

gglm: An R package implementing the grammar of graphics for linear model diagnostic plots

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Summary

gglm implements an interface to produce publication-ready model diagnostic plots that complies with the grammar of graphics (Wickham, 2010). Further, gglm utilizes the broom and broom.mixed R packages to provide support for diagnostic plots produced from a variety of model object classes across a wide variety of R packages (Bolker & Robinson, 2022; Robinson, Hayes, & Couch, 2023). A quartet of diagnostic plots can be quickly created using gglm's homonymous function, or through instructive and intuitive layer functions added to a ggplot2 object (Wickham, 2016).

Statement of need

When scientists, statistical practitioners, students, and others implement statistical models, it is of the utmost importance that the modeling assumptions are verified through visual diagnostics in order to ensure valid statistical inference. The R statistical software language provides a method for producing diagnostic plots for linear model objects created with stats::lm, however these plots are visually unappealing, inconsistent with diagnostic plots produced for other R packages and model types, and out of place in modern statistics and data science courses focused on learning R with the tidyverse (Wickham et al., 2019).

gglm addresses the described issues with current diagnostic plots in R by providing a consistent interface for producing beautiful and publication-ready diagnostic plots for a large variety of R packages and model types (linear models, linear mixed models, generalized linear mixed models, etc.). gglm provides functionality to quickly produce four common diagnostic plots, similar to stats::plot.lm, but produced by ggplot2. Further, gglm provides a suite of layer functions adhering to the grammar of graphics which allow the user to create and fine-tune their diagnostic plots through ggplot2's intuitive interface. The layer functions are particularly applicable in modern courses teaching linear regression where students have already learned ggplot2, and in particular they are used in Harvard University's introductory statistics course (McConville, 2023). Outside of educational benefits, gglm has potential to allow researchers to more easily publish elegant diagnostic plots. gglm has been downloaded from CRAN over 23,000 times as of January 2024.

Usage and Philosophy

gglm has a simple philosophy for usage of the package: "be easy, intuitive, and customizable". This philosophy comes about from the understanding that an individual producing



a diagnostic plot will be in one of two camps: 1) the individual who wants an *easy* to use tool that allows them to quickly check their model diagnostics, or 2) the individual who wants an *intuitive and customizable* tool that allows them to look closely at their diagnostics for the purposes of education, fine-tuning for publication, or other reasons. gglm satisfies the individuals in both camps.

The gglm::gglm function is made for folks in the first camp who are looking a more aesthetically pleasing alternative to stats::plot.lm. In practice, the process of using gglm::gglm is as simple as and more general than using stats::plot.lm, with steps as follows:

- fit a model of any class listed in gglm::list_model_classes,
- call gglm::gglm on the saved model object.

The gglm::stat_* functions are thus for the individual in the second camp. gglm provides seven functions of this sort, including those that produce the following plots: Cook's distance by leverage, Cook's distance by observation number, fitted values by residual values, normal QQ, residual histogram, residual values by leverage, and scale by location. The steps to produce a diagnostic plot with these functions are more fluid than with gglm::gglm, but are easy to understand provided the user has an understanding of how to use ggplot2. One may use the workflow:

- fit a model of any class listed in gglm::list_model_classes,
- provide the saved model object as data to ggplot2::ggplot,
- add their intended diagnostic plot layer,
- add any more ggplot2 layers such as themes, labels, annotations, and more to create their custom diagnostic plot.

Comparison to Other Packages

Functionality similar to that of gglm's is provided by a variety of R packages. As mentioned throughout, stats provides a plot method for producing diagnostic plots for lm objects with base R graphics (R Core Team, 2023). Further, lindia produces diagnostic plots for lm objects with ggplot2 graphics, but does not include functions that adhere with the grammar of graphics. Finally, many packages provide methods for plotting diagnostics based on their own model classes (see, e.g. lme4::plot.merMod), however these methods are do not have consistent usage across packages (Bates, Mächler, Bolker, & Walker, 2015).

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