Package 'MuMIn'

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Description Model selection and model averaging based on information criteria (AICc and alike).	
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MuMIn-package AICc Cement dredge get.models miscellaneous mod.sel model.avg par.avg paraye QAIC subset.model.selection	3 4 7 9
Index	1

2 MuMIn-package

MuMIn-package

Multi-model inference

Description

The package MuMIn contains functions for (automated) model selection and model averaging based on information criteria (AIC alike).

Details

User level functions include:

```
model.avg does model averaging.

get.models evaluates models from the table returned by dredge.

dredge runs models with combinations of terms of the supplied 'global.model'.
```

AICC calculates second-order Akaike information criterion for one or several fitted model objects.

Author(s)

```
Kamil Bartoń < kamil.barton@go2.pl>
```

References

Burnham, K. P. and Anderson, D. R (2002) *Model selection and multimodel inference: a practical information-theoretic approach*. 2nd ed.

See Also

```
AIC, step
```

Examples

AICc 3

AICc

Second-order Akaike Information Criterion

Description

Calculates second-order Akaike information criterion for one or several fitted model objects (AIC for small samples).

Usage

```
AICc (object, ..., k = 2, REML = NULL)
```

Arguments

object	a fitted model object for which there exists a logLik method, or a logLik object
	optionally more fitted model objects
k	the "penalty" per parameter to be used; the default $k = 2$ is the classical AIC
REML	optional logical value, passed to the <code>logLik</code> method indicating whether the restricted log-likelihood or log-likelihood should be used. The default is to use the method used for model estimation.

Value

If just one object is provided, returns a numeric value with the corresponding AICc; if more than one object are provided, returns a data.frame with rows corresponding to the objects and columns representing the number of parameters in the model (df) and AICc.

Author(s)

Kamil Bartoń

References

Burnham, K. P. and Anderson, D. R (2002) *Model selection and multimodel inference: a practical information-theoretic approach.* 2nd ed.

See Also

```
Akaike's An Information Criterion: AIC

AICc in package AICcmodavg, aicc in package glmulti
```

Examples

```
#Model-averaging mixed models
library(nlme)
data(Orthodont, package = "nlme")
# Fit model by REML
```

4 Cement

Cement

Cement hardening data

Description

Cement hardening data from Woods et al (1939).

Usage

```
data(Cement)
```

Format

Cement is a data frame with 5 variables. x1-x4 are four predictor variables expressed as a percentage of weight.

- X1 calcium aluminate
- X2 tricalcium silicate
- X3 tetracalcium alumino ferrite
- X4 dicalcium silicate
- y calories of heat evolved per gram of cement after 180 days of hardening

Author(s)

Kamil Bartoń

Source

Woods H., Steinour H.H., Starke H.R. (1932) Effect of composition of Portland cement on heat evolved during hardening. *Industrial & Engineering Chemistry* 24, 1207-1214

dredge 5

References

Burnham, K. P. and Anderson, D. R (2002) *Model selection and multimodel inference: a practical information-theoretic approach*. 2nd ed.

dredge Evaluate "all possible" models

Description

Automatically generate models with combinations of the terms in the global model, with optional restrictions.

Usage

```
dredge(global.model, beta = FALSE, eval = TRUE, rank = "AICC",
    fixed = NULL, m.max = NA, subset, marg.ex = NULL,
    trace = FALSE, ...)
## S3 method for class 'model.selection'
print(x, abbrev.names = TRUE, ...)
```

Arguments

global.model	a fitted 'global' model object. Currently, it can be a lm, glm, rlm, polr, multinom, gam, gls, lme, lmer, coxph, glmmML, sarlm or spautolm, but also other types are likely to work (yet this is untested).
beta	logical, should standardized coefficients be returned?
eval	whether to evaluate and rank the models. If ${\tt FALSE},$ a list of all possible model formulas is returned.
rank	optional custom rank function (information criterion) to be used instead ${\tt AICc}$, e.g. QAIC or ${\tt BIC}$. See 'Details'.
fixed	optional, either a single sided formula or a character vector giving names of terms to be included in all models.
m.max	optional, maximum number of terms to be included in single model, defaults to the number of terms in global.model.
subset	logical expression to put constraints for the set of models. Can contain any of the global.model terms (use getAllTerms (global.model) to list them). Complex expressions (e.g smooth functions in gam models) should be treated as non-syntactic names and enclosed in back-ticks (see Quotes). Mind the spacing, names must match exactly the term names in model's formula. To simply keep certain variables in all models, use of fixed is preferred.
marg.ex	a character vector specifying names of variables for which NOT to check for marginality restrictions when generating model formulas. If this argument is set to TRUE, all model formulas are used (i.e. no checking). See 'Details'.
trace	if TRUE, all calls to the fitting function (i.e. updated ${\tt global.model}$ calls) are printed.
X	a model.selection object, returned by dredge.

6 dredge

abbrev.names Should variable names be abbreviated when printing? (useful with many variables).

optional arguments for the rank function. Any can be an expression (of mode call), in which case any x within it will be substituted with a current model.

Details

Models are run one by one by repeated evaluation of the call to global.model with modified formula argument (or fixed in lme). This method, while robust in that it can be applied to a variety of different models is not very efficient and may be considerably time-intensive.

Note that the number of combinations grows exponentially with number of predictor variables (2^N) . Because there is potentially a large number of models to evaluate, to avoid memory overflow the fitted model objects are not stored. To get (a subset of) the models, use get.models with the object returned by dredge as an argument.

Handling interactions, dredge respects marginality constraints, so "all possible combinations" do not include models containing interactions without their respective main effects. This behaviour can be altered by marg.ex argument. It can be used to allow for simple nested designs. For example, with global model of form a / (x + z), use marg.ex = "a" and fixed = "a".

rank is found by a call to match. fun and may be specified as a function or a symbol (e.g. a back-quoted name) or a character string specifying a function to be searched for from the environment of the call to dredge.

Function rank must be able to accept model as a first argument and must always return a scalar. Typical choice for rank would be "AIC", "QAIC" or "BIC" (stats or nlme).

Use of na.action = na.omit (R's default) in global.model should be avoided, as it results with sub-models fitted to different data sets, if there are missing values. In versions \geq 0.13.17 a warning is given in such a case.

Value

dredge returns an object of class model.selection, being a data.frame with models' coefficients (or TRUE/FALSE for factors), k, deviance/RSS, R-squared, AIC, AICc, delta and weight. This depends on a type of model. Models are ordered according to the used information criterion (lowest on top), specified by rank.

The attribute "calls" is a list containing the model calls used (arranged in the same order as the models).

Note

Users should keep in mind the hazards that such a "thoughtless approach" of evaluating all possible models poses. Although this procedure is in certain cases useful and justified, it may result in selecting a spurious "best" model, due to model selection bias.

"Let the computer find out" is a poor strategy and usually reflects the fact that the researcher did not bother to think clearly about the problem of interest and its scientific setting (Burnham and Anderson, 2002).

Author(s)

Kamil Bartoń

get.models 7

See Also

```
get.models, model.avg. QAIC has examples of using custom rank function.
```

There is also subset.model.selection method.

Consider the alternatives: glmulti in package glmulti and bestglm (bestglm), or aictab (AICcmodavg) and ICtab (bbmle) for a "hand-picked" model selection tables.

Examples

```
# Example from Burnham and Anderson (2002), page 100:
data(Cement)
lm1 <- lm(y \sim ., data = Cement)
dd <- dredge(lm1)</pre>
subset(dd, delta < 4)</pre>
#models with delta.aicc < 4</pre>
model.avg(get.models(dd, subset = delta < 4)) # get averaged coefficients
#or as a 95% confidence set:
top.models <- get.models(dd, cumsum(weight) <= .95)</pre>
model.avg(top.models) # get averaged coefficients
#topmost model:
top.models[[1]]
## Not run:
# Examples of using 'subset':
# exclude models containing both X1 and X2
dredge(lm1, subset = !(X1 & X2))
# keep only models containing X3
dredge(lm1, subset = X3)
# the same, but more effective:
dredge(lm1, fixed = "X3")
#Reduce the number of generated models, by including only those with
# up to 2 terms (and intercept)
dredge(lm1, m.max = 2)
## End(Not run)
```

get.models

Get models

Description

Gets list of models from a model.selection object

```
get.models(dd, subset = delta <= 4, ...)</pre>
```

8 miscellaneous

Arguments

```
dd object returned by dredge
subset subset of models
... additional parameters passed to update, for example, in lme/lmer one may
want to use method = "REML" while using "ML" for model selection
```

Value

list of models.

Author(s)

Kamil Bartoń

See Also

```
dredge, model.avg
```

Examples

```
# Mixed models:
require(nlme)
fm2 <- lme(distance ~ age + Sex, data = Orthodont,
    random = ~ 1 | Subject, method="ML")
dd2 <- dredge(fm2)
# Get top-most models, but fitted by REML:
(top.models.2 <- get.models(dd2, subset = delta < 4, method = "REML"))</pre>
```

miscellaneous

Helper functions

Description

```
beta.weights - computes standardized coefficients (beta weights) for a model; coeffs - extracts model coefficients; getAllTerms - extracts independent variable names from a model object; tTable - extracts a table of coefficients, standard errors, and p-values from a model object; Weights - calculates Akaike weights (normalized models likelihoods)
```

```
beta.weights(model)
coeffs(model)
getAllTerms(x, ...)
## S3 method for class 'terms'
getAllTerms(x, offset = TRUE, intercept = FALSE, ...)
tTable(model, ...)
```

mod.sel 9

```
Weights(aic, ...)
cbindDataFrameList(x)
rbindDataFrameList(x)
```

Arguments

model	a fitted model object
Х	a fitted model object or a formula. for $\verb§+bindDataFrameList$, a list of data.frames$
offset	should 'offset' terms be included?
intercept	should terms names include the intercept?
	other arguments, often not used
aic	a vector of AIC (or other information criterion) values

Details

The functions coeffs, getAllTerms and tTable provide an interface between the model and model.avg (as well as dredge). Custom methods can be written to provide support for additional classes of models.

Note

coeffs's value is in most cases identical to that returned by coef, the only difference is that it returns fixed effects' coefficients for mixed models.

```
Functions *bindDataFrameList are not exported from the name space, use MuMIn:::cbindDataFrameList to access them.
```

Author(s)

Kamil Bartoń

See Also

Vignette 'Extending MuMIn's functionality' has information on using with other model types

Description

Builds a model selection table

```
mod.sel(object, ..., rank = AICc, rank.args = NULL)
```

10 model.avg

Arguments

object A fitted model object or a list of such objects.

... more fitted model objects

rank Optional, custom rank function (information criterion) to use instead of AICc, e.g. QAIC or BIC, may be omitted if object is a model list returned by get.models.

rank.args Optional list of arguments for the rank function. If one is an expression, an x within it is substituted with a current model.

Value

An object of class "model.selection" with columns containing useful information about each model: the coefficients, value of the information criterion used, Delta(IC) and weight.

Author(s)

Kamil Bartoń

See Also

dredge

Examples

```
data(Cement)
Cement$X1 <- cut(Cement$X1, 3)
Cement$X2 <- cut(Cement$X2, 2)

fm1 <- glm(formula = y ~ X + X1 + X2 * X3, data = Cement)
fm2 <- update(fm1, . ~ . - X - X1)
fm3 <- update(fm1, . ~ . - X2 - X3)

# ranked with default AICc
mod.sel(fm1, fm2, fm3)

# ranked with BIC
mod.sel(fm1, fm2, fm3, rank=AIC, rank.args=alist(k=log(nobs(x))))</pre>
```

model.avg

Model averaging

Description

Model averaging based on an information criterion.

```
model.avg(object, ..., beta = FALSE, method = c("0", "NA"),
    rank = NULL, rank.args = NULL, revised.var = TRUE)
```

model.avg 11

Arguments

object	A fitted model object or a list of such objects. Alternatively an object of class model.selection. See 'Details'.
	more fitted model objects
beta	Logical, should standardized coefficients be returned?
method	The method of averaging parameter estimators that are not common for all the models. Either "0" (default) or "NA". See 'Details'.
rank	Optional, custom rank function (information criterion) to use instead of AICc, e.g. QAIC or BIC, may be omitted if object is a model list returned by get.models or a model.selection object. See 'Details'.
rank.args	Optional list of arguments for the rank function. If one is an expression, an ${\tt x}$ within it is substituted with a current model.
revised.var	Logical, indicating whether to use revised formula for standard errors. See par.avg.

Details

model.avg has been tested to work with the following model classes:

- lm, glm
- gam (mgcv)
- lme, gls (nlme)
- lmer (lme4)
- rlm, glm.nb polr (MASS)
- multinom (nnet)
- sarlm, spautolm (spdep)
- glmmML (glmmML)
- coxph (survival)
- unmarkedFit (unmarked)

model.avg may be used with a list of models, or an object returned by dredge. In the latter case, the models from the model selection table are evaluated (with a call to get.models) prior to averaging. A warning is given if the subset argument is not provided, and the default delta <= 4 will be used

Other model types are also likely to be supported, in particular those inheriting from one of the above classes. See 'Details' section of the 'Miscellaneous' page to see how to provide support for other types of models.

With method = "0" (default) all predictors are averaged as if they were present in all models in the set, and the value of parameter estimate is taken to be 0 if it is not present in a particular model. If method = "NA", the predictors are averaged only over the models in which they appear.

rank is found by a call to match.fun and typically is specified as a function or a symbol (e.g. a back-quoted name) or a character string specifying a function to be searched for from the environment of the call to lapply. rank must be a function able to accept model as a first argument and must always return a scalar.

Some generic methods such as predict.averaging, coef, formula, residuals and vcov are supported.

logLik method returns a list of logLik objects for the component models.

12 model.avg

Value

An object of class averaging with following elements:

a data.frame with deviance, AICc, Delta and weights for the component summary models. coefficients, variance matrices of component models' coefficients and their variances variable.codes names of the variables with numerical codes used in the summary avg.model the averaged model summary, (data.frame containing averaged coefficients, unconditional standard error, adjusted SE, and confidence intervals) importance the relative importance of the predictor variables: calculated as a sum of the Akaike weights over all of the models in which the parameter of interest appears. beta (logical) were standardized coefficients used? term.names character vector giving names of all terms in the model the residuals (response minus fitted values). residuals the model matrix and formula analogical to those that would be used in a single x, formula model.

Note

method

call

From version 1.0.1, print method provides only a concise output (similarly as for lm). To print a full summary of the results use summary function. Confidence intervals can be obtained with confint.

how the missing terms were handled ("NA" or "0").

Author(s)

Kamil Bartoń

References

Burnham, K. P. and Anderson, D. R (2002) *Model selection and multimodel inference: a practical information-theoretic approach*. 2nd ed.

See Also

See par.avg for details of averaged model calculation.

the matched call.

dredge, get.models. QAIC has examples of using custom rank function and prediction with confidence intervals.

AICc has examples of averaging models fitted by REML.

modavg in package **AICcmodavg**, and coef.glmulti in package **glmulti** also perform model averaging.

par.avg 13

Examples

```
require(graphics)
# Example from Burnham and Anderson (2002), page 100:
data(Cement)
lm1 <- lm(y \sim ., data = Cement)
dd <- dredge(lm1)</pre>
dd
#models with delta.aicc < 4</pre>
model.avg(get.models(dd, subset = delta < 4)) # get averaged coefficients</pre>
#or as a 95% confidence set:
top.models <- get.models(dd, cumsum(weight) <= .95)</pre>
model.avg(top.models) # get averaged coefficients
## Not run:
# The same result
model.avg(dd, cumsum(weight) <= .95)</pre>
## End(Not run)
## Not run:
# using BIC (Schwarz's Bayesian criterion) to rank the models
BIC <- function(x) AIC(x, k=log(length(residuals(x))))
mav <- model.avg(top.models, rank=BIC)</pre>
## End(Not run)
```

par.avg

Parameter averaging

Description

Averages single model coefficient based on provided weights

Usage

```
par.avg(x, se, weight, df = NULL, alpha = 0.05,
    revised.var = TRUE)
```

Arguments

vector of parameters
 vector of standard errors
 veight
 vector of weights
 df
 (optional) vector of degrees of freedom
 alpha
 significance level for calculating confidence intervals
 revised.var
 logical, should the revised formula for standard errors be used? See 'Details'.

14 predict.averaging

Details

Unconditional standard errors are square root of the variance estimator, calculated either according to the original formula in Burnham and Anderson (2002, p. 160, equation 4.7), or a newer, revised formula from Burnham and Anderson (2004, equation 4) (if revised.var = TRUE, this is the default). If degrees of freedom are given, the confidence intervals are based on adjusted standard error estimator (Burnham and Anderson 2002, page 164).

Value

```
par.avg returns a vector with named elements:
```

```
Coefficient model coefficients

SE unconditional standard error

Adjusted SE adjusted standard error

Lower CI, Upper CI unconditional confidence intervals
```

Author(s)

Kamil Bartoń

References

Burnham, K. P. and Anderson, D. R (2002) *Model selection and multimodel inference: a practical information-theoretic approach*. 2nd ed.

Burnham, K. P. and Anderson, D. R. (2004). *Multimodel inference - understanding AIC and BIC in model selection*. Sociological Methods & Research 33(2): 261-304.

See Also

```
model.avg for model averaging.
```

```
predict.averaging Predict Method for the Averaged Model
```

Description

Model-averaged predictions with optional standard errors.

predict.averaging 15

Arguments

object	An object returned by model.avg.
newdata	An optional data frame in which to look for variables with which to predict. If omitted, the fitted values are used.
se.fit	logical, indicates if standard errors should be returned. This has any effect only if the predict methods for each of the component models support it.
interval	Currently not used.
type	Predictions on response scale are only possible if all component models use the same family. See $predict.glm$
	arguments to be passed to respective predict method (e.g. level for $lme model$).

Details

predict.averaging supports method = "NA" only for linear, fixed effect models. In other cases (e.g. nonlinear or mixed models), prediction is obtained using "brute force", i.e. by calling predict on each component model and weighted averaging the results, which is equivalent to assuming that missing coefficients equal zero (method = "0").

Besides predict and coef, other generic methods such as formula, residuals and vcov are supported.

logLik method returns a list of logLik objects for the component models.

Value

An object of class averaging with following elements:

summary	a data.frame with deviance, AICc, Delta and weights for the component models.	
coefficients, variance		
	matrices of component models' coefficients and their variances	
variable.codes		
	names of the variables with numerical codes used in the summary	
avg.model	the averaged model summary, ($\mathtt{data.frame}$ containing averaged coefficients, unconditional standard error, adjusted SE, and confidence intervals)	
importance	the relative importance of variables	
beta	(logical) were standardized coefficients used?	
term.names	character vector giving names of all terms in the model	
residuals	the residuals (response minus fitted values).	
x, formula	the model matrix and formula analogical to those that would be used in a single model.	
method	how the missing terms were handled ("NA" or "0").	
call	the matched call.	

Note

 $\label{eq:predict} \begin{picture}(20,20) \put(0,0){\line(1,0){100}} \put$

16 predict.averaging

Author(s)

Kamil Bartoń

See Also

model.avg See par.avg for details of model-averaged parameter calculation.

Examples

```
require (graphics)
# Example from Burnham and Anderson (2002), page 100:
data(Cement)
lm1 <- lm(y \sim ., data = Cement)
dd <- dredge(lm1)</pre>
top.models <- get.models(dd, subset=cumsum(weight) <= .95)</pre>
avgm <- model.avg(top.models)</pre>
# helper function
nseq <- function(x, len=length(x)) seq(min(x, na.rm=TRUE),</pre>
    max(x, na.rm=TRUE),
                           length=len)
# New predictors: X1 along the range of original data, other
# variables held constant at their means
newdata <- as.data.frame(lapply(lapply(Cement[1:5], mean), rep, 25))</pre>
newdata$X1 <- nseq(Cement$X1, nrow(newdata))</pre>
# Predictions from each of the models in a set:
pred <- sapply(top.models, predict, newdata=newdata)</pre>
# Add predictions from the models averaged using two methods:
pred <- cbind(pred,</pre>
    averaged.0=predict(avgm, newdata),
    averaged.NA=predict(update(avgm, method="NA"), newdata))
matplot(x=newdata$X1, y=pred, type="l", lwd=c(rep(1,ncol(pred)-2), 2, 2),
    xlab="X1", ylab="y")
legend("topleft",
    legend=c(lapply(top.models, formula),
        paste("Averaged model (method=", c("0", "NA"), ")", sep="")),
    col=1:6, lty=1:5, lwd=c(rep(1, ncol(pred)-2), 2, 2), cex = .75)
## Not run:
# Example with gam models (based on "example(gam)")
require (mgcv)
dat \leftarrow gamSim(1, n = 500, dist="poisson", scale=0.1)
gam1 \leftarrow gam(y \sim s(x0) + s(x1) + s(x2) + s(x3) + (x1 + x2 + x3)^2,
    family = poisson, data = dat, method = "REML")
cat(dQuote(getAllTerms(gam1)), "\n")
# include only models with either smooth OR linear term (but not both)
# for each predictor variable:
```

QAIC 17

QAIC

Quasi AIC(c))

Description

Calculates "quasi AIC" (or "quasi AICc") for one or several fitted model objects. This function is provided mainly as an example of custom rank function for use with model.avg and dredge

Usage

```
QAIC(object, ..., chat)
QAICc(object, ..., chat)
```

Arguments

```
object a fitted model object.
... optionally more fitted model objects.
chat c - hat
```

Value

If just one object is provided, returns a numeric value with the corresponding QAIC; if more than one object are provided, returns a data.frame with rows corresponding to the objects.

Note

This implementation of QAIC uses model deviance rather than a likelihood itself. While this allows calculation also with models fitted using quasi-likelihood (where logLik = NA), the absolute values returned may differ from those obtained with the use of plain log-likelihood, since deviance is sometimes adjusted by a constant, so that the saturated model has deviance zero (see glm).

dredge will use QAICc instead of default AICc with glm with quasi* family.

18 QAIC

Author(s)

Kamil Bartoń

See Also

```
AICc quasi family used for models with over-dispersion.
AIC and BIC may also be used as a custom rank function in dredge and model.avg.
'Dealing with quasi- models in R', a vignette in the bbmle package.
```

Examples

```
# Based on "example(predict.glm)"
require(graphics)
budworm <- data.frame(</pre>
    ldose = rep(0:5, 2),
    numdead = c(1, 4, 9, 13, 18, 20, 0, 2, 6, 10, 12, 16),
    sex = factor(rep(c("M", "F"), c(6, 6))))
budworm\$SF = cbind(
    numdead = budworm$numdead,
    numalive = 20 - budworm$numdead)
budworm.lg <- glm(SF ~ sex*ldose, data = budworm, family = quasibinomial)
dd <- dredge(budworm.lg, rank = "QAIC",
    chat = summary(budworm.lg)$dispersion)
# Average all models
budworm.avg <- model.avg(get.models(dd, seq(nrow(dd))), method="NA")</pre>
#model.avg(mod[[1]], mod[[2]], rank = "QAIC", rank.args = list(chat = 1))
plot(c(1,32), c(0,1), type = "n", xlab = "dose",
     ylab = "prob", log = "x")
text(2^budworm$1dose, budworm$numdead/20, as.character(budworm$sex))
1d < - seq(0, 5, 0.1)
newdata <- data.frame(ldose=ld, sex=factor(rep("M", length(ld)),</pre>
    levels=levels(budworm$sex)))
# Predictions from global model / Males
pred.lg <- predict(budworm.lg, newdata, se.fit=TRUE, type="response")</pre>
matplot(2^ld, cbind(pred.lg$fit, pred.lg$fit - (2 * pred.lg$se.fit),
    pred.lg$fit + (2 * pred.lg$se.fit)), add=TRUE, type="1", col=1)
# Predictions from averaged model / Males
pred.avg <- predict(budworm.avg, newdata, se.fit=TRUE, type="response")</pre>
matplot(2^ld, cbind(pred.avg$fit, pred.avg$fit - (2 * pred.avg$se.fit),
    pred.avg$fit + (2 * pred.avg$se.fit)), add=TRUE, type="1", col=2)
newdata$sex[] <- "F"</pre>
# Predictions from global model / Females
pred.lg <- predict(budworm.lg, newdata, se.fit=TRUE, type="response")</pre>
matplot(2^ld, cbind(pred.lg$fit, pred.lg$fit - (2 * pred.lg$se.fit),
    pred.lg$fit + (2 * pred.lg$se.fit)), add=TRUE, type="1", col=1)
```

subset.model.selection 19

```
subset.model.selection
```

Subsetting model selection table

Description

Return subsets of a model selection table returned by dredge.

Usage

```
## S3 method for class 'model.selection'
subset(x, subset, select, recalc.weights = TRUE, ...)
## S3 method for class 'model.selection'
x[i, j, recalc.weights = TRUE, ...]
```

Arguments

Value

A model.selection object containing only the selected models (rows). When columns are selected (arguments select or j are provided), a plain data.frame is returned.

Note

Unlike the method for data.frame, extracting with only one index (i.e. x[i]) will select rows rather than columns.

Author(s)

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20 subset.model.selection

See Also

dredge, subset and [.data.frame for subsetting and extracting from data.frames.

Index

*Topic datasets Cement, 4 *Topic manip	formula, 9, 11, 15 gam, 5 get.models, 6, 7, 7, 12
<pre>miscellaneous, 8 subset.model.selection, 19 *Topic models AICc, 3</pre>	getAllTerms (miscellaneous), 8 glm, 17 glmulti, 7
<pre>dredge, 5 get.models, 7</pre>	ICtab, 7
miscellaneous, 8 mod.sel, 9 model.avg, 10	list, 8 lme, 15 logLik, 11, 15
MuMIn-package, 2 par.avg, 13 predict.averaging, 14 QAIC, 17 *Topic package MuMIn-package, 2 [.data.frame, 19, 20 [.model.selection (subset.model.selection), 19	<pre>match.fun, 11 Miscellaneous, 11 Miscellaneous (miscellaneous), 8 miscellaneous, 8 mod.sel, 9 modavg, 12 model.avg, 7, 8, 10, 14, 16-18 MuMIn (MuMIn-package), 2 MuMIn-package, 2</pre>
AIC, 2, 3, 18 AICc, 3, 3, 12, 18 aicc, 3 aictab, 7	<pre>par.avg, 11, 12, 13, 16 predict.averaging, 11, 14 predict.glm, 15 print.averaging (model.avg), 10 print.model.selection (dredge), 5</pre>
bestglm, 7 beta.weights (miscellaneous), 8 BIC, 18	QAIC, 7, 12, 17 QAICc (QAIC), 17 quasi, 18 Quotes, 5
cbindDataFrameList	rbindDataFrameList (miscellaneous),8 residuals,11,15
<pre>coef.glmulti, 12 coeffs (miscellaneous), 8 confint, 12</pre>	step, 2 subset, 19, 20 subset.model.selection, 7, 19
data.frame, 6 deviance, 17	tTable(miscellaneous),8
dredge, 5, 8, 10, 12, 17, 18, 20	vcov, 11, 15
family, <i>15</i>	Weights (miscellaneous), 8