Package 'buildmer'

June 6, 2017

Title Stepwise Elimination and Term Reordering for Mixed-Effects Regression **Version** 0.1

Description The buildmer package attempts to build, from the user's specifications, the largest possible regression model that will still converge, and then eliminates all terms from it that do not significantly contribute to an improvement of model deviance. Optional reordering of the terms by their contribution to the deviance (like SPSS) is also supported.

Depends R (>= 3.2), mgcv, lme4
Suggests lmerTest, pbkrtest, gamm4
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R topics documented:

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add.terms

Add terms to a formula.

Description

Add terms to a formula.

Usage

```
add.terms(formula, add)
```

Arguments

formula

The formula to add terms to.

add

A vector of terms to add. To add terms nested in random-effect groups, use '(termlgroup)' syntax if you want to add an independent random effect (e.g. '(oldertermlgroup) + (termlgroup)'), or use 'termlgroup' syntax if you want to add a dependent random effect to a pre-existing term group (if no such group

exists, it will be created at the end of the formula).

Value

The updated formula.

See Also

buildmer

buildbam

Use buildmer to fit big generalized additive models using bam() from mgcv

Description

Use buildmer to fit big generalized additive models using bam() from mgcv

Usage

```
buildbam(formula, data, family = gaussian, reorder.terms = TRUE,
  cl = NULL, reduce.fixed = TRUE, reduce.random = TRUE,
  direction = "backward", calc.anova = TRUE, calc.summary = TRUE,
  ddf = "Wald", quiet = FALSE, ...)
```

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Arguments

formula The model formula for the maximal model you would like to fit, if possible.

Supports lme4 random effects and gamm4 smooth terms.

data The data to fit the models to.

family The error distribution to use. Only relevant for generalized models; if the family

is empty or 'gaussian', the models will be fit using lm(er), otherwise they will

be fit using glm(er) with the specified error distribution passed through.

reorder.terms Whether to reorder the terms by their contribution to the deviance before testing

them.

cl An optional cluster object as returned by parallel::makeCluster() to use for par-

allelizing the evaluation of terms during the reordering step.

reduce.fixed Whether to reduce the fixed-effect structure.
reduce.random Whether to reduce the random-effect structure.

direction The direction for stepwise elimination; either 'forward' or 'backward' (default).

Both or neither are also understood.

calc. anova Whether to also calculate the ANOVA table for the final model after term elim-

ination. This is useful if you want to calculate degrees of freedom by Kenward-Roger approximation, in which case generating the ANOVA table (via lmerTest) will be very slow, and preparing the ANOVA in advance can be advantageous.

calc.summary Whether to also calculate the summary table for the final model after term

elimination. This is useful if you want to calculate degrees of freedom by Kenward-Roger approximation (default), in which case generating the summary (via lmerTest) will be very slow, and preparing the summary in advance can be

advantageous.

ddf The method used for calculating p-values if summary=TRUE. Options are 'Wald'

(default), 'Satterthwaite' (if ImerTest is available), 'Kenward-Roger' (if ImerTest

and pbkrtest are available), and 'lme4' (no p-values).

quiet Whether to suppress progress messages.

.. Additional options to be passed to (g)lmer or gamm4. (They will also be passed

to (g)lm in so far as they're applicable, so you can use arguments like 'subset=...' and expect things to work. The single exception is the 'control' argument, which is assumed to be meant only for (g)lmer and not for (g)lm, and will NOT be

passed on to (g)lm.)

Value

A buildmer object containing the following slots:

- model: the final model containing only the terms that survived elimination
- p: the parameter list used in the various buildmer modules. Things of interest this list includes are, among others:
 - results: a dataframe containing the results of the elimination process
 - messages: any warning messages
 - . This information is also printed as part of the show() method.
- summary: the model's summary, if 'calc.summary=TRUE' was passed
- anova: the model's anova, if 'calc.anova=TRUE' was passed

See Also

buildmer

4 buildgam

| buildgam | Use buildmer to fit big generalized additive models using gam() from |
|----------|--|
| | mgcv |

Description

Use buildmer to fit big generalized additive models using gam() from mgcv

Usage

```
buildgam(formula, data, family = gaussian, reorder.terms = TRUE,
  cl = NULL, reduce.fixed = TRUE, reduce.random = TRUE,
  direction = "backward", calc.anova = TRUE, calc.summary = TRUE,
  ddf = "Wald", quiet = FALSE, ...)
```

Arguments

formula The model formula for the maximal model you would like to fit, if possible.

Supports lme4 random effects and gamm4 smooth terms.

data The data to fit the models to.

family The error distribution to use. Only relevant for generalized models; if the family

is empty or 'gaussian', the models will be fit using lm(er), otherwise they will

be fit using glm(er) with the specified error distribution passed through.

reorder.terms Whether to reorder the terms by their contribution to the deviance before testing

hem.

cl An optional cluster object as returned by parallel::makeCluster() to use for par-

allelizing the evaluation of terms during the reordering step.

reduce.fixed Whether to reduce the fixed-effect structure.

reduce.random Whether to reduce the random-effect structure.

direction The direction for stepwise elimination; either 'forward' or 'backward' (default).

Both or neither are also understood.

calc. anova Whether to also calculate the ANOVA table for the final model after term elim-

ination. This is useful if you want to calculate degrees of freedom by Kenward-Roger approximation, in which case generating the ANOVA table (via lmerTest) will be very slow, and preparing the ANOVA in advance can be advantageous.

calc.summary Whether to also calculate the summary table for the final model after term

elimination. This is useful if you want to calculate degrees of freedom by Kenward-Roger approximation (default), in which case generating the summary (via lmerTest) will be very slow, and preparing the summary in advance can be

advantageous.

ddf The method used for calculating p-values if summary=TRUE. Options are 'Wald'

(default), 'Satterthwaite' (if ImerTest is available), 'Kenward-Roger' (if ImerTest

and pbkrtest are available), and 'lme4' (no p-values).

quiet Whether to suppress progress messages.

... Additional options to be passed to (g)lmer or gamm4. (They will also be passed

to (g)lm in so far as they're applicable, so you can use arguments like 'subset=...' and expect things to work. The single exception is the 'control' argument, which is assumed to be meant only for (g)lmer and not for (g)lm, and will NOT be

passed on to (g)lm.)

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Value

A buildmer object containing the following slots:

- model: the final model containing only the terms that survived elimination
- p: the parameter list used in the various buildmer modules. Things of interest this list includes are, among others:
 - results: a dataframe containing the results of the elimination process
 - messages: any warning messages
 - . This information is also printed as part of the show() method.
- summary: the model's summary, if 'calc.summary=TRUE' was passed
- anova: the model's anova, if 'calc.anova=TRUE' was passed

See Also

buildmer

| buildmer | Construct and fit as complete a model as possible, optionally reorder terms by their contribution to the deviance, and perform stepwise elimination using the change in deviance |
|----------|--|
| | |

Description

Construct and fit as complete a model as possible, optionally reorder terms by their contribution to the deviance, and perform stepwise elimination using the change in deviance

Usage

```
buildmer(formula, data, family = gaussian, reorder.terms = TRUE,
  cl = NULL, reduce.fixed = TRUE, reduce.random = TRUE,
  direction = "backward", calc.anova = TRUE, calc.summary = TRUE,
  ddf = "Wald", quiet = FALSE, ...)
```

Arguments

| formula | The model formula for the maximal model you would like to fit, if possible. Supports lme4 random effects and gamm4 smooth terms. |
|---------------|--|
| data | The data to fit the models to. |
| family | The error distribution to use. Only relevant for generalized models; if the family is empty or 'gaussian', the models will be fit using lm(er), otherwise they will be fit using glm(er) with the specified error distribution passed through. |
| reorder.terms | Whether to reorder the terms by their contribution to the deviance before testing them. |
| cl | An optional cluster object as returned by parallel::makeCluster() to use for parallelizing the evaluation of terms during the reordering step. |
| reduce.fixed | Whether to reduce the fixed-effect structure. |
| reduce.random | Whether to reduce the random-effect structure. |

6 buildmer-class

direction The direction for stepwise elimination; either 'forward' or 'backward' (default).

Both or neither are also understood.

Whether to also calculate the ANOVA table for the final model after term elimination.

ination. This is useful if you want to calculate degrees of freedom by Kenward-Roger approximation, in which case generating the ANOVA table (via lmerTest) will be very slow, and preparing the ANOVA in advance can be advantageous.

calc.summary Whether to also calculate the summary table for the final model after term

elimination. This is useful if you want to calculate degrees of freedom by Kenward-Roger approximation (default), in which case generating the summary (via lmerTest) will be very slow, and preparing the summary in advance can be

advantageous.

ddf The method used for calculating p-values if summary=TRUE. Options are 'Wald'

(default), 'Satterthwaite' (if ImerTest is available), 'Kenward-Roger' (if ImerTest

and pbkrtest are available), and 'lme4' (no p-values).

quiet Whether to suppress progress messages.

... Additional options to be passed to (g)lmer or gamm4. (They will also be passed

to (g)lm in so far as they're applicable, so you can use arguments like 'subset=...' and expect things to work. The single exception is the 'control' argument, which is assumed to be meant only for (g)lmer and not for (g)lm, and will NOT be

passed on to (g)lm.)

Value

A buildmer object containing the following slots:

- model: the final model containing only the terms that survived elimination
- p: the parameter list used in the various buildmer modules. Things of interest this list includes are, among others:
 - results: a dataframe containing the results of the elimination process
 - messages: any warning messages
 - . This information is also printed as part of the show() method.
- summary: the model's summary, if 'calc.summary=TRUE' was passed
- anova: the model's anova, if 'calc.anova=TRUE' was passed

Examples

 $\verb|buildmer(Reaction~Days+(Days|Subject),sleepstudy)|\\$

buildmer-class The buildmer class

Description

The buildmer class

calcWald 7

Arguments

model The final model containing only the terms that survived elimination.

p Parameters used during the fitting process.

anova The model's ANOVA, if the model was built with 'anova=TRUE'. summary The model's summary, if the model was built with 'summary=TRUE'.

See Also

buildmer

calcWald

Calculate p-values based on Wald z-scores

Description

Calculate p-values based on Wald z-scores

Usage

```
calcWald(table, i, sqrt = FALSE)
```

Arguments

table A coefficient table from a summary or anova output.

i The number of the column in that table containing the t-values.

sqrt Whether we're testing F values or t values (default).

Value

The table augmented with p-values.

conv

Test a mgcv or merMod (or equivalent) object for convergence

Description

Test a mgcv or merMod (or equivalent) object for convergence

Usage

conv(model)

Arguments

model The model object to test.

Value

Whether the model converged or not.

8 has.smooth.terms

 $\begin{array}{ll} {\tt diag, formula-method} & {\tt \it Diagonalize the random-effect\ covariance\ structure, possibly\ assisting\ convergence} \end{array}$

Description

Diagonalize the random-effect covariance structure, possibly assisting convergence

Usage

```
## S4 method for signature 'formula' diag(x)
```

Arguments

formula

A model formula.

Value

The formula with all random-effect correlations forced to zero, per Pinheiro & Bates (2000).

has.smooth.terms

Test whether a formula contains mgcv smooth terms

Description

Test whether a formula contains mgcv smooth terms

Usage

```
has.smooth.terms(formula)
```

Arguments

formula

The formula.

Value

A logical indicating whether the formula has any gamm4 terms.

hasREML 9

hasREML

Test whether a model was fit with REML

Description

Test whether a model was fit with REML

Usage

hasREML(model)

Arguments

model

A fitted model object.

Value

TRUE or FALSE if the model was a linear mixed-effects model that was fit with REML or not, respectively; NA otherwise.

is.random.term

Test whether a formula term contains lme4 random terms

Description

Test whether a formula term contains lme4 random terms

Usage

```
is.random.term(term)
```

Arguments

term

The term.

Value

A logical indicating whether the term was a random-effects term.

10 mcmc2tex

is.smooth.term

Test whether a formula term is an mgcv smooth term

Description

Test whether a formula term is an mgcv smooth term

Usage

```
is.smooth.term(term)
```

Arguments

term

The term.

Value

A logical indicating whether the term was a random-effects term.

mcmc2tex

Convert an MCMCglmm model to LaTeX code (biased towards stress analysis)

Description

Convert an MCMCglmm model to LaTeX code (biased towards stress analysis)

Usage

```
mcmc2tex(model, label = "", aliases = list())
```

Arguments

model The fitted model (not its summary!)

label The LaTeX label to put below your 'Results' caption.

aliases A list of aliases translating summary terms to LaTeX code.

mer2tex 11

| mer2tex | Convert a buildmer (or compatible) summary to LaTeX code (biased towards vowel analysis) |
|---------|--|
| | |

Description

Convert a buildmer (or compatible) summary to LaTeX code (biased towards vowel analysis)

Usage

```
mer2tex(summary, vowel = "", formula = F, label = "", aliases = list())
```

Arguments

| summary | The summary to convert. |
|---------|--|
| vowel | The vowel you're analyzing. |
| formula | The formula as used in your final lmer object. |
| label | The LaTeX label to put below your 'Results' caption. |
| aliases | A list of aliases translating summary terms to LaTeX code. |

remove.terms

Remove terms from an lme4 formula

Description

Remove terms from an lme4 formula

Usage

```
remove.terms(formula, remove, formulize = T)
```

Arguments

formula The lme4 formula.

remove A vector of terms to remove. To remove terms nested inside random-effect

groups, use 'termlgroup' syntax. Note that marginality is respected, i.e. no effects will be removed if they participate in a higher-order interaction, and no fixed effects will be removed if a random slope is included over that fixed effect.

formulize Whether to return a formula (default) or a simple list of terms.

See Also

buildmer

12 vowels

| stepwise | A simple interface to buildmer intended to mimic SPSS stepwise meth- |
|----------|--|
| | ods for term reordering and backward stepwise elimination |

Description

A simple interface to buildmer intended to mimic SPSS stepwise methods for term reordering and backward stepwise elimination

Usage

```
stepwise(formula, data, family = gaussian, ...)
```

Arguments

formula The model formula for the maximal model you would like to fit, if possible.

Supports lme4 random effects and gamm4 smooth terms.

data The data to fit the models to.

family The error distribution to use. Only relevant for generalized models; if the fam-

ily is empty or 'gaussian', the models will be fit using lm(er), otherwise they will be fit using glm(er) with the specified error distribution passed through. Commonly-used options are either nothing/'gaussian' (linear regression), 'binomial' (logistic regression), or 'poisson' (loglin regression), although many

other families exist (e.g. cloglog, ...).

... Additional parameters that override buildmer defaults, see 'buildmer'.

Value

A buildmer object, which you can use summary() on to get a summary of the final model.

Examples

```
stepwise(Reaction~Days+(Days|Subject),sleepstudy)
```

| vowels | Vowel data from a pilot study. |
|--------|--------------------------------|
| | |

Description

Vowel data from a pilot study.

Usage

```
data(vowels)
```

Format

A standard data frame.

vowels 13

Examples

 $\label{thm:point*following+stress+information+(vowel*timepoint*following|participant), databuildmer(f1 ~ vowel + timepoint + stress + following + information + vowel:timepoint + timepoint:following + vowel + timepoint + stress + following + vowel + timepoint + timepoi$

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