Bayesian generalised mixed models with MCMCglmm

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Summary This is a short guide of running mixed models under a bayesian framework using the MCMCglmm R package (Hadfield 2010).

The course is structured in three parts: 1) See the basics of MCMCglmm models (run and check the output); 2) Adding random effects; 3) Correct for phylogenetic effects.

Used packages

First we need to install the MCMCglmm package. We also install an additional packages to do plots (ggplot2) and work with phylogenetic trees (phytools). Next, we load the packages we have just installed from the library.

```
library(MCMCglmm)
library(phytools)
library(ggplot2)
```

PART 1: Introduction to MCMCglmm models

First we will load some data as an example. We will use data on morphological measurements and ecology of pigeons & doves (Columbidae).

```
getwd() #Check the Working directory use "setwd()"" if necessary

## [1] "/Users/xsayfe/Google Drive/1_ResearchOrganization/GitHub/MCMCglmmCourse"

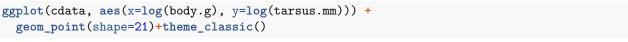
cdata <- read.table("data/ColumbidaeTraits.txt",h=T)</pre>
```

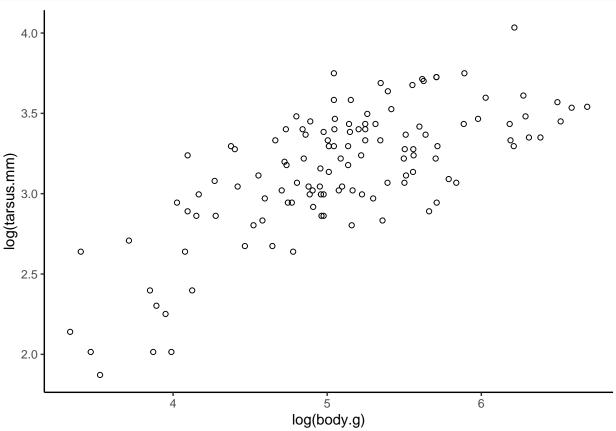
This data file is based on a subset of the data used in an analysis on the relation between foraging behaviour and the evolution of morphological adaptations (Lapiedra et al. 2013).

head(cdata)

```
##
                 species tarsus.mm tail.mm wing.mm body.g
                                                               foraging
## 1 Uropelia_campestris
                                8.5
                                       55.5
                                                64.0
                                                         28 terrestrial
        Geopelia_cuneata
                               14.0
                                      102.5
                                                91.0
## 2
                                                         30 terrestrial
## 3 Columbina passerina
                                7.5
                                       30.0
                                                78.0
                                                         32 terrestrial
## 4
        Columbina_minuta
                                6.5
                                       29.5
                                                64.5
                                                         34 terrestrial
           Oena_capensis
                               15.0
                                      140.5
                                               107.0
                                                         41 terrestrial
                                                83.0
## 6
     Columbina_cruziana
                               11.0
                                       29.5
                                                         47 terrestrial
##
          region
                     measure
## 1
        Americas ResearcherA
## 2 Australasia ResearcherC
## 3
        Americas ResearcherC
## 4
        Americas ResearcherB
## 5
          Africa ResearcherB
## 6
        Americas ResearcherA
```

Let's pretend our goal is to study the relation between morphology and ecology. For instance, whether the tarsus length is related to foraging behaviour. But we will first start by exploring the relation between tarsus length and body size.





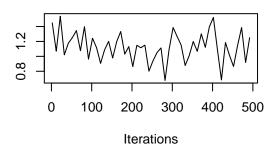
Now let's run a simple model with tarsus.mm as response of body size (body.g).

When running an MCMCglmm, we need to specify some parameters of the mcmc chain: How many iterations we want to run the chain for (nitt), the burnin we want to discard at the start of the chain (burnin) and also how often we want to sample and store from the chain (thin). We discard a burnin as is normal practive in Bayesian analyses.

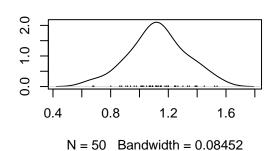
Before we even look at our model output we can check if the model ran appropriately (e.g. if the model converged and if there is any issue in chain mixing). We can do this by visually inspecting the chains. For the fixed effects, the samples are stored in Sol and for the variance terms, in VCV. So modelSol[,1]* will give youthe first fixed term, in this case the intercept, and <math>modelVCV[,1] will give you the first random term, which is just the residual term here. As our model is an mcmc object when we use the plot() function we get a trace plot.

```
#plot the fist fixed term, the intercpet.
plot(mod1.1$Sol)
```

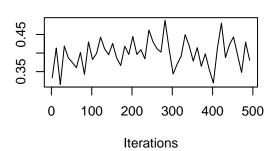
Trace of (Intercept)



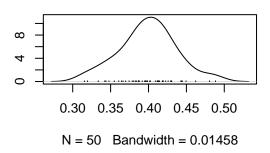
Density of (Intercept)



Trace of log(body.g)

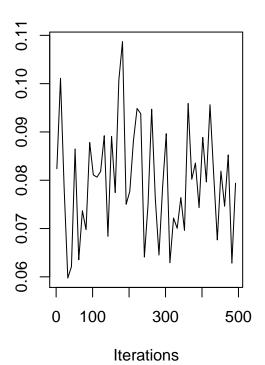


Density of log(body.g)

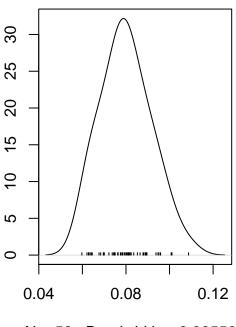


#plot the fist variance term, the residual error term.
plot(mod1.1\$VCV)

Trace of units



Density of units



N = 50 Bandwidth = 0.005508

On the right hand side of the plots is the posterior distributions for each of the terms. On the left side of these plots are the traces of the mcmc chain for each estimate. What we want to see in these trace plots has

an aparent random pattern. That is a trace with no obvious trend that is bouncing around some stable point.

Another thing we also want to check is the level of auto-correlation in the chain traces. We can do this using autocorr.diag() which gives the level of correlation along the chain between some lag sizes. (Note that this is the same thing we were looking at for another purpose yesterday when we disucsed temporal autocorrelation for CO2 and temperature)

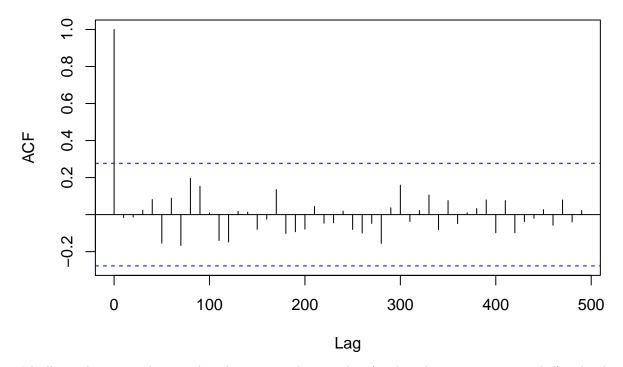
Let's see some diagnosis (Autocorrelation)

```
autocorr.diag(mod1.1$Sol) #Solutions (coeficients)
##
            (Intercept)
                         log(body.g)
## Lag 0
            1.00000000
                        1.000000000
## Lag 10
           -0.015605377 -0.015048358
           -0.154307982 -0.131006929
## Lag 50
## Lag 100
           0.009059353 -0.007210664
autocorr.diag(mod1.1$VCV) #Variance
##
                 units
## Lag 0
            1.00000000
## Lag 10
            0.05206419
            0.01704753
## Lag 50
## Lag 100 -0.13711003
```

Another way is to look at autocorrelation plots for each of the traces. For example, let's check the autocorrelation in the intercept chain using the *acf* function

```
#acf plot for the first fixed estimate in our model (the intercept)
acf(mod1.1$Sol[,1],lag.max =100)
```

Series mod1.1\$Sol[, 1]



Ideally, we have to make sure that the autocorrelation is low (i.e. less than 0.1 is reccomended). The thinning is used to reduce autocorrelation in our sample, how much you use often depends on how much autocorrelation

you find and we can reduce autocorrelation by increasing the thining interval. As a result, we might have to increase the total number of iterations as well to have a sample of at least 1000. We can also set a Burn-in (normally 5-10% of samples) to get rid of the first samples that have not converged yet.

• EXERCISE 1: Increase the thining interval and the number of iterations to make sure there is no autocorrelation and to have a sample of >1000.

Now, let's explore the output of model.

```
summary(mod1.1)
```

```
##
   Iterations = 1001:100901
##
##
   Thinning interval = 100
   Sample size = 1000
##
##
   DIC: 37.41337
##
##
   R-structure: ~units
##
         post.mean 1-95% CI u-95% CI eff.samp
##
          0.07815 0.05941 0.09751
## units
##
   Location effects: log(tarsus.mm) ~ log(body.g)
##
##
##
               post.mean 1-95% CI u-95% CI eff.samp pMCMC
                  1.1256
                                               1000 <0.001 ***
## (Intercept)
                           0.7755
                                    1.4770
                                    0.4634
                                               1000 <0.001 ***
## log(body.g)
                  0.3987
                           0.3258
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

We can see the estimates for the fixed factor. Each parameter has a measure of the effect size under post.mean and a lower and higher 95% credible interval (CI).

Another way to directly look at the posterior means and confidence intervals for the factors is with the following commands.

Posterior mean of fixed factors:

```
posterior.mode(mod1.1$Sol)

## (Intercept) log(body.g)
## 1.1529137 0.3977108

Posterior mean of fixed factors:

HPDinterval(mod1.1$Sol)

## lower upper
## (Intercept) 0.7754561 1.4770454
## log(body.g) 0.3257862 0.4634093
```

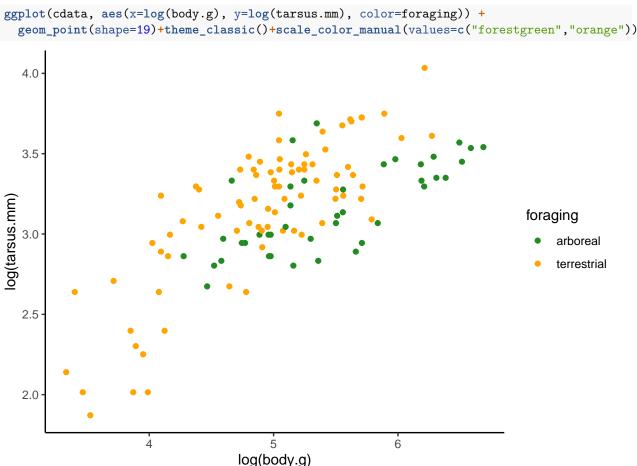
```
## attr(,"Probability")
## [1] 0.95
```

We also have the effective sample size (eff.samp).

Finally, the pMCMC is an equivalent of the famous p-value in Frequentist statistics. In MCMCglmm models, this is calculated as two times the probability that the estimate is either > or < 0, using which ever one is smaller. However, since our data has been mean centred and expressed in units of standard deviation we can simply look at what proportion of our posterior is on either side of zero.

To evaluate the fit of the model, we have the parameter DIC, which is a Bayesian version of AIC. Like AIC it is a measure of the trade-off between the "fit" of the model and the number of parameters, with a lower number better.

Comming back to the initial question, we want to see if foraging behavioir can explain tarsus length while accounting for body size. Let's do a plot first:



It looks like relative length of the tarsus is influenced by foraging behaviour. But we need to formally test this:

[•] EXERCISE 2: Run a new model (mod1.2) including also the foraging ecology together with body size as predictor and compare the DIC with mod1.1 / Which of the models is better?

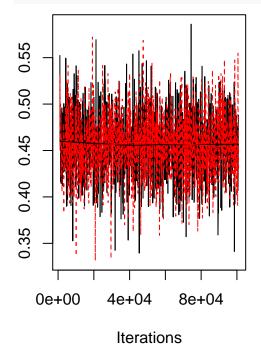
```
prior1 <- list(R=list(V = 1,nu = 0.002)) #We will see this later</pre>
names(cdata)
## [1] "species"
                   "tarsus.mm" "tail.mm"
                                                                    "foraging"
                                            "wing.mm"
                                                        "body.g"
## [7] "region"
                   "measure"
mod1.2 <- MCMCglmm(log(tarsus.mm) ~ log(body.g)+foraging,</pre>
                     data = cdata, prior = prior1, verbose=F,
                     nitt = 101000, thin=100, burnin = 1000)
# We can remove the intercept:
mod1.3 <- MCMCglmm(log(tarsus.mm) ~ log(body.g)+foraging-1,</pre>
                     data = cdata, prior = prior1, verbose=F,
                     nitt = 101000, thin=100, burnin = 1000)
summary(mod1.2)
##
   Iterations = 1001:100901
##
   Thinning interval = 100
   Sample size = 1000
##
##
  DIC: 20.185
##
##
   R-structure:
##
##
         post.mean 1-95% CI u-95% CI eff.samp
## units 0.06717 0.04976 0.08347
##
   Location effects: log(tarsus.mm) ~ log(body.g) + foraging
##
##
##
                       post.mean 1-95% CI u-95% CI eff.samp pMCMC
## (Intercept)
                                             1.0564
                          0.6687
                                   0.2580
                                                        1093 0.002 **
## log(body.g)
                          0.4568
                                   0.3840
                                             0.5264
                                                        1000 < 0.001 ***
## foragingterrestrial
                          0.2406
                                   0.1311
                                            0.3456
                                                        1000 < 0.001 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
summary(mod1.3)
##
   Iterations = 1001:100901
##
   Thinning interval = 100
##
   Sample size = 1000
##
##
  DIC: 20.18213
##
##
   R-structure: ~units
##
##
         post.mean 1-95% CI u-95% CI eff.samp
##
          0.06672 0.05126 0.08297
## units
                                          1244
##
   Location effects: log(tarsus.mm) ~ log(body.g) + foraging - 1
##
##
##
                       post.mean 1-95% CI u-95% CI eff.samp pMCMC
```

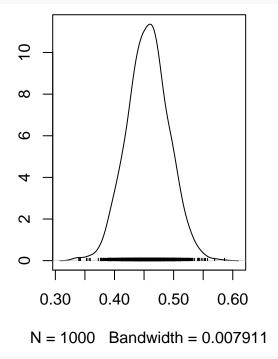
```
## log(body.g)
                              0.4579
                                        0.3895
                                                   0.5220
                                                               1000 < 0.001 ***
                              0.6669
## foragingarboreal
                                        0.2973
                                                   1.0290
                                                               1000 < 0.001 ***
                              0.9042
## foragingterrestrial
                                        0.5880
                                                   1.2499
                                                               1000 < 0.001 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
# Now we can plot the output of the models:
ggplot(cdata, aes(x=log(body.g), y=log(tarsus.mm), color=foraging)) +
  geom_point(shape=19) + theme_classic() + scale_color_manual(values=c("forestgreen","orange")) +
  geom_abline(intercept = posterior.mode(mod1.3$Sol)[2],slope = posterior.mode(mod1.3$Sol)[1],color="formula | posterior.mode(mod1.3$Sol)[2],slope = posterior.mode(mod1.3$Sol)[1]
  geom_abline(intercept = posterior.mode(mod1.3$Sol)[3],slope = posterior.mode(mod1.3$Sol)[1],color="or
   4.0
   3.5
log(tarsus.mm)
                                                                                      foraging
   3.0
                                                                                           arboreal
                                                                                           terrestrial
   2.5
   2.0
                                            5
                       4
                                       log(body.g)
```

Model convergence

One last thing to check is that our MCMC chain has properly converged and that our estimate is not the result of some type of transitional behaviour. That is have our chains "found" the optimum or do we need to let them run longer before they settle around some estimate. To check this we will run a second model and see if it converges on the same estimates as our first model.

#They have reached the same solution? plot(mcmc.list(mod1.3a\$Sol[,2], mod1.3b\$Sol[,2]))





summary(mod1.3b)

```
##
##
    Iterations = 1001:100901
    Thinning interval = 100
##
    Sample size = 1000
##
##
    DIC: 20.15376
##
##
##
    R-structure:
                  ~units
##
         post.mean 1-95% CI u-95% CI eff.samp
##
##
           0.06774 0.05004 0.08523
                                          897.2
##
##
    Location effects: log(tarsus.mm) ~ log(body.g) + foraging
##
##
                        post.mean 1-95% CI u-95% CI eff.samp pMCMC
##
   (Intercept)
                           0.6762
                                    0.3233
                                              1.0523
                                                         1000
                                                               0.002 **
## log(body.g)
                           0.4559
                                    0.3871
                                              0.5205
                                                         1000 < 0.001 ***
## foragingterrestrial
                           0.2358
                                    0.1405
                                              0.3466
                                                         1000 < 0.001 ***
##
                      '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
```

PART 2: Modify priors and add random factors

Since we are using a Bayesian approach we will need to set up the priors. In most cases we want to use a non-informative prior that doesn't influence the estimated posterior distribution. We are basically saying that we don't know anything about the expected values for our parameters. That is we have no prior information.

To give priors for MCMCglmm we need to make an object that is in a list format that includes terms B (fixed effects), R (residual terms) and G (random effects).

In our model we have 3 fixed terms B (1 intercept + 2 factors) and the residual term R.

For fixed effects (B), MCMCglmm uses a normal distribution. The terms mu and V give the mean and variance of this normal distribution. Here we set mu as 0 and the variance as a large number to make these priors effectively uninformative (These are called non-informative priors).

Since we have three fixed terms (two intercepts and one slope) we can use the diag() function to create a matrix to store a prior for each.

```
fixMu \leftarrow rep(0,3)
fixV <- diag(3)*10^8
prior2.1 <- list(B=list(mu=fixMu,V=fixV),R=list(V = 1,nu = 0.002))</pre>
mod2.1 <- MCMCglmm(log(tarsus.mm) ~ foraging+log(body.g),</pre>
                      data = cdata, prior = prior2.1, verbose=F, family="gaussian",
                      nitt = 1100, thin=10, burnin = 100)
summary(mod2.1)
##
    Iterations = 101:1091
##
##
    Thinning interval = 10
##
    Sample size = 100
##
##
    DIC: 20.24236
##
##
    R-structure: ~units
##
##
         post.mean 1-95% CI u-95% CI eff.samp
            0.0677 0.05231 0.08871
##
   units
                                            100
##
##
    Location effects: log(tarsus.mm) ~ foraging + log(body.g)
##
##
                        post.mean 1-95% CI u-95% CI eff.samp pMCMC
## (Intercept)
                           0.6844
                                     0.3984
                                              0.9948
                                                           100 < 0.01 **
## foragingterrestrial
                           0.2330
                                     0.1349
                                              0.3467
                                                           100 <0.01 **
## log(body.g)
                           0.4549
                                     0.4047
                                              0.5144
                                                           100 < 0.01 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Normally we don't need to set this as MCMCglmm will set non-informative priors automatically for fixed
```

Normally we don't need to set this as MCMCglmm will set non-informative priors automatically for fixed terms. Then, we can set the prior by only specifying the R term:

##

```
DIC: 20.2581
##
##
   R-structure:
##
                  ~units
##
##
         post.mean 1-95% CI u-95% CI eff.samp
           0.06727 0.05236 0.08514
##
  units
##
##
   Location effects: log(tarsus.mm) ~ foraging + log(body.g)
##
##
                       post.mean 1-95% CI u-95% CI eff.samp pMCMC
## (Intercept)
                          0.6555
                                    0.2533
                                             0.9269
                                                         100 <0.01 **
                          0.2420
                                    0.1505
                                             0.3398
                                                         100 <0.01 **
## foragingterrestrial
## log(body.g)
                          0.4590
                                    0.4075
                                             0.5280
                                                         100 < 0.01 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

MCMCglmm uses inverse-Wishart priors for any of the variance terms (R or G). The variance is described by the parameters nu and V.

V=1 and nu=0.002 is frequently used for variance components.

[1] "species"

[7] "region"

 $See \ some \ information \ about \ inverse-Wishart \ priors \ here: \ https://en.wikipedia.org/wiki/Inverse-Wishart_distribution$

Mixed models: Adding random factors to our MCMCglmm

"tarsus.mm" "tail.mm"

"measure"

Just to remember, mixed models are referred to models that contain both fixed and random factors. Depending in our interest a factor might be considered random or fix. Here, you can see a more detailed explanation.

Let's add a random term of measurement ("measure") in the cdata example. This variable states which researcher took the morphological measurements (A,B,C). Like before, we need to set up the prior. To add a random term we now add a G structure that acts just like the other random varience term and is defined using nu and V.

```
Here, we will include "measure" as a random effect:

table(cdata$measure)

##

## ResearcherA ResearcherB ResearcherC

## 40 41 42

We can do so by including the random variable in the model in the section random= ~.

table(cdata$measure)

##

## ResearcherA ResearcherB ResearcherC

## 40 41 42

names(cdata)
```

"wing.mm"

"body.g"

"foraging"

```
mod2.2 <- MCMCglmm(log(tarsus.mm) ~ foraging+log(body.g),</pre>
                     random= ~measure,
                     data = cdata, prior = prior2.2, verbose=F,
                     nitt = 1100, thin=10, burnin = 100)
summary(mod2.2)
##
##
   Iterations = 101:1091
## Thinning interval = 10
## Sample size = 100
##
##
  DIC: 18.33814
##
##
   G-structure: ~measure
##
##
           post.mean 1-95% CI u-95% CI eff.samp
## measure 0.01713 0.0003811 0.09656
##
   R-structure: ~units
##
##
         post.mean 1-95% CI u-95% CI eff.samp
## units 0.06502 0.04666 0.08098
##
##
   Location effects: log(tarsus.mm) ~ foraging + log(body.g)
##
##
                       post.mean 1-95% CI u-95% CI eff.samp pMCMC
## (Intercept)
                          0.6698
                                  0.3032
                                           1.1025
                                                       226.1 < 0.01 **
## foragingterrestrial
                                             0.3354
                                                       100.0 < 0.01 **
                          0.2494
                                   0.1278
## log(body.g)
                          0.4570
                                  0.3898
                                           0.5249
                                                       100.0 < 0.01 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
  • EXECISE 3: Include also the geographical region ("region") as a random effect. Remember you will
    need to specify the prior for this new factor as well.
prior2.3 <- list(G = list(G1 = list(nu=0.002, V=1),G2 = list(nu=0.002, V=1)),R = list(nu=0.002, V=1))
table(cdata$region)
##
                  Americas Australasia
##
        Africa
                                            Eurasia Indomalayan
##
            17
                        40
                                                  8
names (cdata)
                   "tarsus.mm" "tail.mm"
## [1] "species"
                                                                     "foraging"
                                            "wing.mm"
                                                        "body.g"
## [7] "region"
                   "measure"
mod2.2 <- MCMCglmm(log(tarsus.mm) ~ foraging+log(body.g),</pre>
                     random= ~measure+region,
                     data = cdata, prior = prior2.3, verbose=F,
                     nitt = 1100, thin=10, burnin = 100)
summary(mod2.2)
```

##

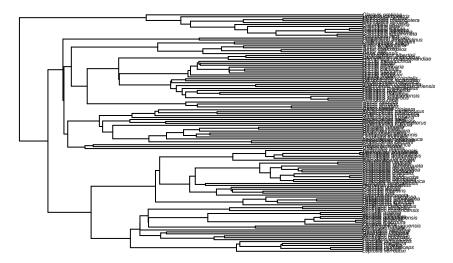
```
##
    Iterations = 101:1091
##
    Thinning interval = 10
##
    Sample size = 100
##
##
    DIC: 18.34891
##
##
    G-structure:
                  ~measure
##
##
           post.mean 1-95% CI u-95% CI eff.samp
             0.01664 0.0006464 0.06204
##
   measure
                                            81.26
##
##
                   ~region
##
##
          post.mean 1-95% CI u-95% CI eff.samp
            0.01244 0.0003491 0.05304
##
  region
##
##
    R-structure:
                  ~units
##
##
         post.mean 1-95% CI u-95% CI eff.samp
##
           0.06333 0.04953 0.07839
##
##
    Location effects: log(tarsus.mm) ~ foraging + log(body.g)
##
                       post.mean 1-95% CI u-95% CI eff.samp pMCMC
##
                                             1.0929
## (Intercept)
                           0.6079
                                    0.1720
                                                          100 < 0.01 **
## foragingterrestrial
                           0.2736
                                    0.1472
                                             0.3649
                                                          100 < 0.01 **
## log(body.g)
                           0.4646
                                    0.3992
                                             0.5608
                                                          100 <0.01 **
                   0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## Signif. codes:
```

PART 3: Phylogenetic effects and random variance.

As species are not independent of each other due to shared ancestry, we need to take this into account. MCMCglmm allows to include phylogenetic similarity as a random effect. For this, we only need a phylogenetic tree and a column in our data called 'animal' that corresponds to the phylogenetic tips of the tree. Phylogenetic effects can be seen as another type of autocorrelation in addition to spatial and temporal autocorrelation and arrises because closely related species are expected to be more similar to each other than random species.

We open the tree and plot it:

```
ctree <- read.tree("data/ColumbidaeTree.tre")
plot(ctree,cex=0.3)</pre>
```



Now, we add a column in our data with the tips of the tree. We already have a column "species", but MCMCglmm need a column names "animal" to associate with the tree.

```
##
##
    Iterations = 101:10991
   Thinning interval = 10
##
##
   Sample size = 1090
##
##
   DIC: -146.0802
##
##
   G-structure: ~animal
##
          post.mean 1-95% CI u-95% CI eff.samp
##
            0.04891 0.03155 0.06762
##
   animal
                                          832.2
##
##
                  ~measure
##
           post.mean 1-95% CI u-95% CI eff.samp
##
             0.02144 0.0001034 0.04012
## measure
                                             1090
##
   R-structure: ~units
##
##
##
         post.mean 1-95% CI u-95% CI eff.samp
   units 0.009806 0.004539 0.01561
##
                                        808.6
##
   Location effects: log(tarsus.mm) ~ 1 + log(body.g)
##
##
##
               post.mean 1-95% CI u-95% CI eff.samp
                                                       pMCMC
                           1.1704
                                    1.9772
                                                1090 0.00183 **
## (Intercept)
                  1.5827
```

```
## log(body.g) 0.3087 0.2446 0.3809 1227 < 9e-04 ***
## ---
## Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1</pre>
```

We can see that different random factors explain different proportion of the variance. We can explore the effect of each random factor:

```
posterior.mode(mod3.1$VCV)
```

```
## animal measure units
## 0.0469304325 -0.0002461996 0.0095643219
```

However, it's more useful to report the intraclass correlation in relative terms, as the proportion of variance explained by each random factor. This is because we are interested in the proportion of variance explained by each factor, but not by the absolute variance explained (Which will vary a lot between variables, studies, samples,...).

The proportion of variance explaned can be calculated by dividing the variance of factor X by the sum of all variances. So the proportion of variance explained by the phylogeny is:

```
total.variance <- sum(posterior.mode(mod3.1$VCV))
IC.animal <- posterior.mode(mod3.1$VCV)[1]/total.variance #animal variance
IC.animal
## animal
## 0.8343402</pre>
```

IC.animal is expressed in relation to the total variance (1). If we want the % we can do:

```
round(IC.animal*100,2) #round to 2 decimals and multiple by 100
```

animal ## 83.43

This is a useful propierty of the MCMCglmm models, as we can see which is the phylogenetic effect of traits or can calculate the repeatability of measurements, in case we have multiple measurements for each specimen or species.