

insight: A Unified Syntax for Accessing Information from Model Objects in R

05 June 2019

Summary

When fitting any statistical model, there are many useful pieces of information that are simultaneously calculated and stored beyond coefficient estimates and general model fit statistics. Although there exist some generic functions to obtain model information and data, many package-specific modeling functions do not provide such methods to allow users to access such valuable information.

insight is an R-package (R Core Team 2019) that fills this important gap by providing a suite of functions to support almost any model (see a list of the many models supported below in the **Supported Models** section). The goal of *insight*, then, is to provide tools to provide *easy*, *intuitive*, and *consistent* access to information contained in model objects. These tools aid applied research in virtually any field who fit, diagnose, and present statistical models by streamlining access to every aspect of many model objects via consistent syntax and output.

Ultimately, the development of *insight* is in line with the philosophy of the easystats project, which is to facilitate and streamline the process of running statistical analysis, interpreting and reporting the results in the R programming language.

Getting Up and Running with *insight*

Built with non-programmers in mind, *insight* offers a broad toolbox for making model and data information easily accessible. While *insight* offers many useful functions for working with and understanding model objects (discussed below), we suggest users start with `model_info()`, as this function provides a clean and consistent overview of model objects (*e.g.*, functional form of the model, the model family, link function, number of observations, variables included in the specification, etc.). With a clear understanding of the model introduced, users are able to adapt other functions for more nuanced exploration of and interaction with virtually any model object.

Thus, building on this starting place, the remainder of the package revolves around two key prefixes: `get_*` and `find_*`. The `get_*` prefix extracts *values* (or *data*) associated with model-specific objects (*e.g.*, parameters or variables), while the `find_*` prefix *lists* model-specific objects (*e.g.*, priors or predictors). These are powerful families of functions allowing for great flexibility in use, whether at a high, descriptive level (`find_*`) or narrower level of statistical inspection and reporting (`get_*`).

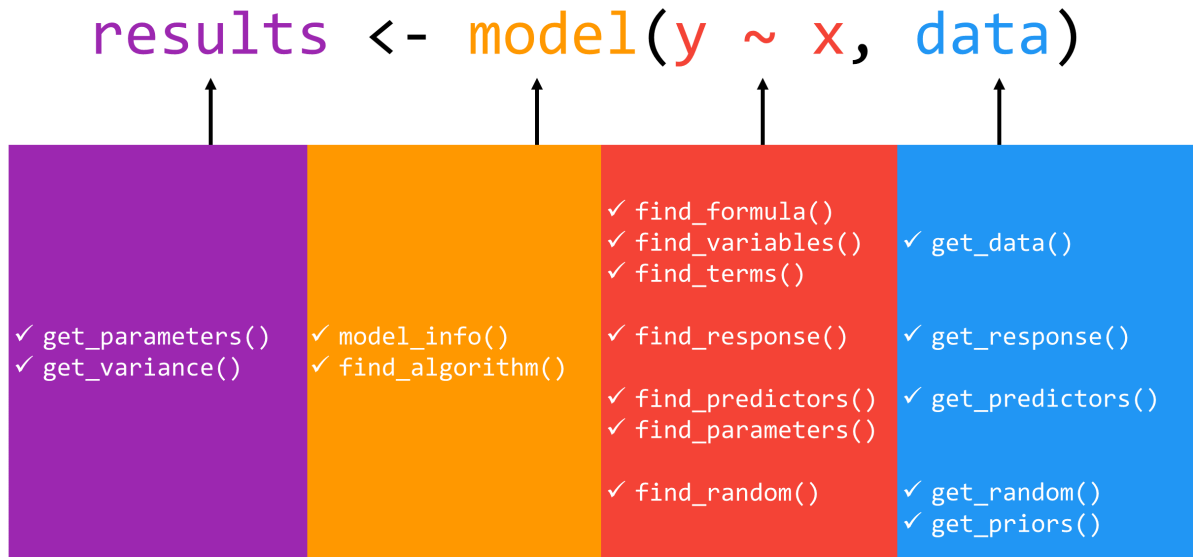


Figure 1: The functions in *insight* allow users to access different aspects of models, such as the data used for fitting, the parameters of the fitted model or various information about the model.

In total, the *insight* package includes 16 core functions (see Figure 1): `get_data()`, `get_priors()`, `get_variance()`, `get_parameters()`, `get_predictors()`, `get_random()`, `get_response()`, `find_algorithm()`, `find_formula()`, `find_variables()`, `find_terms()`, `find_parameters()`, `find_predictors()`, `find_random()`, `find_response()`, and `model_info()`. In all cases, users must supply at a minimum, the name of the fitted model object. In several functions, there are additional arguments that allow for more targeted returns of model information. For example, the `find_terms()` function's `effects` argument allows for the extraction of “fixed effects” terms, “random effects” terms, or by default, “all” terms in the model object. We point users to the package documentation or the complementary package website, <https://easystats.github.io/insight/>, for a detailed list of the arguments associated with each function as well as the returned values from each function.

```
model(y ~ x1 + x2 + (rs | g), data)
  find_response()
    find_predictors()
      find_random_slopes()
        find_random()
```

Figure 2: Definition of Model Components, Part 1

Definition of Model Components

The functions from *insight* address different components of a model, however, due to conceptional overlap, there might be confusion about the specific “targets” of each function. We now provide a short explanation how *insight* defines components of regression models (see Figures 2 and 3). For detailed examples, we point to the accompanying website.

- **data:** the dataset used to fit the model
- **response:** the outcome or response variable (dependent variable) of a regression model
- **predictor:** independent variables of (the *fixed* part of) a regression model. For mixed models, variables that are (only) in the *random effects* part (i.e. grouping factors) of the model are not returned as predictors by default, however, these can be included using additional arguments to the function call; predictors are “unique”, hence if a variable appears as fixed effect and random slope, it is considered as one predictor (it is the same variable)
- **random slopes:** variables that are used as random slope in a mixed effects model
- **random or grouping factors:** variables that are used as grouping variables in a mixed effects model
- **parameters:** values estimated or learned from data that encapsulate the relationship between variables; in regressions, these are usually referred to as *coefficients*

```

model(log(y) ~ x1 + I(x1^2) + (x1 + rs | g), data)
      |_____|
      find_terms()
      |_____|
      find_variables()*

```

Figure 3: Definition of Model Components, Part 2

- **term:** terms are any (unique) variables that appear in a regression model, like response variables, predictors or random effects; a “term” only relates to the unique occurrence of a variable; for instance, in the expression $x + I(x^2)$, there is only the term x
- **variables:** a variable is considered as an object that stores unique data information; for instance, the expression $x + I(x^2)$ has two objects with two different sets of data values, and thus are treated as two variables

Examples

For a more intuitive introduction, consider the following examples for three major types of models: ordinary least squares (OLS) regression, linear mixed effects models, and Bayesian models. Importantly, though only a few functions are included below for the sake of space, users are encouraged to inspect the package documentation for an exhaustive list of package functionality with accompanying examples.

```

# Load the "insight" package
install.packages("insight")
library(insight)

# Sample model 1: OLS
sample1 <- lm(mpg ~ cyl + wt + hp, data = mtcars)

get_parameters(sample1)
#>   parameter estimate
#> 1 (Intercept) 38.7517874
#> 2         cyl -0.9416168
#> 3         wt -3.1669731
#> 4         hp -0.0180381

find_algorithm(sample1)
#> $algorithm
#> [1] "OLS"

find_formula(sample1)
#> $conditional
#> mpg ~ cyl + wt + hp

# Sample model 2: Linear Mixed Effects (via lme4)
sample2 <- lme4::lmer(
  Reaction ~ Days + (Days | Subject),
  data = sleepstudy
)

get_parameters(sample2)
#>   parameter estimate

```

```

#> 1 (Intercept) 251.40510
#> 2           Days 10.46729

find_algorithm(sample2)
#> $algorithm
#> [1] "REML"
#>
#> $optimizer
#> [1] "nloptwrap"

find_formula(sample2)
#> $conditional
#> Reaction ~ Days
#>
#> $random
#> ~Days | Subject

# Sample model 3: Bayesian (via rstanarm)
sample3 <- rstanarm::stan_glm(
  Sepal.Width ~ Species * Petal.Length,
  data = iris
)

get_priors(sample3)
#>
#>           parameter distribution location scale
#> 1           (Intercept)      normal         0 10.0
#> 2   Speciesversicolor      normal         0  2.5
#> 3   Speciesvirginica      normal         0  2.5
#> 4           Petal.Length      normal         0  2.5
#> 5 Speciesversicolor:Petal.Length      normal         0  2.5
#> 6   Speciesvirginica:Petal.Length      normal         0  2.5

find_algorithm(sample3)
#> $algorithm
#> [1] "sampling"
#>
#> $chains
#> [1] 4
#>
#> $iterations
#> [1] 2000
#>
#> $warmup
#> [1] 1000

find_formula(sample3)
#> $conditional
#> Sepal.Width ~ Species * Petal.Length

```

Examples of Use Cases in R Packages

insight is already used by different packages to solve problems that typically occur when the users' inputs are different model objects of varying complexity.

For example, **ggeffects** (Lüdtke 2018), a package that computes and visualizes marginal effects of regression models, needs to extract the data (`get_data()`) that was used to fit the models and to retrieve all model predictors (`find_predictors()`) to decide, which covariates are held constant when computing marginal effects. All these information is required in order to create a data frame for `predict(newdata=<data frame>)`. Furthermore, the models’ link-functions (`link_function()`) resp. link-inverse-functions (`link_inverse()`) are required to get predictions at the model’s response scale.

The **sjPlot**-package (Lüdtke 2019) creates plots or summary tables from regression models, and uses **insight**-functions to get model-information (`model_info()` or `find_response()`), which is used to build the components of the final plot or table. These information help, for example, to label table columns by providing information on the effect type (odds ratio, incidence rate ratio, ...) or the different model components (which split plots and tables into the “conditional” and “zero-inflated” part of a model, in case of models with zero-inflation).

bayestestR (Makowski, Ben-Shachar, and Lüdtke 2019) mainly relies on `get_priors()` and `get_parameters()` to retrieve the necessary information to compute various indices or statistics of Bayesian models (like HDI, Credible Interval, MCSE, effective sample size, Bayes factors...). The advantage of `get_parameters()` in this context is, for instance, that, no matter, how many parameters the posterior distribution has because of the model’s complexity, the necessary data can be accessed easily from the model objects. There is no need to write own complicated code (and regular expressions).

A last example is the **performance**-package (Lüdtke, Makowski, and Waggoner 2019), which provides functions for computing measures to assess model quality. Many of these indices (e.g. check for overdispersion or zero-inflation, predictive accuracy, logloss, RMSE, ...) require the number of observations (`n_obs()`) or the data from the response-variable (`get_response()`). Again, in this context, functions from **insight** are helpful, because they offer a unified access to these information.

Supported Models

insight works with many different model-objects (from various packages), such as **AER** (*ivreg*, *tobit*), **afex** (*mixed*), **aod** (*betabin*, *negbin*), **base** (*aov*, *aovlist*, *lm*, *glm*), **BayesFactor** (*BFBayesFactor*), **betareg** (*betareg*), **biglm** (*biglm*, *bigglm*), **blme** (*blmer*, *bglmer*), **brms** (*brmsfit*), **censReg**, **crch**, **countreg** (*zerotrunc*), **coxme**, **estimatr** (*lm_robust*, *iv_robust*), **feisr** (*feis*), **gam** (*Gam*), **gamm4**, **gamlss**, **gbm**, **gee**, **geepack** (*geeglm*), **GLMMadaptive** (*MixMod*), **glmmTMB** (*glmmTMB*), **gmnL**, **HRQoL** (*BBreg*, *BBmm*), **lfe** (*felm*), **lme4** (*lmer*, *glmer*, *nlmer*, *glmer.nb*), **MASS** (*glmmPQL*, *polr*), **mgcv** (*gam*, *gamm*), **multgee** (*LORgee*), **nnet** (*multinom*), **nlme** (*lme*, *gls*), **ordinal** (*clm*, *clm2*, *clmm*), **panelr** (*wbm*), **plm**, **pscl** (*zeroinf*, *hurdle*), **quantreg** (*rq*, *crq*, *rqss*), **rms** (*lsr*, *ols*, *psm*), **robust** (*glmRob*, *lmRob*), **robustbase** (*glmrob*, *lmrob*), **robustlmm** (*rlmer*), **rstanarm** (*stanreg*, *stanmvreg*), **speedlm** (*speedlm*, *speedglm*), **survey**, **survival** (*coxph*, *survreg*), **truncreg** (*truncreg*), **VGAM** (*vgam*, *vglm*), and more.

Licensing and Package Access

insight is licensed under the GNU General Public License (v3.0), with all source code stored at GitHub (<https://github.com/easystats/insight>), with a corresponding issue tracker for bug-reporting and feature enhancements. In the spirit of open science and research, we encourage interaction with our package through requests/tips for fixes, support for additional model objects, feature updates, as well as general questions and concerns via direct interaction with contributors and developers.

References

- Lüdtke, Daniel. 2018. “ggeffects: Tidy Data Frames of Marginal Effects from Regression Models.” *Journal of Open Source Software* 3 (26): 772. <https://doi.org/10.21105/joss.00772>.
- . 2019. *sjPlot: Data Visualization for Statistics in Social Science*. <https://doi.org/10.5281/zenodo.1308157>.
- Lüdtke, Daniel, Dominique Makowski, and Philip Waggoner. 2019. *performance: Assessment of Regression Models Performance*. <https://easystats.github.io/performance/>.
- Makowski, Dominique, Mattan S. Ben-Shachar, and Daniel Lüdtke. 2019. “Understand and Describe Bayesian Models and Posterior Distributions Using bayestestR.” *CRAN*. <https://doi.org/10.5281/zenodo.2556486>.
- R Core Team. 2019. *R: A Language and Environment for Statistical Computing*. Vienna, Austria: R Foundation for Statistical Computing. <https://www.R-project.org/>.