Package 'glmmTMB'

November 6, 2024

Title Generalized Linear Mixed Models using Template Model Builder

Version 1.1.10.9000

Description Fit linear and generalized linear mixed models with various extensions, including zero-inflation. The models are fitted using maximum likelihood estimation via 'TMB' (Template Model Builder). Random effects are assumed to be Gaussian on the scale of the linear predictor and are integrated out using the Laplace approximation. Gradients are calculated using automatic differentiation.

```
License AGPL-3
Depends R (>= 3.6.0)
Imports methods,
     TMB (>= 1.9.0),
     lme4 (>= 1.1-18.9000),
     Matrix,
     nlme,
     numDeriv,
     mgcv,
     reformulas (>= 0.2.0)
LinkingTo TMB, RcppEigen
Suggests knitr,
     rmarkdown,
     testthat,
     MASS,
     lattice,
     ggplot2 (>= 2.2.1),
     mlmRev,
     bbmle (>= 1.0.19),
     pscl,
     coda,
     reshape2,
     car (>= 3.0.6),
     emmeans (>= 1.4),
     estimability,
     DHARMa,
     multcomp,
     MuMIn,
     effects (>= 4.0-1),
     dotwhisker,
```

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URL h	s://github.com/glmmTMB/glmmTMB	
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Anova	glmmTMB Downstream methods	

Description

Methods have been written that allow glmmTMB objects to be used with several downstream packages that enable different forms of inference. For some methods (Anova and emmeans, but not effects at present), set the component argument to "cond" (conditional, the default), "zi" (zero-inflation) or "disp" (dispersion) in order to produce results for the corresponding part of a glmmTMB model. Support for emmeans also allows additional options component = "response" (response means taking both the cond and zi components into account), and component = "cmean" (mean of the [possibly truncated] conditional distribution).

In particular,

- car:: Anova constructs type-II and type-III Anova tables for the fixed effect parameters of any
- · the emmeans package computes estimated marginal means (previously known as least-squares means) for the fixed effects of any component, or predictions with type = "response" or type = "component". Note: In hurdle models, component = "cmean" produces means of the truncated conditional distribution, while component = "cond", type = "response" produces means of the untruncated conditional distribution.
- · the effects package computes graphical tabular effect displays (only for the fixed effects of the conditional component)

Usage

```
Anova.glmmTMB(
  mod,
  type = c("II", "III", 2, 3),
  test.statistic = c("Chisq", "F"),
```

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```
component = "cond",
vcov. = vcov(mod)[[component]],
singular.ok,
include.rankdef.cols = FALSE,
...
)

Effect.glmmTMB(focal.predictors, mod, ...)
```

Arguments

a glmmTMB model mod type of test, "II", "III", 2, or 3. Roman numerals are equivalent to the corretype sponding Arabic numerals. See Anova for details. test.statistic unused: only valid choice is "Chisq" (i.e., Wald chi-squared test) which component of the model to test/analyze ("cond", "zi", or "disp") or, in component emmeans only, "response" or "cmean" as described in Details. vcov. variance-covariance matrix (usually extracted automatically) singular.ok OK to do ANOVA with singular models (unused)? include.rankdef.cols include all columns of a rank-deficient model matrix? Additional parameters that may be supported by the method. focal.predictors

Details

While the examples below are disabled for earlier versions of R, they may still work; it may be necessary to refer to private versions of methods, e.g. glmmTMB:::Anova.glmmTMB(model, ...).

a character vector of one or more predictors in the model in any order.

```
warp.lm <- glmmTMB(breaks ~ wool * tension, data = warpbreaks)</pre>
salamander1 <- up2date(readRDS(system.file("example_files", "salamander1.rds",package="glmmTMB")))</pre>
if (require(emmeans)) withAutoprint({
    emmeans(warp.lm, poly ~ tension | wool)
    emmeans(salamander1, \sim mined, type="response") # conditional means
    {\tt emmeans}({\tt salamander1, ~mined, component="cmean"}) \\ {\tt \# same as above, but re-gridded}
    emmeans(salamander1, ~ mined, component="zi", type="response") # zero probabilities
  emmeans(salamander1, ~ mined, component="response") # response means including both components
})
if (getRversion() >= "3.6.0") {
   if (require(car)) withAutoprint({
       Anova(warp.lm,type="III")
       Anova(salamander1)
       Anova(salamander1, component="zi")
   })
   if (require(effects)) withAutoprint({
       plot(allEffects(warp.lm))
       plot(allEffects(salamander1))
   })
}
```

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as.theta.vcov

Get theta parameterisation of a covariance structure

Description

Get theta parameterisation of a covariance structure

Usage

```
as.theta.vcov(Sigma, corrs.only = FALSE)
```

Arguments

Sigma a covariance matrix

corrs.only return only values corresponding to the correlation matrix parameters?

Value

the corresponding theta parameter vector

 ${\tt confint.glmmTMB}$

Calculate confidence intervals

Description

Calculate confidence intervals

Usage

```
## S3 method for class 'glmmTMB'
confint(
  object,
  parm = NULL,
  level = 0.95,
  method = c("wald", "Wald", "profile", "uniroot"),
  component = c("all", "cond", "zi", "other"),
  estimate = TRUE,
  include_nonest = FALSE,
  parallel = c("no", "multicore", "snow"),
  ncpus = getOption("profile.ncpus", 1L),
  cl = NULL,
  full = FALSE,
  ...
)
```

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Arguments

object glmmTMB fitted object.

parm which parameters to profile, specified

• by index (position) [after component selection for confint, if any]

• by name (matching the row/column names of vcov(object, full=TRUE))

• as "theta_" (random-effects variance-covariance parameters), "beta_" (conditional and zero-inflation parameters), or "disp_" or "sigma" (dispersion parameters)

Parameter indexing by number may give unusual results when some parameters have been fixed using the map argument: please report surprises to the package maintainers.

level Confidence level.

method 'wald', 'profile', or 'uniroot': see Details function)

component Which of the three components 'cond', 'zi' or 'other' to select. Default is to

select 'all'.

estimate (logical) add a third column with estimate?

include_nonest include dummy rows for non-estimated (mapped, rank-deficient) parameters?

parallel method (if any) for parallel computation

ncpus number of CPUs/cores to use for parallel computation

cl cluster to use for parallel computation

full CIs for all parameters (including dispersion)?

... arguments may be passed to profile.glmmTMB (and possibly from there to

tmbprofile) or tmbroot

Details

Available methods are

"wald" These intervals are based on the standard errors calculated for parameters on the scale of their internal parameterization depending on the family. Derived quantities such as standard deviation parameters and dispersion parameters are back-transformed. It follows that confidence intervals for these derived quantities are typically asymmetric.

"profile" This method computes a likelihood profile for the specified parameter(s) using profile.glmmTMB; fits a spline function to each half of the profile; and inverts the function to find the specified confidence interval.

"uniroot" This method uses the uniroot function to find critical values of one-dimensional profile functions for each specified parameter.

At present, "wald" returns confidence intervals for variance parameters on the standard deviation/correlation scale, while "profile" and "uniroot" report them on the underlying ("theta") scale: for each random effect, the first set of parameter values are standard deviations on the log scale, while remaining parameters represent correlations on the scaled Cholesky scale. For a random effects model with two elements (such as a random-slopes model, or a random effect of factor with two levels), there is a single correlation parameter θ ; the correlation is equal to $\rho = \theta/\sqrt{1+\theta^2}$. For random-effects terms with more than two elements, the mapping is more complicated: see https://github.com/glmmTMB/glmmTMB/blob/master/misc/glmmTMB_corcales.ipynb

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Examples

diagnose

diagnose model problems

Description

EXPERIMENTAL. For a given model, this function attempts to isolate potential causes of convergence problems. It checks (1) whether there are any unusually large coefficients; (2) whether there are any unusually scaled predictor variables; (3) if the Hessian (curvature of the negative log-likelihood surface at the MLE) is positive definite (i.e., whether the MLE really represents an optimum). For each case it tries to isolate the particular parameters that are problematic.

Usage

```
diagnose(
   fit,
   eval_eps = 1e-05,
   evec_eps = 0.01,
   big_coef = 10,
   big_sd_log10 = 3,
   big_zstat = 5,
   check_coefs = TRUE,
   check_tstats = TRUE,
   check_hessian = TRUE,
   check_scales = TRUE,
   explain = TRUE
)
```

Arguments

fit	a glmmTMB fit
eval_eps	numeric tolerance for 'bad' eigenvalues
evec_eps	numeric tolerance for 'bad' eigenvector elements
big_coef	numeric tolerance for large coefficients
big_sd_log10	numeric tolerance for badly scaled parameters (log10 scale), i.e. for default value of 3, predictor variables with sd less than 1e-3 or greater than 1e3 will be flagged)
big_zstat	numeric tolerance for Z-statistic
check_coefs	identify large-magnitude coefficients? (Only checks conditional-model parameters if a (log, logit, cloglog, probit) link is used. Always checks zero-inflation, dispersion, and random-effects parameters. May produce false positives if predictor variables have extremely large scales.)

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check_zstats identify parameters with unusually large Z-statistics (ratio of standard error to mean)? Identifies likely failures of Wald confidence intervals/p-values.

check_hessian identify non-positive-definite Hessian components?

check_scales identify predictors with unusually small or large scales?

explain provide detailed explanation of each test?

Details

Problems in one category (e.g. complete separation) will generally also appear in "downstream" categories (e.g. non-positive-definite Hessians). Therefore, it is generally advisable to try to deal with problems in order, e.g. address problems with complete separation first, then re-run the diagnostics to see whether Hessian problems persist.

Value

a logical value based on whether anything questionable was found

dtruncated_nbinom2 truncated distributions

Description

Probability functions for k-truncated Poisson and negative binomial distributions.

Usage

```
\label{eq:dtruncated_nbinom2} $$ dtruncated_nbinom2(x, size, mu, k = 0, log = FALSE)$$ dtruncated_poisson(x, lambda, k = 0, log = FALSE)$$ dtruncated_nbinom1(x, phi, mu, k = 0, log = FALSE)$$
```

Arguments

x	value
size	number of trials/overdispersion parameter
mu	mean parameter
k	truncation parameter
log	(logical) return log-probability?
lambda	mean parameter
phi	overdispersion parameter

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epil2

Seizure Counts for Epileptics - Extended

Description

Extended version of the epil dataset of the **MASS** package. The three transformed variables Visit, Base, and Age used by Booth et al. (2003) have been added to epil.

Usage

epil2

Format

A data frame with 236 observations on the following 12 variables:

```
y an integer vector.

trt a factor with levels "placebo" and "progabide".

base an integer vector.

V4 an integer vector.

subject an integer vector.

period an integer vector.

lbase a numeric vector.

lage a numeric vector.

Visit (rep(1:4,59) - 2.5) / 5.

Base log(base/4).

Age log(age).
```

References

Booth, J.G., G. Casella, H. Friedl, and J.P. Hobert. (2003) Negative binomial loglinear mixed models. *Statistical Modelling* **3**, 179–191.

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```
cat(sprintf("---end{%s}-----\n\n", fun))
}
poptions(op)
```

family_params

Retrieve family-specific parameters

Description

Most conditional distributions have only parameters governing their location (retrieved via predict) and scale (sigma). A few (e.g. Tweedie, Student t, ordered beta) are characterized by one or more additional parameters.

Usage

```
family_params(object)
```

Arguments

object

glmmTMB object

Value

a named numeric vector

fitTMB

Optimize TMB models and package results, modularly

Description

These functions (called internally by glmmTMB) perform the actual model optimization, after all of the appropriate structures have been set up (fitTMB), and finalize the model after optimization (finalizeTMB). It can be useful to run glmmTMB with doFit=FALSE, adjust the components as required, and then finish the fitting process with fitTMB (however, it is the user's responsibility to make sure that any modifications create an internally consistent final fitted object).

Usage

```
fitTMB(TMBStruc, doOptim = TRUE)
finalizeTMB(TMBStruc, obj, fit, h = NULL, data.tmb.old = NULL)
```

fitTMB

Arguments

```
TMBStruc a list containing lots of stuff ...

doOptim logical; do optimization? If FALSE, return TMB object

obj object created by fitTMB(., doOptim = FALSE)

fit a fitted object returned from nlminb, or more generally a similar list (i.e. containing elements par, objective, convergence, message, iterations, evaluations)

h Hessian matrix for fit, if computed in previous step

data.tmb.old stored TMB data, if computed in previous step
```

```
## 1. regular (non-modular) model fit:
m0 <- glmmTMB(count ~ mined + (1|site),</pre>
             family=poisson, data=Salamanders)
## 2. the equivalent fit, done modularly:
## a.
m1 <- glmmTMB(count ~ mined + (1|site),</pre>
             family=poisson, data=Salamanders,
             doFit = FALSE)
## result is a list of elements (data to be passed to TMB,
## random effects structures, etc.) needed to fit the model
names(m1)
## b. The next step calls TMB to set up the automatic differentiation
## machinery
m2 <- fitTMB(m1, doOptim = FALSE)</pre>
## The result includes initial parameter values, objective function
## (fn), gradient function (gr), etc.
names(m2)
## Optionally, one could choose to
## modify the components of m1$env$data at this point ...
## updating the TMB structure as follows may be necessary:
m2 \leftarrow with(m2\$env,
               TMB::MakeADFun(data,
                                parameters,
                                map = map,
                                random = random,
                                silent = silent,
                                DLL = "glmmTMB"))
## c. Use the starting values, objective function, and gradient
## function set up in the previous step to do the nonlinear optimization
m3 <- with(m2, nlminb(par, objective = fn, gr = gr))
## the resulting object contains the fitted parameters, value of
## the objective function, information on convergence, etc.
## d. The last step is to combine the information from the previous
## three steps into a \code{glmmTMB} object that is equivalent to
## the original fit
m4 <- finalizeTMB(m1, m2, m3)</pre>
m4$call$doFit <- NULL ## adjust 'call' element to match
all.equal(m0, m4)
```

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fixef

Extract fixed-effects estimates

Description

Extract Fixed Effects

Usage

```
## S3 method for class 'glmmTMB'
fixef(object, ...)
```

Arguments

object any fitted model object from which fixed effects estimates can be extracted.
... optional additional arguments. Currently none are used in any methods.

Details

Extract fixed effects from a fitted glmmTMB model.

The print method for fixef.glmmTMB object *only displays non-trivial components*: in particular, the dispersion parameter estimate is not printed for models with a single (intercept) dispersion parameter (see examples)

Value

an object of class fixef.glmmTMB comprising a list of components (cond, zi, disp), each containing a (possibly zero-length) numeric vector of coefficients

Examples

```
data(sleepstudy, package = "lme4")
fm1 <- glmmTMB(Reaction ~ Days, sleepstudy)
(f1 <- fixef(fm1))
f1$cond
## show full coefficients, including empty z-i model and
## constant dispersion parameter
print(f1, print_trivials = TRUE)</pre>
```

formatVC

Format the 'VarCorr' Matrix of Random Effects

Description

"format()" the 'VarCorr' matrix of the random effects – for print()ing and show()ing

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Usage

```
formatVC(
 varcor,
 digits = max(3, getOption("digits") - 2),
 comp = "Std.Dev.",
  formatter = format,
 useScale = attr(varcor, "useSc"),
)
```

Arguments

varcor a VarCorr (-like) matrix with attributes. digits the number of significant digits. comp character vector of length one or two indicating which columns out of "Variance" and "Std.Dev." should be shown in the formatted output. the function to be used for formatting the standard deviations and or variances formatter (but *not* the correlations which (currently) are always formatted as "0.nnn" useScale whether to report a scale parameter (e.g. residual standard deviation)

optional arguments for formatter(*) in addition to the first (numeric vector)

and digits.

Value

a character matrix of formatted VarCorr entries from varc.

formula.glmmTMB Extract the formula of a glmmTMB object

Description

Extract the formula of a glmmTMB object

Usage

```
## S3 method for class 'glmmTMB'
formula(x, fixed.only = FALSE, component = c("cond", "zi", "disp"), ...)
```

Arguments

```
a glmmTMB object
Х
fixed.only
                   (logical) drop random effects, returning only the fixed-effect component of the
                   formula?
                   formula for which component of the model to return (conditional, zero-inflation,
component
                   or dispersion)
                   unused, for generic consistency
. . .
```

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getCapabilities

List model options that glmmTMB knows about

Description

List model options that glmmTMB knows about

Usage

```
getCapabilities(what = "all", check = FALSE)
```

Arguments

(character) which type of model structure to report on ("all", "family", "link", "covstruct") what check

(logical) do brute-force checking to test whether families are really implemented

(only available for what="family")

Value

if check==FALSE, returns a vector of the names (or a list of name vectors) of allowable entries; if check==TRUE, returns a logical vector of working families

Note

these are all the options that are defined internally; they have not necessarily all been implemented (FIXME!)

getME.glmmTMB

Extract or Get Generalize Components from a Fitted Mixed Effects Model

Description

Extract or Get Generalize Components from a Fitted Mixed Effects Model

Usage

```
## S3 method for class 'glmmTMB'
getME(
  object,
  name = c("X", "Xzi", "Z", "Zzi", "Xdisp", "theta", "beta", "b"),
)
```

Arguments

object a fitted glmmTMB object

of the component to be retrieved name ignored, for method compatibility . . .

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See Also

getME Get generic and re-export:

getReStruc	Calculate random effect structure Calculates number of random effects, number of parameters, block size and number of blocks. Mostly
	for internal use.

Description

Calculate random effect structure Calculates number of random effects, number of parameters, block size and number of blocks. Mostly for internal use.

Usage

```
getReStruc(reTrms, ss = NULL, aa = NULL, reXterms = NULL, fr = NULL)
```

Arguments

reTrms	random-effects terms list
ss	a vector of character strings indicating a valid covariance structure (one for each RE term). Must be one of names(glmmTMB:::.valid_covstruct); default is to use an unstructured variance-covariance matrix ("us") for all blocks).
aa	additional arguments (i.e. rank, or var-cov matrix)
reXterms	terms objects corresponding to each RE term
fr	model frame

Value

a list

blockNumTheta number of variance covariance parameters per term

blockSize size (dimension) of one block

blockReps number of times the blocks are repeated (levels)

covCode structure code

simCode simulation code; should we "zero" (set to zero/ignore), "fix" (set to existing

parameter values), "random" (draw new random deviations)?

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getXReTrms

Create X and random effect terms from formula

Description

Create X and random effect terms from formula

Usage

```
getXReTrms(
  formula,
  mf,
  fr,
  ranOK = TRUE,
  type = "",
  contrasts,
  sparse = FALSE,
  old_smooths = NULL
)
```

Arguments

formula current formula, containing both fixed & random effects

mf matched call fr full model frame

ranOK random effects allowed here?

type label for model type

contrasts a list of contrasts (see ?glmmTMB) sparse (logical) return sparse model matrix?

old_smooths smooth information from a prior model fit (for prediction)

Value

a list composed of

X design matrix for fixed effectsZ design matrix for random effects

reTrms output from mkReTrms, possibly augmented with information about mgcv-style

smooth terms

ss splitform of the formula

aa additional arguments, used to obtain rank

terms for the fixed effects

offset vector, or vector of zeros if offset not specified

reXterms terms for the model matrix in each RE term

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get_cor

translate vector of correlation parameters to correlation values

Description

translate vector of correlation parameters to correlation values

Usage

```
get_cor(theta, return_val = c("vec", "mat"))
put_cor(C, input_val = c("mat", "vec"))
```

Arguments

theta vector of internal correlation parameters (elements of scaled Cholesky factor, in

row-major order)

return_val return a vector of correlation values from the lower triangle ("vec"), or the full

correlation matrix ("mat")?

C a correlation matrix

input_val input a vector of correlation values from the lower triangle ("vec"), or the full

correlation matrix ("mat")?

Details

These functions follow the definition at http://kaskr.github.io/adcomp/classdensity_1_1UNSTRUCTURED__CORR__t.html: if L is the lower-triangular matrix with 1 on the diagonal and the correlation parameters in the lower triangle, then the correlation matrix is defined as $\Sigma = D^{-1/2}LL^\top D^{-1/2}$, where $D = \mathrm{diag}(LL^\top)$. For a single correlation parameter θ_0 , this works out to $\rho = \theta_0/\sqrt{1+\theta_0^2}$. The get_cor function returns the elements of the lower triangle of the correlation matrix, in column-major order.

Value

a vector of correlation values (get_cor) or glmmTMB scaled-correlation parameters (put_cor)

```
th0 <- 0.5
stopifnot(all.equal(get_cor(th0),th0/sqrt(1+th0^2)))
set.seed(101)
C <- get_cor(rnorm(21), return_val = "mat")
## test: round-trip
stopifnot(all.equal(get_cor(put_cor(C), return_val = "mat"), C))</pre>
```

glmmTMB

Fit Models with TMB

Description

Fit a generalized linear mixed model (GLMM) using Template Model Builder (TMB).

Usage

```
glmmTMB(
  formula,
  data = NULL,
  family = gaussian(),
  ziformula = \sim 0,
  dispformula = ~1,
 weights = NULL,
 offset = NULL,
  contrasts = NULL,
 na.action,
  se = TRUE,
  verbose = FALSE,
  doFit = TRUE,
  control = glmmTMBControl(),
 REML = FALSE,
  start = NULL,
 map = NULL,
  sparseX = NULL,
 priors = NULL
)
```

Arguments

formula

combined fixed and random effects formula, following lme4 syntax.

data

data frame (tibbles are OK) containing model variables. Not required, but strongly recommended; if data is not specified, downstream methods such as prediction with new data (predict(fitted_model, newdata = ...)) will fail. If it is necessary to call glmmTMB with model variables taken from the environment rather than from a data frame, specifying data=NULL will suppress the warning message.

family

a family function, a character string naming a family function, or the result of a call to a family function (variance/link function) information. See family for a generic discussion of families or family_glmmTMB for details of glmmTMB-specific families.

ziformula

a *one-sided* (i.e., no response variable) formula for zero-inflation combining fixed and random effects: the default ~0 specifies no zero-inflation. Specifying ~. sets the zero-inflation formula identical to the right-hand side of formula (i.e., the conditional effects formula); terms can also be added or subtracted. When using ~. as the zero-inflation formula in models where the conditional effects formula contains an offset term, the offset term will automatically be dropped. The zero-inflation model uses a logit link.

dispformula a one-sided formula for dispersion combining fixed and random effects: the de-

fault ~1 specifies the standard dispersion given any family. The argument is ignored for families that do not have a dispersion parameter. For an explanation of the dispersion parameter for each family, see sigma. The dispersion model uses a log link. In Gaussian mixed models, dispformula=~0 fixes the residual variance to be 0 (actually a small non-zero value), forcing variance into the random

effects. The precise value can be controlled via control=glmmTMBControl(zero_dispval=...);

the default value is sqrt(.Machine\$double.eps).

weights weights, as in glm. Not automatically scaled to have sum 1.

offset offset for conditional model (only).

an optional list, e.g., list(fac1="contr.sum"). See the contrasts.arg of contrasts

model.matrix.default.

na.action a function that specifies how to handle observations containing NAs. The default

> action (na.omit, inherited from the 'factory fresh' value of getOption("na.action")) strips any observations with any missing values in any variables. Using na.action = na. exclude will similarly drop observations with missing values while fitting the model, but will fill in NA values for the predicted and residual values for cases

that were excluded during the fitting process because of missingness.

whether to return standard errors. se

verbose whether progress indication should be printed to the console.

doFit whether to fit the full model, or (if FALSE) return the preprocessed data and

parameter objects, without fitting the model.

control control parameters, see glmmTMBControl.

REML whether to use REML estimation rather than maximum likelihood.

start starting values, expressed as a list with possible components beta, betazi,

> betadisp (fixed-effect parameters for conditional, zero-inflation, dispersion models); b, bzi, bdisp (conditional modes for conditional, zero-inflation, and dispersion models); theta, thetazi, thetadisp (random-effect parameters, on the standard deviation/Cholesky scale, for conditional, z-i, and disp models);

psi (extra family parameters, e.g., shape for Tweedie models).

a list specifying which parameter values should be fixed to a constant value map

> rather than estimated. map should be a named list containing factors corresponding to a subset of the internal parameter names (see start parameter). Distinct factor values are fitted as separate parameter values, NA values are held fixed: e.g., map=list(beta=factor(c(1,2,3,NA))) would fit the first three fixedeffect parameters of the conditional model and fix the fourth parameter to its starting value. In general, users will probably want to use start to specify nondefault starting values for fixed parameters. See MakeADFun for more details.

sparseX a named logical vector containing (possibly) elements named "cond", "zi", "disp"

> to indicate whether fixed-effect model matrices for particular model components should be generated as sparse matrices, e.g. c(cond=TRUE). Default is all FALSE

priors a data frame of priors, in a similar format to that accepted by the brms package;

see priors

Details

• Binomial models with more than one trial (i.e., not binary/Bernoulli) can either be specified in the form prob ~ . . . , weights = N, or in the more typical two-column matrix cbind(successes, failures) ~ . . . form.

• Behavior of REML=TRUE for Gaussian responses matches lme4::lmer. It may also be useful in some cases with non-Gaussian responses (Millar 2011). Simulations should be done first to verify.

- Because the df.residual method for glmmTMB currently counts the dispersion parameter, users should multiply this value by sqrt(nobs(fit) / (1+df.residual(fit))) when comparing with lm.
- Although models can be fitted without specifying a data argument, its use is strongly recommended; drawing model components from the global environment, or using df\$var notation within model formulae, can lead to confusing (and sometimes hard-to-detect) errors.
- By default, vector-valued random effects are fitted with unstructured (general symmetric positive definite) variance-covariance matrices. Structured variance-covariance matrices can be specified in the form struc(terms|group), where struc is one of
 - diag (diagonal, heterogeneous variance)
 - ar1 (autoregressive order-1, homogeneous variance)
 - cs (compound symmetric, heterogeneous variance)
 - ou (* Ornstein-Uhlenbeck, homogeneous variance)
 - exp (* exponential autocorrelation)
 - gau (* Gaussian autocorrelation)
 - mat (* Matérn process correlation)
 - toep (* Toeplitz)
 - rr (reduced-rank/factor-analytic model)
 - homdiag (diagonal, homogeneous variance)
 - propto (* proportional to user-specified variance-covariance matrix)

Structures marked with * are experimental/untested. See vignette("covstruct", package = "glmmTMB") for more information.

- For backward compatibility, the family argument can also be specified as a list comprising the name of the distribution and the link function (e.g. list(family="binomial", link="logit")). However, this alternative is now deprecated; it produces a warning and will be removed at some point in the future. Furthermore, certain capabilities such as Pearson residuals or predictions on the data scale will only be possible if components such as variance and linkfun are present, see family.
- Smooths taken from the mgcv package can be included in glmmTMB formulas using s; these terms will appear as additional components in both the fixed and the random-effects terms. This functionality is *experimental* for now. We recommend using REML=TRUE. See s for details of specifying smooths (and smooth2random and the appendix of Wood (2004) for technical details).

Note

For more information about the **glmmTMB** package, see Brooks et al. (2017) and the vignette(package="glmmTMB") collection. For the underlying **TMB** package that performs the model estimation, see Kristensen et al. (2016).

References

Brooks, M. E., Kristensen, K., van Benthem, K. J., Magnusson, A., Berg, C. W., Nielsen, A., Skaug, H. J., Mächler, M. and Bolker, B. M. (2017). glmmTMB balances speed and flexibility among packages for zero-inflated generalized linear mixed modeling. *The R Journal*, **9**(2), 378–400.

Kristensen, K., Nielsen, A., Berg, C. W., Skaug, H. and Bell, B. (2016). TMB: Automatic differentiation and Laplace approximation. *Journal of Statistical Software*, **70**, 1–21.

Millar, R. B. (2011). *Maximum Likelihood Estimation and Inference: With Examples in R, SAS and ADMB*. Wiley, New York. Wood, S. N. (2004) Stable and Efficient Multiple Smoothing Parameter Estimation for Generalized Additive Models. *Journal of the American Statistical Association* **99**(467): 673–86. doi:10.1198/016214504000000980

```
(m1 <- glmmTMB(count ~ mined + (1|site),</pre>
  zi=~mined,
  family=poisson, data=Salamanders))
summary(m1)
##' ## Zero-inflated negative binomial model
(m2 \leftarrow glmmTMB(count \sim spp + mined + (1|site),
  zi=~spp + mined,
  family=nbinom2, data=Salamanders))
## Hurdle Poisson model
(m3 \leftarrow glmmTMB(count \sim spp + mined + (1|site),
  zi=~spp + mined,
  family=truncated_poisson, data=Salamanders))
## Binomial model
data(cbpp, package="lme4")
(bovine <- glmmTMB(cbind(incidence, size-incidence) ~ period + (1|herd),
  family=binomial, data=cbpp))
## Dispersion model
sim1 <- function(nfac=40, nt=100, facsd=0.1, tsd=0.15, mu=0, residsd=1)</pre>
{
  dat <- expand.grid(fac=factor(letters[1:nfac]), t=1:nt)</pre>
  n <- nrow(dat)</pre>
  dat$REfac <- rnorm(nfac, sd=facsd)[dat$fac]</pre>
  dat$REt <- rnorm(nt, sd=tsd)[dat$t]</pre>
  dat$x <- rnorm(n, mean=mu, sd=residsd) + dat$REfac + dat$REt</pre>
  dat
}
set.seed(101)
d1 <- sim1(mu=100, residsd=10)</pre>
d2 <- sim1(mu=200, residsd=5)</pre>
d1$sd <- "ten"
d2$sd <- "five"
dat <- rbind(d1, d2)</pre>
m0 \leftarrow glmmTMB(x \sim sd + (1|t), dispformula=\sim sd, data=dat)
c(\log(5),\ \log(10)-\log(5)) # expected dispersion model coefficients
## Using 'map' to fix random-effects SD to 10 \,
m1_map <- update(m1, map=list(theta=factor(NA)),</pre>
                  start=list(theta=log(10)))
VarCorr(m1_map)
## smooth terms
data("Nile")
```

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glmmTMBControl

Control parameters for glmmTMB optimization

Description

Control parameters for glmmTMB optimization

Usage

```
glmmTMBControl(
  optCtrl = NULL,
  optArgs = list(),
  optimizer = nlminb,
  profile = FALSE,
  collect = FALSE,
  parallel = list(n = getOption("glmmTMB.cores", 1L), autopar =
      getOption("glmmTMB.autopar", NULL)),
  eigval_check = TRUE,
  zerodisp_val = log(.Machine$double.eps)/4,
  start_method = list(method = NULL, jitter.sd = 0),
  rank_check = c("adjust", "warning", "stop", "skip"),
  conv_check = c("warning", "skip")
)
```

Arguments

optCtrl	Passed as argument control to optimizer. Default value (if default nlminb optimizer is used): list(iter.max=300, eval.max=400)
optArgs	additional arguments to be passed to optimizer function (e.g.: list(method="BFGS") when optimizer=optim)
optimizer	Function to use in model fitting. See Details for required properties of this function.
profile	(logical) Experimental option to improve speed and robustness when a model has many fixed effects
collect	(logical) Experimental option to improve speed by recognizing duplicated observations.
parallel	(named list with an integer value n and a logical value autopar, e.g. list(n=4L, autopar=TRUE)) Set number of OpenMP threads to evaluate the negative log-likelihood in parallel, and determine whether to use auto-parallelization (see

glmmTMBControl 23

openmp). The default is to evaluate models serially (i.e. single-threaded); users can set default values for an R session via options(glmmTMB.cores=<value>, glmmTMB.autopar=<value>). An integer number of cores (only) can be passed instead of a list, in which case the default or previously set value of autopar will be used. At present reduced-rank models (i.e., a covariance structure using rr(...)) cannot be fitted in parallel unless autopar=TRUE; the number of threads will be automatically set to 1, with a warning if this overrides the user-specified value. To trace OpenMP settings, use options(glmmTMB_openmp_debug = TRUE).

eigval_check

Check eigenvalues of variance-covariance matrix? (This test may be very slow for models with large numbers of fixed-effect parameters.)

zerodisp_val

value of the dispersion parameter when dispformula=~0 is specified

start_method

(list) Options to initialize the starting values when fitting models with reducedrank (rr) covariance structures; jitter.sd adds variation to the starting values of latent variables when method = "res".

rank_check

Check whether all parameters in fixed-effects models are identifiable? This test may be slow for models with large numbers of fixed-effect parameters, therefore default value is 'warning'. Alternatives include 'skip' (no check), 'stop' (throw an error), and 'adjust' (drop redundant columns from the fixed-effect model matrix).

conv_check

Do basic checks of convergence (check for non-positive definite Hessian and non-zero convergence code from optimizer). Default is 'warning'; 'skip' ignores these tests (not recommended for general use!)

Details

By default, glmmTMB uses the nonlinear optimizer nlminb for parameter estimation. Users may sometimes need to adjust optimizer settings in order to get models to converge. For instance, the warning 'iteration limit reached without convergence' may be fixed by increasing the number of iterations using (e.g.)

```
glmmTMBControl(optCtrl=list(iter.max=1e3,eval.max=1e3)).
```

Setting profile=TRUE allows glmmTMB to use some special properties of the optimization problem in order to speed up estimation in cases with many fixed effects.

Control parameters may depend on the model specification. The value of the controls is evaluated inside an R object that is derived from the output of the mkTMBStruc function. For example, to specify that profile should be enabled if the model has more than 5 fixed-effect parameters, specify profile=quote(length(parameters\$beta)>=5)

The optimizer argument can be any optimization (minimizing) function, provided that:

- the first three arguments, in order, are the starting values, objective function, and gradient function;
- the function also takes a control argument;
- the function returns a list with elements (at least) par, objective, convergence (0 if convergence is successful) and message (glmmTMB automatically handles output from optim(), by renaming the value component to objective)

```
## fit with default (nlminb) and alternative (optim/BFGS) optimizer m1 \leftarrow glmmTMB(count \sim mined, family=poisson, data=Salamanders)
```

24 isLMM.glmmTMB

isLMM.glmmTMB

support methods for parametric bootstrapping

Description

```
see refit and isLMM for details
```

Usage

```
## S3 method for class 'glmmTMB'
isLMM(x, ...)
## S3 method for class 'glmmTMB'
refit(object, newresp, ...)
```

Arguments

```
    x a fitted glmmTMB object
    ... additional arguments (for generic consistency; ignored)
    object a fitted glmmTMB object
    newresp a new response vector
```

Details

These methods are still somewhat experimental (check your results carefully!), but they should allow parametric bootstrapping. They work by copying and replacing the original response column in the data frame passed to glmmTMB, so they will only work properly if (1) the data frame is still available in the environment and (2) the response variable is specified as a single symbol (e.g. proportion or a two-column matrix constructed on the fly with cbind(). Untested with binomial models where the response is specified as a factor.

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map.theta.propto

Set map values for theta to be fixed (NA) for propto

Description

Set map values for theta to be fixed (NA) for propto

Usage

```
map.theta.propto(ReStruc, map)
```

Arguments

ReStruc a random effects structure map a list of mapped elements

Value

the corresponding theta parameter vector

nbinom2

Family functions for glmmTMB

Description

Family functions for glmmTMB

Usage

```
nbinom2(link = "log")
nbinom1(link = "log")
nbinom12(link = "log")
compois(link = "log")
```

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```
truncated_compois(link = "log")
genpois(link = "log")
truncated_genpois(link = "log")
truncated_poisson(link = "log")
truncated_nbinom2(link = "log")
truncated_nbinom1(link = "log")
beta_family(link = "logit")
betabinomial(link = "logit")
tweedie(link = "log")
skewnormal(link = "identity")
censored_normal(link = "identity", a = 0, b = Inf)
lognormal(link = "log")
ziGamma(link = "inverse")
t_family(link = "identity")
ordbeta(link = "logit")
bell(link = "log")
```

Arguments

link (character) link function for the conditional mean ("log", "logit", "probit", "inverse", "cloglog", "identity", or "sqrt")

Details

If specified, the dispersion model uses a log link. Denoting the variance as V, the dispersion parameter as $\phi=\exp(\eta)$ (where η is the linear predictor from the dispersion model), and the predicted mean as μ :

```
gaussian (from base R): constant V = \phi^2
```

Gamma (from base R) phi is the shape parameter. $V = \mu \phi$

ziGamma a modified version of Gamma that skips checks for zero values, allowing it to be used to fit hurdle-Gamma models

nbinom2 Negative binomial distribution: quadratic parameterization (Hardin & Hilbe 2007). $V = \mu(1 + \mu/\phi) = \mu + \mu^2/\phi$.

nbinom1 Negative binomial distribution: linear parameterization (Hardin & Hilbe 2007). $V = \mu(1+\phi)$. *Note* that the *phi* parameter has opposite meanings in the nbinom1 and nbinom2 families. In nbinom1 overdispersion increases with increasing phi (the Poisson limit is phi=0);

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in nbinom2 overdispersion decreases with increasing phi (the Poisson limit is reached as phi goes to infinity).

- **nbinom12** Negative binomial distribution: mixed linear/quadratic, as in the DESeq2 package or as described by Lindén and Mäntyniemi (2011). $V=\mu(1+\phi+\mu/psi)$. (In Lindén and Mäntyniemi's parameterization, $\omega=\phi$ and $\theta=1/\psi$.) If a dispersion model is specified, it applies only to the linear (phi) term.
- **truncated_nbinom2** Zero-truncated version of nbinom2: variance expression from Shonkwiler 2016. Simulation code (for this and the other truncated count distributions) is taken from C. Geyer's functions in the aster package; the algorithms are described in this vignette.
- **compois** Conway-Maxwell Poisson distribution: parameterized with the exact mean (Huang 2017), which differs from the parameterization used in the **COMPoissonReg** package (Sellers & Shmueli 2010, Sellers & Lotze 2015). $V = \mu \phi$.
- genpois Generalized Poisson distribution (Consul & Famoye 1992). $V=\mu\exp(\eta)$. (Note that Consul & Famoye (1992) define ϕ differently.) Our implementation is taken from the HMMpa package, based on Joe and Zhu (2005) and implemented by Vitali Witowski.
- **beta** Beta distribution: parameterization of Ferrari and Cribari-Neto (2004) and the **betareg** package (Cribari-Neto and Zeileis 2010); $V = \mu(1 \mu)/(\phi + 1)$
- **betabinomial** Beta-binomial distribution: parameterized according to Morris (1997). $V = \mu(1 \mu)(n(\phi + n)/(\phi + 1))$
- **tweedie** Tweedie distribution: $V = \phi \mu^p ower$. The power parameter is restricted to the interval 1 < power < 2, i.e. the compound Poisson-gamma distribution. Code taken from the tweedie package, written by Peter Dunn. The power parameter (designated psi in the list of parameters) uses the link function qlogis(psi-1.0); thus one can fix the power parameter to a specified value using start = list(psi = qlogis(fixed_power-1.0)), map = list(psi = factor(NA)).
- t_family Student-t distribution with adjustable scale and location parameters (also called a Pearson type VII distribution). The shape (degrees of freedom parameter) is fitted with a log link; it
 may be often be useful to fix the shape parameter using start = list(psi = log(fixed_df)),
 map = list(psi = factor(NA)).
- **ordbeta** Ordered beta regression from Kubinec (2022); fits continuous (e.g. proportion) data in the *closed* interval [0,1]. Unlike the implementation in the ordbeta package, this family will not automatically scale the data. If your response variable is defined on the closed interval [a,b], transform it to [0,1] via y_scaled <- (y-a)/(b-a).
- lognormal Log-normal, parameterized by the mean and standard deviation on the data scale
- **skewnormal** Skew-normal, parameterized by the mean, standard deviation, and shape (Azzalini & Capitanio, 2014); constant $V = \phi^2$
- bell Bell distribution (see Castellares et al 2018).
- **censored_normal** Censored normal, parameterized by the mean, standard deviation, a (lower limit), and b (upper limit)

Value

returns a list with (at least) components

family length-1 character vector giving the family name
link length-1 character vector specifying the link function

variance a function of either 1 (mean) or 2 (mean and dispersion parameter) arguments

giving a value proportional to the predicted variance (scaled by sigma(.))

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References

Azzalini A & Capitanio A (2014). "The skew-normal and related families." Cambridge: Cambridge University Press.

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- Hardin JW & Hilbe JM (2007). "Generalized linear models and extensions." Stata Press.
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- Sellers K & Lotze T (2015). "COMPoissonReg: Conway-Maxwell Poisson (COM-Poisson) Regression". R package version 0.3.5. https://CRAN.R-project.org/package=COMPoissonReg
- Sellers K & Shmueli G (2010) "A Flexible Regression Model for Count Data." Annals of Applied Statistics 4(2), 943–61. doi:10.1214/09AOAS306.
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numFactor

Factor with numeric interpretable levels.

Description

Create a factor with numeric interpretable factor levels.

Usage

```
numFactor(x, ...)
parseNumLevels(levels)
```

Arguments

x Vector, matrix or data.frame that constitute the coordinates.

... Additional vectors, matrices or data frames that constitute the coordinates.

levels Character vector to parse into numeric values.

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Details

Some glmmTMB covariance structures require extra information, such as temporal or spatial coordinates. numFactor allows to associate such extra information as part of a factor via the factor levels. The original numeric coordinates are recoverable without loss of precision using the function parseNumLevels. Factor levels are sorted coordinate wise from left to right: first coordinate is fastest running.

Value

Factor with specialized coding of levels.

Examples

```
## 1D example
numFactor(sample(1:5,20,TRUE))
## 2D example
coords <- cbind( sample(1:5,20,TRUE), sample(1:5,20,TRUE) )
(f <- numFactor(coords))
parseNumLevels(levels(f)) ## Sorted
## Used as part of a model.matrix
model.matrix( ~f )
## parseNumLevels( colnames(model.matrix( ~f )) )
## Error: 'Failed to parse numeric levels: (Intercept)'
parseNumLevels( colnames(model.matrix( ~ f-1 )) )</pre>
```

omp_check

Check OpenMP status

Description

Checks whether OpenMP has been successfully enabled for this installation of the package. (Use the parallel argument to <code>glmmTMBControl</code>, or set options(glmmTMB.cores=[value]), to specify that computations should be done in parallel.) To further trace OpenMP settings, use options(glmmTMB_openmp_debug = TRUE).

Usage

```
omp_check()
```

Value

TRUE or FALSE depending on availability of OpenMP,

See Also

benchmark, glmmTMBControl

30 Owls

Owls

Begging by Owl Nestlings

Description

Begging by owl nestlings

Usage

```
data(Owls)
```

Format

The Owls data set is a data frame with 599 observations on the following variables:

Nest a factor describing individual nest locations

FoodTreatment (factor) food treatment: Deprived or Satiated

SexParent (factor) sex of provisioning parent: Female or Male

ArrivalTime a numeric vector

SiblingNegotiation a numeric vector

BroodSize brood size

NegPerChick number of negotations per chick

Note

Access to data kindly provided by Alain Zuur

Source

Roulin, A. and L. Bersier (2007) Nestling barn owls beg more intensely in the presence of their mother than in the presence of their father. *Animal Behaviour* **74** 1099–1106. doi:10.1016/j.anbehav.2007.01.027; http://www.highstat.com/Books/Book2/ZuurDataMixedModelling.zip

References

Zuur, A. F., E. N. Ieno, N. J. Walker, A. A. Saveliev, and G. M. Smith (2009) *Mixed Effects Models and Extensions in Ecology with R*; Springer.

predict.glmmTMB 31

predict.glmmTMB

prediction

Description

prediction

Usage

```
## S3 method for class 'glmmTMB'
predict(
   object,
   newdata = NULL,
   newparams = NULL,
   se.fit = FALSE,
   cov.fit = FALSE,
   re.form = NULL,
   allow.new.levels = FALSE,
   type = c("link", "response", "conditional", "zprob", "zlink", "disp", "latent"),
   zitype = NULL,
   na.action = na.pass,
   fast = NULL,
   debug = FALSE,
   ...
)
```

Arguments

object a glmmTMB object
newdata new data for prediction
newparams new parameters for prediction

se.fit return the standard errors of the predicted values?
cov.fit return the covariance matrix of the predicted values?

re.form NULL to specify individual-level predictions; ~0 or NA to specify population-level

predictions (i.e., setting all random effects to zero)

allow.new.levels

allow previously unobserved levels in random-effects variables? see details.

type

Denoting mu as the mean of the conditional distribution and p as the zero-inflation probability, the possible choices are:

"link" the linear predictor of the conditional model, or equivalently the conditional mean on the scale of the link function (this equivalence does not hold for truncated distributions, where the link-scaled value is not adjusted for the effect of truncation on the mean; to get the corrected value of the conditional mean on the linear predictor scale, use family(m)\$linkfun(predict(m, type = "conditional")))

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```
"response" expected value; this is mu * (1 - p) for zero-inflated models and
                       mu otherwise
                  "conditional" mean of the conditional response; mu for all models (i.e., syn-
                       onymous with "response" in the absence of zero-inflation
                  "zprob" the probability of a structural zero (returns 0 for non-zero-inflated
                       models)
                  "zlink" predicted zero-inflation probability on the scale of the logit link func-
                       tion (returns -Inf for non-zero-inflated models)
                   "disp" dispersion parameter, however it is defined for that particular family (as
                       described in sigma.glmmTMB)
                  "latent" return latent variables
zitype
                  deprecated: formerly used to specify type of zero-inflation probability. Now
                  synonymous with type
na.action
                  how to handle missing values in newdata (see na.action); the default (na.pass)
                  is to predict NA
fast
                  predict without expanding memory (default is TRUE if newdata and newparams
                  are NULL and population-level prediction is not being done)
                  (logical) return the TMBStruc object that will be used internally for debugging?
debug
                  unused - for method compatibility
```

Details

- To compute population-level predictions for a given grouping variable (i.e., setting all random effects for that grouping variable to zero), set the grouping variable values to NA. Finer-scale control of conditioning (e.g. allowing variation among groups in intercepts but not slopes when predicting from a random-slopes model) is not currently possible.
- Prediction of new random effect levels is possible as long as the model specification (fixed effects and parameters) is kept constant. However, to ensure intentional usage, a warning is triggered if allow.new.levels=FALSE (the default).
- Prediction using "data-dependent bases" (variables whose scaling or transformation depends
 on the original data, e.g. poly, ns, or poly) should work properly; however, users are advised
 to check results extra-carefully when using such variables. Models with different versions of
 the same data-dependent basis type in different components (e.g. formula= y ~ poly(x,3),
 dispformula= ~poly(x,2)) will probably not produce correct predictions.

print.VarCorr.glmmTMB Printing The Variance and Correlation Parameters of a glmmTMB

Description

Printing The Variance and Correlation Parameters of a glmmTMB

Usage

```
## S3 method for class 'VarCorr.glmmTMB'
print(
    X,
    digits = max(3, getOption("digits") - 2),
    comp = "Std.Dev.",
    formatter = format,
    ...
)
```

Arguments

```
x a result of VarCorr(<glmmTMB>).
digits number of significant digits to use.
comp a string specifying the component to format and print.
formatter a function.
... optional further arguments, passed the next print method.
```

priors

use of priors in glmmTMB

Description

(EXPERIMENTAL/subject to change)

Details

glmmTMB can accept prior specifications, for doing maximum *a posteriori* (MAP) estimation (or Hamiltonian MC with the tmbstan package), or (outside of a Bayesian framework) for the purposes of regularizing parameter estimates

The priors argument to glmmTMB must (if not NULL) be a data frame with columns

```
prior character; the prior specification, e.g. "normal(0,2)"
```

class the name of the underlying parameter vector on which to impose the prior ("fixef", "fixef_zi", "fixef_disp", "ranef", "ranef_zi", "psi")

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coef (optional) a string (if present) specifying the particular elements of the parameter vector to apply the prior to. coef should specify an integer parameter index, a column name from the fixed effect model matrix or a grouping variable for a random effect (the behaviour is currently undefined if there is more one than random effect term with the same grouping variable in a model ...); one can also append "_cor" or "_sd" to a random-effects class specification to denote the correlation parameters, or all of the standard deviation parameters, corresponding to a particular random effect term. If the class element is missing, or a particular element is blank, then all of the elements of the specified parameter vector use independent priors with the given specification. The exception is for the fixed-effect parameter vectors ("fixef", "fixef_zi", "fixef_disp"), where the intercept (if present) is not included; the prior on the intercept must be set explicitly.

'The available prior distributions are:

- "normal" (mean/sd parameterization)
- "t" (mean/sd/df)
- "cauchy" (location/scale)
- "gamma" (mean/shape); applied on the SD (not the log-SD) scale
- "lkj" (correlation) [WARNING, maybe buggy at present!]

The first three are typically used for fixed effect parameters; the fourth for standard deviation parameters; and the last for correlation structures. See the "priors" vignette for examples and further information.

Examples

profile.glmmTMB

Compute likelihood profiles for a fitted model

Description

Compute likelihood profiles for a fitted model

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Usage

```
## S3 method for class 'glmmTMB'
profile(
   fitted,
   parm = NULL,
   level_max = 0.99,
   npts = 8,
   stepfac = 1/4,
   stderr = NULL,
   trace = FALSE,
   parallel = c("no", "multicore", "snow"),
   ncpus = getOption("profile.ncpus", 1L),
   cl = NULL,
   ...
)

## S3 method for class 'profile.glmmTMB'
confint(object, parm = NULL, level = 0.95, ...)
```

Arguments

fitted	a fitted glmmTMB object
parm	which parameters to profile, specified
	• by index (position)
	• by name (matching the row/column names of vcov(object, full=TRUE))
	• as "theta_" (random-effects variance-covariance parameters) or "beta_" (conditional and zero-inflation parameters)
level_max	maximum confidence interval target for profile

npts target number of points in (each half of) the profile (*approximate*) stepfac initial step factor (fraction of estimated standard deviation)

stderr standard errors to use as a scaling factor when picking step sizes to compute the profile; by default (if stderr is NULL, or NA for a particular element), uses the

estimated (Wald) standard errors of the parameters

trace print tracing information? If trace=FALSE or 0, no tracing; if trace=1, print

names of parameters currently being profiled; if trace>1, turn on tracing for the

underlying tmbprofile function

parallel method (if any) for parallel computation

ncpus number of CPUs/cores to use for parallel computation

cl cluster to use for parallel computation
... additional arguments passed to tmbprofile

object a fitted profile (profile.glmmTMB) object

level confidence level

Details

Fits natural splines separately to the points from each half of the profile for each specified parameter (i.e., values above and below the MLE), then finds the inverse functions to estimate the endpoints of the confidence interval

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Value

An object of class profile.glmmTMB, which is also a data frame, with columns .par (parameter being profiled), .focal (value of focal parameter), value (negative log-likelihood).

Examples

```
## Not run:
m1 <- glmmTMB(count~ mined + (1|site),</pre>
       zi=~mined, family=poisson, data=Salamanders)
salamander_prof1 <- profile(m1, parallel="multicore",</pre>
                             ncpus=2, trace=1)
## testing
salamander_prof1 <- profile(m1, trace=1,parm=1)</pre>
salamander_prof1M <- profile(m1, trace=1,parm=1, npts = 4)</pre>
salamander_prof2 <- profile(m1, parm="theta_")</pre>
## End(Not run)
salamander_prof1 <- readRDS(system.file("example_files","salamander_prof1.rds",package="glmmTMB"))</pre>
if (require("ggplot2")) {
    ggplot(salamander_prof1,aes(.focal,sqrt(value))) +
        geom_point() + geom_line()+
        facet_wrap(~.par,scale="free_x")+
    geom_hline(yintercept=1.96,linetype=2)
}
salamander_prof1 <- readRDS(system.file("example_files","salamander_prof1.rds",package="glmmTMB"))</pre>
confint(salamander_prof1)
confint(salamander_prof1,level=0.99)
```

ranef.glmmTMB

Extract Random Effects

Description

Extract random effects from a fitted glmmTMB model, both for the conditional model and zero inflation

Usage

```
## S3 method for class 'glmmTMB'
ranef(object, condVar = TRUE, ...)
## S3 method for class 'ranef.glmmTMB'
as.data.frame(x, ...)
## S3 method for class 'glmmTMB'
coef(object, condVar = FALSE, ...)
```

Arguments

object a glmmTMB model.

condVar whether to include conditional variances in result.

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... some methods for this generic function require additional arguments (they are unused here and will trigger an error)

x a ranef.glmmTMB object (i.e., the result of running ranef on a fitted glmmTMB model)

Value

• For ranef, an object of class ranef.glmmTMB with two components:

cond a list of data frames, containing random effects for the conditional model.

zi a list of data frames, containing random effects for the zero inflation.

disp a list of data frames, containing random effects for the dispersion model.

If condVar=TRUE, the individual list elements within the cond, zi, and disp components (corresponding to individual random effects terms) will have associated condVar attributes giving the conditional variances of the random effects values. These are in the form of three-dimensional arrays: see ranef.merMod for details. The only difference between the packages is that the attributes are called 'postVar' in **lme4**, vs. 'condVar' in **glmmTMB**.

- For coef.glmmTMB: a similar list, but containing the overall coefficient value for each level, i.e., the sum of the fixed effect estimate and the random effect value for that level. *Conditional variances are not yet available as an option for* coef.glmmTMB.
- For as.data.frame: a data frame with components

component part of the model to which the random effects apply (conditional or zero-inflation) **grpvar** grouping variable

term random-effects term (e.g., intercept or slope)

grp group, or level of the grouping variable

condval value of the conditional mode

condsd conditional standard deviation

Note

When a model has no zero inflation, the ranef and coef print methods simplify the structure shown, by default. To show the full list structure, use print(ranef(model), simplify=FALSE) or the analogous code for coef. In all cases, the full list structure is used to access the data frames, see example.

See Also

```
fixef.glmmTMB.
```

Examples

```
if (requireNamespace("lme4")) {
   data(sleepstudy, package="lme4")
   model <- glmmTMB(Reaction ~ Days + (1|Subject), sleepstudy)
   rr <- ranef(model)
   print(rr, simplify=FALSE)
   ## extract Subject conditional modes for conditional model
   rr$cond$Subject
   as.data.frame(rr)
}</pre>
```

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reinstalling

Reinstalling binary dependencies

Description

The glmmTMB package depends on several upstream packages, which it uses in a way that depends heavily on their internal (binary) structure. Sometimes, therefore, installing an update to one of these packages will require that you re-install a *binary-compatible* version of glmmTMB, i.e. a version that has been compiled with the updated version of the upstream package.

- If you have development tools (compilers etc.) installed, you should be able to re-install a binary-compatible version of the package by running install.packages("glmmTMB", type="source"). If you want to install the development version of glmmTMB instead, you can use remotes::install_github("glmm" (On Windows, you can install development tools following the instructions at https://cran.r-project.org/bin/windows/Rtools/; on MacOS, see https://mac.r-project.org/tools/.)
- If you do *not* have development tools and can't/don't want to install them (and so can't install packages with compiled code from source), you have two choices:
 - revert the upstream package(s) to their previous binary version. For example, using the checkpoint package:

A similar recipe (substituting Matrix for TMB and TMB for glmmTMB) can be used if you get warnings about an incompatibility between TMB and Matrix.

- hope that the glmmTMB maintainers have posted a binary version of the package that works with your system; try installing it via install.packages("glmmTMB", repos="https://glmmTMB.git If this doesn't work, please file an issue (with full details about your operating system and R version) asking the maintainers to build and post an appropriate binary version of the package.

residuals.glmmTMB

Compute residuals for a glmmTMB object

Description

Compute residuals for a glmmTMB object

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Usage

```
## S3 method for class 'glmmTMB'
residuals(
  object,
  type = c("response", "pearson", "working", "deviance", "dunn-smyth"),
  re.form = NULL,
  ...
)

## S3 method for class 'glmmTMB'
deviance(object, ...)
```

Arguments

object a "glmmTMB" object

type (character) residual type

re.form NULL to specify individual-level predictions; ~0 or NA to specify population-level predictions (i.e., setting all random effects to zero)

... for method compatibility (unused arguments will throw an error)

Details

- Residuals are computed based on predictions of type "response", i.e. equal to the conditional mean for non-zero-inflated models and to mu*(1-p) for zero-inflated models
- Computing deviance residuals depends on the implementation of the dev.resids function from the object's family component; at present this returns NA for most "exotic" families (i.e. deviance residuals are currently only implemented for families built into base R plus nbinom1, nbinom2). Deviance residuals are based on the conditional distributions only, i.e. ignoring zero-inflation components.
- Deviance is computed as the sum of squared deviance residuals, so is available only for the families listed in the bullet point above. See deviance.merMod for more details on the definition of the deviance for GLMMs.

Salamanders

Repeated counts of salamanders in streams

Description

A data set containing counts of salamanders with site covariates and sampling covariates. Each of 23 sites was sampled 4 times. When using this data set, please cite Price et al. (2016) as well as the Dryad data package (Price et al. 2015).

Usage

```
data(Salamanders)
```

40 set_simcodes

Format

```
A data frame with 644 observations on the following 10 variables:
```

site name of a location where repeated samples were taken

mined factor indicating whether the site was affected by mountain top removal coal mining

cover amount of cover objects in the stream (scaled)

sample repeated sample

DOP Days since precipitation (scaled)

Wtemp water temperature (scaled)

DOY day of year (scaled)

spp abbreviated species name, possibly also life stage

count number of salamanders observed

References

Price SJ, Muncy BL, Bonner SJ, Drayer AN, Barton CD (2016) Effects of mountaintop removal mining and valley filling on the occupancy and abundance of stream salamanders. *Journal of Applied Ecology* **53** 459–468. doi:10.1111/13652664.12585

Price SJ, Muncy BL, Bonner SJ, Drayer AN, Barton CD (2015) Data from: Effects of mountaintop removal mining and valley filling on the occupancy and abundance of stream salamanders. *Dryad Digital Repository*. doi:10.5061/dryad.5m8f6

Examples

```
require("glmmTMB")
data(Salamanders)

zipm3 = glmmTMB(count~spp * mined + (1|site), zi=~spp * mined, Salamanders, family="poisson")
```

set_simcodes

helper function to modify simulation settings for random effects

Description

This modifies the TMB object *in place* (beware!) Ultimately this will allow terms to be a vector of term names, with a matching val vector to specify the behaviour for each term

Usage

```
set_simcodes(g, val = "zero", terms = "ALL")
```

Arguments

g a TMB object

val a legal setting for sim codes ("zero", "random", or "fix")

terms which terms to apply this to

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sigma.glmmTMB

Extract residual standard deviation or dispersion parameter

Description

For Gaussian models, sigma returns the value of the residual standard deviation; for other families, it returns the dispersion parameter, *however it is defined for that particular family*. See details for each family below.

Usage

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

Arguments

```
object a "glmmTMB" fitted object
... (ignored; for method compatibility)
```

Details

The value returned varies by family:

gaussian returns the *maximum likelihood* estimate of the standard deviation (i.e., smaller than the results of sigma(lm(...)) by a factor of (n-1)/n)

nbinom1 returns a dispersion parameter (usually denoted α as in Hardin and Hilbe (2007)): such that the variance equals $\mu(1+\alpha)$.

nbinom2 returns a dispersion parameter (usually denoted θ or k); in contrast to most other families, larger θ corresponds to a *lower* variance which is $\mu(1 + \mu/\theta)$.

Gamma Internally, glmmTMB fits Gamma responses by fitting a mean and a shape parameter; sigma is estimated as (1/sqrt(shape)), which will typically be close (but not identical to) that estimated by stats:::sigma.default, which uses sqrt(deviance/df.residual)

beta returns the value of ϕ , where the conditional variance is $\mu(1-\mu)/(1+\phi)$ (i.e., increasing ϕ decreases the variance.) This parameterization follows Ferrari and Cribari-Neto (2004) (and the betareg package):

betabinomial This family uses the same parameterization (governing the Beta distribution that underlies the binomial probabilities) as beta.

genpois returns the index of dispersion ϕ^2 , where the variance is $\mu\phi^2$ (Consul & Famoye 1992)

compois returns the value of $1/\nu$; when $\nu=1$, compois is equivalent to the Poisson distribution. There is no closed form equation for the variance, but it is approximately underdispersed when $1/\nu<1$ and approximately overdispersed when $1/\nu>1$. In this implementation, μ is exactly equal to the mean (Huang 2017), which differs from the COMPoissonReg package (Sellers & Lotze 2015).

tweedie returns the value of ϕ , where the variance is $\phi\mu^p$. The value of p can be extracted using family_params

ordbeta see details for beta

The most commonly used GLM families (binomial, poisson) have fixed dispersion parameters which are internally ignored.

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References

- Consul PC, and Famoye F (1992). "Generalized Poisson regression model. Communications in Statistics: Theory and Methods" 21:89–109.
- Ferrari SLP, Cribari-Neto F (2004). "Beta Regression for Modelling Rates and Proportions."
 J. Appl. Stat. 31(7), 799-815.
- Hardin JW & Hilbe JM (2007). "Generalized linear models and extensions." Stata press.
- Huang A (2017). "Mean-parametrized Conway–Maxwell–Poisson regression models for dispersed counts." Statistical Modelling 17(6), 1-22.
- Sellers K & Lotze T (2015). "COMPoissonReg: Conway-Maxwell Poisson (COM-Poisson) Regression". R package version 0.3.5. https://CRAN.R-project.org/package=COMPoissonReg

simulate.glmmTMB

Simulate from a glmmTMB fitted model

Description

Simulate from a glmmTMB fitted model

Usage

```
## S3 method for class 'glmmTMB'
simulate(object, nsim = 1, seed = NULL, re.form = NULL, ...)
```

Arguments

 ${\tt object} \qquad \qquad {\tt glmmTMB} \; {\tt fitted} \; {\tt model} \\$

nsim number of response lists to simulate. Defaults to 1.

re.form (Not yet implemented)

... extra arguments

Details

Random effects are also simulated from their estimated distribution. Currently, it is not possible to condition on estimated random effects.

Value

returns a list of vectors. The list has length nsim. Each simulated vector of observations is the same size as the vector of response variables in the original data set. In the binomial family case each simulation is a two-column matrix with success/failure.

simulate_new 43

simulate_new

Simulate from covariate/metadata in the absence of a real data set (EXPERIMENTAL)

Description

See vignette("sim", package = "glmmTMB") for more details and examples, and vignette("covstruct", package = "glmmTMB") for more information on the parameterization of different covariance structures.

Usage

```
simulate_new(
  object,
  nsim = 1,
  seed = NULL,
  family = gaussian,
  newdata,
  newparams,
  ...,
  return_val = c("sim", "pars", "object")
)
```

Arguments

object a *one-sided* model formula (e.g. ~ a + b + c (peculiar naming is for consistency

with the generic function, which typically takes a fitted model object)

nsim number of simulations seed random-number seed

family a family function, a character string naming a family function, or the result of

a call to a family function (variance/link function) information. See family for a generic discussion of families or family_glmmTMB for details of glmmTMB- $\frac{1}{2}$

specific families.

newdata a data frame containing all variables listed in the formula, *including* the response

variable (which needs to fall within the domain of the conditional distribution, and should probably not be all zeros, but whose value is otherwise irrelevant)

newparams a list of parameters containing sub-vectors (beta, betazi, betadisp, theta,

etc.) to be used in the model. If b is specified in this list, then the conditional modes/BLUPs will be set to these values; otherwise they will be drawn from the

appropriate Normal distribution

... other arguments to glmmTMB (e.g. family)

return_val what information to return: "sim" (the default) returns a list of vectors of simu-

lated outcomes; "pars" returns the default parameter vector (this variant does not require newparams to be specified, and is useful for figuring out the appropriate dimensions of the different parameter vectors); "object" returns a fake glmmTMB object (useful, e.g., for retrieving the Z matrix (getME(simulate_new(...), "Z")) or covariance matrices (VarCorr(simulate_new(...))) implied by a

particular set of input data and parameter values)

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Examples

```
## use Salamanders data for structure/covariates
sim_count <- simulate_new(~ mined + (1|site),</pre>
             newdata = Salamanders,
             zi = \sim mined,
             family = nbinom2,
             newparams = list(beta = c(2, 1),
                          betazi = c(-0.5, 0.5), ## logit-linear model for zi
                          betadisp = log(2), ## log(NB dispersion)
                          theta = log(1)) ## log(among-site SD)
sim_obj <- simulate_new(~ mined + (1|site),</pre>
            return_val = "object",
             newdata = Salamanders,
             zi = \sim mined,
             family = nbinom2,
             newparams = list(beta = c(2, 1),
                          betazi = c(-0.5, 0.5), ## logit-linear model for zi
                          betad = log(2), ## log(NB dispersion)
                          theta = log(1)) ## log(among-site SD)
data("sleepstudy", package = "lme4")
sim_obj <- simulate_new(~1 + (1|Subject) + ar1(0 + factor(Days)|Subject),
             return_val = "pars",
             newdata = sleepstudy,
             family = gaussian,
             newparams = list(beta = c(280, 1),
                          betad = log(2), ## log(SD)
                          theta = log(c(2, 2, 1))),
)
```

spider_long

Spider data from CANOCO, long format

Description

data from spider2 directory, CANOCO FORTRAN package, with trait variables added; taken from the mvabund package and converted to long form. Variables:

- · soil.dry
- · bare.sand
- fallen.leaves
- moss
- herb.layer
- reflection
- id
- · Species
- abund

terms.glmmTMB 45

Usage

```
spider_long
```

Format

An object of class data. frame with 336 rows and 9 columns.

References

- ter Braak, C. J. F. and Smilauer, P. (1998) CANOCO reference manual and user's guide to CANOCO for Windows: software for canonical community ordination (version 4). Microcomputer Power, New York, New York, USA
- van der Aart, P. J. M., and Smeenk-Enserink, N. (1975) Correlations between distributions of hunting spiders (Lycosidae, Ctenidae) and environmental characteristics in a dune area. Netherlands Journal of Zoology 25, 1-45.

terms.glmmTMB

Methods for extracting developer-level information from glmmTMB models

Description

Methods for extracting developer-level information from glmmTMB models

Usage

```
## S3 method for class 'glmmTMB'
terms(x, component = "cond", part = "fixed", ...)

## S3 method for class 'glmmTMB'
model.matrix(
  object,
  component = "cond",
  part = "fixed",
  include_rankdef = FALSE,
  ...
)
```

Arguments

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up2date

conditionally update glmmTMB object fitted with an old TMB version

Description

conditionally update glmmTMB object fitted with an old TMB version Load data from system file, updating glmmTMB objects

Usage

```
up2date(oldfit, update_gauss_disp = FALSE)
gt_load(fn, verbose = FALSE, mustWork = FALSE, ...)
```

Arguments

oldfit a fitted glmmTMB object

update_gauss_disp

update betadisp from variance to SD parameterization?

fn partial path to system file (e.g. test_data/foo.rda)

verbose print names of updated objects?

mustWork fail if file not found?

... values passed through to up2date

vcov.glmmTMB

Calculate Variance-Covariance Matrix for a Fitted glmmTMB model

Description

Calculate Variance-Covariance Matrix for a Fitted glmmTMB model

Usage

```
## S3 method for class 'glmmTMB'
vcov(object, full = FALSE, include_nonest = TRUE, ...)
```

Arguments

object a "glmmTMB" fit

full return a full variance-covariance matrix?

include_nonest include variables that are mapped or dropped due to rank-deficiency? (these will

be given variances and covariances of NA)

... ignored, for method compatibility

Value

By default (full==FALSE), a list of separate variance-covariance matrices for each model component (conditional, zero-inflation, dispersion). If full==TRUE, a single square variance-covariance matrix for *all* top-level model parameters (conditional, dispersion, and variance-covariance parameters)

weights.glmmTMB 47

weights.glmmTMB	Extract weights from a glmmTMB object
-----------------	---------------------------------------

Description

Extract weights from a glmmTMB object

Usage

```
## S3 method for class 'glmmTMB'
weights(object, type = "prior", ...)
```

Arguments

```
object a fitted glmmTMB object
type weights type
... additional arguments (not used; for methods compatibility)
```

Details

At present only explicitly specified *prior weights* (i.e., weights specified in the weights argument) can be extracted from a fitted model.

- Unlike other GLM-type models such as glm or glmer, weights() does not currently return the total number of trials when binomial responses are specified as a two-column matrix.
- Since glmmTMB does not fit models via iteratively weighted least squares, working weights (see weights.glm) are unavailable.

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