

Model formulae

Model formulae: shorthand notation for design matrix

Inclusion of the intercept is implied:

$$y \sim x$$

is equivalent to:

$$y \sim 1 + x$$

Model with intercept only:

$$y \sim 1$$

Model without intercept:

$$y \sim -1 + x \quad \text{or} \quad y \sim x - 1 \quad \text{or} \quad y \sim 0 + x$$

Model formulae

The **star** operator:

$$y \sim x1 * x2$$

is equivalent to:

$$y \sim x1 + x2 + x1:x2$$

You can **subtract** terms:

$$y \sim x1 * x2 - x2$$

is equivalent to:

$$y \sim x1 + x1:x2$$

Model formulae

Multiple terms with the star operator:

$$y \sim x1 * x2 * x3$$

is equivalent to:

$$\begin{aligned} y \sim & x1 + x2 + x3 + \\ & x1:x2 + x1:x3 + x2:x3 + \\ & x1:x2:x3 \end{aligned}$$

In other words, the star operator expands to all the higher order interactions

Model formulae

The `nested` operator:

$$y \sim x1 / x2$$

is equivalent to:

$$y \sim x1 + x1:x2$$

This is useful for categorical variables that define groups within groups. The interaction ensures that the groups in the nested group (`x2`) are uniquely labeled.

Model formulae

Multiple nesting:

$$y \sim x1 / x2 / x3$$

is equivalent to:

$$y \sim x1 + x1:x2 + x1:x2:x3$$

Notice how the interaction term leads to the nested groups ($x2$ and $x3$) being uniquely labeled.

Model formulae

More information and some other handy but less common things to know:

?formula