))</pre>
   tidy(rstan_example)
   tidy(rstan_example, conf.int = TRUE, pars = "theta")
   td_mean <- tidy(rstan_example, conf.int = TRUE)</pre>
   td_median <- tidy(rstan_example, conf.int = TRUE, robust = TRUE)</pre>
 if (require(dplyr) && require(ggplot2)) {
    tds <- rbind(mutate(td_mean, method = "mean"),
             mutate(td_median, method = "median")) %>%
       mutate(type=ifelse(grepl("^theta",term),"theta",
            ifelse(grepl("^eta",term),"eta",
                  "other")))
     ggplot(tds, aes(estimate, term)) +
      geom_errorbarh(aes(xmin = conf.low, xmax = conf.high),height=0) +
      geom_point(aes(color = method))+
      facet_wrap(~type,scale="free",ncol=1)
} ## require(dplyr,ggplot2)
} ## require(rstan)
if (require(R2jags)) {
   ## see help("jags",package="R2jags")
  ## and example("jags",package="R2jags")
  ## for details
  ## load stored object
 R2jags_example <- readRDS(system.file("extdata", "R2jags_example.rds", package = "broom.mixed"))
   tidy(R2jags_example)
   tidy(R2jags_example, conf.int=TRUE, conf.method="quantile")
```

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}

tidy.TMB

Tidying methods for TMB models

Description

Tidying methods for TMB models

Usage

```
## S3 method for class 'TMB'
tidy(x, effect = c("fixed", "random"), conf.int = FALSE,
  conf.level = 0.95, conf.method = c("wald", "uniroot", "profile"),
  ...)
```

Arguments

```
An object of class TMB (you may need to use class(obj) <-"TMB" on your results from TMB)

effect which effects should be returned?

conf.int whether to include a confidence interval

conf.level confidence level for CI

conf.method method for computing confidence intervals

... extra arguments (not used)
```

```
if (require("TMB")) {
    runExample("simple",thisR=TRUE)
    class(obj) <- "TMB"
    tidy(obj,conf.int=TRUE,conf.method="wald")
    tidy(obj,conf.int=TRUE,conf.method="uniroot")
}</pre>
```

unrowname 29

unrowname

strip rownames from an object

Description

strip rownames from an object

Usage

unrowname(x)

Arguments

Х

a data frame

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