Appendix A: Speed comparison for negative binomial GLMMs

Mollie Brooks 2017-05-04

These figures present benchmarking that was done using the Salamander data (Price et al. 2016; Price et al. 2015). We compare the timing of functions glmmTMB, glmmadmb, glmer.nb, gam, brm, and inla (Skaug et al. 2012; Bates et al. 2015; Wood, Pya, and Säfken 2016; Bürkner in press; Rue, Martino, and Chopin 2009). We used the defaults of each function. However, it would be possible to speed up brm by saving the compiled C++ file or using multiple computing cores or speed up inla by giving it access to more cores.



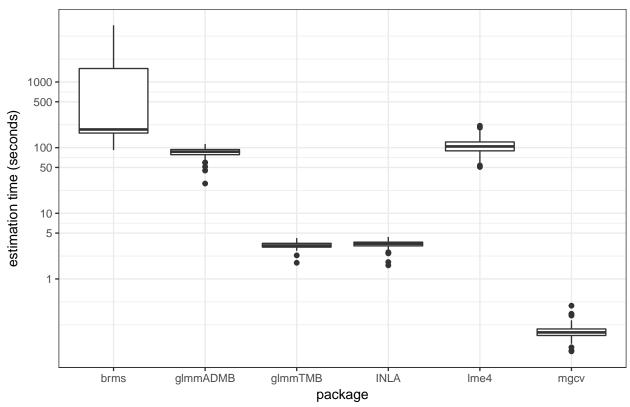


Figure A.1 - Estimation times for fitting models to 100 simulated data sets using functions glmmTMB, glmmadmb, glmer.nb, brm, gam, and inla. The estimated model was identical to the model used for simulation and can be represented as glmmTMB(count ~ spp * mined + (1|site), Salamanders, family="nbinom2").

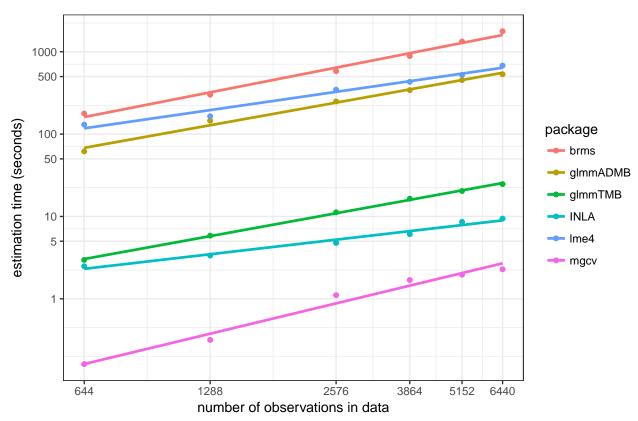


Figure A.2 - The Salamander data set was replicated by 1, 2, 4, 6, 8, and 10 times to create larger data sets. The time required to fit the same model using functions glmmTMB, glmmadmb, glmer.nb, brm, gam, and inla was recorded. That model can be represented as glmmTMB(count ~ spp * mined + (1|site), Salamanders, family="nbinom2"). All models had the same number of parameters including random effect levels.

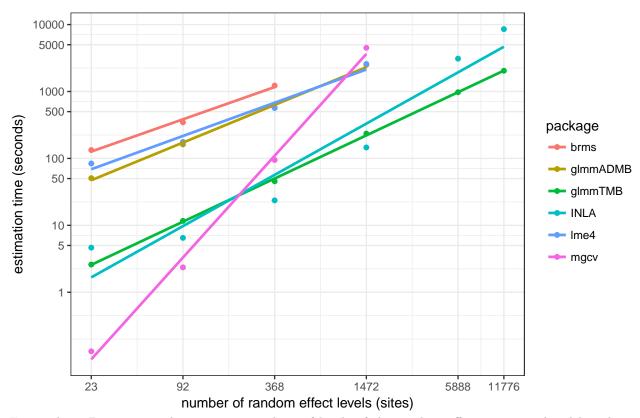


Figure A.3 - Data sets with increasing numbers of levels of the random effect were simulated based on the most parsimonious model fit to the salamander data, glmmTMB(count ~ spp * mined + (1|site), Salamanders, family="nbinom2"). The time required to fit the same model using functions glmmTMB, glmmadmb, glmer.nb, brm, gam, and inla was recorded. Each simulated data set had the same number of observations per random effect level — the same ratio as in the original data.

References

Bates, Douglas, Martin Mächler, Benjamin M Bolker, and Steve Walker. 2015. "Fitting Linear Mixed-Effects Models Using Lme4." *Journal of Statistical Software* 67 (1): 1–48.

Bürkner, Paul-Christian. in press. "brms: An R Package for Bayesian Multilevel Models Using Stan." *Journal of Statistical Software*.

Price, S J, B L Muncy, S J Bonner, A N Drayer, and C D Barton. 2015. "Data from: Effects of Mountaintop Removal Mining and Valley Filling on the Occupancy and Abundance of Stream Salamanders." *Journal of Applied Ecology*. Dryad Digital Repository. doi:doi:10.5061/dryad.5m8f6.

———. 2016. "Effects of Mountaintop Removal Mining and Valley Filling on the Occupancy and Abundance of Stream Salamanders." *Journal of Applied Ecology* 53 (2): 459–68. doi:10.1111/1365-2664.12585.

Rue, Håvard, Sara Martino, and Nicolas Chopin. 2009. "Approximate Bayesian Inference for Latent Gaussian Models by Using Integrated Nested Laplace Approximations." *Journal of the Royal Statistical Society: Series B (Statistical Methodology)* 71 (2). Wiley Online Library: 319–92.

Skaug, H, D Fournier, A Nielsen, A Magnusson, and B M Bolker. 2012. GlmmADMB: Generalized Linear Mixed Models Using AD Model Builder.

Wood, Simon N., Natalya Pya, and Benjamin Säfken. 2016. "Smoothing Parameter and Model Selection for General Smooth Models." Journal of the American Statistical Association 111 (516): 1548–63.

 ${\rm doi:} 10.1080/01621459.2016.1180986.$