

Getting to fit models in R

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What is a linear model?

A statistical model represents, often in considerably idealized form, the data-generating process (https://en.wikipedia.org/wiki/Statistical_model).

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R allows to fit efficiently and easily all main kinds of linear models:

- classical linear models (t-test, correlation, linear regression, ANOVA, ANCOVA): LM
- generalized linear models (logistic regression, Poisson regression...): GLM
- linear mixed-effects models: LMM
- generalized linear mixed-effects models: GLMM
- general additive models & general additive mixed models: GAM & GAMM

Linear models in R

R is very rich in terms of capabilities to fit linear models due to an increasing number of dedicated packages!

For now, no other software seems to be remotely as good (prognostic: only Julia or Python may change that within a decade but I find it unlikely).

Linear models in R

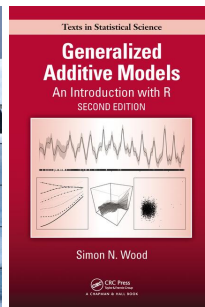
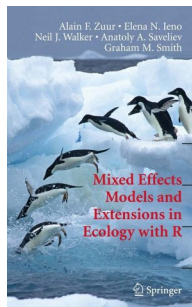
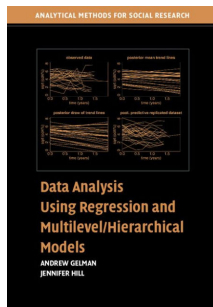
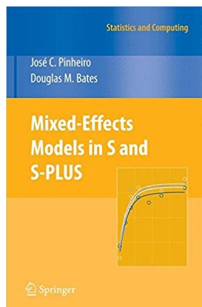
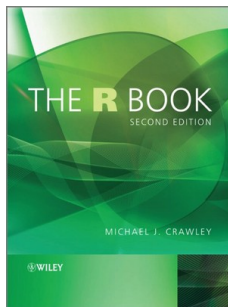
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Models	Packages for fitting	Helper packages
LM	none; spaMM	car; visreg
GLM	none; spaMM	car; DHARMA; visreg
LMM	lme4; spaMM; glmmTMB	DHARMA; pbkrtest
GLMM	lme4; spaMM; glmmTMB	DHARMA; pbkrtest
GAM	mgcv	visreg
GAMM	mgcv	

Note: those are my personal favorite ones but they are plenty more out there.

Useful books dealing with linear models in R



Note: it is also useful to look at books not focussed on R!

Preparing data for (G)LM(M) & GA(M)

To maximize the chances of success prepare your data as follow:

- one row = one observation (if repeated measures, use several rows!)
- qualitative variables of class `factor` (check the levels, drop unused ones, set the reference properly)
- no `NA` (models can somewhat deal with them but it is a major source of headaches)

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The linear model

$$y_i = \hat{\beta}_0 + \hat{\beta}_1 \times x_{1,i} + \hat{\beta}_2 \times x_{2,i} + \cdots + \hat{\beta}_p \times x_{p,i} + \varepsilon_i$$

- y_i = the observations to explain / response variable / dependent variable
- $x_{j,i}$ = constants derived from the predictors / explanatory variables / independent variables
- $\hat{\beta}_j$ = the (model parameter / regression coefficient) estimates
- ε_i = the residuals (i.e. the estimates for the errors)

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