Using the trouBBlme4SolveR package

Iago Giné-Vázquez

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In this vignette we show an introduction to the package **trouBBlme4SolveR** and some examples of how to use the dwmw function (whose name was motivated because of *Dealing With Model Warnings*).

In 2014, Ben Bolker wrote the publication https://rpubs.com/bbolker/lme4trouble1, with some hints to solve convergence warnings produced by the functions lmer and glmer. Along the past years, he also have answered several related questions on the lme4 repository in Github and in the SO forums. He also treated these issues in the GLMM FAQ, mainly in the section Troubleshooting. This package was inspired by these documents and by the lme4 documentation pages troubleshooting and convergence. This is the reason to make a homage to Ben Bolker in the package name, being a "SolveR for (4) lme4 troubles", making the "troub-lme4-SolveR" a "BB [Ben Bolker]-troub-lme4-SolveR", i.e., trouBBlme4SolveR.

Let's start by the same example explained by Ben Bolker in his 2014's publication. Scaling and updating the optimizer to avoid model failed to converge is automatic by means of dwmw. Beyond that, while the final model in the publication is yet singular, the output model by dwmw is not.

```
> library(lme4)
> data("fly_parameters", package = "trouBBlme4SolveR")
> df <- fly_parameters
> df$SUR.ID <- factor(df$SUR.ID)
> df$replicate <- factor(df$replicate)</pre>
> Rdet <- cbind(df$ValidDetections,df$FalseDetections)
> Unit <- factor(1:length(df$ValidDetections))</pre>
 m1 <- glmer(Rdet ~ tm:Area + tm:c.distance +</pre>
              c.distance:Area + c.tm.depth:Area +
              c.receiver.depth:Area + c.temp:Area +
              c.wind:Area +
              c.tm.depth + c.receiver.depth +
              c.temp +c.wind + tm + c.distance + Area +
              replicate +
               (1|SUR.ID) + (1|Day) + (1|Unit),
      data = df, family = binomial(link="logit"))
> summary(m1)
```

```
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
 Family: binomial (logit)
Formula: Rdet ~ tm:Area + tm:c.distance + c.distance:Area + c.tm.depth:Area +
   c.receiver.depth:Area + c.temp:Area + c.wind:Area + c.tm.depth +
   c.receiver.depth + c.temp + c.wind + tm + c.distance + Area +
   replicate + (1 | SUR.ID) + (1 | Day) + (1 | Unit)
  Data: df
    ATC
            BIC
                  logLik deviance df.resid
  252.2
                -107.1
           316.7
                           214.2
Scaled residuals:
   Min
           1Q Median
                          3Q
                                 Max
-3.1211 0.0000 0.0000 0.3433 1.2976
Random effects:
 Groups Name
                  Variance Std.Dev.
       (Intercept) 4.624e-01 0.679983
       (Intercept) 1.181e-04 0.010867
SUR.ID (Intercept) 5.241e-05 0.007239
Number of obs: 220, groups: Unit, 220; Day, 5; SUR.ID, 3
Fixed effects:
                           Estimate Std. Error z value Pr(>|z|)
(Intercept)
                         -11.379308 7.149613 -1.592 0.111475
                          -1.036422 1.389863 -0.746 0.455848
c.tm.depth
c.receiver.depth
                           6.855221 8.986477 0.763 0.445560
                         -5.482533 2.796059 -1.961 0.049901 *
c.temp
c.wind
                         -6.263240 3.715552 -1.686 0.091857 .
                         tmPT-04
c.distance
                         -0.004259 0.003003 -1.418 0.156132
AreaFinger
                         11.617257 7.252924 1.602 0.109214
replicate2
                          2.705058 1.260891 2.145 0.031925 *
                          0.449961 0.689452 0.653 0.513991
tmPT-04:AreaFinger
tmPT-04:c.distance
                         AreaFinger:c.distance
                          AreaFinger:c.tm.depth
                                    4.990921 -0.579 0.562828
                          -2.887978
AreaFinger:c.receiver.depth -34.952817
                                    16.835765 -2.076 0.037884 *
AreaFinger:c.temp
                           2.185838
                                    1.865843
                                              1.172 0.241397
AreaFinger:c.wind
                           8.334450
                                     4.162632
                                               2.002 0.045262 *
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
optimizer (Nelder_Mead) convergence code: 0 (OK)
Model failed to converge with max|grad| = 0.252244 (tol = 0.002, component 1)
Model is nearly unidentifiable: very large eigenvalue
```

```
- Rescale variables?
Model is nearly unidentifiable: large eigenvalue ratio
 - Rescale variables?
> numcols <- grep("^c\\.",names(df))</pre>
> dfs <- df
> dfs[,numcols] <- scale(dfs[,numcols])</pre>
> m1_sc <- update(m1,data=dfs)</pre>
> ss <- getME(m1_sc,c("theta","fixef"))</pre>
> m3 <- update(m1_sc,start=ss,control=glmerControl(optimizer="bobyqa",
                                                   optCtrl=list(maxfun=2e5)))
> summary(m3)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
 Family: binomial (logit)
Formula: Rdet ~ tm:Area + tm:c.distance + c.distance:Area + c.tm.depth:Area +
    c.receiver.depth:Area + c.temp:Area + c.wind:Area + c.tm.depth +
    c.receiver.depth + c.temp + c.wind + tm + c.distance + Area +
   replicate + (1 | SUR.ID) + (1 | Day) + (1 | Unit)
   Data: dfs
Control: glmerControl(optimizer = "bobyqa", optCtrl = list(maxfun = 2e+05))
     AIC
             BIC
                   logLik deviance df.resid
   252.2
            316.7
                   -107.1
                             214.2
Scaled residuals:
   Min
            1Q Median
                             3Q
                                    Max
-3.1643 0.0000 0.0000 0.3449 1.2866
Random effects:
 Groups Name
                    Variance Std.Dev.
        (Intercept) 0.4721 0.6871
 Unit
        (Intercept) 0.0000
                            0.0000
 SUR.ID (Intercept) 0.0000 0.0000
Number of obs: 220, groups: Unit, 220; Day, 5; SUR.ID, 3
Fixed effects:
                           Estimate Std. Error z value Pr(>|z|)
(Intercept)
                            -8.0961 4.8627 -1.665 0.095924 .
                                       0.6748 -0.759 0.447914
c.tm.depth
                            -0.5121
c.receiver.depth
                             2.1910
                                        2.8135 0.779 0.436136
                                       6.6778 -2.064 0.039021 *
                            -13.7827
c.temp
c.wind
                           -21.8299 12.2512 -1.782 0.074772 .
tmPT-04
                                       0.5614 -3.802 0.000144 ***
                             -2.1344
c.distance
                            -0.5175
                                       0.3868 -1.338 0.180950
```

```
AreaFinger
                            10.8986
                                        5.8368
                                                1.867 0.061870 .
                                        1.2668
                                                 2.236 0.025368 *
replicate2
                             2.8322
tmPT-04:AreaFinger
                             0.4551
                                        0.6922 0.657 0.510896
tmPT-04:c.distance
                            -0.7847
                                        0.4770 -1.645 0.099920 .
AreaFinger:c.distance
                             1.6900
                                        0.5772
                                                 2.928 0.003411 **
                                        2.4328 -0.546 0.585381
AreaFinger:c.tm.depth
                            -1.3272
AreaFinger:c.receiver.depth -11.3658
                                       5.4363 -2.091 0.036554 *
                                        4.4754 1.255 0.209564
AreaFinger:c.temp
                             5.6156
AreaFinger:c.wind
                            28.9305
                                       13.7390
                                                 2.106 0.035229 *
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
optimizer (bobyqa) convergence code: 0 (OK)
boundary (singular) fit: see help('isSingular')
> library(trouBBlme4SolveR)
> m1_new <- dwmw(m1, scale = TRUE, max_message_iter = 3)</pre>
> summary(m1_new)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
Family: binomial (logit)
Formula: Rdet ~ c.tm.depth + c.receiver.depth + c.temp + c.wind + tm +
    c.distance + Area + replicate + (1 | Unit) + tm:Area + tm:c.distance +
   Area:c.distance + Area:c.tm.depth + Area:c.receiver.depth +
   Area:c.temp + Area:c.wind
  Data: df-rescaled
Control: glmerControl(optimizer = next_optimizer, optCtrl = next_optCtrl)
                   logLik deviance df.resid
    AIC
             BIC
  248.2
                   -107.1
           305.9
                             214.2
                                        203
Scaled residuals:
            10 Median
   Min
                            ЗQ
                                   Max
-3.1643 0.0000 0.0000 0.3449 1.2866
Random effects:
Groups Name
                   Variance Std.Dev.
        (Intercept) 0.4721
                           0.6871
Number of obs: 220, groups: Unit, 220
Fixed effects:
                           Estimate Std. Error z value Pr(>|z|)
(Intercept)
                            -8.0962 4.8577 -1.667 0.095579 .
c.tm.depth
                            -0.5121
                                        0.6748 -0.759 0.447910
                             2.1910
                                       2.8132 0.779 0.436076
c.receiver.depth
                           -13.7828
                                      6.6709 -2.066 0.038820 *
c.temp
```

```
tmPT-04
                             -2.1344
                                         0.5614 -3.802 0.000143 ***
c.distance
                             -0.5175
                                         0.3867 -1.338 0.180836
AreaFinger
                             10.8987
                                         5.8311
                                                 1.869 0.061613 .
replicate2
                              2.8322
                                         1.2656
                                                  2.238 0.025237 *
                                         0.6922 0.657 0.510895
tmPT-04:AreaFinger
                              0.4551
tmPT-04:c.distance
                                         0.4770 -1.645 0.099920 .
                             -0.7847
                                         0.5772
                                                  2.928 0.003410 **
c.distance:AreaFinger
                             1.6900
c.tm.depth:AreaFinger
                                         2.4321 -0.546 0.585269
                             -1.3272
c.receiver.depth:AreaFinger -11.3658
                                         5.4345 -2.091 0.036490 *
                                                 1.256 0.209193
c.temp:AreaFinger
                             5.6156
                                         4.4718
c.wind:AreaFinger
                             28.9307
                                        13.7248
                                                  2.108 0.035039 *
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
   Next is an example in the lme4 documentation, which is singular. Our
function desingularizes it.
> if(requireNamespace("nlme")){
          data(Orthodont,package="nlme")
          Orthodont$nsex <- as.numeric(Orthodont$Sex=="Male")</pre>
          Orthodont$nsexage <- with(Orthodont, nsex*age)
          fmo <- lmer(distance ~ age + (age|Subject) + (0 + nsex|Subject) +
                      (0 + nsexage|Subject), data = Orthodont)
          # without warnings
          fmo_new <- dwmw(fmo)</pre>
+ }
> summary(fmo)
Linear mixed model fit by REML ['lmerMod']
Formula: distance ~ age + (age | Subject) + (0 + nsex | Subject) + (0 +
   nsexage | Subject)
   Data: Orthodont
REML criterion at convergence: 442.6
Scaled residuals:
            10 Median
    Min
                             ЗQ
                                    Max
-3.2232 -0.4938 0.0073 0.4722 3.9160
Random effects:
                       Variance Std.Dev. Corr
 Groups
           Name
           (Intercept) 5.414e+00 2.3268096
 Subject
                      5.126e-02 0.2264158 -0.61
 Subject.1 nsex
                       2.430e-08 0.0001559
```

-21.8301

12.2387 -1.784 0.074474 .

c.wind

0.000e+00 0.0000000

Subject.2 nsexage

```
1.716e+00 1.3100560
Residual
Number of obs: 108, groups: Subject, 27
Fixed effects:
           Estimate Std. Error t value
(Intercept) 16.76111 0.77523 21.621
            0.66019
                       0.07125 9.265
age
Correlation of Fixed Effects:
   (Intr)
age -0.848
optimizer (nloptwrap) convergence code: 0 (OK)
boundary (singular) fit: see help('isSingular')
> summary(fmo_new)
Linear mixed model fit by REML ['lmerMod']
Formula: distance ~ age + (age | Subject) + (0 + nsex | Subject)
  Data: Orthodont
REML criterion at convergence: 442.6
Scaled residuals:
   Min 1Q Median
                            3Q
                                   Max
-3.2231 -0.4938 0.0073 0.4722 3.9160
Random effects:
          Name
Groups
                    Variance Std.Dev. Corr
Subject
          (Intercept) 5.415e+00 2.3269989
                     5.128e-02 0.2264469 -0.61
          age
                      3.427e-07 0.0005854
Subject.1 nsex
Residual
                      1.716e+00 1.3100290
Number of obs: 108, groups: Subject, 27
Fixed effects:
           Estimate Std. Error t value
(Intercept) 16.76111 0.77524 21.621
            0.66019
                       0.07126 9.265
age
Correlation of Fixed Effects:
    (Intr)
age -0.848
```

Other examples

• SO question lme4 error: boundary (singular) fit: see ?isSingular

```
> data("plants", package = "trouBBlme4SolveR")
> fit <- lmer(Weight ~ 1 + (1|Rep:PLANT), data = plants)</pre>
> summary(fit)
Linear mixed model fit by REML ['lmerMod']
Formula: Weight ~ 1 + (1 | Rep:PLANT)
   Data: plants
REML criterion at convergence: 2521.2
Scaled residuals:
   Min
            1Q Median
                             3Q
                                    Max
-4.8883 -0.2685 0.1935 0.6554 1.8104
Random effects:
 Groups
          Name
                      Variance Std.Dev.
 Rep:PLANT (Intercept) 0.00
                                0.000
 Residual
                       18.74
                                4.329
Number of obs: 437, groups: Rep:PLANT, 8
Fixed effects:
           Estimate Std. Error t value
(Intercept) 25.1625
                         0.2071
                                121.5
optimizer (nloptwrap) convergence code: 0 (OK)
boundary (singular) fit: see help('isSingular')
> fit_new <- dwmw(fit)</pre>
> summary(fit_new)
Call:
lm(formula = Weight ~ 1, data = plants)
Residuals:
    Min
               1Q Median
                                         Max
                                 ЗQ
-21.1625 -1.1625 0.8375
                             2.8375
                                    7.8375
Coefficients:
            Estimate Std. Error t value Pr(>|t|)
(Intercept) 25.1625
                        0.2071
                                  121.5 <2e-16 ***
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
Residual standard error: 4.329 on 436 degrees of freedom
  (99 observations deleted due to missingness)
```

In this case, as the package does not analyze the random effect of each of the factors in an interaction among them (Rep and PLANT), it does not try to update the formula including them separately ((1|Rep) or (1|PLANT)), which is the final answer in the SO question, but it removes random effect specified and outputs a simple linear model.

• lme4 issue convergence issues with continuous variables in model at Github.

In this example, scaling the continuous predictor makes the large-eigenvalue warning go away.

```
> data("issue618", package = "trouBBlme4SolveR")
> fit <- glmer(outcome_dead ~ AGE + (1/ZIP), family = binomial, data = issue618)
> summary(fit)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
Family: binomial (logit)
Formula: outcome_dead ~ AGE + (1 | ZIP)
   Data: issue618
    ATC
             BIC logLik deviance df.resid
   953.9
           968.6 -474.0
                             947.9
                                        997
Scaled residuals:
    Min
            1Q Median
                            ЗQ
                                   Max
-2.9350 0.3408 0.4074 0.4664 0.9831
Random effects:
 Groups Name
                    Variance Std.Dev.
        (Intercept) 0.3403
                            0.5834
Number of obs: 1000, groups: ZIP, 614
Fixed effects:
            Estimate Std. Error z value Pr(>|z|)
(Intercept) -0.400877
                       0.482552 -0.831 0.406
AGE
            0.028986
                       0.007147 4.056 4.99e-05 ***
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
Correlation of Fixed Effects:
    (Intr)
AGE -0.961
optimizer (Nelder_Mead) convergence code: 0 (OK)
Model is nearly unidentifiable: very large eigenvalue
- Rescale variables?
> fit_new <- dwmw(fit, scale = TRUE)</pre>
> summary(fit_new)
```

```
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
Family: binomial (logit)
Formula: outcome_dead ~ AGE + (1 | ZIP)
  Data: issue618-rescaled
    AIC
                   logLik deviance df.resid
             BIC
  953.9
           968.6 -474.0
                             947.9
                                        997
Scaled residuals:
   Min
            1Q Median
                            30
-2.9350 0.3408 0.4074 0.4664 0.9831
Random effects:
Groups Name
                   Variance Std.Dev.
ZIP
        (Intercept) 0.3403
                           0.5834
Number of obs: 1000, groups: ZIP, 614
Fixed effects:
           Estimate Std. Error z value Pr(>|z|)
(Intercept) 1.60681
                       0.13641 11.779 < 2e-16 ***
AGE
            0.34489
                       0.08503
                                4.056 4.99e-05 ***
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
Correlation of Fixed Effects:
    (Intr)
AGE 0.228
  The same with the larger dataset:
> data("issue618large", package = "trouBBlme4SolveR")
> fit <- glmer(outcome_dead ~ AGE + (1|ZIP), family = binomial, data = issue618large)
> summary(fit)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
Family: binomial (logit)
Formula: outcome_dead ~ AGE + (1 | ZIP)
  Data: issue618large
                   logLik deviance df.resid
    AIC
             BIC
 9815.3
          9836.9 -4904.6
                            9809.3
                                       9997
Scaled residuals:
   Min 10 Median
                            30
                                   Max
```

-2.7766 0.3902 0.4546 0.5168 0.9550

```
Random effects:
 Groups Name
                    Variance Std.Dev.
        (Intercept) 0.02448 0.1565
Number of obs: 10000, groups: ZIP, 1235
Fixed effects:
             Estimate Std. Error z value Pr(>|z|)
(Intercept) -0.376328
                       0.149517 -2.517
                                          0.0118 *
AGE
            0.025962
                       0.002183 11.892
                                           <2e-16 ***
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
Correlation of Fixed Effects:
    (Intr)
AGE -0.984
optimizer (Nelder_Mead) convergence code: 0 (OK)
Model failed to converge with max|grad| = 0.00416831 (tol = 0.002, component 1)
Model is nearly unidentifiable: very large eigenvalue
 - Rescale variables?
> fit_new <- dwmw(fit, scale = TRUE)</pre>
> summary(fit_new)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
 Family: binomial (logit)
Formula: outcome_dead ~ AGE + (1 | ZIP)
   Data: issue618large-rescaled
     AIC
             BIC
                   logLik deviance df.resid
  9815.3
          9836.9 -4904.6
                            9809.3
                                        9997
Scaled residuals:
            1Q Median
                            ЗQ
    Min
                                   Max
-2.7766 0.3902 0.4546 0.5168 0.9551
Random effects:
 Groups Name
                   Variance Std.Dev.
        (Intercept) 0.02448 0.1565
Number of obs: 10000, groups: ZIP, 1235
Fixed effects:
           Estimate Std. Error z value Pr(>|z|)
                       0.02731 52.41 <2e-16 ***
(Intercept) 1.43141
```

11.89 <2e-16 ***

0.02508

0.29822

```
---
Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' '1
Correlation of Fixed Effects:
    (Intr)
AGE 0.181
```

• Cross Validated question lme4: glmer() warning messages with count data mixed-effects model and how to proceed with model fit

The convergence issue posted is solved by means of updating the model start parameters:

```
> data("treatments", package = "trouBBlme4SolveR")
> glmm.1 <- glmer(total_no ~ week * treatment * fzone + (1/plot), data = treatments, family
> summary(glmm.1)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
 Family: poisson (log)
Formula: total_no ~ week * treatment * fzone + (1 | plot)
   Data: treatments
     AIC
             BIC
                   logLik deviance df.resid
  1558.4
           1596.8
                  -766.2
                            1532.4
                                         129
Scaled residuals:
    Min
            1Q Median
                            ЗQ
                                    Max
-5.3750 -1.3546 -0.0084 1.1502 9.5257
Random effects:
 Groups Name
                    Variance Std.Dev.
        (Intercept) 0.236
                            0.4858
Number of obs: 142, groups: plot, 16
Fixed effects:
                                   Estimate Std. Error z value Pr(>|z|)
(Intercept)
                                    2.79184
                                              0.37943 7.358 1.87e-13 ***
                                              0.02130 0.747 0.455355
week
                                    0.01590
                                   0.73604
                                              0.52872
                                                       1.392 0.163892
treatment+3
treatmentambient
                                   0.14951
                                              0.48659 0.307 0.758653
                                              0.47435
fzonepioneer
                                   2.32594
                                                       4.903 9.42e-07 ***
```

-0.06710

-0.02521

-0.08658

-0.88456

-0.41838

0.02823 -2.377 0.017454 *

0.02233 -3.876 0.000106 ***

0.02668 -0.945 0.344576

0.66438 -1.331 0.183057

0.63188 -0.662 0.507898

week:treatment+3

week:treatmentambient
week:fzonepioneer

treatment+3:fzonepioneer

treatmentambient:fzonepioneer

```
week:treatment+3:fzonepioneer
                                   0.12520
                                              0.02967
                                                        4.220 2.44e-05 ***
week:treatmentambient:fzonepioneer 0.06163
                                              0.02844
                                                        2.167 0.030231 *
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' 1
Correlation of Fixed Effects:
                        trtm+3 trtmnt fznpnr wk:t+3 wk:trt wk:fzn trt+3:
            (Intr) week
           -0.399
week
treatment+3 -0.718 0.286
tretmntmbnt -0.780 0.311 0.560
fzonepioner -0.800 0.319 0.574 0.624
wk:trtmnt+3 0.301 -0.755 -0.369 -0.235 -0.241
wk:trtmntmb 0.319 -0.799 -0.229 -0.380 -0.255 0.603
week:fznpnr 0.380 -0.954 -0.273 -0.297 -0.332 0.720 0.762
trtmnt+3:fz 0.571 -0.228 -0.796 -0.445 -0.714 0.294 0.182 0.237
trtmntmbnt: 0.600 -0.240 -0.431 -0.770 -0.751 0.181 0.292 0.249 0.536
wk:trtmn+3: -0.286  0.718  0.351  0.223  0.250 -0.951 -0.573 -0.753 -0.308
wk:trtmntm: -0.299  0.749  0.214  0.356  0.261 -0.565 -0.938 -0.785 -0.186
           trtmn: wk:+3:
week
treatment+3
tretmntmbnt
fzonepioner
wk:trtmnt+3
wk:trtmntmb
week:fznpnr
trtmnt+3:fz
trtmntmbnt:
wk:trtmn+3: -0.188
wk:trtmntm: -0.310 0.591
optimizer (Nelder_Mead) convergence code: 0 (OK)
Model failed to converge with max|grad| = 0.00276087 (tol = 0.002, component 1)
> glmm.11 <- dwmw(glmm.1, verbose = TRUE)
Iteration: 1
Try solving:
Model failed to converge with max|grad| = 0.00276087 (tol = 0.002, component 1)
UPDATING MODEL START PARAMETERS
> summary(glmm.11)
Generalized linear mixed model fit by maximum likelihood (Laplace
  Approximation) [glmerMod]
Family: poisson (log)
Formula: total_no ~ week * treatment * fzone + (1 | plot)
  Data: treatments
```

```
AIC BIC logLik deviance df.resid
1558.4 1596.8 -766.2 1532.4 129
Scaled residuals:
Min 1Q Median 3Q Max
-5.3750 -1.3547 -0.0084 1.1502 9.5257
```

Random effects:

Groups Name Variance Std.Dev. plot (Intercept) 0.236 0.4858
Number of obs: 142, groups: plot, 16

Fixed effects:

	Estimate	Std. Error	z value	Pr(> z)	
(Intercept)	2.79179	0.37942	7.358	1.87e-13	***
week	0.01591	0.02130	0.747	0.455097	
treatment+3	0.73608	0.52871	1.392	0.163854	
treatmentambient	0.14957	0.48658	0.307	0.758543	
fzonepioneer	2.32590	0.47434	4.903	9.41e-07	***
week:treatment+3	-0.06711	0.02823	-2.378	0.017425	*
week:treatmentambient	-0.02522	0.02668	-0.945	0.344408	
week:fzonepioneer	-0.08659	0.02233	-3.877	0.000106	***
treatment+3:fzonepioneer	-0.88445	0.66437	-1.331	0.183100	
treatmentambient:fzonepioneer	-0.41846	0.63187	-0.662	0.507807	
week:treatment+3:fzonepioneer	0.12522	0.02967	4.220	2.44e-05	***
week:treatmentambient:fzonepioneer	0.06164	0.02844	2.167	0.030204	*

Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1

Correlation of Fixed Effects:

(Intr) week trtm+3 trtmnt fznpnr wk:t+3 wk:trt wk:fzn trt+3:
week -0.399
treatment+3 -0.718 0.286
tretmntmbnt -0.780 0.311 0.560
fzonepioner -0.800 0.319 0.574 0.624
wk:trtmnt+3 0.301 -0.755 -0.369 -0.235 -0.241
wk:trtmntmb 0.319 -0.799 -0.229 -0.380 -0.255 0.603
week:fznpnr 0.380 -0.954 -0.273 -0.297 -0.332 0.720 0.762
trtmnt+3:fz 0.571 -0.228 -0.796 -0.445 -0.714 0.294 0.182 0.237
trtmntmbnt: 0.600 -0.240 -0.431 -0.770 -0.751 0.181 0.292 0.249 0.536

trtmntmbnt: 0.600 -0.240 -0.431 -0.770 -0.751 0.181 0.292 0.249 0.536 wk:trtmn+3: -0.286 0.718 0.351 0.223 0.250 -0.951 -0.573 -0.753 -0.308 wk:trtmntm: -0.299 0.749 0.214 0.356 0.261 -0.565 -0.938 -0.785 -0.186

trtmn: wk:+3:

week

 ${\tt treatment+3}$

```
tretmntmbnt
fzonepioner
wk:trtmnt+3
wk:trtmntmb
week:fznpnr
trtmnt+3:fz
trtmntmbnt:
wk:trtmn+3: -0.188
wk:trtmntm: -0.310 0.591
```

• A bag of tips and tricks for dealing with scale issues

In this publication, the author suggests removing the convergence failing through dividing the variable price by 1000. Another option is scaling (standardizing) all the continuous predictors.

```
> if(requireNamespace("ggplot2")){
         data("diamonds", package = "ggplot2")
         # Grab the priciest diamonds
         diamonds_subset <- diamonds[(nrow(diamonds)-10000):nrow(diamonds),]</pre>
         # Fit the model
         fit_1 < -lmer(carat \sim depth + table + price + x + y + z + (1 + price | cut), data
         # Let's try dividing price by 1000
         fit_new <- dwmw(fit_1, scale = TRUE, verbose = TRUE)</pre>
+ }
Iteration: 1
Try solving:
Model failed to converge: degenerate Hessian with 1 negative eigenvalues
unable to evaluate scaled gradient
Some predictor variables are on very different scales: consider rescaling
SCALING PARAMETERS
> summary(fit_1)
Linear mixed model fit by REML ['lmerMod']
Formula: carat ~ depth + table + price + x + y + z + (1 + price | cut)
  Data: diamonds_subset
REML criterion at convergence: -40082.4
Scaled residuals:
   Min 1Q Median
                          3Q
                                 Max
-10.760 -0.445 -0.106 0.374 49.847
```

```
Groups
                     Variance Std.Dev. Corr
         (Intercept) 1.213e-03 3.482e-02
 cut
         price
                     5.365e-10 2.316e-05 -0.96
                     1.049e-03 3.239e-02
 Residual
Number of obs: 10001, groups: cut, 5
Fixed effects:
             Estimate Std. Error t value
(Intercept) -1.917e+00 2.838e-02 -67.550
            1.340e-02 2.618e-04 51.195
depth
table
            2.094e-03 1.856e-04 11.280
price
            9.890e-06 1.045e-05 0.946
x
            2.873e-01 1.853e-03 155.031
            2.416e-03 1.202e-03 2.011
У
           -5.778e-04 1.116e-03 -0.517
z
Correlation of Fixed Effects:
      (Intr) depth table price x
depth -0.736
table -0.587 0.376
price -0.501 -0.014 -0.005
     -0.206 0.144 -0.033 -0.059
     -0.038 0.041 0.017 -0.003 -0.593
      0.115 -0.224   0.022 -0.002 -0.308 -0.073
fit warnings:
Some predictor variables are on very different scales: consider rescaling
optimizer (nloptwrap) convergence code: 0 (OK)
unable to evaluate scaled gradient
Model failed to converge: degenerate Hessian with 1 negative eigenvalues
> summary(fit_2)
Linear mixed model fit by REML ['lmerMod']
carat ~ depth + table + I(price/1000) + x + y + z + (1 + I(price/1000) |
    cut)
  Data: diamonds_subset
REML criterion at convergence: -40099.9
Scaled residuals:
   Min 1Q Median
                            3Q
                                   Max
-10.736 -0.445 -0.106 0.374 49.827
```

Random effects:

```
Variance Std.Dev. Corr
Groups
         Name
 cut
         (Intercept)
                      0.0002811 0.01677
         I(price/1000) 0.0001138 0.01067
                                         -0.91
Residual
                       0.0010498 0.03240
Number of obs: 10001, groups: cut, 5
Fixed effects:
               Estimate Std. Error t value
(Intercept)
             -1.9175113 0.0247826 -77.373
              0.0134157 0.0002614 51.320
depth
table
              0.0021038 0.0001853 11.352
I(price/1000) 0.0094664 0.0049595
                                   1.909
              0.2872836  0.0018522  155.105
              0.0024191 0.0012019
                                   2.013
У
             -0.0005757 0.0011167 -0.516
z
Correlation of Fixed Effects:
           (Intr) depth table I(/100 x)
depth
           -0.840
table
           -0.669 0.374
I(prc/1000) -0.216 -0.031 -0.012
           -0.232 0.142 -0.035 -0.126
Х
           -0.044 0.041 0.017 -0.005 -0.593
у
            z
> summary(fit_new)
Linear mixed model fit by REML ['lmerMod']
Formula: carat \sim depth + table + price + x + y + z + (1 + price | cut)
  Data: diamonds_subset-rescaled
REML criterion at convergence: -40096.8
Scaled residuals:
            10 Median
                           3Q
-10.736 -0.445 -0.106
                       0.374 49.827
Random effects:
Groups
         Name
                    Variance Std.Dev. Corr
         (Intercept) 7.665e-05 0.008755
 cut
         price
                     3.763e-05 0.006134 0.61
Residual
                     1.050e-03 0.032400
Number of obs: 10001, groups: cut, 5
```

Random effects:

Fixed effects:

```
table
             0.0048810 0.0004300 11.352
price
             0.0054427 0.0028514
                                   1.909
             0.1372493 0.0008849 155.105
Х
             0.0013028 0.0006473
                                    2.013
            -0.0002389 0.0004634 -0.516
7.
Correlation of Fixed Effects:
      (Intr) depth table price x
                                         у
depth -0.038
table -0.046 0.374
price 0.576 -0.031 -0.012
      -0.017 0.142 -0.035 -0.126
       0.002 0.041 0.017 -0.005 -0.593
      -0.001 -0.224 0.022 -0.004 -0.308 -0.073
   • SO question how to use update() for random part in lmer()?
   Function fstruction updates the formula of singular models according to
a similar proceeding to which is explained in that SO question.
     Session info
0.1
> sessionInfo()
R version 4.2.1 (2022-06-23)
Platform: x86_64-pc-linux-gnu (64-bit)
Running under: Debian GNU/Linux 11 (bullseye)
Matrix products: default
        /usr/lib/x86_64-linux-gnu/openblas-pthread/libblas.so.3
LAPACK: /usr/lib/x86_64-linux-gnu/openblas-pthread/libopenblasp-r0.3.13.so
locale:
 [1] LC_CTYPE=en_GB.UTF-8
                                LC_NUMERIC=C
 [3] LC_TIME=en_GB.UTF-8
                                LC_COLLATE=C
 [5] LC_MONETARY=en_GB.UTF-8
                                LC_MESSAGES=en_GB.UTF-8
 [7] LC_PAPER=en_GB.UTF-8
                                LC_NAME=C
 [9] LC_ADDRESS=C
                                LC_TELEPHONE=C
[11] LC_MEASUREMENT=en_GB.UTF-8 LC_IDENTIFICATION=C
```

Estimate Std. Error t value

0.0198214 0.0003862 51.320

(Intercept) 0.6015549 0.0039516 152.232

depth

datasets methods

base

graphics grDevices utils

attached base packages:

other attached packages:

[1] stats

[1] trouBBlme4SolveR_0.1 lme4_1.1-30 Matrix_1.4-1

loaded via a namespace (and not attached):

[1]	Rcpp_1.0.8.3	magrittr_2.0.3	splines_4.2.1	MASS_7.3-57
[5]	tidyselect_1.1.2	munsell_0.5.0	<pre>colorspace_2.0-3</pre>	lattice_0.20-45
[9]	R6_2.5.1	rlang_1.0.3	fansi_1.0.3	$minqa_1.2.4$
[13]	dplyr_1.0.9	$tools_4.2.1$	grid_4.2.1	gtable_0.3.0
[17]	$nlme_3.1-158$	utf8_1.2.2	DBI_1.1.3	cli_3.3.0
[21]	ellipsis_0.3.2	${\tt assertthat_0.2.1}$	tibble_3.1.7	<pre>lifecycle_1.0.1</pre>
[25]	$crayon_1.5.1$	purrr_0.3.4	nloptr_2.0.3	ggplot2_3.3.6
[29]	vctrs_0.4.1	glue_1.6.2	compiler_4.2.1	pillar_1.7.0
[33]	generics_0.1.3	scales_1.2.0	boot_1.3-28	pkgconfig_2.0.3