Package 'MCMCglmm'

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MCMCglmm-package

Multivariate Generalised Linear Mixed Models

Description

MCMCglmm is a package for fitting Generalised Linear Mixed Models using Markov chain Monte Carlo techniques (Hadfield 2009). Most commonly used distributions like the normal and the Poisson are supported together with some useful but less popular ones like the zero-inflated Poisson and the multinomial. Missing values and left, right and interval censoring are accommodated for all traits. The package also supports multi-trait models where the multiple responses can follow different types of distribution. The package allows various residual and random-effect variance structures

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to be specified including heterogeneous variances, unstructured covariance matrices and random regression (e.g. random slope models). Three special types of variance structure that can be specified are those associated with pedigrees (animal models), phylogenies (the comparative method) and measurement error (meta-analysis).

The package makes heavy use of results in Sorensen & Gianola (2002) and Davis (2006) which taken together result in what is hopefully a fast and efficient routine. Most small to medium sized problems should take seconds to a few minutes, but large problems (> 20,000 records) are possible. My interest is in evolutionary biology so there are also several functions for applying Rice's (2004) tensor analysis to real data and functions for visualising and comparing matrices.

Please read the tutorial vignette ("Tutorial", "MCMCglmm") or the course notes vignette ("CourseNotes", "MCMCglmm"

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

References

Hadfield, J.D. (2009) MCMC methods for Multi-response Generalised Linear Mixed Models: The MCMCglmm R Package, *submitted*

Sorensen, D. & Gianola, D. (2002) Likelihood, Bayesian and MCMC Methods in Quantitative Genetics, Springer

Davis, T.A. (2006) Direct Methods for Sparse Linear Systems, SIAM

Rice (2004) Evolutionary Theory: Mathematical and Conceptual Foundations, Sinauer

at.level

Incidence Matrix of Levels within a Factor

Description

Incidence matrix of levels within a factor

Usage

```
at.level(x, level)
```

Arguments

x factor level factor level

Value

incidence matrix for level in x

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

at.set

See Also

```
at.set
```

Examples

```
fac<-gl(3,10,30, labels=letters[1:3])
x<-rnorm(30)
model.matrix(~at.level(fac,"b"):x)</pre>
```

at.set

Incidence Matrix of Combined Levels within a Factor

Description

Incidence Matrix of Combined Levels within a Factor

Usage

```
at.set(x, level)
```

Arguments

x factor

level set of factor levels

Value

incidence matrix for the set level in x

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

See Also

```
at.level
```

```
fac<-gl(3,10,30, labels=letters[1:3])
x<-rnorm(30)
model.matrix(~at.set(fac,2:3):x)</pre>
```

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BTdata

Blue Tit Data for a Quantitative Genetic Experiment

Description

Blue Tit (Cyanistes caeruleus) Data for a Quantitative Genetic Experiment

Usage

BTdata

Format

a data frame with 828 rows and 7 columns, with variables tarsus length (tarsus) and colour (back) measured on 828 individuals (animal). The mother of each is also recorded (dam) together with the foster nest (fosternest) in which the chicks were reared. The date on which the first egg in each nest hatched (hatchdate) is recorded together with the sex (sex) of the individuals.

References

Hadfield, J.D. et. al. 2007 Journal of Evolutionary Biology 20 549-557

See Also

BTped

BTped

Blue Tit Pedigree

Description

Blue Tit (Cyanistes caeruleus) Pedigree

Usage

BTped

Format

a data frame with 1040 rows and 3 columns, with individual identifier (animal) mother identifier (dam) and father identifier (sire). The first 212 rows are the parents of the 828 offspring from 106 full-sibling families. Parents are assumed to be unrelated to each other and have NA's in the dam and sire column.

References

Hadfield, J.D. et. al. 2007 Journal of Evolutionary Biology 20 549-557

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See Also

BTped

buildV

Forms expected (co)variances for GLMMs fitted with MCMCglmm

Description

Forms the expected covariance structure of link-scale observations for GLMMs fitted with MCM-Cglmm

Usage

```
buildV(object, marginal=object$Random$formula, diag=TRUE, it=NULL, posterior="mean", ...)
```

Arguments

object an object of class "MCMCglmm"

marginal formula defining random effects to be maginalised

diag logical; if TRUE the covariances betwween observations are not calculated

it integer; optional, MCMC iteration on which covariance structure should be

based

posterior character; if it is NULL should the covariance structure be based on the marginal

posterior means ('mean') of the VCV parameters, or the posterior modes ('mode'), or a random draw from the posterior with replacement ('distribution'). If posterior=="all" the posterior distribution of observation variances is re-

turned

... Further arguments to be passed

Value

If diag=TRUE an n by n covariance matrix. If diag=FALSE and posterior!="all" an 1 by n matrix of variances. If posterior=="all" an nit by n matrix of variances (where nit is the number of saved MCMC iterations).

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

See Also

MCMCg1mm

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commutation

Commutation Matrix

Description

Forms an mn x mn commutation matrix which transforms $vec(\mathbf{A})$ into $vec(\mathbf{A}')$, where \mathbf{A} is an m x n matrix

Usage

```
commutation(m, n)
```

Arguments

m integer; number of rows of A
n integer; number of columns of A

Value

Commutation Matrix

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

References

Magnus, J. R. & Neudecker, H. (1979) Annals of Statistics 7 (2) 381-394

Examples

```
commutation(2,2)
```

dcmvnorm

Density of a (conditional) multivariate normal variate

Description

Density of a (conditional) multivariate normal variate

```
dcmvnorm(x, mean = 0, V = 1, keep=1, cond=(1:length(x))[-keep], log=FALSE)
```

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Arguments

Х	vector of observations
mean	vector of means
V	covariance matrix
keep	vector of integers: observations for which density is required
cond	vector of integers: observations to condition on
log	if TRUE, density p is given as log(p)

Value

numeric

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

Examples

Ddivergence *d-divergence*

Description

Calculates Ovaskainen's (2008) d-divergence between 2 zero-mean multivariate normal distributions.

```
Ddivergence(CA=NULL, CB=NULL, n=10000)
```

Dexpressions 9

Arguments

CA	Matrix A
СВ	Matrix B

n number of Monte Carlo samples for approximating the integral

Value

d-divergence

Author(s)

```
Jarrod Hadfield < j.hadfield@ed.ac.uk>
```

References

```
Ovaskainen, O. et. al. (2008) Proc. Roy. Soc - B (275) 1635 593-750
```

Examples

```
CA<-rIW(diag(2),10, n=1)
CB<-rIW(diag(2),10, n=1)
Ddivergence(CA, CB)
```

Dexpressions

List of unevaluated expressions for (mixed) partial derivatives of fitness with respect to linear predictors.

Description

Unevaluated expressions for (mixed) partial derivatives of fitness with respect to linear predictors for survival and fecundity.

Usage

Dexpressions

Value

PW.d0W	Fitness (\	W)	function	for the	Poisson	-Weibull	(PW) model.

PW. d1Wds First Partial derivative of fitness (d1W) with respect to survival (d1s) linear pre-

dictor for the Poisson-Weibull (PW) model.

PW. d1Wdf First Partial derivative of fitness (d1W) with respect to fecundity (d1f) linear

redictor for the Poisson-Weibull (PW) model.

PW. d3Wd2sd1f Mixed third partial derivative of fitness (d3W) with 2nd derivative of survival

linear predictor (d2s) and first derivative of fecundity linear predictor (d1f) from

the Poisson-Weibull (PW) model.

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```
PW.d3Wdsd2f and so on ...
PW.d2Wd2f
PW.d2Wd2s
PW.d3Wd3s
```

Author(s)

Jarrod Hadfield < j. hadfield@ed.ac.uk>

See Also

Dtensor

PW.d3Wd3f

Dtensor Tensor of (mixed) partial derivatives

Description

Forms tensor of (mixed) partial derivatives

Usage

```
Dtensor(expr, name=NULL, mu = NULL, m=1, evaluate = TRUE)
```

Arguments

expr 'expression'

name character vector, giving the variable names with respect to which derivatives will

be computed. If NULL all variables in the expression will be used

mu optional: numeric vector, at which the derivatives are evaluated

m order of derivative

evaluate logical; if TRUE the derivatives are evaluated at mu, if FALSE the derivatives are

left unevaluated

Value

Dtensor (list) of unevaluated expression(s) if evaluate=FALSE or a tensor if evaluate=TRUE

Author(s)

Jarrod Hadfield j.hadfield@ed.ac.uk

References

Rice, S.H. (2004) Evolutionary Theory: Mathematical and Conceptual Foundations. Sinauer (MA) USA.

evalDtensor 11

See Also

```
evalDtensor, Dexpressions, D
```

Examples

```
f<-expression(beta_1 + time * beta_2 + u)
Dtensor(f,eval=FALSE)</pre>
```

evalDtensor

Evaluates a list of (mixed) partial derivatives

Description

Evaluates a list of (mixed) partial derivatives

Usage

```
evalDtensor(x, mu, m=1)
```

Arguments

```
x unevaluated (list) of expression(s)

mu values at which the derivatives are evaluated: names need to match terms in x

m order of derivative
```

Value

tensor

Author(s)

```
Jarrod Hadfield < j.hadfield@ed.ac.uk>
```

See Also

```
Dtensor, D
```

```
f<-expression(beta_1 + time*beta_2+u)
Df<-Dtensor(f, eval=FALSE, m=2)
evalDtensor(Df, mu=data.frame(beta_1=0.5, beta_2=1, time=3, u=2.3))
Dtensor(f, mu=c(1,3,1,2.3), m=2)</pre>
```

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gelman.prior	Prior Covariance Matrix for Fixed Effects.
Scringii. pr 101	Thor Covariance mains for Tixea Effects

Description

Prior Covariance Matrix for Fixed Effects.

Usage

```
gelman.prior(formula, data, scale=1, intercept=scale, singular.ok=FALSE)
```

Arguments

formula for the fixed effects.

data data.frame.

intercept prior standard deviation for the intercept

scale prior standard deviation for regression parameters

singular.ok logical: if FALSE linear dependencies in the fixed effects are removed. if TRUE

they are left in an estimated, although all information comes form the prior

Details

Gelman et al. (2008) suggest that the input variables of a categorical regression are standardised and that the associated regression parameters are assumed independent in the prior. Gelman et al. (2008) recommend a scaled t-distribution with a single degree of freedom (scaled Cauchy) and a scale of 10 for the intercept and 2.5 for the regression parameters. If the degree of freedom is infinity (i.e. a normal distribution) then a prior covariance matrix B\$V can be defined for the regression parameters without input standardisation that corresponds to a diagonal prior $\mathbf D$ for the regression parameters had the inputs been standardised. The diagonal elements of $\mathbf D$ are set to scale^2 except the first which is set to intercept^2. With logistic regression $D = \pi^2/3 + \sigma^2$ gives a prior that is approximately flat on the probability scale, where σ^2 is the total variance due to the random effects. For probit regression it is $D = 1 + \sigma^2$.

Value

prior covariance matrix

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

References

Gelman, A. et al. (2008) The Annals of Appled Statistics 2 4 1360-1383

inverseA 13

Examples

```
dat < -data.frame(y=c(0,0,1,1), x=gl(2,2))
# data with complete separation
# probit regression #
######################
prior1<-list(</pre>
  B=list(mu=c(0,0),\ V=gelman.prior(^x,\ data=dat,\ scale=sqrt(1+1))),
  R=list(V=1,fix=1))
m1<-MCMCglmm(y~x, prior=prior1, data=dat, family="ordinal", verbose=FALSE)
p1<-pnorm(m1$Sol[,1]/sqrt(1+c2)) # marginal probability when x=1
#########################
# logistic regression #
#########################
prior2<-list(B=list(mu=c(0,0), V=gelman.prior(~x, data=dat, scale=sqrt(pi^2/3+1))),</pre>
             R=list(V=1,fix=1))
m2<-MCMCglmm(y~x, prior=prior2, data=dat, family="categorical", verbose=FALSE)</pre>
c2 <- (16 * sqrt(3)/(15 * pi))^2
p2<-plogis(m2$Sol[,1]/sqrt(1+c2)) # marginal probability when x=1
plot(mcmc.list(p1,p2))
```

inverseA

Inverse Relatedness Matrix and Phylogenetic Covariance Matrix

Description

Henderson (1976) and Meuwissen and Luo (1992) algorithm for inverting relatedness matrices, and Hadfield and Nakagawa (2010) algorithm for inverting phylogenetic covariance matrices.

Usage

```
inverseA(pedigree=NULL, nodes="ALL", scale=TRUE, reduced=FALSE)
```

Arguments

pedigree

ordered pedigree with 3 columns: id, dam and sire, or a phylo object.

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nodes "ALL" calculates the inverse for all individuals/nodes. For phylogenies "TIPS"

calculates the inverse for the species tips only, and for pedigrees a vector of id's

can be passed which inverts the relatedness matrix for that subset.

scale logical: should a phylogeny (needs to be ultrametric) be scaled to unit length

(distance from root to tip)?

reduced logical: should childless nodes be dropped from the inverse and the pedigree/phylogeny

representation be reduced?

Value

Ainv inverse as sparseMatrix

inbreeding inbreeding coefficients/branch lengths

pedigree pedigree/pedigree representation of phylogeny

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

References

Henderson, C.R. (1976) Biometrics 32 (1) 69:83

Quaas, R. L. and Pollak, E. J. (1980) Journal of Animal Science 51:1277-1287.

Meuwissen, T.H.E and Luo, Z. (1992) Genetic Selection Evolution 24 (4) 305:313

Hadfield, J.D. and Nakagawa, S. (2010) Journal of Evolutionary Biology 23 494-508

Examples

```
data(bird.families)
Ainv<-inverseA(bird.families)</pre>
```

knorm

(Mixed) Central Moments of a Multivariate Normal Distribution

Description

Forms a tensor of (mixed) central moments of a multivariate normal distribution

Usage

knorm(V, k)

Arguments

V (co)variance matrix

k kth central moment, must be even

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Value

tensor

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

References

Schott, J.R.(2003) Journal of Multivariate Analysis 87 (1) 177-190

See Also

dnorm

Examples

V<-diag(2)
knorm(V,2)
knorm(V,4)</pre>

KPPM

Kronecker Product Permutation Matrix

Description

Forms an mk x mk Kronecker Product Permutation Matrix

Usage

KPPM(m, k)

Arguments

m integer k integer

Value

Matrix

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

References

Schott, J.R.(2003) Journal of Multivariate Analysis 87 (1) 177-190

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Examples

```
KPPM(2,3)
```

krzanowski.test Krzanowski's Comparison of Subspaces

Description

Calculates statistics of Krzanowski's comparison of subspaces.

Usage

```
krzanowski.test(CA, CB, vecsA, vecsB, corr = FALSE, ...)
```

Arguments

CA	Matrix A
СВ	Matrix B
vecsA	Vector of integers indexing the eigenvectors determining the subspace of A
vecsB	Vector of integers indexing the eigenvectors determining the subspace of B
corr	logical; if TRUE the variances of A and B are standardised
	further arguments to be passed

Value

sumofS metric for overall similarity with 0 indicting no similarity and a value of length(vecsA)

for identical subspaces

angles angle in degrees between each best matched pair of vectors bisector vector that lies between each best matched pair of vectors

Author(s)

```
Jarrod Hadfield < j.hadfield@ed.ac.uk>
```

References

Krzanowski, W.J. (2000) Principles of Multivariate Analysis. OUP

```
CA<-rIW(diag(5),10, n=1)
CB<-rIW(diag(5),10, n=1)
krzanowski.test(CA, CB, vecsA=1:2, vecsB=1:2)
krzanowski.test(CA, CA, vecsA=1:2, vecsB=1:2)</pre>
```

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kunif

Central Moments of a Uniform Distribution

Description

Returns the central moments of a uniform distribution

Usage

```
kunif(min, max, k)
```

Arguments

min, max lower and upper limits of the distribution. Must be finite.

k k central moment, must be even

Value

kth central moment

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

See Also

dunif

Examples

```
kunif(-1,1,4)
y<-runif(1000,-1,1)
mean((y-mean(y))^4)</pre>
```

list2bdiag

Forms the direct sum from a list of matrices

Description

Forms a block-diagonal matrix from a list of matrices

```
list2bdiag(x)
```

Arguments

Х

list of square matrices

Value

matrix

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

Examples

```
M<-list(rIW(diag(3), 10), rIW(diag(2), 10))
list2bdiag(M)</pre>
```

MCMCg1mm

Multivariate Generalised Linear Mixed Models

Description

Markov chain Monte Carlo Sampler for Multivariate Generalised Linear Mixed Models with special emphasis on correlated random effects arising from pedigrees and phylogenies (Hadfield 2010).

Please read the course notes: vignette("CourseNotes", "MCMCglmm") or the overview vignette("Overview", "MCMCglm")

Usage

```
MCMCglmm(fixed, random=NULL, rcov=~units, family="gaussian", mev=NULL,
    data,start=NULL, prior=NULL, tune=NULL, pedigree=NULL, nodes="ALL",
    scale=TRUE, nitt=13000, thin=10, burnin=3000, pr=FALSE,
    pl=FALSE, verbose=TRUE, DIC=TRUE, singular.ok=FALSE, saveX=TRUE,
    saveZ=TRUE, saveXL=TRUE, slice=FALSE, ginverse=NULL)
```

Arguments

fixed

formula for the fixed effects, multiple responses are passed as a matrix using cbind

random

formula for the random effects. Multiple random terms can be passed using the + operator, and in the most general case each random term has the form variance.function(formula):linking.function(random.terms). Currently, the only variance.functions available are idv, idh, us, cor[] and ante[]. idv fits a constant variance across all components in formula. Both idh and us fit different variances across each component in formula, but us will also fit the covariances. corg fixes the variances along the diagonal to one and corgh fixes the variances along the diagonal to those specified in the prior. cors allows correlation submatrices. ante[] fits ante-dependence structures of different order (e.g ante1, ante2), and the number can be prefixed by a c to hold all

regression coefficients of the same order equal. The number can also be suffixed by a v to hold all innovation variances equal (e.g antec2v has 3 parameters). The formula can contain both factors and numeric terms (i.e. random regression) although it should be noted that the intercept term is suppressed. The (co)variances are the (co)variances of the random.terms effects. Currently, the only linking.functions available are mm and str. mm fits a multimembership model where multiple random terms are separated by the + operator. str allows covariances to exist between multiple random terms that are also separated by the + operator. In both cases the levels of all multiple random terms have to be the same. For simpler models the variance.function(formula) and linking.function(random.terms) can be omitted and the model syntax has the simpler form ~random1+random2+.... There are two reserved variables: units which index rows of the response variable and trait which index columns of the response variable

rcov

formula for residual covariance structure. This has to be set up so that each data point is associated with a unique residual. For example a multi-response model might have the R-structure defined by ~us(trait):units

family

optional character vector of trait distributions. Currently, "gaussian", "poisson", "categorical", "multinomial", "ordinal", "threshold", "exponential", "geometric", "cengaussian", "cenpoisson", "cenexponential", "zipoisson", "zapoisson", "ztpoisson", "hupoisson", "zibinomial" and "threshold" are supported, where the prefix "cen" means censored, the prefix "zi" means zero inflated, the prefix "za" means zero altered, the prefix "zt" means zero truncated and the prefix "hu" means hurdle. If NULL, data needs to contain a family column.

mev

optional vector of measurement error variances for each data point for random effect meta-analysis.

data

data.frame

start

optional list having 4 possible elements: R (R-structure) G (G-structure) and liab (latent variables or liabilities) should contain the starting values where G itself is also a list with as many elements as random effect components. The fourth element QUASI should be logical: if TRUE starting latent variables are obtained heuristically, if FALSE then they are sampled from a Z-distribution

prior

optional list of prior specifications having 3 possible elements: R (R-structure) G (G-structure) and B (fixed effects). B is a list containing the expected value (mu) and a (co)variance matrix (V) representing the strength of belief: the defaults are B\$mu=0 and B\$V=I*1e+10, where where I is an identity matrix of appropriate dimension. The priors for the variance structures (R and G) are lists with the expected (co)variances (V) and degree of belief parameter (nu) for the inverse-Wishart, and also the mean vector (alpha.mu) and covariance matrix (alpha.V) for the redundant working parameters. The defaults are nu=0, V=1, alpha.mu=0, and alpha.V=0. When alpha.V is non-zero, parameter expanded algorithms are used.

tune

optional (co)variance matrix defining the proposal distribution for the latent variables. If NULL an adaptive algorithm is used which ceases to adapt once the burn-in phase has finished.

pedigree ordered pedigree with 3 columns id, dam and sire or a phylo object. This ar-

gument is retained for back compatibility - see ginverse argument for a more

general formulation.

nodes pedigree/phylogeny nodes to be estimated. The default, "ALL" estimates effects

for all individuals in a pedigree or nodes in a phylogeny (including ancestral nodes). For phylogenies "TIPS" estimates effects for the tips only, and for pedigrees a vector of ids can be passed to nodes specifying the subset of individuals for which animal effects are estimated. Note that all analyses are equivalent if omitted nodes have missing data but by absorbing these nodes the chain max mix better. However, the algorithm may be less numerically stable and may

iterate slower, especially for large phylogenies.

scale logical: should the phylogeny (needs to be ultrametric) be scaled to unit length

(distance from root to tip)?

nitt number of MCMC iterations

thin thinning interval

burnin burnin

pr logical: should the posterior distribution of random effects be saved?

pl logical: should the posterior distribution of latent variables be saved?

verbose logical: if TRUE MH diagnostics are printed to screen

DIC logical: if TRUE deviance and deviance information criterion are calculated

singular.ok logical: if FALSE linear dependencies in the fixed effects are removed. if TRUE

they are left in an estimated, although all information comes form the prior

saveX logical: save fixed effect design matrix
saveZ logical: save random effect design matrix
saveXL logical: save structural parameter design matrix

slice logical: should slice sampling be used? Only applicable for binary traits with

independent residuals

ginverse a list of sparse inverse matrices (A^{-1}) that are proportional to the covariance

structure of the random effects. The names of the matrices should correspond to columns in data that are associated with the random term. All levels of the

random term should appear as rownames for the matrices.

Value

Sol Posterior Distribution of MME solutions, including fixed effects

VCV Posterior Distribution of (co)variance matrices

CP Posterior Distribution of cut-points from an ordinal model

Liab Posterior Distribution of latent variables

Fixed list: fixed formula and number of fixed effects

Random list: random formula, dimensions of each covariance matrix, number of levels

per covariance matrix, and term in random formula to which each covariance

belongs

Residual list: residual formula, dimensions of each covariance matrix, number of levels

per covariance matrix, and term in residual formula to which each covariance

belongs

Deviance deviance -2*log(p(y|...))

DIC deviance information criterion

X sparse fixed effect design matrix

Z sparse random effect design matrix

XL sparse structural parameter design matrix

error.term residual term for each datum family distribution of each datum

Tune (co)variance matrix of the proposal distribution for the latent variables

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

References

General analyses: Hadfield, J.D. (2010) Journal of Statistical Software 33 2 1-22

Phylogenetic analyses: Hadfield, J.D. & Nakagawa, S. (2010) Journal of Evolutionary Biology 23

494-508

Background Sorensen, D. & Gianola, D. (2002) Springer

See Also

mcmc

```
# Example 1: univariate Gaussian model with standard random effect
data(PlodiaPO)
model1<-MCMCglmm(PO~1, random=~FSfamily, data=PlodiaPO, verbose=FALSE)
summary(model1)

# Example 2: univariate Gaussian model with phylogenetically correlated
# random effect
data(bird.families)

phylo.effect<-rbv(bird.families, 1, nodes="TIPS")
phenotype<-phylo.effect+rnorm(dim(phylo.effect)[1], 0, 1)

# simulate phylogenetic and residual effects with unit variance
test.data<-data.frame(phenotype=phenotype, taxon=row.names(phenotype))</pre>
```

22 mult.memb

```
Ainv<-inverseA(bird.families)$Ainv
# inverse matrix of shared phyloegnetic history
prior<-list(R=list(V=1, nu=0.002), G=list(G1=list(V=1, nu=0.002)))
model2<-MCMCglmm(phenotype~1, random=~taxon, ginverse=list(taxon=Ainv), data=test.data, prior=prior, verbose=FALSE)
plot(model2$VCV)</pre>
```

mult.memb

Design Matrices for Multiple Membership Models

Description

Forms design matrices for multiple membership models

Usage

```
mult.memb(formula)
```

Arguments

formula

formula

Details

Currently mult.memb can only usefully be used inside an idv variance function. The formula usually contains serveral factors that have the same factor levels.

Value

design matrix

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

```
fac1<-factor(sample(letters[1:3], 5, TRUE), levels=letters[1:3])
fac2<-factor(sample(letters[1:3], 5, TRUE), levels=letters[1:3])
cbind(fac1, fac2)
mult.memb(~fac1+fac2)</pre>
```

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path

Design Matrix for Path Analyses

Description

Forms design matrix for path analyses that involve paths within residual blocks

Usage

```
path(cause=NULL, effect=NULL, k)
```

Arguments

cause integer; index of predictor 'trait' within residual block effect integer; index of response 'trait' within residual block

k integer; dimension of residual block

Value

design matrix

Note

For more general path anlaytic models see sir which allows paths to exist between responses that are not in the same residual block. However, sir does not handle non-Gaussian or missing responses. Note that path models involving non-Gaussian data are defined on the link scale which may not always be appropriate.

Author(s)

```
Jarrod Hadfield < j.hadfield@ed.ac.uk>
```

See Also

sir

```
path(1, 2,2)
```

24 PlodiaR

PlodiaP0

Phenoloxidase measures on caterpillars of the Indian meal moth.

Description

Phenoloxidase measures on caterpillars of the Indian meal moth (Plodia interpunctella).

Usage

PlodiaP0

Format

a data frame with 511 rows and 3 columns, with variables indicating full-sib family (FSfamily), phenoloxidase measures (PO), and plate (plate). PO has undergone a Box-Cox power transformation of 0.141

Source

Tidbury H & Boots M (2007) University of Sheffield

See Also

PlodiaR, PlodiaRB

PlodiaR

Resistance of Indian meal moth caterpillars to the granulosis virus PiGV.

Description

Resistance of Indian meal moth (*Plodia interpunctella*) caterpillars to the granulosis virus PiGV.

Usage

PlodiaR

Format

a data frame with 50 rows and 5 columns, with variables indicating full- sib family (FSfamly), date of egg laying (date_laid) and assaying (date_Ass), and the number of individuals from the family that were experimentally infected with the virus Infected and the number of those that pupated Pupated. These full-sib family identifiers also relate to the full-sib family identifiers in PlodiaPO

Source

Tidbury H & Boots M (2007) University of Sheffield

PlodiaRB 25

See Also

PlodiaRB, PlodiaPO

PlodiaRB

Resistance (as a binary trait) of Indian meal moth caterpillars to the granulosis virus PiGV.

Description

Resistance (as a binary trait) of Indian meal moth (*Plodia interpunctella*) caterpillars to the granulosis virus PiGV.

Usage

PlodiaRB

Format

a data frame with 784 rows and 4 columns, with variables indicating full- sib family (FSfamly), date of egg laying (date_laid) and assaying (date_Ass), and a binary variable indicating whether an individual was resistant (Pupated) to an experimental infection of the virus. These data are identical to those in the data.frame PlodiaR except each family-level binomial variable has been expanded into a binary variable for each individual.

Source

Tidbury H & Boots M (2007) University of Sheffield

See Also

PlodiaR, PlodiaPO

 ${\tt plot.MCMCglmm}$

Plots MCMC chains from MCMCglmm using plot.mcmc

Description

```
plot method for class "MCMCglmm".
```

```
## S3 method for class 'MCMCglmm'
plot(x, random=FALSE, ...)
```

26 plotsubspace

Arguments

x an object of class "MCMCglmm"

random logical; should saved random effects be plotted

... Further arguments to be passed

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

See Also

```
plot.mcmc, MCMCglmm
```

plotsubspace	Plots covariance matrices
procoabopace	1 tots covariance mairiees

Description

Represents covariance matrices as 3-d ellipsoids using the rgl package. Covariance matrices of dimension greater than 3 are plotted on the subspace defined by the first three eigenvectors.

Usage

Arguments

CA	Matrix
СВ	Optional second matrix
corr	If TRUE the covariance matrices are transformed into correlation matrices
shadeCA	If TRUE the ellipsoid is solid, if FALSE the ellipsoid is wireframe
shadeCB	If TRUE the ellipsoid is solid, if FALSE the ellipsoid is wireframe
axes.lab	If TRUE the axes are labelled with the eigenvectors
	further arguments to be passed

Details

The matrix CA is always red, and the matrix CB if given is always blue. The subspace is defined by the first three eigenvectors of CA, and the percentage of variance for each matrix along these three dimensions is given in the plot title.

Author(s)

Jarrod Hadfield < j. hadfield@ed.ac.uk > with code taken from the rgl package

posterior.ante 27

See Also

rgl

Examples

```
if(requireNamespace("rgl")!=FALSE){
   G1<-rIW(diag(4),10)
   G2<-G1*1.2
# plotsubspace(G1, G2, shadeCB=FALSE)
# commented out because of problems with rgl
}</pre>
```

posterior.ante

Posterior distribution of ante-dependence parameters

Description

Posterior distribution of ante-dependence parameters

Usage

```
posterior.ante(x,k=1)
```

Arguments

- x mcmc object of (co)variances stacked column-wise
- k order of the ante-dependence structure

Value

posterior ante-dependence parameters (innovation variances followed by regression ceofficients)

Author(s)

```
Jarrod Hadfield < j.hadfield@ed.ac.uk>
```

See Also

```
posterior.cor, posterior.evals, posterior.inverse
```

```
v<-rIW(diag(2),10, n=1000)
plot(posterior.ante(mcmc(v),1))</pre>
```

28 posterior.evals

posterior.cor

Transforms posterior distribution of covariances into correlations

Description

Transforms posterior distribution of covariances into correlations

Usage

```
posterior.cor(x)
```

Arguments

Χ

mcmc object of (co)variances stacked column-wise

Value

posterior correlation matrices

Author(s)

```
Jarrod Hadfield < j.hadfield@ed.ac.uk>
```

See Also

```
posterior.evals, posterior.inverse, posterior.ante
```

Examples

```
v<-rIW(diag(2),3, n=1000)
hist(posterior.cor(mcmc(v))[,2])</pre>
```

posterior.evals

Posterior distribution of eigenvalues

Description

Posterior distribution of eigenvalues

Usage

```
posterior.evals(x)
```

Arguments

Χ

mcmc object of (co)variances stacked column-wise

posterior.inverse 29

Value

posterior eigenvalues

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

See Also

```
posterior.cor, posterior.inverse, posterior.ante
```

Examples

```
v<-rIW(diag(2),3, n=1000)
hist(posterior.evals(mcmc(v))[,2])</pre>
```

posterior.inverse

Posterior distribution of matrix inverse

Description

Posterior distribution of matrix inverse

Usage

```
posterior.inverse(x)
```

Arguments

x

mcmc object of (co)variances stacked column-wise

Value

posterior of inverse (co)variance matrices

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

See Also

```
posterior.cor, posterior.evals, posterior.ante
```

```
v<-rIW(diag(2),3, n=1000)
plot(posterior.inverse(mcmc(v)))</pre>
```

30 posterior.mode

posterior.mode	Estimates the marginal parameter modes using kernel density estima-
	поп

Description

Estimates the marginal parameter modes using kernel density estimation

Usage

```
posterior.mode(x, adjust=0.1, ...)
```

Arguments

```
x mcmc objectadjust numeric, passed to density to adjust the bandwidth of the kernal density... other arguments to be passed
```

Value

modes of the kernel density estimates

Author(s)

```
Jarrod Hadfield < j.hadfield@ed.ac.uk>
```

See Also

```
density
```

```
v<-rIW(as.matrix(1),10, n=1000)
hist(v)
abline(v=posterior.mode(mcmc(v)), col="red")</pre>
```

predict.MCMCglmm 31

nradiat	.MCMCglmm
predict.	.MCMC8.TMM

Predict method for GLMMs fitted with MCMCglmm

Description

Predicted values for GLMMs fitted with MCMCglmm

Usage

Arguments

object	an object of class "MCMCglmm"
newdata	An optional data frame in which to look for variables with which to predict
marginal	formula defining random effects to be maginalised
type	character; either "terms" (link scale) or "response" (data scale)
interval	character; either "none", "confidence" or "prediction"
level	A numeric scalar in the interval $(0,1)$ giving the target probability content of the intervals.
it	integer; optional, MCMC iteration on which predictions should be based
posterior	character; if it is NULL should marginal posterior predictions be calculated ("all"), or should they be made conditional on the marginal posterior means ("mean") of the parameters, the posterior modes ("mode"), or a random draw from the posterior ("distribution").
verbose	logical; if TRUE, warnings are issued with newdata when the original model has fixed effects that do not appear in newdata and/or newdata has random effects not present in the original model.
	Further arguments to be passed

Value

Expectation and credible interval

Author(s)

```
Jarrod Hadfield < j.hadfield@ed.ac.uk>
```

See Also

MCMCglmm

32 prunePed

prunePed Pedigree pruning

Description

Creates a subset of a pedigree by retaining the ancestors of a specified subset of individuals

Usage

```
prunePed(pedigree, keep, make.base=FALSE)
```

Arguments

pedigree pedigree with id in column 1 dam in column 2 and sire in column 3 keep individuals in pedigree for which the ancestors should be retained

make.base logical: should ancestors that do not provide additional information be dis-

carded?

Value

subsetted pedigree

Note

If the individuals in keep are the only phenotyped individuals for some analysis then some non-phenotyped individuals can often be discarded if they are not responsible for pedigree links between phenotyped individuals. In the simplest case (make.base=FALSE) all ancestors of phenotyped individuals will be retained, although further pruning may be possible using make.base=TRUE. In this case all pedigree links that do not connect phenotyped individuals are discarded resulting in some individuals becoming part of the base population. In terms of variance component and fixed effect estimation pruning the pedigree should have no impact on the target posterior distribution, although convergence and mixing may be better because there is less missing data.

Author(s)

Jarrod Hadfield < j. hadfield@ed.ac.uk> + Michael Morrissey

Ptensor 33

Ptensor

Tensor of Sample (Mixed) Central Moments

Description

Forms a tensor of sample (mixed) central moments

Usage

```
Ptensor(x, k)
```

Arguments

x matrix; traits in columns samples in rows

k kth central moment

Value

tensor

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

Examples

```
n<-1000
y<-matrix(rnorm(n), n/2, 2)
Ptensor(y,2)
cov(y)*((n-1)/n)</pre>
```

rbv

Random Generation of MVN Breeding Values and Phylogenetic Effects

Description

Random Generation of MVN Breeding Values and Phylogenetic Effects

```
rbv(pedigree, G, nodes="ALL", scale=TRUE, ggroups=NULL, gmeans=NULL)
```

Arguments

pedigree ordered pedigree with 3 columns id, dam and sire or a phylo object.

G (co)variance matrix

nodes effects for pedigree/phylogeny nodes to be returned. The default, nodes="ALL"

returns effects for all individuals in a pedigree or nodes in a phylogeny (including ancestral nodes). For phylogenies nodes="TIPS" returns effects for the tips only, and for pedigrees a vector of ids can be passed to nodes specifying the

subset of individuals for which animal effects are returned.

scale logical: should a phylogeny (needs to be ultrametric) be scaled to unit length

(distance from root to tip)?

ggroups optional; vector of genetic groups

gmeans matrix of mean breeding value for genetic groups (rows) by traits (columns)

Value

matrix of breeding values/phylogenetic effects

Author(s)

```
Jarrod Hadfield < j.hadfield@ed.ac.uk>
```

Examples

```
data(bird.families)
bv<-rbv(bird.families, diag(2))</pre>
```

residuals.MCMCglmm

Residuals form a GLMM fitted with MCMCglmm

Description

```
residuals method for class "MCMCglmm".
```

Usage

Arguments

object an object of class "MCMCglmm"

type the type of residuals which should be returned. The alternatives are: "deviance"

(default), "pearson", "working", "response", and "partial".

... Further arguments to be passed

rIW 35

Value

vector of residuals

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

See Also

residuals, MCMCglmm

rIW

Random Generation from the Conditional Inverse Wishart Distribution

Description

Samples from the inverse Wishart distribution, with the possibility of conditioning on a diagonal submatrix

Usage

Arguments

V	Expected (co)varaince matrix as nu tends to infinity	
nu	degrees of freedom	
fix	optional integer indexing the partition to be conditioned on	
n	integer: number of samples to be drawn	
CM	matrix: optional matrix to condition on. If not given, and fix!= $NULL$, V_22 is conditioned on	

Details

If W^{-1} is a draw from the inverse Wishart, fix indexes the diagonal element of W^{-1} which partitions W^{-1} into 4 submatrices. fix indexes the upper left corner of the lower diagonal matrix and it is this matrix that is conditioned on.

For example partioning W^{-1} such that

$$W^{-1} = \left[\begin{array}{cc} W^{-1}{}_{11} & W^{-1}{}_{12} \\ W^{-1}{}_{21} & W^{-1}{}_{22} \end{array} \right]$$

fix indexes the upper left corner of $\mathbf{W^{-1}}_{22}$. If CM!=NULL then $\mathbf{W^{-1}}_{22}$ is fixed at CM, otherwise $\mathbf{W^{-1}}_{22}$ is fixed at V₂₂. For example, if dim(V)=4 and fix=2 then $\mathbf{W^{-1}}_{11}$ is a 1X1 matrix and $\mathbf{W^{-1}}_{22}$ is a 3X3 matrix.

36 rtcmvnorm

Value

if n = 1 a matrix equal in dimension to V, if n > 1 a matrix of dimension n x length(V)

Note

In versions of MCMCglmm >1.10 the arguments to rIW have changed so that they are more intuitive in the context of MCMCglmm. Following the notation of Wikipedia (http://en.wikipedia.org/wiki/Inverse-Wishart_distribution) the inverse scale matrix $\Psi = (V*nu)$. In earlier versions of MCMCglmm (<1.11) $\Psi = V^{-1}$. Although the old parameterisation is consistent with the riwish function in MCMCpack and the rwishart function in bayesm it is inconsistent with the prior definition for MCMCglmm. The following pieces of code are sampling from the same distributions:

```
riwish(nu, nu*V) from MCMCpack
rwishart(nu, solve(nu*V))$IW from bayesm
rIW(nu, solve(nu*V)) from MCMCglmm <1.11
rIW(V, nu) from MCMCglmm >=1.11
```

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

References

Korsgaard, I.R. et. al. 1999 Genetics Selection Evolution 31 (2) 177:181

See Also

```
rwishart, rwish
```

Examples

```
nu<-10
V<-diag(4)
rIW(V, nu, fix=2)
```

rtcmvnorm

Random Generation from a Truncated Conditional Normal Distribution

Description

Samples from the Truncated Conditional Normal Distribution

```
rtcmvnorm(n = 1, mean = 0, V = 1, x=0, keep=1, lower = -Inf, upper = Inf)
```

rtnorm 37

Arguments

n integer: number of samples to be drawn

mean vector of means
V covariance matrix

x vector of observations to condition on

keep element of x to be sampled

lower left truncation point upper right truncation point

Value

vector

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

Examples

```
par(mfrow=c(2,1))
V1<-cbind(c(1,0.5), c(0.5,1))
x1<-rtcmvnorm(10000, c(0.0), V=V1, c(0,2), keep=1, lower=-1, upper=1)
x2<-rtnorm(10000, 0, 1, lower=-1, upper=1)
plot(density(x1), main="Correlated conditioning observation")
lines(density(x2), col="red")
# denisties of conditional (black) and unconditional (red) distribution
# when the two variables are correlated (r=0.5)

V2<-diag(2)
x3<-rtcmvnorm(10000, c(0,0), V=V2, c(0,2), keep=1, lower=-1, upper=1)
x4<-rtnorm(10000, 0, 1, lower=-1, upper=1)
plot(density(x3), main="Uncorrelated conditioning observation")
lines(density(x4), col="red")
# denisties of conditional (black) and unconditional (red) distribution
# when the two variables are uncorrelated (r=0)</pre>
```

rtnorm

Random Generation from a Truncated Normal Distribution

Description

Samples from the Truncated Normal Distribution

```
rtnorm(n = 1, mean = 0, sd = 1, lower = -Inf, upper = Inf)
```

Arguments

n integer: number of samples to be drawn

mean vector of means

sd vector of standard deviations

lower left truncation point upper right truncation point

Value

vector

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

References

Robert, C.P. (1995) Statistics & Computing 5 121-125

See Also

rtnorm

Examples

```
hist(rtnorm(100, lower=-1, upper=1))
```

 $\verb|simulate.MCMCglmm||$

Simulate method for GLMMs fitted with MCMCglmm

Description

Simulated response vectors for GLMMs fitted with MCMCglmm

sir 39

Arguments

object an object of class "MCMCglmm"

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

seed Either NULL or an integer that will be used in a call to set.seed before sim-

ulating the response vectors. The default, NULL will not change the random

generator state.

newdata An optional data frame for which to simulate new observations

marginal formula defining random effects to be maginalised

type character; either "terms" (link scale) or "response" (data scale)

it integer; optional, MCMC iteration on which predictions should be based

posterior character; if it is NULL should the response vector be simulated using the marginal

posterior means ("mean") of the parameters, or the posterior modes ("mode"), random draws from the posterior with replacement ("distribution") or without

replacement ("all")

verbose logical; if TRUE, warnings are issued with newdata when the original model has

fixed effects that do not appear in newdata and/or newdata has random effects

not present in the original model.

... Further arguments to be passed

Value

A matrix (with nsim columns) of simulated response vectors

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

See Also

MCMCg1mm

sir Design Matrix for Simultaneous and Recursive Relationships between Responses

Description

Forms design matrix for simultaneous and recursive relationships between responses

```
sir(formula1=NULL, formula2=NULL)
```

40 sm2asreml

Arguments

formula formula formula

Value

design matrix

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

Examples

```
fac1<-factor(sample(letters[1:3], 5, TRUE), levels=letters[1:3])
fac2<-factor(sample(letters[1:3], 5, TRUE), levels=letters[1:3])
cbind(fac1, fac2)
sir(~fac1, ~fac2)</pre>
```

sm2asreml

Converts sparseMatrix to asreml's giv format

Description

Converts sparseMatrix to asreml's giv format: row-ordered, upper triangle sparse matrix.

Usage

```
sm2asreml(A=NULL, rownames=NULL)
```

Arguments

A sparseMatrix rownames of A

Value

data.frame: if A was formed from a pedigree equivalent to giv format returned by asreml. Ainverse

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

See Also

inverseA

spl 41

Examples

```
data(bird.families)
A<-inverseA(bird.families)
Aasreml<-sm2asreml(A$Ainv, A$node.names)</pre>
```

spl

Orthogonal Spline Design Matrix

Description

Orthogonal Spline Design Matrix

Usage

```
spl(x, k=10, knots=NULL, type="LRTP")
```

Arguments

x a numeric covariate

k integer, defines knot points at the 1:k/(k+1) quantiles of x

knots vector of knot points

type type of spline - currently only low-rank thin-plate ("LRTP") are implemented

Value

Design matrix post-multiplied by the inverse square root of the penalty matrix

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

```
## Not run:
x<-rnorm(100)
y<-x^2+cos(x)-x+0.2*x^3+rnorm(100)
plot(y~x)
lines((x^2+cos(x)-x+0.2*x^3)[order(x)]~sort(x))

dat<-data.frame(y=y, x=x)

m1<-MCMCglmm(y~x, random=~idv(spl(x)), data=dat, pr=TRUE, verbose=FALSE) # penalised smoother
m2<-MCMCglmm(y~x+spl(x),data=dat, verbose=FALSE) # non-penalised

pred1<-(cBind(m1$X,m1$Z)%*%colMeans(m1$Sol))@x
pred2<-(cBind(m2$X)%*%colMeans(m2$Sol))@x

lines(pred1[order(x)]~sort(x), col="red")</pre>
```

```
lines(pred2[order(x)]~sort(x), col="green")
m1$DIC-mean(m1$Deviance) # effective number of parameters < 13
m2$DIC-mean(m2$Deviance) # effective number of parameters ~ 13
## End(Not run)</pre>
```

SShorns

Horn type and genders of Soay Sheep

Description

Horn type and genders of Soay Sheep Ovis aires

Usage

BTdata

Format

a data frame with 666 rows and 3 columns, with individual identifier (id), horn type (horn) and gender (sex).

References

Clutton-Brock T., Pemberton, J. Eds. 2004 Soay Sheep: Dynamics & Selection in an Island Population

summary.MCMCglmm

Summarising GLMM Fits from MCMCglmm

Description

 $summary\ method\ for\ class\ "MCMCglmm".\ The\ returned\ object\ is\ suitable\ for\ printing\ with\ the\ print\ .\ summary\ .\ MCMCglmm\ method.$

Usage

```
## S3 method for class 'MCMCglmm'
summary(object, random=FALSE, ...)
```

Arguments

object an object of class "MCMCglmm"

random logical: should the random effects be summarised

... Further arguments to be passed

Tri2M 43

Value

DIC Deviance Information Criterion
fixed.formula model formula for the fixed terms
random.formula model formula for the random terms

residual.formula

model formula for the residual terms

solutions posterior mean, 95% HPD interval, MCMC p-values and effective sample size

of fixed (and random) effects

Gcovariances posterior mean, 95% HPD interval and effective sample size of random effect

(co)variance components

Gterms indexes random effect (co)variances by the component terms defined in the ran-

dom formula

Rcovariances posterior mean, 95% HPD interval and effective sample size of residual (co)variance

components

Rterms indexes residuals (co)variances by the component terms defined in the rcov for-

mula

csats chain length, burn-in and thinning interval

cutpoints posterior mean, 95% HPD interval and effective sample size of cut-points from

an ordinal model

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

See Also

MCMCg1mm

Tri2M Lower/Upper Triangle Elements of a Matrix

Description

Lower/Upper triangle elements of a matrix or forms a matrix from a vector of lower/upper triangle elements

```
Tri2M(x, lower.tri = TRUE, reverse = TRUE, diag = TRUE)
```

Tri2M

Arguments

x Matrix or vector

lower.tri If x is a matrix then the lower triangle (TRUE) or upper triangle FALSE elements

(including diagonal elements) are returned. If x is a vector a matrix is formed under the assumption that x are the lower triangle (TRUE) or upper triangle (FALSE)

elements.

reverse logical: ifTRUE a symmetric matrix is formed, if FALSE the remaining triangle is

left as zeros.

diag logical: ifTRUE diagonal elements are included.

Value

numeric or matrix

Author(s)

Jarrod Hadfield < j.hadfield@ed.ac.uk>

```
M<-rIW(diag(3), 10)
x<-Tri2M(M)
x
Tri2M(x, reverse=TRUE)
Tri2M(x, reverse=FALSE)</pre>
```

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