Package 'buildmer'

December 17, 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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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

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Usage

```
buildbam(formula, data, family = gaussian, reorder.terms = TRUE,
  cl = NULL, reduce.fixed = TRUE, reduce.random = TRUE,
  direction = "backward", crit = "LRT", 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 log-likelihood 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.
direction	The direction for stepwise elimination; either 'forward' or 'backward' (default). Both or neither are also understood.
crit	The criterion used to test terms for elimination. Possible options are 'LRT' (default), 'AIC', and 'BIC'.
calc.anova	Whether to also calculate the ANOVA table for the final model after term elimination.
calc.summary	Whether to also calculate the summary table for the final model after term elimination.
quiet	Whether to suppress progress messages.
• • •	Additional options to be passed to bam().

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

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See Also

buildmer

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

Description

Use buildmer to fit 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", crit = "LRT", 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.
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 log-likelihood 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.
direction	The direction for stepwise elimination; either 'forward' or 'backward' (default). Both or neither are also understood.
crit	The criterion used to test terms for elimination. Possible options are 'LRT' (default), 'AIC', and 'BIC'.
calc.anova	Whether to also calculate the ANOVA table for the final model after term elimination.
calc.summary	Whether to also calculate the summary table for the final model after term elimination.
quiet	Whether to suppress progress messages.
	Additional options to be passed to gam().

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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

buildgamm

The logical extension of buildgam() to buildgamm() is not supported, because (i) gamm assumes you know what you're doing; (ii) the log-likelihood of a gamm object's 'lme' item is not actually the log-likelihood of the final model; (iii) in my experience, gamm fits often fail to converge. If you are only using gamm for its 'true' random effects, use buildgamm4(). If you are using gamm for correlation structures, use buildbam() to fit AR(1) models. If you want more complex correlation structures, perform the stepwise elimination process by hand...

Description

The logical extension of buildgam() to buildgamm() is not supported, because (i) gamm assumes you know what you're doing; (ii) the log-likelihood of a gamm object's 'lme' item is not actually the log-likelihood of the final model; (iii) in my experience, gamm fits often fail to converge. If you are only using gamm for its 'true' random effects, use buildgamm4(). If you are using gamm for correlation structures, use buildbam() to fit AR(1) models. If you want more complex correlation structures, perform the stepwise elimination process by hand...

Usage

```
buildgamm(...)
```

See Also

buildgamm4, buildbam, buildgam

6 buildgamm4

buildgamm4	Use buildmer to fit generalized additive models using gam() from mgcv

Description

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

Usage

```
buildgamm4(...)
```

Arguments

quiet

guments	
	Additional options to be passed to gam().
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 log-likelihood 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.
direction	The direction for stepwise elimination; either 'forward' or 'backward' (default). Both or neither are also understood.
crit	The criterion used to test terms for elimination. Possible options are 'LRT' (default), 'AIC', and 'BIC'.
calc.anova	Whether to also calculate the ANOVA table for the final model after term elimination.
calc.summary	Whether to also calculate the summary table for the final model after term elimination.
ddf	The method used for calculating p-values if all smooth terms were eliminated and summary=TRUE. Options are 'Wald' (default), 'Satterthwaite' (if ImerTest is available), 'Kenward-Roger' (if ImerTest and pbkrtest are available), and 'Ime4' (no p-values).

Whether to suppress progress messages.

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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

buildgls

Use buildmer to perform stepwise elimination on gls models

Description

Use buildmer to perform stepwise elimination on gls models

Usage

```
buildgls(formula, data, random, reorder.terms = TRUE, cl = NULL,
  reduce.fixed = TRUE, direction = "backward", crit = "LRT",
  calc.anova = TRUE, calc.summary = TRUE, quiet = FALSE, ...)
```

Arguments

formula	The model formula for the maximal model you would like to fit, if possible.
data	The data to fit the models to.
reorder.terms	Whether to reorder the terms by their contribution to the log-likelihood 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.
direction	The direction for stepwise elimination; either 'forward' or 'backward' (default). Both or neither are also understood.
crit	The criterion used to test terms for elimination. Possible options are 'LRT' (default), 'AIC', and 'BIC'.
calc.anova	Whether to also calculate the ANOVA table for the final model after term elimination.

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calc.summary	Whether to also calculate the summary table for the final model after term elimination.
quiet	Whether to suppress progress messages.
	Additional options to be passed to lme().

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

buildlme	Use buildmer to perform stepwise elimination on lme models
----------	--

Description

Use buildmer to perform stepwise elimination on lme models

Usage

```
buildlme(formula, data, random, reorder.terms = TRUE, cl = NULL,
  reduce.fixed = TRUE, direction = "backward", crit = "LRT",
  calc.anova = TRUE, calc.summary = TRUE, quiet = FALSE, ...)
```

Arguments

formula	The model formula for the maximal model you would like to fit, if possible.
data	The data to fit the models to.
random	The random-effects specification for the model. This is not manipulated by buildlme() in any way!
reorder.terms	Whether to reorder the terms by their contribution to the log-likelihood 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.

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reduce.fixed	Whether to reduce the fixed-effect structure.
direction	The direction for stepwise elimination; either 'forward' or 'backward' (default). Both or neither are also understood.
crit	The criterion used to test terms for elimination. Possible options are 'LRT', 'AIC', and 'BIC'.
calc.anova	Whether to also calculate the ANOVA table for the final model after term elimination.
calc.summary	Whether to also calculate the summary table for the final model after term elimination.
quiet	Whether to suppress progress messages.
	Additional options to be passed to lme().

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 log-likelihood, and perform stepwise elimination using the change in log-likelihood

Description

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

Usage

```
buildmer(formula, data, family = gaussian, reorder.terms = TRUE,
  cl = NULL, reduce.fixed = TRUE, reduce.random = TRUE,
  direction = "backward", crit = "LRT", 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 log-likelihood 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.

crit The criterion used to test terms for elimination. Possible options are 'LRT'

(default), 'AIC', and 'BIC'.

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

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- 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

buildmer(Reaction~Days+(Days|Subject),sleepstudy)

buildmer-class

The buildmer class

Description

The buildmer class

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.

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conv

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

Description

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

Usage

```
conv(model)
```

Arguments

mode1

The model object to test.

Value

Whether the model converged or not.

diag, formula-method

Diagonalize the random-effect covariance structure, possibly assisting convergence

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

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

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.

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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.

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 15

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, aliases = list())
```

Arguments

model	The fitted model
aliases	A list of aliases translating summary terms to LaTeX code.

mer2tex

Convert a buildmer (or compatible) model to LaTeX code

Description

Convert a buildmer (or compatible) model to LaTeX code

Usage

```
mer2tex(summary, aliases = list())
```

Arguments

summary The model (or its summary) to convert.

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

16 stepwise

remove.	+ 🗅	rmc

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

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.

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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. 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.

Examples

```
\label{timepoint*following + stress + information + (vowel*timepoint*following|participant), data=volution + (vowel*timepoint*following|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participant|participa
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