```
#
   ## code for generating and analyzing samples by lme (for LMMs) or glmmPQL (for
    GLMMs) ##
   library (nlme)
library (spaMM) ## as this script may use data sets from the spaMM package
\# mvrnorm code has changed between R 2.15.1 and 2.15.2.
# This version aims to reproduce the behaviour of the old version
# for consistency between different simulation tests.
myrnorm <- function (n = 1, mu, Sigma, tol = 1e-06, empirical = FALSE)
    p <- length (mu)
    if (!all(dim(Sigma) = c(p, p)))
        stop("incompatible_arguments")
    eS <- suppressWarnings(eigen(Sigma, symmetric = TRUE, EISPACK=T))
       suppress Warnings
    ev <- eS$values
    if (!all(ev >= -tol * abs(ev[1L])))
        stop("'Sigma'_is_not_positive_definite")
   X \leftarrow \mathbf{matrix}(\mathbf{rnorm}(p * n), n)
    if (empirical) {
       X <- scale(X, TRUE, FALSE)
       X \leftarrow X \% * \mathbf{svd}(X, nu = 0) $v
       X <- scale (X, FALSE, TRUE)
   X \leftarrow drop(mu) + eS$vectors %*% diag(sqrt(pmax(ev, 0)), p) %*%
       t(X)
   nm <- names(mu)
    if (is.null(nm) && !is.null(dn <- dimnames(Sigma)))
       nm \leftarrow dn[[1L]]
    dimnames(X) <- list(nm, NULL)
    if (n == 1)
        drop(X)
    else t(X)
}
rHGLM \leftarrow function (nb, rho, nu=0.5, sigma2_u=0.1, size=10, base=0, alpha=-1, beta=0.1,
   spread=2/rho, rbdesign="", family="binomial", phi=0.1) {
## attention a l'appel dans do.simul.binom si on rajoute des parametres ici...
\#\# et \ aussi
            sublist dans l'appel de replicate (repmin-1, do. call (rbinomHGLM,
   sublist))
  if (rbdesign=="Loaloa") {
    data (Loaloa)
    x <- Loaloa$longitude
    y <- Loaloa$latitude
    nb <- nrow(Loaloa)
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size <- Loaloa$ntot
    env <- Loaloa$elev1
    loc <- seq(nrow(Loaloa))
  } else if (rbdesign="blackcap") {
    data (blackcap)
    x <- blackcap$longitude
    y <- blackcap$latitude
    family <- "gaussian"
    env <- blackcap$means ## because per-individual values are not available
        for migratory behaviour
    nb <- nrow(blackcap)
    loc \leftarrow seq(nb)
    \#\#*do\ not*\ provide\ simulation\ parameter\ values\ (phi...)\ through\ this\ code
  } else {
    x <- spread*(rnorm(nb))
    y \leftarrow spread*(rnorm(nb))
    loc <- (1:nb)/nb
    env <- loc
  names(x) < -loc \# to end up with names on the distm rows and cols
  distm \leftarrow as.matrix(dist(cbind(x,y)))
  m <- Matern.corr(rho*distm,nu=nu)
  u \leftarrow \mathbf{sqrt} \left( \operatorname{sigma2}_{-u} \right) * \operatorname{mvrnorm} \left( 1, \mathbf{rep} \left( 0, \operatorname{nb} \right), \mathbf{m} \right)
  eta \leftarrow alpha+beta*(1:nb)/nb+u
  obs <- switch (family,
                 binomial= \mathbf{rbinom} (nb, \mathbf{size} = \mathbf{size}, \mathbf{prob} = 1/(1 + \mathbf{exp}(-\mathbf{eta}))),
                   poisson= rpois (nb, exp(log(base)+eta)),
                 gaussian= rnorm(nb, mean=eta, sd=sqrt(phi)),
                 stop("(!)_From_rHGLM: _unknown_'family '_argument._I_exit.")
  if (family="binomial") return(data.frame(succes=obs, echec=size-obs, x, y, loc=
      loc, env=env, U=u)
  if (family="poisson") return(data.frame(count=obs,x,y,loc=loc,env=env,U=u))
  if (family="gaussian") return(data.frame(resp=obs,x,y,loc=loc,env=env,U=u))
}
do.simul <- function(nb=100,rho=1,nu=0.5,size=100,sigma2_u=1,spread=2/rho,beta
    =0.1, base =0, family="binomial", phi =0.1,
                          test="beta",
                          maxit=100, outer.eps=1e-05, verbose=T,
                          corSt="corMatern",
                          rbdesign="",
                          REMLformula=NULL,
                          always.refit=T, HLmethod="HL(0,1)",...
  zut <- match.call()</pre>
  zut \leftarrow as. list(zut[-1])
  d <- currentSample
  if (family="binomial" && size==1 && nb==100) { ## catch poor binary samples
    sumsucces <- sum(d$succes)</pre>
    if (sumsucces > 90 | sumsucces < 10) return(list(notEnoughInfo=T))
  nb <- nrow(d) ## makes a difference for e.g. nbdesign="Loaloa" where the
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default nb is ignored
  d \leftarrow cbind(d,dummy=1)
  corFn <- eval(parse(text=corSt))
  if (test=="beta") {
  ## In all cases we help the fit by providing the true range value as the
      starting value
    if (family="binomial") {
      full.model <- glmmPQL(fixed = cbind(succes, echec) ~ env, data = d,
          random = 1 | dummy, family=binomial,
                  correlation = corFn(form = x + y | dummy, nugget=F))
      lrtpval <- NA
    } else if (family="poisson") {
       full.model <- glmmPQL(fixed = count ~ env, data = d, random = ~ 1 |
          dummy, family=poisson,
                  correlation = corFn(form = ~x + y | dummy, nugget=F)) ##,
                      control=lmeControl(opt="nlminb"))
      lrtpval <- NA
    } else if (family="gaussian") {
          null.model <- lme(fixed = resp ~ 1, data = d, random = ~ 1 | dummy,
                  \texttt{correlation} = \texttt{corFn}(\texttt{form} = \texttt{\~x} + \texttt{y} \mid \texttt{dummy}, \texttt{nugget}\!\!=\!\!\!F) \;, \; \texttt{method}
                      = "ML")
           full.model <- update(null.model, fixed = resp ~ env)
           lrtpval <- 1-pchisq(2*(full.model$logLik-null.model$logLik),df=1)
    beta.est <- full.model$coefficients$fixed[["env"]]
    needtocallsummary <- summary (full.model) ## call to summary provides the t
         t\,e\,s\,t\,s
    ttestpval <- needtocallsummary$tTable[2,"p-value"] ## this is the test
        that glmmPQL provides
    \#loglambda \leftarrow 2*log(full.model\$sigma)
    loglambda <- log(as.numeric(VarCorr(full.model)["Residual", "Variance"]))
    rangenu <- exp(coef(full.model$modelStruct$corStruct))
    logLik <- full.model$logLik ##
    logphi <- log(as.numeric(VarCorr(full.model)["(Intercept)", "Variance"]))
    return(c(beta.est=beta.est, loglambda =loglambda, logphi =logphi, rangenu=
        rangenu, ttestpval=ttestpval, lrtpval=lrtpval, logLik=logLik))
}
\#\#\ code\ to\ process\ a\ call\ through\ e.g.\ R-vanilla-repl=1:1000
tmp <- commandArgs() [[3]] ## R puis -- vanilla puis -- params
replicats \leftarrow tmp[substr(tmp, 0, 7) = "-repl="]
replicats <- eval(parse(text=substring(replicats,8)))
rangereps <- range(replicats)</pre>
repmin <- rangereps [1]
nreps <- rangereps[2]-rangereps[1]+1
## reading the parameter file
source ("arglist.R")
## implementing some defaults
if (arglist $rbdesign="blackcap" && is.null(arglist $family)) arglist $family <-
    "gaussian"
```

```
##arguments sufficient for generating the samples
sublist <- arglist [which (names (arglist) %in% names (formals (rHGLM)))]
## compute the samples once for all
sampleList <- list()</pre>
set . seed (123)
if (repmin-1 >0) silent <-replicate (repmin-1, do. call (rHGLM, sublist))
for (ii in seq(nreps)) {
  sampleList [[repmin-1+ii]] <- do.call(rHGLM, sublist)
}
if (arglist $corSt="corMatern") {corparnames <- c("range", "nu")} else
   corparnames <- c("range")
dispnames <- c("loglambda", "logphi")
resunames <- c("beta.est", dispnames, corparnames, "ttestpval", "lrtpval", "logLik"
resulen <- length (resunames)
resulme <-as.data.frame(matrix(nrow=nreps, ncol=resulen))
colnames (resulme) <- resunames
for (ii in seq(nreps)) {
  set.seed(123) ## control of bootstrap replicates (at least)
  currentSample <- sampleList[[repmin+ii -1]]</pre>
  if (interactive()) {
    resulme[ii,] <- do.call(do.simul, arglist) ## now uses currentSample
  } else {
    essai <- try(do.call(do.simul, arglist)) ## ow uses currentSample
    if (class(essai)=="try-error") {
      resulme [ii,] <- rep(NA, resulen)
    } else resulme[ii,] <- essai
  if(!(ii %%50)) {cat(ii);cat("")}
save (resulme, file=paste ("resulme", rangereps [1], ".", rangereps [2], ". Rdata", sep="
```