Package 'glmmPen'

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Type Package

Title High Dimensional Penalized Generalized Linear Mixed Models (pGLMM)

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Description Fits penalized high and low dimensional generalized linear mixed models using the Monte Carlo Expectation Conditional Minimization (MCECM) algorithm and coordinate descent.
Supports fitting of logistic regression models and MCP penalties.

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Encoding UTF-8

Imports ggplot2,
Matrix,
methods,
ncvreg,
reshape2,
rstan (>= 2.18.1),
rstantools (>= 2.0.0),
stringr,
mvtnorm,
MASS

Depends lme4,
BH (>= 1.66.0),
bigmemory,
R (>= 3.6.0),
Rcpp (>= 0.12.0),
RcppArmadillo,
RcppEigen (>= 0.3.3.3.0)

LinkingTo BH (>= 1.66.0),
bigmemory,
Rcpp (>= 0.12.0),
RcppArmadillo,
RcppEigen (>= 0.3.3.3.0),
rstan (>= 2.18.1),
StanHeaders (>= 2.18.0)

RoxygenNote 7.1.2

NeedsCompilation yes

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Naim Rashid [aut],
Quefeng Li [aut]

Suggests testthat,
knitr,
rmarkdown

Biarch true

SystemRequirements GNU make

VignetteBuilder knitr

R topics documented:

`adaptControl` *Control of Metropolis-within-Gibbs Adaptive Random Walk Sampling Procedure Controls the adaptive random walk Metropolis-within-Gibbs sampling procedure.*

Description

Control of Metropolis-within-Gibbs Adaptive Random Walk Sampling Procedure

Controls the adaptive random walk Metropolis-within-Gibbs sampling procedure.

Usage

```
adaptControl(batch_length = 100, offset = 0)
```

Arguments

batch_length	positive integer specifying the number of posterior samples to collect before the proposal variance is adjusted based on the acceptance rate of the last batch_length accepted posterior samples. Default is set to 100. Batch length restricted to be no less than 50.
offset	non-negative integer specifying an offset value for the increment of the proposal variance adjustment. Optionally used to ensure the required diminishing adaptation condition. Default set to 0. increment = min(0.01, 1 / sqrt(batch*batch_length + offset))

Value

Function returns a list (inheriting from class "adaptControl") containing parameter specifications for the adaptive random walk sampling procedure.

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basal

Basal dataset: A composition of cancer datasets with top scoring pairs (TSPs) as covariates and binary response indicating if the subject's cancer subtype was basal-like. A dataset composed of four datasets combined from studies that contain gene expression data from subjects with several types of cancer. Two of these datasets contain gene expression data for subjects with Pancreatic Ductal Adenocarcinoma (PDAC), one dataset contains data for subjects with Breast Cancer, and the fourth dataset contains data for subjects with Bladder Cancer. The response of interest is whether or not the subject's cancer subtype was the basal-like subtype. See articles Rashid et al. (2020) "Modeling Between-Study Heterogeneity for Improved Replicability in Gene Signature Selection and Clinical Prediction" and Moffitt et al. (2015) "Virtual microdissection identifies distinct tumor- and stroma-specific subtypes of pancreatic ductal adenocarcinoma" for further details on these four datasets.

Description

Basal dataset: A composition of cancer datasets with top scoring pairs (TSPs) as covariates and binary response indicating if the subject's cancer subtype was basal-like.

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Usage

```
data("basal")
```

Format

A list containing the following elements:

y binary response vector; 1 indicates that the subject's cancer was of the basal-like subtype, 0 otherwise

X matrix of 50 top scoring pair (TSP) covariates

group factor indicating which cancer study the observation belongs to, which are given the following descriptions: UNC PDAC, TCGA PDAC, TCGA Bladder Cancer, and UNC Breast Cancer

Z model matrix for random effects; organized first by variable, then by group (groups {1,2,3,4} correspond to studies UNC_PDAC, TCGA_PDAC, TCGA_Bladder, and UNC_Breast)

`fit_dat` *Fit a Penalized Generalized Mixed Model via Monte Carlo Expectation Conditional Minimization (MCECM)* `fit_dat` *is used to fit a penalized generalized mixed model via Monte Carlo Expectation Conditional Minimization (MCECM) for a single tuning parameter combinations and is called within* `glmmPen` *or* `glmm` *(cannot be called directly by user)*

Description

Fit a Penalized Generalized Mixed Model via Monte Carlo Expectation Conditional Minimization (MCECM)

`fit_dat` is used to fit a penalized generalized mixed model via Monte Carlo Expectation Conditional Minimization (MCECM) for a single tuning parameter combinations and is called within `glmmPen` or `glmm` (cannot be called directly by user)

Usage

```
fit_dat(
  dat,
  lambda0 = 0,
  lambda1 = 0,
  conv_EM = 0.001,
  conv_CD = 1e-04,
  family = "binomial",
  offset_fit = NULL,
  trace = 0,
  penalty = c("MCP", "SCAD", "lasso"),
  alpha = 1,
  gamma_penalty = switch(penalty[1], SCAD = 4, 3),
  group_X = 0:(ncol(dat$X) - 1),
  nMC_burnin = 250,
  nMC = 250,
  nMC_max = 5000,
  t = 2,
  mcc = 2,
  u_init = NULL,
```

```
  coef_old = NULL,
  ufull_describe = NULL,
  maxitEM = 50,
  maxit_CD = 250,
  M = 10^4,
  sampler = c("stan", "random_walk", "independence"),
  adapt_RW_options = adaptControl(),
  covar = c("unstructured", "independent"),
  var_start = 1,
  logLik_calc = F,
  checks_complete = F,
  ranef_keep = rep(1, times = (ncol(dat$Z)/nlevels(dat$group))),
  conv_type = 1
)
```

Arguments

dat	a list object specifying y (response vector), X (model matrix of all covariates), Z (model matrix for the random effects), and group (numeric factor vector whose value indicates the study, batch, or other group identity to which on observation belongs)
lambda0	a non-negative numeric penalty parameter for the fixed effects parameters
lambda1	a non-negative numeric penalty parameter for the (grouped) random effects covariance parameters
conv_EM	a non-negative numeric convergence criteria for the convergence of the EM algorithm. Default is 0.0015. EM algorithm is considered to have converge if the average Euclidean distance between the current coefficient estimates and the coefficient estimates from t EM iterations back is less than conv_EM mcc times in a row. See t and mcc for more details.
conv_CD	a non-negative numeric convergence criteria for the convergence of the grouped coordinate descent loop within the M step of the EM algorithm. Default 0.0005.
family	a description of the error distribution and link function to be used in the model. Currently, the glmmPen algorithm allows the binomial, gaussian, and poisson families with canonical links only.
offset_fit	This can be used to specify an a priori known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases.
trace	an integer specifying print output to include as function runs. Default value is 0. See Details for more information about output provided when trace = 0, 1, or 2.
penalty	character describing the type of penalty to use in the variable selection procedure. Options include 'MCP', 'SCAD', and 'lasso'. Default is MCP penalty. If the random effect covariance matrix is "unstructured", then a group MCP, group SCAD, or group Lasso penalty is used on the random effects coefficients.
alpha	Tuning parameter for the Mnet estimator which controls the relative contributions from the MCP/SCAD/lasso penalty and the ridge, or L2, penalty. alpha=1 is equivalent to the MCP/SCAD/lasso penalty, while alpha=0 is equivalent to ridge regression. However, alpha=0 is not supported; alpha may be arbitrarily small, but not exactly zero
gamma_penalty	The tuning parameter of the MCP and SCAD penalties. Not used by Lasso penalty. Default is 4.0 for SCAD and 3.0 for MCP.

group_X — vector describing the grouping of the covariates in the model matrix.

nMC_burnin — positive integer specifying the number of posterior samples to use as burnin for each E step in the EM algorithm. If set to NULL, the algorithm inputs the following defaults: Default 250 when the number of random effects predictors is less than or equal to 10; default 100 otherwise. Function will not allow nMC_burnin to be less than 100.

nMC — a positive integer for the initial number of Monte Carlo draws. See the nMC_start argument in optimControl for more details.

nMC_max — a positive integer for the maximum number of allowed Monte Carlo draws used in each step of the EM algorithm. If set to NULL, the algorithm inputs the following defaults: When the number of random effect predictors is 10 or less, Default is set to 5000 when no selection is performed and 2500 when selection is performed. Default is set to 1000 when the number of random effect predictors is greater than 10.

t — the convergence criteria is based on the average Euclidean distance between the most recent coefficient estimates and the coefficient estimates from t EM iterations back. Positive integer, default equals 2.

mcc — the number of times the convergence critera must be met before the algorithm is seen as having converged (mcc for 'meet condition counter'). Default set to 2. Value retricted to be no less than 2.

u_init — matrix giving values to initialize samples from the posterior. If Binomial or Poisson families, only need a single row to initialize samples from the posterior; if Gaussian family, multiple rows needed to initialize the estimate of the residual error (needed for the E-step). Columns correspond to the columns of the Z random effect model matrix.

coef_old — vector giving values to initialized the coefficients (both fixed and random effects)

ufull_describe — output from bigmemory::describe (which returns a list of the information needed to attach to a big.matrix object) applied to the big.matrix of posterior samples from the 'full' model. The big.matrix described by the object is used to calculate the BIC-ICQ value for the model.

maxitEM — a positive integer for the maximum number of allowed EM iterations. If set to NULL, then the algorithm inputs the following defaults: Default equals 50 for the Binomial and Poisson families, 100 for the Gaussian family.

maxit_CD — a positive integer for the maximum number of allowed interations for the coordinate descent algorithms used within the M-step of each EM iteration. Default equals 50.

M — positive integer specifying the number of posterior samples to use within the Pajor log-likelihood calculation. Default is 10^4; minimum allowed value is 5000.

sampler — character string specifying whether the posterior samples of the random effects should be drawn using Stan (default, from package rstan) or the Metropolis-within-Gibbs procedure incorporating an adaptive random walk sampler ("random_walk") or an independence sampler ("independence"). If using the random walk sampler, see adaptControl for some additional control structure parameters.

adapt_RW_options — a list of class "adaptControl" from function adaptControl containing the control parameters for the adaptive random walk Metropolis-within-Gibbs procedure. Ignored if optimControl parameter sampler is set to "stan" (default) or "independence".

`covar` character string specifying whether the covariance matrix should be unstructured ("unstructured") or diagonal with no covariances between variables ("independent"). Default is set to `NULL`. If `covar` is set to `NULL` and the number of random effects predictors (not including the intercept) is greater than or equal to 10 (i.e. high dimensional), then the algorithm automatically assumes an independent covariance structure and `covar` is set to "independent". Otherwise if `covar` is set to `NULL` and the number of random effects predictors is less than 10, then the algorithm automatically assumes an unstructured covariance structure and `covar` is set to "unstructured".

`var_start` either the character string "recommend" or a positive number specifying the starting values to initialize the variance of the covariance matrix. Default "recommend" first fits a simple model with a fixed and random intercept only using a Laplace approximation. The random intercept variance estimate from this model is then multiplied by 2 and used as the starting variance.

`logLik_calc` logical value specifying if the log likelihood (and log-likelihood based calculations BIC, BICh, and BICNgrp) should be calculated for all of the models in the selection procedure. If BIC-ICQ is used for selection, the log-likelihood is not needed for each model. However, if users are interested in comparing the best models from BIC-ICQ and other BIC-type selection criteria, setting `logLik_calc` to `TRUE` will calculate these other quantities for all of the models.

`checks_complete` boolean value indicating whether the function has been called within `glmm` or `glmmPen` or whether the function has been called by itself. Used for package testing purposes (user cannot directly call `fit_dat`). If true, performs additional checks on the input data. If false, assumes data input checks have already been performed.

`ranef_keep` vector of 0s and 1s indicating which random effects should be considered as non-zero at the start of the algorithm. For each random effect, 1 indicates the random effect should be considered non-zero at start of algorithm, 0 indicates otherwise. The first element for the random intercept should always be 1.

`conv_type` integer specifying which type of convergence criteria to use. Default 1 specifies using the average Eucledian distance, and 2 specifies using relative change in the Q-function estimate. For now, all calls to `fit_dat` within the `glmmPen` framework restrict this convergence type to be the average Euclidean distance. However, we keep this argument in case we decide to allow multiple convergence type options in future versions of the package.

Value

a list with the following elements:

`coef` a numeric vector of coefficients of fixed effects estimates and non-zero estimates of the lower-triangular cholesky decomposition of the random effects covariance matrix (in vector form)

`sigma` random effects covariance matrix

`lambda0, lambda1` the penalty parameters input into the function

`covgroup` Organization of how random effects coefficients are grouped.

`J` a sparse matrix that transforms the non-zero elements of the lower-triangular cholesky decomposition of the random effects covariance matrix into a vector. For unstructured covariance matrices, dimension of dimension q^2 x (q(q+1)/2)

(where q = number of random effects). For independent covariance matrices, q^2 x q.

`ll` estimate of the log likelihood, calculated using the Pajor method

`BICh` the hybrid BIC estimate described in Delattre, Lavielle, and Poursat (2014)

`BIC` Regular BIC estimate

`BICNgrps` BIC estimate with N = number of groups in penalty term instead of N = number of total observations.

`BICq` BIC-ICQ estimate

`u` a matrix of the Monte Carlo draws. Organization of columns: first by random effect variable, then by group within variable (i.e. Var1:Grp1 Var1:Grp2 ... Var1:GrpK Var2:Grp1 ... Varq:GrpK)

`gibbs_accept_rate` a matrix of the ending gibbs acceptance rates for each variable (columns) and each group (rows) when the sampler is either "random_walk" or "independence"

`proposal_SD` a matrix of the ending proposal standard deviations (used in the adaptive random walk version of the Metropolis-within-Gibbs sampling) for each variable (columns) and each group (rows)

`glFormula_edit` *Extracting Useful Vectors and Matrices from Formula and Data Information*

Description

Takes the model `formula` and an optional data frame and converts them into y, X, Z, and group output.

Usage

```
glFormula_edit(
  formula,
  data = NULL,
  family,
  subset,
  weights,
  na.action,
  offset,
  ...
)
```

Arguments

`formula` a two-sided linear formula object describing both the fixed-effects and random-effects part of the model, with the response on the left of a ~ operator and the terms, sepearated by + operators, on the right. Random-effects terms are distinguished by vertical bars ("|") separating expression for design matrices from grouping factors. `formula` should be of the same format needed for `glmer` in package **lme4**. Only one grouping factor will be recognized. The random effects covariates need to be a subset of the fixed effects covariates. The offset must be specified outside of the formula in the 'offset' argument.

data	an optional data frame containing the variables named in formula. Although data is optional, the package authors *strongly* recommend its use. If data is omitted, variables will be taken from the environment of formula (if specified as a formula).
family	a description of the error distribution and link function to be used in the model (a family function or the result of a call to a family function). (See family for details of family functions.)
subset	an optional vector specifying a subset of observations to be used in the fitting process.
weights	an optional vector of 'prior weights' to be used in the fitting process. Should be NULL or a numeric vector.
na.action	a function that indicates what should happen when the data contain NAs. The default option na.omit removes observations with any missing values in any of the variables
offset	this can be used to specify an a priori known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases.
...	potential further arguments

Value

a list with the following elements:

fr	a model frame including all fixed and random covariates, the response, and the grouping variable
X	fixed effects covariates model matrix
reTrms	list containing several items relating to the random effects
family	family specified for data modeling
formula	formula
fixed_vars	vector of variable names used for fixed effects
fwmsgs	indicator for a check of the group levels

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glmm *Fit a Generalized Mixed Model via Monte Carlo Expectation Conditional Minimization (MCECM)*

Description

glmm is used to fit a single generalized mixed model via Monte Carlo Expectation Conditional Minimization (MCECM). Unlike glmmPen, no model selection is performed.

Usage

```
glmm(
  formula,
  data = NULL,
  family = "binomial",
  covar = NULL,
  offset = NULL,
  optim_options = optimControl(),
  adapt_RW_options = adaptControl(),
  trace = 0,
  tuning_options = lambdaControl(),
  ...
)
```

Arguments

formula	a two-sided linear formula object describing both the fixed effects and random effects part of the model, with the response on the left of a ~ operator and the terms, sepearated by + operators, on the right. Random-effects terms are distinguished by vertical bars ("|") separating expression for design matrices from the grouping factor. formula should be of the same format needed for glmer in package **lme4**. Only one grouping factor will be recognized. The random effects covariates need to be a subset of the fixed effects covariates. The offset must be specified outside of the formula in the 'offset' argument.
data	an optional data frame containing the variables named in formula. If data is omitted, variables will be taken from the environment of formula.
family	a description of the error distribution and link function to be used in the model. Currently, the glmmPen algorithm allows the binomial, gaussian, and poisson families with canonical links only.
covar	character string specifying whether the covariance matrix should be unstructured ("unstructured") or diagonal with no covariances between variables ("independent"). Default is set to NULL. If covar is set to NULL and the number of random effects predictors (not including the intercept) is greater than or equal to 10 (i.e. high dimensional), then the algorithm automatically assumes an independent covariance structure and covar is set to "independent". Otherwise if covar is set to NULL and the number of random effects predictors is less than 10, then the algorithm automatically assumes an unstructured covariance structure and covar is set to "unstructured".
offset	This can be used to specify an *a priori* known component to be included in the linear predictor during fitting. Default set to NULL (no offset). If the data argument is NULL, this should be a numeric vector of length equal to the number of cases (the response). If the data argument specifies a data.frame, the offset argument should specify the name of a column in the data.frame.
optim_options	a structure of class "optimControl" created from function optimControl that specifies optimization parameters. See the documentation for optimControl for more details on defaults.
adapt_RW_options	a list of class "adaptControl" from function adaptControl containing the control parameters for the adaptive random walk Metropolis-within-Gibbs procedure. Ignored if optimControl parameter sampler is set to "stan" (default) or "independence".

trace	an integer specifying print output to include as function runs. Default value is 0. See Details for more information about output provided when trace = 0, 1, or 2.
tuning_options	a list of class selectControl or lambdaControl resulting from selectControl or lambdaControl containing additional control parameters. When function glmm is used,the algorithm may be run using one specific set of penalty parameters lambda0 and lambda1 by specifying such values in lambdaControl(). The default for glmm is to run the model fit with no penalization (lambda0 = lambda1 = 0). When function glmmPen is run, tuning_options is specified usig selectControl{}. See the lambdaControl and selectControl documentation for further details.
...	additional arguments that could be passed into glmmPen. See glmmPen for further details.

Details

The glmm function can be used to fit a single generalized mixed model. While this approach is meant to be used in the case where the user knows which covariates belong in the fixed and random effects and no penalization is required, one is allowed to specify non-zero fixed and random effects penalites using lambdaControl and the (...) arguments. The (...) allow for specification of penalty-related arguments; see glmmPen for details. For a high dimensional situation, the user may want to fit a full model using a small penalty for the fixed and random effects and save the posterior draws from this full model for use in any BIC-ICQ calculations during selection within glmmPen. Specifying a file name in the 'BICq_posterior' argument will save the posterior draws from the glmm model into a big.matrix with this file name, see the Details section of glmmPen for additional details.

Value

A reference class object of class pglmmObj for which many methods are available (e.g. methods(class = "pglmmObj"))

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glmmPen *Fit Penalized Generalized Mixed Models via Monte Carlo Expectation Conditional Minimization (MCECM)* glmmPen *is used to fit penalized generalized mixed models via Monte Carlo Expectation Conditional Minimization (MCECM) and select the best model using BIC-type selection criteria*

Description

Fit Penalized Generalized Mixed Models via Monte Carlo Expectation Conditional Minimization (MCECM)

glmmPen is used to fit penalized generalized mixed models via Monte Carlo Expectation Conditional Minimization (MCECM) and select the best model using BIC-type selection criteria

Usage

```
glmmPen(
  formula,
  data = NULL,
  family = "binomial",
```

```
  covar = NULL,
  offset = NULL,
  fixef_noPen = NULL,
  penalty = c("MCP", "SCAD", "lasso"),
  alpha = 1,
  gamma_penalty = switch(penalty[1], SCAD = 4, 3),
  optim_options = optimControl(),
  adapt_RW_options = adaptControl(),
  trace = 0,
  tuning_options = selectControl(),
  BICq_posterior = NULL
)
```

Arguments

formula	a two-sided linear formula object describing both the fixed effects and random effects part of the model, with the response on the left of a ~ operator and the terms, sepearated by + operators, on the right. Random-effects terms are distinguished by vertical bars ("|") separating expression for design matrices from the grouping factor. formula should be of the same format needed for glmer in package **lme4**. Only one grouping factor will be recognized. The random effects covariates need to be a subset of the fixed effects covariates. The offset must be specified outside of the formula in the 'offset' argument.
data	an optional data frame containing the variables named in formula. If data is omitted, variables will be taken from the environment of formula.
family	a description of the error distribution and link function to be used in the model. Currently, the glmmPen algorithm allows the binomial, gaussian, and poisson families with canonical links only.
covar	character string specifying whether the covariance matrix should be unstructured ("unstructured") or diagonal with no covariances between variables ("independent"). Default is set to NULL. If covar is set to NULL and the number of random effects predictors (not including the intercept) is greater than or equal to 10 (i.e. high dimensional), then the algorithm automatically assumes an independent covariance structure and covar is set to "independent". Otherwise if covar is set to NULL and the number of random effects predictors is less than 10, then the algorithm automatically assumes an unstructured covariance structure and covar is set to "unstructured".
offset	This can be used to specify an *a priori* known component to be included in the linear predictor during fitting. Default set to NULL (no offset). If the data argument is NULL, this should be a numeric vector of length equal to the number of cases (the response). If the data argument specifies a data.frame, the offset argument should specify the name of a column in the data.frame.
fixef_noPen	Optional vector of 0's and 1's of the same length as the number of fixed effects covariates used in the model. Value 0 indicates the variable should not have its fixed effect coefficient penalized, 1 indicates that it can be penalized. Order should correspond to the same order of the fixed effects given in the formula.
penalty	character describing the type of penalty to use in the variable selection procedure. Options include 'MCP', 'SCAD', and 'lasso'. Default is MCP penalty. If the random effect covariance matrix is "unstructured", then a group MCP, group SCAD, or group Lasso penalty is used on the random effects coefficients.

`alpha` Tuning parameter for the Mnet estimator which controls the relative contributions from the MCP/SCAD/lasso penalty and the ridge, or L2, penalty. `alpha=1` is equivalent to the MCP/SCAD/lasso penalty, while `alpha=0` is equivalent to ridge regression. However, `alpha=0` is not supported; `alpha` may be arbitrarily small, but not exactly zero

`gamma_penalty` The tuning parameter of the MCP and SCAD penalties. Not used by Lasso penalty. Default is 4.0 for SCAD and 3.0 for MCP.

`optim_options` a structure of class "optimControl" created from function `optimControl` that specifies optimization parameters. See the documentation for `optimControl` for more details on defaults.

`adapt_RW_options` a list of class "adaptControl" from function `adaptControl` containing the control parameters for the adaptive random walk Metropolis-within-Gibbs procedure. Ignored if `optimControl` parameter `sampler` is set to "stan" (default) or "independence".

`trace` an integer specifying print output to include as function runs. Default value is 0. See Details for more information about output provided when trace = 0, 1, or 2.

`tuning_options` a list of class selectControl or lambdaControl resulting from `selectControl` or `lambdaControl` containing additional control parameters. When function `glmm` is used,the algorithm may be run using one specific set of penalty parameters `lambda0` and `lambda1` by specifying such values in `lambdaControl()`. The default for `glmm` is to run the model fit with no penalization (`lambda0` = `lambda1` = 0). When function `glmmPen` is run, `tuning_options` is specified usig `selectControl{}`. See the `lambdaControl` and `selectControl` documentation for further details.

`BICq_posterior` an optional character string expressing the path and file basename of a file combination that will file-back or currently file-backs a `big.matrix` of the posterior draws from the full model. These full model posterior draws will be used in BIC-ICQ calculations if these calculations are requested. If this argument is specified as `NULL` (default) and BIC-ICQ calculations are requested, the posterior draws will be saved in the file combination 'BICq_Posterior_Draws.bin' and 'BICq_Posterior_Draws.desc' in the working directory. See 'Details' section for additional details about the required format of `BICq_posterior` and the file-backed big matrix.

Details

Argument `BICq_posterior` details: If the `BIC_option` in `selectControl` (`tuning_options`) is specified to be 'BICq', this requests the calculation of the BIC-ICQ criterion during the selection process. For the BIC-ICQ criterion to be calculated, a full model assuming a small valued lambda penalty needs to be fit, and the posterior draws from this full model need to be used. In order to avoid repetitive calculations of this full model (i.e. if secondary rounds of selection are desired in `glmmPen_FineSearch` or if the user wants to re-run `glmmPen` with a different set of penalty parameters), a `big.matrix` of these posterior draws will be file-backed as two files: a backing file with extention '.bin' and a descriptor file with extension '.desc'. The `BICq_posterior` argument should contain a path and a filename with no extension of the form "./path/filename" such that the backingfile and the descriptor file would then be saved as "./path/filename.bin" and "./path/filename.desc", respectively. If `BICq_posterior` is set to `NULL`, then by default, the backingfile and descriptor file are saved in the working directory as "BICq_Posterior_Draws.bin" and "BICq_Posterior_Draws.desc". If the big matrix of posterior draws is already file-backed, `BICq_posterior` should specify the path and basename of the appropriate files (again of form "./path/filename");

the full model will not be fit again and the big.matrix of posterior draws will be read using the `attach.big.matrix` function of the `bigmemory` package and used in the BIC-ICQ calcuations. If the appropriate files do not exist or `BICq_posterior` is specified as `NULL`, the full model will be fit and the full model posterior draws will be saved as specified above. The algorithm will save 10^4 posterior draws automatically.

Trace details: The value of 0 outputs some general updates for each EM iteration (iteration number EM_iter, number of MCMC draws nMC, average Euclidean distance between current coefficients and coefficients from t iterations back EM_conv, and number of non-zero fixed and random effects). The value of 1 additionally outputs the updated coefficients, updated covariance matrix values, and the number of coordinate descent iterations used for the M step for each EM iteration. If Stan is not used as the E-step sampling mechanism, the value of 2 outputs all of the above plus gibbs acceptance rate information for the adaptive random walk and independence samplers and the updated proposal standard deviation for the adaptive random walk.

Value

A reference class object of class `pglmmObj` for which many methods are available (e.g. `methods(class = "pglmmObj")`, see ?pglmmObj for additional documentation)

`glmmPen_FineSearch` *Fit a Penalized Generalized Mixed Model via Monte Carlo Expectation Conditional Minimization (MCECM) using a finer penalty grid search* `glmmPen_FineSearch` *finds the best model from the selection results of a* `pglmmObj` *object created by* `glmmPen`*, identifies a more targeted grid search around the optimum lambda penalty values, and performs model selection on this finer grid search.*

Description

Fit a Penalized Generalized Mixed Model via Monte Carlo Expectation Conditional Minimization (MCECM) using a finer penalty grid search

`glmmPen_FineSearch` finds the best model from the selection results of a `pglmmObj` object created by `glmmPen`, identifies a more targeted grid search around the optimum lambda penalty values, and performs model selection on this finer grid search.

Usage

```
glmmPen_FineSearch(
  object,
  tuning_options = selectControl(),
  idx_range = 2,
  optim_options = NULL,
  adapt_RW_options = NULL,
  trace = 0,
  BICq_posterior = NULL
)
```

Arguments

object	an object of class pglmmObj created by glmmPen. This object must contain model selection results.
tuning_options	a list of class selectControl resulting from selectControl containing model selection control parameters. See the selectControl documentation for details. The user can specify their own fine grid search, or if the lambda0_seq and lambda1_seq arguments are left as NULL, the algorithm will automatically select a fine grid search based on the best model from the previous selection. See Details for more information. Default value set to 1.
idx_range	a positive integer that determines what positions within the sequence of the fixed and random effect lambda penalty parameters used in the previous coarse grid search will be used as the new fixed and random effect lambda penalty parameter ranges. See Details for more information.
optim_options	an optional list of class "optimControl" created from function optimControl that specifies optimization parameters. If set to the default NULL, will use the optimization parameters used for the previous round of selection stored within the pglmmObj object.
adapt_RW_options	an optional list of class "adaptControl" from function adaptControl containing the control parameters for the adaptive random walk Metropolis-within-Gibbs procedure. Ignored if optimControl parameter sampler is set to "stan" or "independence". If set to the default NULL, will use the adaptive random walk paraters used for the previous round of selection stored within the pglmmObj object.
trace	an integer specifying print output to include as function runs. Default value is 0. See Details for more information about output provided when trace = 0, 1, or 2.
BICq_posterior	an optional character string specifying the file-backed big.matrix containing the posterior draws used to calculate the BIC-ICQ selection criterion if such a big.matrix was created in the previous round of selection. See glmmPen documentation for further details.

Details

The glmmPen_FineSearch function extracts the data, the penalty information (penalty type, gamma_penalty, and alpha), the pre-screening results from the initial variable selection procedure, and some other argument specifications from the pglmmObj object created during a previous round of variable/model selection. In this finer grid search, the user has the ability to make the following adjustments: the user can change the BIC option used for selection, any optimization control parameters, or any adaptive random walk parameters (if the sampler specified in the optimization parameters is "random_walk"). The user could manually specify the lambda penalty grid to search over within the selectControl control parameters, or the user could let the glmmPen_FineSearch algorithm calculate a finer grid search automatically (see next paragraph for details).

If the sequences of lambda penalty values are left unspecified in the selectControl tuning options, the glmmPen_FineSearch algorithm performs the following steps to find the finer lambda grid search: (i) The lambda combination from the best model is identified from the earlier selection results saved in the pglmmObj object. (ii) For the fixed and random effects separately, the new max and min lambda values are the lambda values idx_range positions away from the best lambda in the original lambda sequences for the fixed and random effects. For instance, suppose we consider a hypothetical lambda sequence of {0.1,0.2,0.3,0.4,0.5,0.6,0.7} for both fixed and random effects, and the best model was given by the (0.4,0.5) combination. If the idx_lambda = 2, then the fine

search would use the fixed effects sequence would have (min,max) = (0.2,0.6) and the fixed effects sequence would have (min,max) = (0.3,0.7).

Trace details: The value of 0 outputs some general updates for each EM iteration (iteration number EM_iter, number of MCMC draws nMC, average Euclidean distance between current coefficients and coefficients from t iterations back EM_diff, and number of non-zero coefficients Non0 Coef). The value of 1 additionally outputs the updated coefficients, updated covariance matrix values, and the number of coordinate descent iterations used for the M step for each EM iteration. The value of 2 outputs all of the above plus gibbs acceptance rate information for the adaptive random walk and independence samplers and the updated proposal standard deviation for the adaptive random walk.

Value

A reference class object of class `pglmmObj` for which many methods are available (e.g. `methods(class = "pglmmObj")`)

`lambdaControl` *Control of Penalization Parameters and Selection Criteria*

Description

Constructs control structures for penalized mixed model fitting.

Usage

```
lambdaControl(lambda0 = 0, lambda1 = 0)

selectControl(
  lambda0_seq = NULL,
  lambda1_seq = NULL,
  nlambda = 10,
  search = c("abbrev", "full_grid"),
  BIC_option = c("BICq", "BICh", "BIC", "BICNgrp"),
  logLik_calc = switch(BIC_option[1], BICq = F, T),
  lambda.min = NULL,
  pre_screen = T,
  lambda.min.presc = NULL
)
```

Arguments

`lambda0`	a non-negative numeric penalty parameter for the fixed effects parameters
`lambda1`	a non-negative numeric penalty parameter for the (grouped) random effects covariance parameters
`lambda0_seq, lambda1_seq`	a sequence of non-negative numeric penalty parameters for the fixed and random effect parameters, respectively. If `NULL`, then a sequence will be automatically calculated. See 'Details' section for more details on these default calculations.
`nlambda`	positive integer specifying number of penalty parameters (lambda) to use for the fixed and random effects penalty parameters. Default set to 10. Ignored if `lambda0_seq` and `lambda1_seq` are specified by the user.

`search` character string of "abbrev" (default) or "full_grid" indicating if the search of models over the penalty parameter space should be the full grid search (total number of models equals ‘nlambda‘^2 or length(‘lambda0_seq‘)*length(‘lambda1_seq‘)) or an abbreviated grid search. The abbreviated grid search is described in more detail in the Details section. Te authors highly recommend the abbreviated grid search.

`BIC_option` character string specifing the selection criteria used to select the ’best’ model. Default "BICq" option specifies the BIC-ICQ criterion, which requires a fit of a full model; a small penalty (the minimum of the penalty sequence) is used for the fixed and random effects. The "BICh" option utilizes the hybrid BIC value described in Delattre, Lavielle, and Poursat (2014). The regular "BIC" option penalty term uses (total non-zero coefficients)*(length(y) = total number observations). The "BICNgrp" option penalty term uses (total non-zero coefficients)*(nlevels(group) = number groups).

`logLik_calc` logical value specifying if the log likelihood (and log-likelihood based calculations BIC, BICh, and BICNgrp) should be calculated for all of the models in the selection procedure. If BIC-ICQ is used for selection, the log-likelihood is not needed for each model. However, if users are interested in comparing the best models from BIC-ICQ and other BIC-type selection criteria, setting `logLik_calc` to `TRUE` will calculate these other quantities for all of the models.

`lambda.min` numeric fraction between 0 and 1. The sequence of the lambda penalty parameters ranges from the maximum lambda where all fixed and random effects are penalized to 0 and a minimum lambda value, which equals a small fraction of the maximum lambda. The parameter `lambda.min` specifies this fraction. Default value is set to `NULL`, which automatically selects `lambda.min` to equal 0.01 when p <= 10 and 0.05 when p > 10.

`pre_screen` logical value indicating whether pre-screening should be performed before model selection (default `TRUE`). If the number of random effects considered less than 5, no pre-screening will be performed. Pre-screening removes random effects from consideration during the model selection process, which can significantly speed up the algorithm.

`lambda.min.presc`
numeric fraction between 0 and 1. During pre-screening and the full model fit for the BIC-ICQ calculation, the small penalty used on the random effect is the fraction `lambda.min.presc` mulitplied by the maximum penalty parameter that penalizes all fixed and random effects to 0. If left as `NULL`, the default value is 0.01 when the number of random effects is 10 or less and 0.05 otherwise.

Details

If unspecified, the `lambda0_seq` and `lambda1_seq` numeric sequences are automatically calculated. The sequence will be calculated in the same manner as `ncvreg` calculates the range: max penalizes all fixed and random effects to 0, min is a small portion of max (`lambda.min`*(lambda max)), sequence is composed of `nlambda` values spread evenly on the log scale. Unlike `ncvreg`, the order of penalty values used in the algorithm must run from the min lambda to the max lambda (as opposed to running from max lambda to min lambda). The length of the sequence is specified by `nlambda`. By default, these sequences are calculated using `LambdaSeq`.

The `lambda0` and `lambda1` arguments allow for a user to fit a model with a single non-zero penalty parameter combination. However, this is generally not recommended.

Abbreviated grid search: The abbreviated grid search proceeds in two stages. In stage 1, the algorithm fits the following series of models: the fixed effects penalty parameter remains a fixed

value evaluated at the minimum of the fixed effects penalty parameters, and a all random effects penalty parameters are examined. The 'best' model from this first stage of models determines the optimum random effect penalty parameter. In stage 2, the algorithm fits the following series of models: the random effects penalty parameter remains fixed at the value of the optimum random effect penalty parameter (from stage 1) and all fixed effects penalty parameters are considered. The best overall model is the best model from stage 2. This reduces the number of models considered to length(‘lambda0_seq‘) + length(‘lambda1_seq‘). The authors found that this abbreviated grid search worked well in simulations.

Value

The *Control functions return a list (inheriting from class "pglmmControl") containing parameter values that determine settings for variable selection.

`LambdaSeq` *Calculation of Penalty Parameter Sequence (Lambda Sequence)*

Description

Calculates the sequence of penalty parameters used in the model selection procedure. This function calls functions from package `ncvreg`.

Usage

```
LambdaSeq(
  X,
  y,
  family,
  alpha = 1,
  lambda.min = NULL,
  nlambda = 10,
  penalty.factor = NULL
)
```

Arguments

`X`	matrix of standardized fixed effects (see `std` function in `ncvreg` documenation). X should not include intercept.
`y`	numeric vector of response values
`family`	a description of the error distribution and link function to be used in the model. Currently, the `glmmPen` algorithm allows the binomial, gaussian, and poisson families with canonical links only.
`alpha`	Tuning parameter for the Mnet estimator which controls the relative contributions from the MCP/SCAD/lasso penalty and the ridge, or L2, penalty. `alpha=1` is equivalent to the MCP/SCAD/lasso penalty, while `alpha=0` is equivalent to ridge regression. However, `alpha=0` is not supported; `alpha` may be arbitrarily small, but not exactly zero

lambda.min	numeric fraction between 0 and 1. The sequence of the lambda penalty parameters ranges from the maximum lambda where all fixed and random effects are penalized to 0 and a minimum lambda value, which equals a small fraction of the maximum lambda. The parameter lambda.min specifies this fraction. Default value is set to NULL, which automatically selects lambda.min to equal 0.01 when p <= 10 and 0.05 when p > 10.
nlambda	positive integer specifying number of penalty parameters (lambda) with which to fit a model.
penalty.factor	an optional numeric vector equal to the fixef_noPen argument in glmmPen

Value

numeric sequence of penalty parameters of length nlambda ranging from the minimum penalty parameter (first element) equal to fraction lambda.min multiplied by the maximum penalty parameter to the maximum penalty parameter (last element)

---

optimControl *Control of Penalized Generalized Linear Mixed Model Fitting Constructs the control structure for the optimization of the penalized mixed model fit algorithm.*

Description

Control of Penalized Generalized Linear Mixed Model Fitting

Constructs the control structure for the optimization of the penalized mixed model fit algorithm.

Usage

```
optimControl(
  conv_EM = 0.0015,
  conv_CD = 5e-04,
  nMC_burnin = NULL,
  nMC_start = NULL,
  nMC_max = NULL,
  nMC_report = 5000,
  maxitEM = NULL,
  maxit_CD = 50,
  M = 10000,
  t = 2,
  mcc = 2,
  sampler = c("stan", "random_walk", "independence"),
  var_start = "recommend"
)
```

Arguments

conv_EM	a non-negative numeric convergence criteria for the convergence of the EM algorithm. Default is 0.0015. EM algorithm is considered to have converge if the average Euclidean distance between the current coefficient estimates and the coefficient estimates from t EM iterations back is less than conv_EM mcc times in a row. See t and mcc for more details.

`conv_CD` a non-negative numeric convergence criteria for the convergence of the grouped coordinate descent loop within the M step of the EM algorithm. Default 0.0005.

`nMC_burnin` positive integer specifying the number of posterior samples to use as burnin for each E step in the EM algorithm. If set to `NULL`, the algorithm inputs the following defaults: Default 250 when the number of random effects predictors is less than or equal to 10; default 100 otherwise. Function will not allow `nMC_burnin` to be less than 100.

`nMC_start` a positive integer for the initial number of Monte Carlo draws. If set to `NULL`, the algorithm inputs the following defaults: Default 250 when the number of random effects predictors is less than or equal to 10; default 100 otherwise.

`nMC_max` a positive integer for the maximum number of allowed Monte Carlo draws used in each step of the EM algorithm. If set to `NULL`, the algorithm inputs the following defaults: When the number of random effect predictors is 10 or less, Default is set to 5000 when no selection is performed and 2500 when selection is performed. Default is set to 1000 when the number of random effect predictors is greater than 10.

`nMC_report` a positive integer for the number of posterior samples to save from the final model. These posterior samples can be used for diagnostic purposes, see `plot_mcmc`. Default set tp 5000.

`maxitEM` a positive integer for the maximum number of allowed EM iterations. If set to `NULL`, then the algorithm inputs the following defaults: Default equals 50 for the Binomial and Poisson families, 100 for the Gaussian family.

`maxit_CD` a positive integer for the maximum number of allowed interations for the coordinate descent algorithms used within the M-step of each EM iteration. Default equals 50.

`M` positive integer specifying the number of posterior samples to use within the Pajor log-likelihood calculation. Default is 10^4; minimum allowed value is 5000.

`t` the convergence criteria is based on the average Euclidean distance between the most recent coefficient estimates and the coefficient estimates from t EM iterations back. Positive integer, default equals 2.

`mcc` the number of times the convergence critera must be met before the algorithm is seen as having converged (mcc for 'meet condition counter'). Default set to 2. Value retricted to be no less than 2.

`sampler` character string specifying whether the posterior samples of the random effects should be drawn using Stan (default, from package rstan) or the Metropolis-within-Gibbs procedure incorporating an adaptive random walk sampler ("random_walk") or an independence sampler ("independence"). If using the random walk sampler, see `adaptControl` for some additional control structure parameters.

`var_start` either the character string "recommend" or a positive number specifying the starting values to initialize the variance of the covariance matrix. Default "recommend" first fits a simple model with a fixed and random intercept only using a Laplace approximation. The random intercept variance estimate from this model is then multiplied by 2 and used as the starting variance.

Details

Several arguments are set to a default value of `NULL`. If these arguments are left as `NULL` by the user, then these values will be filled in with appropriate default values as specified above, which may

depend on the number of random effects, the family of the data, and/or whether selection is being performed. If the user specifies particular values for these arguments, no additional modifications to these arguments will be done within the algorithm.

Value

Function returns a list inheriting from class `optimControl` containing fit and optimization criteria values used in optimization routine.

`pglmmObj-class` *Class* `pglmmObj` *of Fitted Penalized Generalized Mixed-Effects Models for package* `glmmPen`

Description

The functions `glmm`, `glmmPen`, and `glmmPen_FineSearch` from the package `glmmPen` output the reference class object of type `pglmmObj`.

Usage

```
## S3 method for class 'pglmmObj'
fixef(object)

## S3 method for class 'pglmmObj'
ranef(object)

## S3 method for class 'pglmmObj'
sigma(object, ...)

## S3 method for class 'pglmmObj'
coef(object, ...)

## S3 method for class 'pglmmObj'
family(object, ...)

## S3 method for class 'pglmmObj'
nobs(object, ...)

## S3 method for class 'pglmmObj'
ngrps(object, ...)

## S3 method for class 'pglmmObj'
formula(x, fixed.only = F, random.only = F, ...)

## S3 method for class 'pglmmObj'
model.frame(formula, fixed.only = F, ...)

## S3 method for class 'pglmmObj'
model.matrix(object, type = c("fixed", "random"), ...)

## S3 method for class 'pglmmObj'
```

```
fitted(object, fixed.only = T, ...)

## S3 method for class 'pglmmObj'
predict(
  object,
  newdata = NULL,
  type = c("link", "response"),
  fixed.only = T,
  ...
)

## S3 method for class 'pglmmObj'
residuals(object, type = c("deviance", "pearson", "response", "working"), ...)

## S3 method for class 'pglmmObj'
print(x, digits = c(fef = 4, ref = 4), ...)

## S3 method for class 'pglmmObj'
summary(
  object,
  digits = c(fef = 4, ref = 4),
  resid_type = switch(object$family$family, gaussian = "pearson", "deviance"),
  ...
)

## S3 method for class 'pglmmObj'
logLik(object, ...)

## S3 method for class 'pglmmObj'
BIC(object, ...)

## S3 method for class 'pglmmObj'
plot(x, fixed.only = F, type = NULL, ...)
```

Arguments

object	pglmmObj object output from glmm, glmmPen, or glmmPen_FineSearch
...	potentially further arguments passed from other methods
x	an R object of class pglmmObj
fixed.only	logical value; default TRUE indicates that only the fixed effects should be used in the fitted value/prediction, while FALSE indicates that both the fixed and random effects should be used in the fitted value/prediction
random.only	logical value used in formula; TRUE indicates that only the formula elements relating to the random effects should be returned
formula	in the case of model.frame, a pglmmObj object
type	See details of type options for each function under "Functions" section.
newdata	optional new data.frame containing the same variables used in the model fit procedure
digits	number of significant digits for printing; default of 4
resid_type	type of residuals to summarize in output. See predict.pglmmObj for residual options available.

Value

The pglmmObj object returns the following items:

`fixef`	vector of fixed effects coefficients
`ranef`	matrix of random effects coefficients for each explanatory variable for each level of the grouping factor
`sigma`	random effects covariance matrix
`scale`	if family is Gaussian, returns the residual error variance
`posterior_samples`	Samples from the posterior distribution of the random effects, taken at the end of the model fit (after convergence or after maximum iterations allowed). Can be used for diagnositics purposes. Note: These posterior samples are from a single chain.
`sampling`	character string for type of sampling used to calculate the posterior samples in the E-step of the algorithm
`results_all`	matrix of results from all model fits during variable selection (if selection performed). Output for each model includes: penalty parameters for fixed (lambda0) and random (lambda1) effects, BIC-derived quantities and the log-likelihood (note: the arguments `BIC_option` and `logLik_calc` in `selectControl` determine which of these quantities are calculated for each model), the number of non-zero fixed and random effects (includes intercept), number of EM iterations used for model fit, whether or not the model converged (0 for no vs 1 for yes), and the fixed and random effects coefficients
`results_optim`	results from the 'best' model fit; see results_all for details. BICh, BIC, BICNgrp, and LogLik computed for this best model if not previously calculated.
`family`	Family
`penalty_info`	list of penalty information
`call`	arguments plugged into `glmm`, `glmmPen`, or `glmmPen_FineSearch`
`formula`	formula
`fixed_vars`	names of fixed effects variables
`data`	list of data used in model fit, including the response y, the fixed effects covariates matrix X, the random effects model matrix Z (which is composed of values from the standardized fixed effects model matrix), the grouping factor, offset, model frame, and standarization information used to standardize the fixed effects covariates
`optinfo`	Information about the optimization of the 'best' model
`control_info`	optimization parameters used for the model fit
`Estep_init`	materials that can be used to initialize another E-step (for use in `glmmPen_FineSearch`)
`Gibbs_info`	list of materials to perform diagnositics on the Metropolis-within-Gibbs sample chains, including the Gibbs acceptance rates (included for both the independence and adaptive random walk samplers) and the final proposal standard deviations (included for the adaptive random walk sampler only))

showClass("pglmmObj") methods(class = "pglmmObj")

Functions

- `fixef.pglmmObj`: Provides the fixed effects coefficients
- `ranef.pglmmObj`: Provides the random effects coefficients for each explanatory variable for each level of the grouping factor
- `sigma.pglmmObj`: Provides the random effect covariance matrix. If family is Gaussian, also returns the standard deviation of the residual error.
- `coef.pglmmObj`: Computes the sum of the random and fixed effects coefficients for each explanatory variable for each level of each grouping factor.
- `family.pglmmObj`: Family of the fitted GLMM
- `nobs.pglmmObj`: Number of observations used in the model fit
- `ngrps.pglmmObj`: Number of levels in the grouping factor
- `formula.pglmmObj`: Formula used for the model fit. Can return the full formula, or just the formula elements relating to the fixed effects (fixed.only = T) or random effects (random.only = T)
- `model.frame.pglmmObj`: Returns the model frame
- `model.matrix.pglmmObj`: Returns the model matrix of either the fixed (type = "fixed") or random effects (type = "random")
- `fitted.pglmmObj`: Fitted values
- `predict.pglmmObj`: Predictions for the pglmmObj output object from the glmmPen package functions. Argument `type`: character string for type of predictors: "link", which generates the linear predictor, and "response", which generates the expected mean values of the response.
- `residuals.pglmmObj`: Residuals for the pglmmObj output object from the glmmPen package functions. Argument `type`: character string for type of residuals to report. Options include "deviance" (default), "pearson", "response", and "working", which specify the deviance residuals, Pearson residuals, the difference between the actual response y and the expected mean response (y - mu), and the working residuals (y - mu) / mu
- `print.pglmmObj`: Prints a selection of summary information of fitted model
- `summary.pglmmObj`: Returns a list of summary statistics of the fitted model.
- `logLik.pglmmObj`: Returns the log-likelihood using the Corrected Arithmetic Mean estimator with importance sampling weights developed by Pajor (2017). Citation: Pajor, A. (2017). Estimating the marginal likelihood using the arithmetic mean identity. Bayesian Analysis, 12(1), 261-287.
- `BIC.pglmmObj`: Returns BIC, BICh (hybrid BIC developed by Delattre et al., citation: Delattre, M., Lavielle, M., & Poursat, M. A. (2014). A note on BIC in mixed-effects models. Electronic journal of statistics, 8(1), 456-475.), BICNgrps (BIC using N = number of groups in the penalty term), and possibly BIC-ICQ (labeled as "BICq") if the argument `BIC_option` was set to "BICq" in `selectControl` (citation for BIC-ICQ: Ibrahim, J. G., Zhu, H., Garcia, R. I., & Guo, R. (2011). Fixed and random effects selection in mixed effects models. Biometrics, 67(2), 495-503.)
- `plot.pglmmObj`: Plot residuals for the pglmmObj output object from the glmmPen package. Argument `type`: character string for type of residuals to report. Options include "deviance" (default for non-Gaussian family), "pearson" (default for Gaussian family), "response", and "working", which specify the deviance residuals, Pearson residuals, the difference between the actual response y and the expected mean response (y - mu), and the working residuals (y - mu) / mu

plot_mcmc *Plot Diagnostics for MCMC Posterior Draws of the Random Effects*

Description

Provides graphical diagnostics of the random effect posterior draws from the (best) model. Available diagnostics include the sample path, histograms, cummulative sums, and autocorrelation.

Usage

```
plot_mcmc(
  object,
  plots = "sample.path",
  grps = "all",
  vars = "all",
  numeric_grp_order = F,
  bin_width = NULL
)
```

Arguments

object	an object of class pglmmObj output from either glmmPen or glmmPen_FineSearch.
plots	a character string or a vector of character strings specifying which graphical diagnostics to provide. Options include a sample path plot (default, "sample.path"), autocorrelation plots ("autocorr"), histograms ("histogram"), cumulative sum plots ("cumsum"), and all four possible plot options ("all"). While the "all" option will produce all four possible plots, subsets of the types of plots (e.g. sample path plots and autocorrelation plots only) can be specified with a vector of the relevant character strings (e.g. c("sample.path","autocorr"))
grps	a character string or a vector of character strings specifying which groups should have diagnostics provided. The names of the groups match the input group factor levels. Default is set to 'all' for all groups.
vars	a character string or a vector of character strings specifying which variables should have diagnostics provided. Default is set to 'all', which picks all variables with non-zero random effects. Tip: can find the names of the random effect variables in the output sigma matrix found in the pglmmObj object, run sigma(object).
numeric_grp_order	if TRUE, specifies that the groups factor should be converted to numeric values. This option could be used to ensure that the organization of the groups is in the proper numeric order (e.g. groups with levels 1-10 are ordered 1-10, not 1, 10, 2-9).
bin_width	optional binwidth argument for geom_histogram from the ggplot2 package. Default set to NULL, which specifies the default geom_histogram binwidth. This argument only applies if the "histogram" plot type is selected.

Value

a list of ggplot graphics, each faceted by group and random effect variable. Type of plots specified in the plots argument.

select_tune — *Fit a Sequence of Penalized Generalized Mixed Model via Monte Carlo Expectation Conditional Minimization (MCECM)* select_tune *is used to fit a sequence of penalized generalized mixed models via Monte Carlo Expectation Conditional Minimization (MCECM) for multiple tuning parameter combinations and is called within* glmmPen *(cannot be called directly by user)*

Description

Fit a Sequence of Penalized Generalized Mixed Model via Monte Carlo Expectation Conditional Minimization (MCECM)

select_tune is used to fit a sequence of penalized generalized mixed models via Monte Carlo Expectation Conditional Minimization (MCECM) for multiple tuning parameter combinations and is called within glmmPen (cannot be called directly by user)

Usage

```
select_tune(
  dat,
  offset = NULL,
  family,
  covar = c("unstructured", "independent"),
  group_X = 0:(ncol(dat$X) - 1),
  penalty,
  lambda0_seq,
  lambda1_seq,
  alpha = 1,
  gamma_penalty = switch(penalty[1], SCAD = 4, 3),
  trace = 0,
  u_init = NULL,
  coef_old = NULL,
  adapt_RW_options = adaptControl(),
  optim_options = optimControl(),
  BIC_option = c("BICq", "BICh", "BIC", "BICNgrp"),
  BICq_calc = T,
  logLik_calc = switch(BIC_option[1], BICq = F, T),
  BICq_posterior = NULL,
  checks_complete = F,
  pre_screen = T,
  ranef_keep = NULL,
  lambda.min.full,
  stage1 = F
)
```

Arguments

dat	a list object specifying y (response vector), X (model matrix of all covariates), Z (model matrix for the random effects), and group (numeric factor vector whose value indicates the study, batch, or other group identity to which on observation belongs)

`offset` This can be used to specify an *a priori* known component to be included in the linear predictor during fitting. Default set to `NULL` (no offset). If the data argument is `NULL`, this should be a numeric vector of length equal to the number of cases (the response). If the data argument specifies a data.frame, the offset argument should specify the name of a column in the data.frame.

`family` a description of the error distribution and link function to be used in the model. Currently, the `glmmPen` algorithm allows the binomial, gaussian, and poisson families with canonical links only.

`covar` character string specifying whether the covariance matrix should be unstructured ("unstructured") or diagonal with no covariances between variables ("independent"). Default is set to `NULL`. If `covar` is set to `NULL` and the number of random effects predictors (not including the intercept) is greater than or equal to 10 (i.e. high dimensional), then the algorithm automatically assumes an independent covariance structure and `covar` is set to "independent". Otherwise if `covar` is set to `NULL` and the number of random effects predictors is less than 10, then the algorithm automatically assumes an unstructured covariance structure and `covar` is set to "unstructured".

`group_X` vector describing the grouping of the covariates in the model matrix.

`penalty` character describing the type of penalty to use in the variable selection procedure. Options include 'MCP', 'SCAD', and 'lasso'. Default is MCP penalty. If the random effect covariance matrix is "unstructured", then a group MCP, group SCAD, or group Lasso penalty is used on the random effects coefficients.

`lambda0_seq` a sequence of non-negative numeric penalty parameters for the fixed and random effect parameters, respectively. If `NULL`, then a sequence will be automatically calculated. See 'Details' section for more details on these default calculations.

`lambda1_seq` a sequence of non-negative numeric penalty parameters for the fixed and random effect parameters, respectively. If `NULL`, then a sequence will be automatically calculated. See 'Details' section for more details on these default calculations.

`alpha` Tuning parameter for the Mnet estimator which controls the relative contributions from the MCP/SCAD/lasso penalty and the ridge, or L2, penalty. `alpha=1` is equivalent to the MCP/SCAD/lasso penalty, while `alpha=0` is equivalent to ridge regression. However, `alpha=0` is not supported; `alpha` may be arbitrarily small, but not exactly zero

`gamma_penalty` The tuning parameter of the MCP and SCAD penalties. Not used by Lasso penalty. Default is 4.0 for SCAD and 3.0 for MCP.

`trace` an integer specifying print output to include as function runs. Default value is 0. See Details for more information about output provided when trace = 0, 1, or 2.

`u_init` matrix giving values to initialize samples from the posterior. If Binomial or Poisson families, only need a single row to initialize samples from the posterior; if Gaussian family, multiple rows needed to initialize the estimate of the residual error (needed for the E-step). Columns correspond to the columns of the Z random effect model matrix.

`coef_old` vector giving values to initialized the coefficients (both fixed and random effects)

`adapt_RW_options`
a list of class "adaptControl" from function `adaptControl` containing the control parameters for the adaptive random walk Metropolis-within-Gibbs procedure. Ignored if `optimControl` parameter `sampler` is set to "stan" (default) or "independence".

`optim_options` a structure of class "optimControl" created from function `optimControl` that specifies optimization parameters. See the documentation for `optimControl` for more details on defaults.

`BIC_option` character string specifing the selection criteria used to select the 'best' model. Default "BICq" option specifies the BIC-ICQ criterion, which requires a fit of a full model; a small penalty (the minimum of the penalty sequence) is used for the fixed and random effects. The "BICh" option utilizes the hybrid BIC value described in Delattre, Lavielle, and Poursat (2014). The regular "BIC" option penalty term uses (total non-zero coefficients)*(length(y) = total number observations). The "BICNgrp" option penalty term uses (total non-zero coefficients)*(nlevels(group) = number groups).

`BICq_calc` boolean value indicating if the BIC-ICQ criterion should be used to select the best model.

`logLik_calc` logical value specifying if the log likelihood (and log-likelihood based calculations BIC, BICh, and BICNgrp) should be calculated for all of the models in the selection procedure. If BIC-ICQ is used for selection, the log-likelihood is not needed for each model. However, if users are interested in comparing the best models from BIC-ICQ and other BIC-type selection criteria, setting `logLik_calc` to `TRUE` will calculate these other quantities for all of the models.

`BICq_posterior` an optional character string expressing the path and file basename of a file combination that will file-back or currently file-backs a `big.matrix` of the posterior draws from the full model. These full model posterior draws will be used in BIC-ICQ calculations if these calculations are requested. If this argument is specified as `NULL` (default) and BIC-ICQ calculations are requested, the posterior draws will be saved in the file combination 'BICq_Posterior_Draws.bin' and 'BICq_Posterior_Draws.desc' in the working directory. See 'Details' section for additional details about the required format of `BICq_posterior` and the file-backed big matrix.

`checks_complete` boolean value indicating if several data checks have been completed.

`pre_screen` logical value indicating whether pre-screening should be performed before model selection (default `TRUE`). If the number of random effects considered less than 5, no pre-screening will be performed. Pre-screening removes random effects from consideration during the model selection process, which can significantly speed up the algorithm.

`ranef_keep` vector of 0s and 1s indicating which random effects should be considered as non-zero at the start of the algorithm. For each random effect, 1 indicates the random effect should be considered non-zero at start of algorithm, 0 indicates otherwise. The first element for the random intercept should always be 1.

`lambda.min.full` a vector of two numeric values that gives the fixed and random effect penalty values to use in pre-screening and/or the full model fit for the BIC-ICQ calculation (if applicable)

`stage1` boolean value indicating if the first stage of the abbreviated two-stage grid search in the model selection procedure is being performed. `FALSE` if either performing the second stage of the abbreviated two-stage grid search or if performing the full grid search over all possible penalty parameter combinations.

Value

A list with the following elements:

results	matrix of summary results for each lambda tuning parameter combination, used to select the 'best' model
out	list of fit_dat results for the best model
coef	matrix of coefficient results for each lambda tuning parameter combination. Rows correspond with the rows of the results matrix.

---

sim.data *Simulates data to use for the glmmPen package Simulates data to use for testing the glmmPen package. Possible parameters to specify includes number of total covariates, number of non-zero fixed and random effects, and the magnitude of the random effect covariance values.*

Description

Simulates data to use for the glmmPen package

Simulates data to use for testing the glmmPen package. Possible parameters to specify includes number of total covariates, number of non-zero fixed and random effects, and the magnitude of the random effect covariance values.

Usage

```
sim.data(
  n,
  ptot,
  pnonzero,
  nstudies,
  sd_raneff = 1,
  family = "binomial",
  corr = NULL,
  seed,
  imbalance = 0,
  beta = NULL,
  pnonzerovar = 0
)
```

Arguments

n	integer specifying total number of samples to generate
ptot	integer specifying total number of covariates to generate (values randomly generated from the standard normal distribution)
pnonzero	integer specifying how may of the covariates should have non-zero fixed and random effects
nstudies	number of studies/groups to have in the data
sd_raneff	non-negative value specifying the standard deviation of the random effects covariance matrix (applied to the non-zero random effects)
family	character string specifying which family to generate data from. Family options include "binomial" (default), "poisson", and "gaussian".
corr	optional value to specify correlation in the random effects covariance matrix. Default NULL

seed	integer to use for the setting of a random seed
imbalance	integer of 0 or 1 indicating whether the observations should be equally distributed among the groups (0) or unequally distributed (1).
beta	numeric vector of the fixed effects (including intercept)
pnonzerovar	non-negative integer specifying the number of covariates with a zero-valued fixed effect but a non-zero random effect.

Value

list containing the following elements:

y	vector of the response
X	model matrix for the fixed effects
Z	model matrix for the random effects, organized first by variable and then by group
pnonzero	number of non-zero fixed effects
z1	values of the random effects for each variable for each level of the grouping factor
group	grouping factor
X0	model matrix for just the non-zero fixed effects

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