Package 'nmw'

May 10, 2023

Version 0.1.5
Title Understanding Nonlinear Mixed Effects Modeling for Population Pharmacokinetics
Description This shows how NONMEM(R) software works. NONMEM's classical estimation methods like 'First Order(FO) approximation', 'First Order Conditional Estimation(FOCE)', and 'Laplacian approximation' are explained.
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URL https://cran.r-project.org/package=nmw NeedsCompilation no R topics documented:
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nmw-package	Understanding	Nonlinear	Mixed	Effects	Modeling	for	Population
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Description

This shows how NONMEM(R) http://www.iconplc.com/innovation/nonmem/ software works.

Details

This package explains 'First Order(FO) approximation' method, 'First Order Conditional Estimation(FOCE)' method, and 'Laplacian(LAPL)' method of NONMEM software.

Author(s)

Kyun-Seop Bae <k@acr.kr>

References

- 1. NONMEM Users guide
- 2. Wang Y. Derivation of various NONMEM estimation methods. J Pharmacokinet Pharmacodyn. 2007.
- 3. Kang D, Bae K, Houk BE, Savic RM, Karlsson MO. Standard Error of Empirical Bayes Estimate in NONMEM(R) VI. K J Physiol Pharmacol. 2012.
- 4. Kim M, Yim D, Bae K. R-based reproduction of the estimation process hidden behind NON-MEM Part 1: First order approximation method. 2015.
- 5. Bae K, Yim D. R-based reproduction of the estimation process hidden behind NONMEM Part 2: First order conditional estimation. 2016.

```
DataAll = Theoph
\texttt{colnames(DataAll)} = \texttt{c("ID", "BWT", "DOSE", "TIME", "DV")}
DataAll[,"ID"] = as.numeric(as.character(DataAll[,"ID"]))
nTheta = 3
nEta = 3
nEps = 2
THETAinit = c(2, 50, 0.1)
OMinit = matrix(c(0.2, 0.1, 0.1, 0.1, 0.2, 0.1, 0.1, 0.1, 0.2), nrow=nEta, ncol=nEta)
SGinit = diag(c(0.1, 0.1))
LB = rep(0, nTheta) # Lower bound
UB = rep(1000000, nTheta) # Upper bound
FGD = deriv(~DOSE/(TH2*exp(ETA2))*TH1*exp(ETA1)/(TH1*exp(ETA1) - TH3*exp(ETA3))*
             (exp(-TH3*exp(ETA3)*TIME)-exp(-TH1*exp(ETA1)*TIME)),
            c("ETA1", "ETA2", "ETA3"),
            function.arg=c("TH1", "TH2", "TH3", "ETA1", "ETA2", "ETA3", "DOSE", "TIME"),
            func=TRUE, hessian=TRUE)
H = deriv(~F + F*EPS1 + EPS2, c("EPS1", "EPS2"), function.arg=c("F", "EPS1", "EPS1"), func=TRUE)
```

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```
PRED = function(THETA, ETA, DATAi)
   FGDres = FGD(THETA[1], THETA[2], THETA[3], ETA[1], ETA[2], ETA[3], DOSE=320, DATAi[,"TIME"])
    Gres = attr(FGDres, "gradient")
    Hres = attr(H(FGDres, 0, 0), "gradient")
     if (e\$METHOD == "LAPL") {
         Dres = attr(FGDres, "hessian")
         Res = cbind(FGDres, Gres, Hres, Dres[,1,1], Dres[,2,1], Dres[,2,2], Dres[,3,])
      colnames(Res) = c("F", "G1", "G2", "G3", "H1", "H2", "D11", "D21", "D22", "D31", "D32", "D33")
     } else {
         Res = cbind(FGDres, Gres, Hres)
         colnames(Res) = c("F", "G1", "G2", "G3", "H1", "H2")
     }
     return(Res)
}
####### First Order Approximation Method # Commented out for the CRAN CPU time
#InitStep(DataAll, THETAinit=THETAinit, OMinit=OMinit, SGinit=SGinit, LB=LB, UB=UB,
                        Pred=PRED, METHOD="ZERO")
#(EstRes = EstStep())
                                                                              # 4 sec
#(CovRes = CovStep())
                                                                             # 2 sec
#PostHocEta() # Using e$FinalPara from EstStep()
#TabStep()
####### First Order Conditional Estimation with Interaction Method
#InitStep(DataAll, THETAinit=THETAinit, OMinit=OMinit, SGinit=SGinit, LB=LB, UB=UB,
                       Pred=PRED, METHOD="COND")
#(EstRes = EstStep())
                                                                            # 2 min
#(CovRes = CovStep())
                                                                           # 1 min
#get("EBE", envir=e)
#TabStep()
####### Laplacian Approximation with Interacton Method
\verb|#InitStep(DataAll, THETAinit=THETAinit, OMinit=OMinit, SGinit=SGinit, LB=LB, UB=UB, INTERPORT | A state of the context of 
                        Pred=PRED, METHOD="LAPL")
#
                                                                            # 4 min
#(EstRes = EstStep())
                                                                            # 1 min
#(CovRes = CovStep())
#get("EBE", envir=e)
#TabStep()
```

AddCox

Add a Covariate Column to an Existing NONMEM dataset

Description

A new covariate column can be added to an existing NONMEM dataset.

Usage

```
AddCox(nmData, coxData, coxCol, dateCol = "DATE", idCol = "ID")
```

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Arguments

nmData	an existing NONMEM dataset
coxData	a data table containing a covariate column
coxCol	the covariate column name in the coxData table

dateCol date column name in the NONMEM dataset and the covariate data table idCol ID column name in the NONMEM dataset and the covariate data table

Details

It first carry forward for the missing data. If NA is remained, it carry backward.

Value

A new NONMEM dataset containing the covariate column

Author(s)

Kyun-Seop Bae <k@acr.kr>

CombDmExPc	Combine the demographics(DM), dosing(EX), and DV(PC) tables into
------------	--

a new NONMEM dataset

Description

A new NONMEM dataset can be created from the demographics, dosing, and DV tables.

Usage

```
CombDmExPc(dm, ex, pc)
```

Arguments

dm	A demographics table. It should contain a row per subject.
ex	An exposure table. Drug administration (dosing) history table.
рс	A DV(dependent variable) or PC(drug concentration) table

Details

Combining a demographics, a dosing, and a concentration table can produce a new NONMEM dataset.

Value

A new NONMEM dataset

Author(s)

Kyun-Seop Bae <k@acr.kr>

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Description

It calculates standard errors and various variance matrices with the e\$FinalPara after estimation step.

Usage

CovStep()

Details

Because EstStep uses nonlinear optimization, covariance step is separated from estimation step. It calculates variance-covariance matrix of estimates in the original scale.

Value

Time consumed time

Standard Error standard error of the estimates in the order of theta, omega, and sigma

Covariance Matrix of Estimates

covariance matrix of estimates in the order of theta, omega, and sigma. This is

inverse(R) x S x inverse(R) by default.

Correlation Matrix of Estimates

correlation matrix of estimates in the order of theta, omega, and sigma

Inverse Covariance Matrix of Estimates

inverse covariance matrix of estimates in the order of theta, omega, and sigma

Eigen Values eigen values of covariance matrix

R Matrix R matrix of NONMEM, the second derivative of log likelihood function with

respect to estimation parameters

S Matrix S matrix of NONMEM, sum of individual cross-product of the first derivative

of log likelihood function with respect to estimation parameters

Author(s)

Kyun-Seop Bae <k@acr.kr>

References

NONMEM Users Guide

See Also

EstStep, InitStep

```
# Only after InitStep and EstStep
#CovStep()
```

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е

environment for internal data

Description

This is for the storage of intermediate data.

EstStep

Estimation Step

Description

This estimates upon the conditions with InitStep.

Usage

EstStep()

Details

It does not have arguments. All necessary arguments are stored in the e environment. It assumes "INTERACTION" between eta and epsilon for "COND" and "LAPL" options. The output is basically same to NONMEM output.

Value

Initial OFV initial value of the objective function

Time time consumed for this step

Optim the raw output from optim function

Final Estimates

final estimates in the original scale

Author(s)

Kyun-Seop Bae <k@acr.kr>

References

NONMEM Users Guide

See Also

InitStep

```
# Only After InitStep
#EstStep()
```

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Initialization Step

Description

It receives parameters for the estimation and stores them into e environment.

Usage

```
InitStep(DataAll, THETAinit, OMinit, SGinit, LB, UB, Pred, METHOD)
```

Arguments

DataAll	Data for all subjects. It should contain columns which Pred function uses.
THETAinit	Theta initial values
OMinit	Omega matrix initial values
SGinit	Sigma matrix initial values
LB	Lower bounds for theta vector
UB	Upper bounds for theta vector
Pred	Prediction function name
METHOD	one of the estimation methods "ZERO", "COND", or "LAPL"

Details

Prediction function should return not only prediction values(F or IPRED) but also G (first derivative with respect to etas) and H (first derivative of Y with respect to epsilon). For the "LAPL", prediction function should return second derivative with respect to eta also. "INTERACTION" is TRUE for "COND" and "LAPL" option, and FALSE for "ZERO". Omega matrix should be full block one. Sigma matrix should be diagonal one.

Value

This does not return values, but stores necessary values into the environment e.

Author(s)

```
Kyun-Seop Bae <k@acr.kr>
```

References

NONMEM Users Guide

```
DataAll = Theoph
colnames(DataAll) = c("ID", "BWT", "DOSE", "TIME", "DV")
DataAll[,"ID"] = as.numeric(as.character(DataAll[,"ID"]))
nTheta = 3
nEta = 3
```

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```
nEps = 2
THETAinit = c(2, 50, 0.1) # Initial estimate
OMinit = matrix(c(0.2, 0.1, 0.1, 0.1, 0.2, 0.1, 0.1, 0.1, 0.2), nrow=nEta, ncol=nEta)
SGinit = diag(c(0.1, 0.1))
SGinit
LB = rep(0, nTheta) # Lower bound
UB = rep(1000000, nTheta) # Upper bound
FGD = deriv(~DOSE/(TH2*exp(ETA2))*TH1*exp(ETA1)/(TH1*exp(ETA1) - TH3*exp(ETA3))*
             (exp(-TH3*exp(ETA3)*TIME)-exp(-TH1*exp(ETA1)*TIME)),
            c("ETA1", "ETA2", "ETA3"),
            function.arg=c("TH1", "TH2", "TH3", "ETA1", "ETA2", "ETA3", "DOSE", "TIME"),
            func=TRUE, hessian=TRUE)
H = deriv(~F + F*EPS1 + EPS2, c("EPS1", "EPS2"), function.arg=c("F", "EPS1", "EPS2"), func=TRUE)
PRED = function(THETA, ETA, DATAi)
 FGDres = FGD(THETA[1], THETA[2], THETA[3], ETA[1], ETA[2], ETA[3], DOSE=320, DATAi[,"TIME"])
 Gres = attr(FGDres, "gradient")
  Hres = attr(H(FGDres, 0, 0), "gradient")
  if (e$METHOD == "LAPL") {
    Dres = attr(FGDres, "hessian")
    Res = cbind(FGDres, Gres, Hres, Dres[,1,1], Dres[,2,1], Dres[,2,2], Dres[,3,])
  colnames(Res) = c("F", "G1", "G2", "G3", "H1", "H2", "D11", "D21", "D22", "D31", "D32", "D33")
  } else {
    Res = cbind(FGDres, Gres, Hres)
    colnames(Res) = c("F", "G1", "G2", "G3", "H1", "H2")
  }
  return(Res)
####### First Order Approximation Method
InitStep(DataAll, THETAinit=THETAinit, OMinit=OMinit, SGinit=SGinit, LB=LB, UB=UB,
         Pred=PRED, METHOD="ZERO")
####### First Order Conditional Estimation with Interaction Method
InitStep(DataAll, THETAinit=THETAinit, OMinit=OMinit, SGinit=SGinit, LB=LB, UB=UB,
         Pred=PRED, METHOD="COND")
####### Laplacian Approximation with Interacton Method
InitStep(DataAll, THETAinit=THETAinit, OMinit=OMinit, SGinit=SGinit, LB=LB, UB=UB,
         Pred=PRED, METHOD="LAPL")
```

MinUtil

Internal Min Util Functions

Description

Internal Min Util functions

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Details

These are not to be called by the user.

0bjs

Internal Obj Functions

Description

Internal Obj functions

Details

These are not to be called by the user.

TabStep

Table Step

Description

This produces standard table.

Usage

TabStep()

Details

It does not have arguments. All necessary arguments are stored in the e environment. This is similar to other standard results table.

Value

A table with ID, TIME, DV, PRED, RES, WRES, derivatives of G and H. If the estimation method is other than 'ZERO'(First-order approximation), it includes CWRES, CIPREDI(formerly IPRED), CIRESI(formerly IRES).

Author(s)

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References

NONMEM Users Guide

See Also

EstStep

```
# Only After EstStep
#TabStep()
```

TrimOut TrimOut

TrimOut

Trimming and beutifying NONMEM original OUTPUT file

Description

TrimOut removes unnecessary parts from NONMEM original OUTPUT file.

Usage

```
TrimOut(inFile, outFile="PRINT.OUT")
```

Arguments

inFile NONMEM original untidy OUTPUT file name

outFile Output file name to be written

Details

NONMEM original OUTPUT file contains unnecessary parts such as CONTROL file content, Start/End Time, License Info, Print control characters such as "+", "0", "1". This function trims those.

Value

outFile will be written in the current working folder or designated folder. The returns TRUE if the process was smooth.

Author(s)

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