```
#
   ## code for generating and analyzing samples by the procedures implemented in
   spaMM ##
   # the code assumes that the spaMM package has been installed from CRAN
library (spaMM)
if(interactive()) options(error=recover)
# 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.
mvrnorm \leftarrow 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 \% *\% svd(X, nu = 0) $v
       X <- scale(X, FALSE, TRUE)
   X <- drop(mu) + eS$vectors %*% diag(sqrt(pmax(ev, 0)), p) %*%
       \mathbf{t}(\mathbf{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)
}
## Simulation of samples
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) {
  if (rbdesign=="Loaloa") {
    data (Loaloa)
    x <- Loaloa$longitude
    y <- Loaloa$latitude
    nb <- nrow(Loaloa)
    size <- Loaloa$ntot
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env <- Loaloa$elev1
    loc <- seq(nrow(Loaloa))
  } else if (rbdesign="blackcap") {
    data(blackcap)
    x <- blackcap$longitude
    y <- blackcap$latitude
    family <- "gaussian"
    \mathbf{env} \leftarrow \mathbf{blackcap\$means} \ \# \ because \ per-individual \ values \ are \ not \ available
        for migratory behaviour
    nb <- nrow(blackcap)
    loc \leftarrow seq(nb)
  } else {
    x \leftarrow spread*(rnorm(nb))
    y \leftarrow spread*(rnorm(nb))
    loc <- (1:nb)/nb
    env \leftarrow loc
  names(x) < -loc \# to end up with names on the distm rows and cols
  distm <- as.matrix(dist(cbind(x,y)))
 m <- Matern.corr(rho*distm,nu=nu)
  u <- sqrt(sigma2_u) * mvrnorm(1, rep(0, nb), m) ## gaussian ie GLMM ## this
      would be better called v=Lu
  eta <- alpha+beta*(1:nb)/nb+u ## linear predictor for freq/count without the
       size factor
  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))
\#\# function to analyse a sample contained in global variable currentSample
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, trace=F,
                        \verb|rbdesign="", LRTfn=corrMM.LRT|,
                        REMLformula=NULL, ## to control *non-default* REML
                            correction
                        always.refit=T, HLmethod="HL(0,1)",...
  zut <- match.call()
  zut \leftarrow as. list(zut[-1])
  d <- currentSample
  if (family="binomial" && size==1 && nb==100) { ## catch poor binary samples
    sumsucces <- sum(d$succes)
    if (sumsucces > 90 | sumsucces < 10) return(list(notEnoughInfo=T))
  nb \leftarrow nrow(d) ## makes a difference for e.g. nbdesign = "Loaloa" where the
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}

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default nb is ignored
if (test="beta") {
  if (family="binomial") {
    br <- do. call (LRTfn, list (null. predictor=Predictor (cbind (succes, echec)~1
       +(1|\log), ## null hypo being tested
        predictor=Predictor(cbind(succes, echec)~env +(1|loc)), REMLformula=
           REMLformula,
        data=d, family=do. call(family, list()), \#BinomialDen=d\$succes+d\$echec
        always.prof.fixed=always.refit,trace=trace,
        HLmethod=HLmethod, verbose=F,...))
  } else if (family="poisson") {
    br <- do. call(LRTfn, list(null.predictor=Predictor(count~1 +(1|loc)), ##
       null hypo being tested
        predictor=Predictor(count env +(1|loc)), REMLformula=REMLformula,
        data=d, family=do.call(family, list()),
        always.prof.fixed=always.refit, trace=trace,
        HLmethod=HLmethod, verbose=F,...)
  } else if (family="gaussian") {
    br <- do. call(LRTfn, list(null.predictor=Predictor(resp~1 +(1|loc)), ##
       null hypo being tested
        predictor=Predictor(resp~env +(1|loc)), REMLformula=REMLformula,
        data=d, family=do.call(family, list()),
        always.prof.fixed=always.refit , trace=trace ,
        HLmethod=HLmethod, verbose=F,...)
} else {
  stop("From_do.simul.binom():_'test'_option_must_be_implemented_")
rescorrpars <- br$fullfit $corrPars ## new version
if (is.null(rescorrpars)) rescorrpars <- br$fullfit$corrpars ## back</pre>
   compatibility
## some inelegant code to keep information in any place some earlier
   postprocessing code assumes it is
if (is.null(rescorrpars$loglambda)) rescorrpars$loglambda <- log(br$fullfit$
   lambda [1])
if (family="gaussian") {
  if (is.null(rescorrpars$logphi)) rescorrpars$logphi <- log(br$fullfit$phi
     [1]
}
resu <- list (beta.est=br$fullfit$fixef[2], full.p_v=br$fullfit$APHLs$p_v,
   corrpars=rescorrpars, df=br$df, trace.info=br$trace.info)
resu$null$loglambda <- log(br$nullfit$lambda[1]) ## added 12/01/2013
resu$null$corrpars <- br$nullfit$corrPars ## added 13/02/2013
## info
this Formals (- formals (do. simul) ## list with default values!
namesWOdots <- names(thisFormals)[names(thisFormals)!="..."]
argvec \leftarrow sapply(namesWOdots, function(v) \{get(v)\}) ## vector with local
   values!! (more direct way?)
subsublist <- as.list(argvec[intersect(names(argvec),c("rho","nu","nb","
   sigma2_u","phi"))])
subsublist$s2 <- subsublist$sigma2_u; subsublist$sigma2_u <-NULL
chaine <- sapply (seq(length(subsublist)), function(v) {paste(names(subsublist))
   [v]), subsublist [v], sep="=")})
chaine <- paste (chaine, collapse=", _")
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resu$args <- chaine
  resu$data <- d
  resu$family <- family
  ## end info
  if (! is.null(br$LRTprof)) { ## ie for test of fixed effects
    resu$LRTnaif<-br$LRTori ## not so naive in fact
    resu$LRTalwprof <- br$LRTprof ## else no $alwprofcolumn in the output
  } else resu$LRT <- br$LRT
  if ( ! is.null(br$meanbootLRT)) { ##
    resu\$meanbootLRT \leftarrow br\$meanbootLRT
    resu$bootreps <- br$bootreps
  return (resu)
}
\# tmp < - "params=list (replicat=1, nb=40, nu=0.5, rho=10, size=40, siqma2\_u=0.1, beta
   =0, fixed=list(nu=0.5), HLmethod='HL(1,1)', init.corrHLfit=list(lambda=0.05))
## code to process a call through e.g. R --vanilla --repl=1:1000
tmp <- commandArgs() [[3]]
replicats \leftarrow tmp[substr(tmp, 0, 7) = "-repl="]
replicats <- eval(parse(text=substring(replicats,8)))
rangereps <- range(replicats)
repmin <- rangereps [1]
nreps <- rangereps [2] - rangereps [1]+1
## reading the parameter file
source("arglist.R")
## implementing some defaults
if (! is.null(arglist$rbdesign) && arglist$rbdesign="blackcap" && is.null(
   arglist $family)) {
  arglist $family <- "gaussian"
} else if (is.null(arglist$family)) arglist$family <- "binomial"
if ( ! is.null(arglist$nrepl)) {
  arglist$boot.repl <- arglist$nrepl
  arglist$nrepl <- NULL
}
##arguments sufficient for generating the samples
sublist <- arglist [which (names (arglist) %in% names (formals (rHGLM)))]
## compute the samples once for all
sampleList <- list()
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)
}
for (ii in seq(nreps)) {
```

```
set.seed(123) ## control of bootstrap replicates (at least)
currentSample <- sampleList[[repmin+ii -1]]</pre>
## checking for separation in binary data
if (arglist $family="binomial" & length(unique(currentSample $succes)) == 2)
 XX <- cbind(1, currentSample$env)
  separation <- separator(XX, currentSample$succes, purpose = "test")$</pre>
     separation
} else separation <- FALSE
if(separation) {
  print(paste("separation_for_replicat_", ii))
  resu <- list (rep=ii , separation=TRUE)
} else {
  if (interactive()) {
    resu <- do.call(do.simul, arglist) ## now uses currentSample
  } else resu <- try(do.call(do.simul, arglist)) ## now uses currentSample
## saves result for each data set in a distinct file
save(resu, file=paste("resu", repmin-1+ii, ".Rdata", sep=""))
```