

Package ‘MEml’

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Title Mixed Effect Machine Learning

Version 0.0.1

Description Machine learning methods for longitudinal and clustered data based on standard generalized linear mixed effect model, regression trees, random forest, SVM, and generalized boosted machines.

Depends R (>= 3.1.2)

Imports PresenceAbsence, caret, rpart, lme4, rpart.plot, partykit, RRF, flexmix, Matrix, vcd, grid, plyr, inTrees, gbm, DMwR, kernlab

License GPL(>= 3)

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<code>collect.garbage</code>	<i>collect gabbage</i>
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Description

Collects garbage until the memory is clean

Usage

```
collect.garbage()
```

<code>denormalize</code>	<i>denormalize data</i>
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Description

transform normalized data back to original scale

Usage

```
denormalize(normalized, min, max)
```

Arguments

<code>normalized</code>	the normalized data frame/matrix
<code>min, max</code>	the min and max of each variable in the data. This can be obtained by retrieving the attribute values of the normalized data, i.e. output of <code>normalize</code>

glmerBoost*Boosted generalized mixed-effect regression models (glmer).*

Description

Boosted generalized mixed-effect regression models (glmer).

Usage

```
glmerBoost(  
  form,  
  dat,  
  lme.family = binomial,  
  max.iter = 100,  
  verbose = FALSE,  
  coeflearn = "Breiman",  
  ...  
)
```

```
glmerBoost(  
  form,  
  dat,  
  lme.family = binomial,  
  max.iter = 100,  
  verbose = FALSE,  
  coeflearn = "Breiman",  
  ...  
)
```

```
glmerLogitBoost(form, dat, max.iter = 100, verbose = FALSE, ...)
```

```
glmerLogitBoost(form, dat, max.iter = 100, verbose = FALSE, ...)
```

Arguments

form	A formula describing fixed and random effects (as in lme4)
dat	Matrix/data frame
lme.family	family for glmer
max.iter	maximum iteration
verbose	print iteration outputs ?
coeflearn	Adaboost.M1 learning method
...	other arguments

Value

a list with items

tree.fit	fitted lme4 models
fitted.probs	fitted probabilities for final model

```
fitted.class fitted class labels for final model
train.perf    various performance measures for final model on training set
threshold     classification cut-off
```

Author(s)

Che Ngufor <Ngufor.Che@mayo.edu>

Examples

```
## Not run:
set.seed(12345)
mod <- glmerBoost(form, data))

## End(Not run)
## Not run:
set.seed(12345)
mod <- glmerBoost(form, rand.form, data))

## End(Not run)
```

heart.valve	<i>Aortic valve replacement surgery data from the joineR package</i>
-------------	--

Description

This is longitudinal data on an observational study on detecting effects of different heart valves, differing on type of tissue, implanted in the aortic position. The data consists of longitudinal measurements (three cardiac functions) from patients who underwent aortic valve replacement from 1991 to 2001 at the Royal Brompton Hospital, London, United Kingdom. The data was first reported in [1] where the authors used all patients during the 10 years period with at least a year of follow up with serial echocardiographic measurements and applied a linear mixed-effect model to predict left ventricular mass index (LVMI). Similarly, the data was used in [2] to predict longitudinal profile of LVMI categorized as high or normal using several patient baseline characteristics and laboratory variables. LVMI is considered increased if $LVMI > 134 \text{ g/m}^2$ in male patients and $LVMI > 110 \text{ g/m}^2$ in female patients, thus values in this range for both sex was considered as the positive class in MEMl.

Usage

```
data(heart.valve)
```

Format

This is a data frame in the unbalanced format, that is, with one row per observation. The data consists in columns for patient identification, time of measurements, longitudinal multiple longitudinal measurements, baseline covariates, and survival data. The column names are identified as follows:

```
num number for patient identification.
sex gender of patient (0 = Male and 1 = Female).
age age of patient at day of surgery (years).
```

`time` observed time point, with surgery date as the time origin (years).
`fuyrs` maximum follow up time, with surgery date as the time origin (years).
`status` censoring indicator (1 = died and 0 = lost at follow up).
`grad` valve gradient at follow-up visit.
`log.grad` natural log transformation of `grad`.
`lvmi` left ventricular mass index (standardised) at follow-up visit.
`log.lvmi` natural log transformation of `lvmi`.
`ef` ejection fraction at follow-up visit.
`bsa` preoperative body surface area.
`lvh` preoperative left ventricular hypertrophy.
`prenyha` preoperative New York Heart Association (NYHA) classification (1 = I/II and 3 = III/IV).
`redo` previous cardiac surgery.
`size` size of the valve (millimeters).
`con.cabg` concomitant coronary artery bypass graft.
`creat` preoperative serum creatinine ($\mu\text{mol/mL}$).
`dm` preoperative diabetes.
`acei` preoperative use of ace inhibitor.
`lv` preoperative left ventricular ejection fraction (LVEF) (1 = good, 2 = moderate, and 3 = poor).
`emergenc` operative urgency (0 = elective, 1 = urgent, and 3 = emergency).
`hc` preoperative high cholesterol (0 = absent, 1 = present treated, and 2 = present untreated).
`sten.reg.mix` aortic valve haemodynamics (1 = stenosis, 2 = regurgitation, 3 = mixed).
`hs` implanted aortic prosthesis type (1 = homograft and 0 = stentless porcine tissue).

Source

Mr Eric Lim (<http://www.drericlim.com>)

References

Lim E, Ali A, Theodorou P, Sousa I, Ashraffian H, Chamageorgakis T, Duncan M, Diggle P, Pepper J. A longitudinal study of the profile and predictors of left ventricular mass regression after stentless aortic valve replacement. *Ann Thorac Surg.* 2008; **85**(6): 2026-2029. Che Ngufor, Holly Van Houten, Brian S. Caffo, Nilay D. Shah, Rozalina G. McCoy Mixed Effect Machine Learning: a framework for predicting longitudinal change in hemoglobin A1c, in *Journal of Biomedical Informatics*, 2018

See Also

[mental](#), [liver](#), [epileptic](#), [aids](#).

LongiLagSplit

Train-Test longitudinal data split

Description

Split longitudinal data into training and test set, where the training set lags the test set by an amount "lag". e.g predict an outcome at lag=x hospital visits in advanced. There must be at least 2 repeated measurements for each unit

Usage

```
LongiLagSplit(dat, id, rhs.vars, resp.vars, order.vars = "time", lag = 1)
```

MECTree

Mixed Effect Conditional Inference Trees

Description

Trains a Mixed Effect Model for conditional inference trees

Usage

```
MECTree(
  X,
  Y,
  con.tree = FALSE,
  rhs.vars,
  rand.vars = "1",
  groups = NULL,
  tol = 1e-05,
  max.iter = 100,
  verbose = FALSE,
  likelihoodCheck = TRUE,
  glmer.Control = glmerControl(optimizer = "bobyqa"),
  nAGQ = 0,
  cv = TRUE,
  cpmin = 1e-04,
  minsplit = 50,
  minbucket = 10,
  no.SE = 1,
  mincriterion = 0.975,
  maxdepth = 30,
  stump = FALSE,
  ...
)
```

Arguments

<code>X</code>	data.frame with predictors
<code>Y</code>	binary response vector
<code>con.tree</code>	do conditional inference trees instead of rpart?
<code>rand.vars</code>	random effect variables
<code>groups</code>	character name of the column containing the group identifier
<code>tol</code>	convergence tolerance
<code>max.iter</code>	maximum number of iteration for the EM algorithm
<code>verbose</code>	logical for printing intermediate trees results
<code>likelihoodCheck</code>	logical: should the likelihood of random effect model be used to check for convergence?
<code>glmer.Control</code>	same as <code>glmerControl</code> - glmer controls, default to <code>glmerControl(optimizer = "bobyqa")</code>
<code>nAGQ</code>	as in <code>glmer</code> , default to 10 with maximum likelihood or restricted maximum likelihood
<code>cv</code>	[TRUE] - Should cross-validation be used?
<code>cpmin</code>	[0.0MEBoostedTree001] - complexity parameter used in building a tree before cross-validation
<code>no.SE</code>	[0] - number of standard errors used in pruning (0 if unused)
<code>...</code>	Further arguments passed to or from other methods.
<code>part.vars, rhs.vars</code>	partitioning variables for MOB and predictors
<code>reg.vars</code>	regressors for MOB
<code>initialRandomEffects</code>	[0] a vector of initial values for random effects
<code>initialProbs</code>	[0.5] a vector of initial conditional probabilities of success
<code>include.RE</code>	include random effects in glmtree model part?
<code>minsize, maxdepth, minsplit, minbucket, mincriterion, stump</code>	see rpart
<code>alpha</code>	stability parameter in glmtree

Value

An object of class `MECTree`; a list with items

<code>tree.fit</code>	fitted classification trees model
<code>glmer.fit</code>	fitted mixed effect logistic regression model
<code>logLik</code>	log likelihood of mixed effect logistic regression
<code>random.effects</code>	random effect parameter estimates
<code>form</code>	modified formula for fitted classification trees model
<code>rand.form</code>	modified formula for random effects

<code>glmer.Control</code>	glmer controls
<code>tree.control</code>	rpart controls
<code>glmer.CI</code>	estimates of mixed effect logistic regression with approximate confidence intervals on the logit scale. More accurate values can be obtained by bootstrap
<code>fitted.probs</code>	fitted probabilities for final model
<code>fitted.class</code>	fitted class labels for final model
<code>train.perf</code>	various performance measures for final model on training set
<code>threshold</code>	classification cut-off

MEgbmRules

Mixed Effect GBM

Description

Trains a Mixed Effect gradient boosted machine for longitudinal continuous, binary and count data. A rule based version of these methods using the `inTree` package is also implemented(see [1])

Usage

```
MEgbmRules(
  form,
  dat,
  groups = NULL,
  rand.vars = "1",
  para = NULL,
  tol = 1e-05,
  max.iter = 100,
  include.RE = FALSE,
  verbose = FALSE,
  maxdepth = 5,
  glmer.Control = glmerControl(optimizer = "bobyqa"),
  nAGQ = 0,
  likelihoodCheck = TRUE,
  K = 3,
  decay = 0.05,
  ...
)
```

Arguments

<code>form</code>	formula
<code>dat</code>	data.frame with predictors
<code>groups</code>	character name of the column containing the group identifier
<code>rand.vars</code>	random effect variables
<code>para</code>	named list of gbm training parameters
<code>tol</code>	convergence tolerance
<code>max.iter</code>	maximum number of iterations

<code>include.RE</code>	(logical) to include random effect <code>Zb</code> as predictor in <code>gbm</code> ?
<code>verbose</code>	verbose for <code>lme4</code>
<code>glmer.Control</code>	<code>glmer</code> control
<code>likelihoodCheck</code>	(logical) to use log likelihood of <code>glmer</code> to check for convergence?
<code>...</code>	Further arguments passed to or from other methods.
<code>type</code>	of predictions of <code>gbm</code> to pass to <code>lme4</code> as population estimates (these will be used as offset)

Value

An object of class `MEgbm`; a list with items

<code>gbmfit</code>	fitted <code>gbm</code> model
<code>glmer.fit</code>	fitted mixed effect logistic regression model
<code>logLik</code>	log likelihood of mixed effect logistic regression
<code>random.effects</code>	random effect parameter estimates
<code>glmer.form</code>	<code>lme4</code> formula
<code>glmer.CI</code>	estimates of mixed effect logistic regression with approximate confidence intervals on the logit scale. More accurate values can be obtained by bootstrap
<code>fitted.probs</code>	fitted probabilities for final model
<code>fitted.class</code>	fitted class labels for final model
<code>train.perf</code>	various performance measures for final model on training set
<code>threshold</code>	classification cut-off
<code>predRules</code>	fitted rules
<code>Y.star</code>	fitted transform outcome

Author(s)

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References

Che Ngufor, Holly Van Houten, Brian S. Caffo, Nilay D. Shah, Rozalina G. McCoy Mixed Effect Machine Learning: a framework for predicting longitudinal change in hemoglobin A1c, in Journal of Biomedical Informatics, 2018

MEglm	<i>Mixed Effect GLM</i>
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Description

Trains a Mixed Effect generalized mixed effect models. This function just calls glmer from the Lme4 package.

Usage

```
MEglm(form, data, control, nAGQ = 0)
```

Arguments

form	formula
data	data.frame with predictors
nAGQ	see glmer
Control	glmer control

MEglmTree	<i>Mixed Effect Model Based Trees</i>
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Description

Trains a Mixed Effect Model Based Recursive partitioning and Mixed Effect classification trees for longitudinal continuous, binary and count data. These functions can be called directly and more efficiently by the functions MEml and MEml.lag

Usage

```
MEglmTree(
  X,
  Y,
  part.vars,
  reg.vars = "1",
  rand.vars = "1",
  groups = NULL,
  initialRandomEffects = rep(0, nrow(X)),
  initialProbs = rep(0.5, nrow(X)),
  tol = 1e-05,
  max.iter = 100,
  include.RE = TRUE,
  verbose = FALSE,
  likelihoodCheck = TRUE,
  glmer.Control = glmerControl(optimizer = "bobyqa"),
  nAGQ = 0,
  alpha = 0.05,
  minsize = 20,
```

```

    maxdepth = 50,
    para = NULL,
    ...
)

```

Arguments

<code>X</code>	data.frame with predictors
<code>Y</code>	binary response vector
<code>part.vars, rhs.vars</code>	partitioning variables for MOB and predictors
<code>reg.vars</code>	regressors for MOB
<code>rand.vars</code>	random effect variables
<code>groups</code>	character name of the column containing the group identifier
<code>initialRandomEffects</code>	[0] a vector of initial values for random effects
<code>initialProbs</code>	[0.5] a vector of initial conditional probabilities of success
<code>tol</code>	convergence tolerance
<code>max.iter</code>	maximum number of iteration for the EM algorithm
<code>include.RE</code>	include random effects in glmtree model part?
<code>verbose</code>	logical for printing intermediate trees results
<code>likelihoodCheck</code>	logical: should the likelihood of random effect model be used to check for convergence?
<code>glmer.Control</code>	same as <code>glmerControl</code> - glmer controls, default to <code>glmerControl(optimizer = "bobyqa")</code>
<code>nAGQ</code>	as in <code>glmer</code> , default to 10 with maximum likelihood or restricted maximum likelihood
<code>alpha</code>	stability parameter in glmtree
<code>minsize, maxdepth, minsplit, minbucket, mincriterion, stump</code>	see <code>rpart</code>
<code>...</code>	Further arguments passed to or from other methods.
<code>con.tree</code>	do conditional inference trees instead of <code>rpart</code> ?
<code>cv</code>	[TRUE] - Should cross-validation be used?
<code>cpmin</code>	[0.0MEBoostedTree001] - complexity parameter used in building a tree before cross-validation
<code>no.SE</code>	[0] - number of standard errors used in pruning (0 if unused)

Value

An object of class `MECTree`; a list with items

<code>tree.fit</code>	fitted classification trees model
<code>glmer.fit</code>	fitted mixed effect logistic regression model
<code>logLik</code>	log likelihood of mixed effect logistic regression

<code>random.effects</code>	random effect parameter estimates
<code>form</code>	modified formula for fitted classification trees model
<code>rand.form</code>	modified formula for random effects
<code>glmer.Control</code>	glmer controls
<code>tree.control</code>	rpart controls
<code>glmer.CI</code>	estimates of mixed effect logistic regression with approximate confidence intervals on the logit scale. More accurate values can be obtained by bootstrap
<code>fitted.probs</code>	fitted probabilities for final model
<code>fitted.class</code>	fitted class labels for final model
<code>train.perf</code>	various performance measures for final model on training set
<code>threshold</code>	classification cut-off

Author(s)

Che Ngufor <Ngufor.Che@mayo.edu>

MEMixgbm

Mixture of Mixed Effect GBM

Description

Trains a Mixed Effect gradient boosted machine where the random effects are assumed to follow a mixture of gaussian distribution.

Usage

```
MEMixgbm(
  form,
  dat,
  groups = NULL,
  rand.vars = "1",
  para = NULL,
  tol = 1e-05,
  max.iter = 100,
  include.RE = FALSE,
  verbose = FALSE,
  maxdepth = 5,
  glmer.Control = glmerControl(optimizer = "bobyqa"),
  nAGQ = 0,
  likelihoodCheck = TRUE,
  K = 3,
  krange = 2:5,
  decay = 0.05,
  ...
)
```

Arguments

<code>groups</code>	character name of the column containing the group identifier
<code>rand.vars</code>	random effect variables
<code>para</code>	named list of gbm training parameters
<code>tol</code>	convergence tolerance
<code>max.iter</code>	maximum number of iterations
<code>include.RE</code>	(logical) to include random effect Zb as predictor in gbm?
<code>verbose</code>	verbose for lme4
<code>likelihoodCheck</code>	(logical) to use log likelihood of glmer to check for convergence?
<code>...</code>	Further arguments passed to or from other methods.
<code>X</code>	data.frame with predictors
<code>Y</code>	binary response vector
<code>gbm.dist</code>	gbm loss function
<code>lme.family</code>	glmer control
<code>type</code>	of predictions of gbm to pass to lme4 as population estimates (these will be used as offset)

Value

An object of class MEgbm; a list with items

<code>gbmfit</code>	fitted gbm model
<code>glmer.fit</code>	fitted mixed effect logistic regression model
<code>logLik</code>	log likelihood of mixed effect logistic regression
<code>random.effects</code>	random effect parameter estimates
<code>boost.form</code>	gbm formula for fitted model
<code>glmer.form</code>	lme4 formula
<code>glmer.CI</code>	estimates of mixed effect logistic regression with approximate confidence intervals on the logit scale. More accurate values can be obtained by bootstrap
<code>fitted.probs</code>	fitted probabilities for final model
<code>fitted.class</code>	fitted class labels for final model
<code>train.perf</code>	various performance measures for final model on training set
<code>threshold</code>	classification cut-off

Author(s)

Che Ngufor <Ngufor.Che@mayo.edu>

References

Che Ngufor, Holly Van Houten, Brian S. Caffo, Nilay D. Shah, Rozalina G. McCoy Mixed Effect Machine Learning: a framework for predicting longitudinal change in hemoglobin A1c, in Journal of Biomedical Informatics, 2018

MEMixgbm2

*Mixture of Mixed Effect GBM (version 2)***Description**

Trains a Mixed Effect gradient boosted machine where the random effects are assumed to follow a mixture of gaussian distribution (I am not sure what the difference between MEMixgbm and MEMixgbm2 was!).

Usage

```
MEMixgbm2 (
  form,
  dat,
  groups = NULL,
  rand.vars = "1",
  para = NULL,
  tol = 1e-05,
  max.iter = 100,
  include.RE = FALSE,
  verbose = FALSE,
  maxdepth = 5,
  glmer.Control = glmerControl(optimizer = "bobyqa", check.nobs.vs.nRE = "ignore",
    check.nobs.vs.nlev = "ignore"),
  nAGQ = 0,
  likelihoodCheck = TRUE,
  K = 3,
  krange = 2:5,
  decay = 0.05,
  ...
)
```

MEml

Calls the MEml models: MEgbm, MEgbmrules, MErfrules, MEglmtree, MECTree, etc. The training and test data can be split into lagged training and testing as described in [1]

Description

Calls the MEml models: MEgbm, MEgbmrules, MErfrules, MEglmtree, MECTree, etc. The training and test data can be split into lagged training and testing as described in [1]

Usage

```
MEml_lag (
  lag = NULL,
  classifier,
  dat,
  id,
```

```

    rhs.vars,
    resp.vars,
    order.vars,
    rand.vars = NULL,
    reg.vars = NULL,
    part.vars = NULL,
    para,
    max.iter = 10,
    seed = 1,
    return.model = TRUE
)

MEml (
  classifier,
  dat.trn,
  dat.tst,
  id,
  rhs.vars,
  resp.vars,
  rand.vars = NULL,
  reg.vars = NULL,
  part.vars = NULL,
  para,
  max.iter = 10,
  seed = 1,
  return.model = FALSE,
  ...
)

MEml2(classifier, data, id, resp.vars, rhs.vars, rand.vars = NULL, para, ...)

```

Arguments

lag	time lag between predictors and outcome: e.g if lag = 1, then we use predictors in current visit to predict outcome in the next visit.
classifier	character or character vector with names of classification models. See <code>names(Train.Test())</code> for list of possible models.
dat	data frame with predictors and outcome
id	character name of the column containing the group identifier
rhs.vars	caracter vector of predictors
order.vars	order variables (usually time variable)
rand.vars	random effect variables
reg.vars	reg.vars regressors for MOB
part.vars	partitioning variables for MOB and predictors
para	named list of gbm training parameters
max.iter	maximum number of iterations
return.model	should the train model be return. Otherwise the return values is only the performance metrics

Details

1. `MEml_lag` Takes the full data set and calls `LongiLagSplit` to split data into lagged training and testing. `MEml_lag` also trains the `MOB` and `CTree` models (see [1]).
2. `MEml` is the same as `MEml_lag`, except that you pass in the training and test set. So you can call `LongiLagSplit` and pass the derived training and test sets to `MEml`.
3. `MEml2` is the same as `MEml`, except that you don't pass in the test set. Also, it is currently implemented only for the `GLMER`, `MEgbm` and `MErf` models.

Value

The train `MEml` model and performance metrics (as data frame) if `return.model = TRUE`

Author(s)

Che Ngufor <Ngufor.Che@mayo.edu>

References

Che Ngufor, Holly Van Houten, Brian S. Caffo , Nilay D. Shah, Rozalina G. McCoy Mixed Effect Machine Learning: a framework for predicting longitudinal change in hemoglobin A1c, in Journal of Biomedical Informatics, 2018 #

Examples

```
## Not run:
# parameter list
para <- list(
  method = "cv", # internal cross-validation method for parameter tuning. See caret package
  tuneLength=3, # grid size for parameter search
  number = 3, # number of internal cross-validation
  n.trees=100, # number of trees in gbm
  ntree = 50, # number of trees in random forest
  mtry = 5, # mtry in random forest
  interaction.depth=4,
  shrinkage=0.01,
  n.minobsinnode=10,
  opt.para= TRUE, # perform parameter tuning through internal cross-validation
  coefReg = 0.5,
  coefImp=1,
  include.RE = FALSE,
  con.tree = FALSE,
  max.iter = 10, alpha=0.05, minsize=20,maxdepth=30,
  K = 3, decay = 0.05, tol= 1e-5,
  seed = 1 # random seed
)
data(heart.valve)
dat <- heart.valve
dat$id <- as.numeric(dat$id) ## random effect grouping variable
resp.vars <- "inc.lvmi"
id <- "id"
## fixed effect variables
rhs.vars <- c("sex", "age", "time", "fuyrs", "grad", "log.grad", "bsa", "lvh", "prenyha",
             "redo", "size", "con.cabg", "creat", "dm", "acei", "lv", "emergenc",
             "hc", "sten.reg.mix", "hs")
order.vars = "time"
```



```

rand.vars= "time" ## random effect variables
### split data into lagged training and testing
### predict two time points in advanced
dd <- LongiLagSplit(dat=dat, id=id, rhs.vars=rhs.vars, resp.vars=resp.vars,
                    order.vars=order.vars, lag= 2)

train <- dd$train
test <- dd$test
res <- MEml(classifier="GBM", dat.trn = train, dat.tst=test, id=id,
            rhs.vars=dd$rhs.vars, resp.vars=dd$resp.vars,
            rand.vars=rand.vars, para=para, max.iter = 10, seed = 1,
            return.model = FALSE)

res$GBM

## End(Not run)

```

MErfRules

Mixed Effect random forest

Description

Trains a Mixed Effect random forest for longitudinal continuous, binary and count data. A rule based version of these methods using the `inTree` package is also implemented(see [1])

Usage

```

MErfRules(
  form,
  dat,
  groups = NULL,
  rand.vars = "1",
  para = NULL,
  tol = 1e-05,
  max.iter = 100,
  include.RE = FALSE,
  verbose = FALSE,
  maxdepth = 5,
  glmer.Control = glmerControl(optimizer = "bobyqa"),
  nAGQ = 0,
  likelihoodCheck = TRUE,
  K = 3,
  decay = 0.05,
  ...
)

```

Arguments

<code>form</code>	formula
<code>dat</code>	data.frame with predictors
<code>groups</code>	character name of the column containing the group identifier
<code>rand.vars</code>	random effect variables
<code>para</code>	named list of gbm training parameters

<code>tol</code>	convergence tolerance
<code>max.iter</code>	maximum number of iterations
<code>include.RE</code>	(logical) to include random effect Zb as predictor in gbm?
<code>verbose</code>	verbose for lme4
<code>glmer.Control</code>	glmer control
<code>likelihoodCheck</code>	(logical) to use log likelihood of glmer to check for convergence?
<code>...</code>	Further arguments passed to or from other methods.
<code>type</code>	of predictions of gbm to pass to lme4 as population estimates (these will be used as offset)

Value

An object of class MEgbm; a list with items

<code>rf.fit</code>	fitted random forest model
<code>glmer.fit</code>	fitted mixed effect logistic regression model
<code>logLik</code>	log likelihood of mixed effect logistic regression
<code>random.effects</code>	random effect parameter estimates
<code>glmer.form</code>	lmer4 formula
<code>glmer.CI</code>	estimates of mixed effect logistic regression with approximate confidence intervals on the logit scale. More accurate values can be obtained by bootstrap
<code>fitted.probs</code>	fitted probabilities for final model
<code>fitted.class</code>	fitted class labels for final model
<code>train.perf</code>	various performance measures for final model on training set
<code>threshold</code>	classification cut-off
<code>predRules</code>	fitted rules
<code>Y.star</code>	fitted transform outcome

Author(s)

Che Ngufor <Ngufor.Che@mayo.edu>

References

Che Ngufor, Holly Van Houten, Brian S. Caffo, Nilay D. Shah, Rozalina G. McCoy Mixed Effect Machine Learning: a framework for predicting longitudinal change in hemoglobin A1c, in Journal of Biomedical Informatics, 2018

MEsvm

*Mixed Effect support vector machine***Description**

Train a Mixed Effect support vector machine for binary outcome.

Usage

```
MEsvm(
  form,
  dat,
  groups = NULL,
  rand.vars = "1",
  para = NULL,
  tol = 1e-05,
  max.iter = 100,
  include.RE = FALSE,
  verbose = FALSE,
  maxdepth = 5,
  glmer.Control = glmerControl(optimizer = "bobyqa"),
  nAGQ = 0,
  likelihoodCheck = TRUE,
  K = 3,
  decay = 0.05,
  ...
)
```

Arguments

form	formula
dat	data.frame with predictors
groups	character name of the column containing the group identifier
rand.vars	random effect variables
para	named list of gbm training parameters
tol	convergence tolerance
max.iter	maximum number of iterations
include.RE	(logical) to include random effect Zb as predictor in gbm?
verbose	verbose for lme4
likelihoodCheck	(logical) to use log likelihood of glmer to check for convergence?
...	Further arguments passed to or from other methods.
lme.family	glmer control
type	of predictions of gbm to pass to lme4 as population estimates (these will be used as offset)

Value

An object of class MEgbm; a list with items

<code>svmfit</code>	fitted svm model
<code>glmer.fit</code>	fitted mixed effect logistic regression model
<code>logLik</code>	log likelihood of mixed effect logistic regression
<code>random.effects</code>	random effect parameter estimates
<code>svm.form</code>	svm formula for fitted model
<code>glmer.form</code>	lmer4 formula
<code>glmer.CI</code>	estimates of mixed effect logistic regression with approximate confidence intervals on the logit scale. More accurate values can be obtained by bootstrap
<code>fitted.probs</code>	fitted probabilities for final model
<code>fitted.class</code>	fitted class labels for final model
<code>fitted.decision</code>	fitted decision values for final model
<code>train.perf</code>	various performance measures for final model on training set
<code>threshold</code>	classification cut-off

Author(s)

Che Ngufor <Ngufor.Che@mayo.edu>

References

Che Ngufor, Holly Van Houten, Brian S. Caffo, Nilay D. Shah, Rozalina G. McCoy Mixed Effect Machine Learning: a framework for predicting longitudinal change in hemoglobin A1c, in Journal of Biomedical Informatics, 2018

<code>normalize</code>	<i>normalize data</i>
------------------------	-----------------------

Description

Normalize matrix or data frame to the min-max range of the variables.

Usage

```
normalize(x)
```

Arguments

`x` matrix or data frame

Value

normalized matrix/data frame with min and max of each variable as attributes

opt.thresh	<i>Optimal threshold</i>
------------	--------------------------

Description

Compute the the optimal classification threshold

Usage

```
opt.thresh(pred, obs)
```

Arguments

obs	ground truth (correct) 0-1 labels vector
prob	Predicted probabilities by a classifier
opt.method	optima classification threshold method see package <code>PresenceAbsence</code> . Default is the minRoc distance: i.e the threshold value at the minimum distance between the ROC curve and the to left hand corner (0,1)

Value

threshold

Examples

```
data(cars)
logreg <- glm(formula = vs ~ hp + wt,
              family = binomial(link = "logit"), data = mtcars)
prob <- logreg$fitted.values
opt.thresh(prob = pob, obs = mtcars$vs)
```

Performance.measures

Performance measures

Description

Compute accuracy, AUC, sensitivity, specificity, positive predictive values, etc.

Usage

```
Performance.measures(pred, obs, threshold = NULL, prevalence = NULL)
```

Arguments

pred	predicted probabilities
obs	true class
threshold	class probability threshold (default to NULL)
prevalence	class prevalence in the population (default to NULL)

Plot.MEglmTree	<i>Plot method for MEglmTree object Take a MEglmTree and plot the barplot of fitted classes or boxplot of fitted probability</i>
----------------	--

Description

Plot method for MEglmTree object Take a MEglmTree and plot the barplot of fitted classes or boxplot of fitted probability

Usage

```
## S3 method for class 'MEglmTree'
plot(
  x,
  main = NULL,
  terminal_panel = node_terminal,
  tp_args = list(),
  inner_panel = node_inner,
  ip_args = list(),
  edge_panel = edge_simple,
  ep_args = list(),
  drop_terminal = FALSE,
  tnex = 1,
  newpage = TRUE,
  pop = TRUE,
  gp = gpar(),
  ...
)

## S3 method for class 'MECTree'
plot(x, ...)

## S3 method for class 'MECTree'
print(x, ...)

heat.tree(tree, low.is.green = FALSE, ...)

.plot_node(
  node,
  xlim,
  ylim,
  nx,
  ny,
  terminal_panel,
  inner_panel,
  edge_panel,
  tnex = 2,
  drop_terminal = TRUE,
  debug = FALSE
)
```

```

NodeBoxplot (
  obj,
  fitted = TRUE,
  col = "black",
  fill = "lightgray",
  width = 0.5,
  yscale = NULL,
  ylines = 3,
  cex = 0.5,
  id = TRUE,
  mainlab = NULL,
  gp = gpar(),
  ...
)

NodeBarplot (
  obj,
  fitted = TRUE,
  col = "black",
  fill = NULL,
  beside = NULL,
  ymax = NULL,
  ylines = NULL,
  widths = 1,
  gap = NULL,
  reverse = NULL,
  id = TRUE,
  mainlab = NULL,
  gp = gpar(),
  ...
)

```

Arguments

<code>x</code>	fitted MEglmTree or MECtree object.
<code>main, ep_args</code>	see partykit
<code>terminal_panel</code>	see partykit
<code>tp_args, ip_args, xlim, ylim</code>	see partykit
<code>inner_panel</code>	see partykit
<code>edge_panel</code>	see partykit
<code>drop_terminal</code>	see partykit
<code>tnex</code>	see partykit
<code>newpage, pop, gp, tree, low.is.green</code>	see partykit
<code>...</code>	Further arguments passed to partykit
<code>node</code>	see partykit

<code>nx, ny</code>	see partykit
<code>debug</code>	see partykit

Author(s)

Che Ngufor Ngufor.Che@mayo.edu

`predict.glmerBoost` *Make predictions using a fitted MECtree model*

Description

Make predictions using a fitted MECtree model

Usage

```
predict.glmerBoost(object, newdata, type = c("prob", "class")[1], ...)
predict.glmerLogitBoost(object, newdata, type = c("prob", "class")[1], ...)
```

Arguments

<code>object</code>	Fitted model from MECtree.
<code>newdata</code>	A new input data frame.
<code>type</code>	of prediction: "prop" for probabilities and "class" for class labels.
<code>...</code>	Further arguments passed to or from other methods.

Value

A list with items	
<code>prob</code>	predicted class probabilities
<code>class</code>	predicted class memberships obtained by thresholding class probabilities at the prevalence rate of the positive class

Author(s)

Che Ngufor Ngufor.Che@mayo.edu

predict.MECTree	<i>predict MEctree</i>
-----------------	------------------------

Description

Make predictions for mixed effect conditional inference trees.

Usage

```
predict.MECTree(object, newdata, type = c("prob", "class")[1], ...)
```

Arguments

object	Fitted model from MEctree.
newdata	A new input data frame.
type	of prediction: "prop" for probabilities and "class" for class labels.
...	Further arguments passed to or from other methods.

Value

A list with items

prob	predicted class probabilities
class	predicted class memberships obtained by thresholding class probabilities at the prevalence rate of the positive class

Author(s)

Che Ngufor Ngufor.Che@mayo.edu

predict.MEgbmRules	<i>Predict MEgbm Make predictions for Mixed Effect GBM.</i>
--------------------	---

Description

Predict MEgbm Make predictions for Mixed Effect GBM.

Usage

```
predict.MEgbmRules(
  object,
  newdata,
  type = c("prob", "class")[1],
  allow.new.levels = FALSE,
  ...
)
```

Arguments

object	Fitted model.
newdata	A new input data frame.
type	of prediction: "prop" for probabilities and "class" for class labels.
allow.new.levels	specify if new levels of factor variables in the test set should be allowed. Default to FALSE.

Author(s)

Che Ngufor Ngufor.Che@mayo.edu

predict.MEglm	<i>Predict MEglm Make predictions for Mixed Effect logistic regression. This is just a wrapper for predict.merMod in lme4.</i>
---------------	--

Description

Predict MEglm Make predictions for Mixed Effect logistic regression. This is just a wrapper for predict.merMod in lme4.

Usage

```
predict.MEglm(
  object,
  newdata,
  type = c("prob", "class")[1],
  allow.new.levels = FALSE,
  ...
)
```

Arguments

object	Fitted model.
newdata	A new input data frame.
type	of prediction: "prop" for probabilities and "class" for class labels.
allow.new.levels	specify if new levels of factor variables in the test set should be allowed. Default to FALSE.

Author(s)

Che Ngufor Ngufor.Che@mayo.edu

predict.MEglmTree *predict MEglmtree*

Description

Make predictions for mixed effect model based trees.

Usage

```
predict.MEglmTree(object, newdata, type = c("prob", "class")[1], ...)
```

Arguments

object	Fitted model from MEglmtree.
newdata	A new input data frame.
type	of prediction: "prop" for probabilities and "class" for class labels.
...	Further arguments passed to or from other methods.

Value

A list with items	
prob	predicted class probabilities
class	predicted class memberships obtained by thresholding class probabilities at the prevalence rate of the positive class

Author(s)

Che Ngufor Ngufor.Che@mayo.edu

predict.MEmixgbm *predict MEmixgbm*

Description

Make predictions for mixed effect mixture of GBM.

Usage

```
predict.MEmixgbm(object, newdata, type = c("prob", "class")[1], ...)
```

Arguments

object	Fitted model from MEmixgbm.
newdata	A new input data frame.
type	of prediction: "prop" for probabilities and "class" for class labels.
...	Further arguments passed to or from other methods.

Value

A list with items

<code>prob</code>	predicted class probabilities
<code>class</code>	predicted class memberships obtained by thresholding class probabilities at the prevalence rate of the positive class

Author(s)

Che Ngufor Ngufor.Che@mayo.edu

<code>predict.MEmixgbm2</code>	<i>predict MEmixgbm2</i>
--------------------------------	--------------------------

Description

Make predictions for mixed effect mixture of GBM (version 2).

Usage

```
predict.MEmixgbm2(object, newdata, type = c("prob", "class")[1], ...)
```

Arguments

<code>object</code>	Fitted model from MEmixgbm2.
<code>newdata</code>	A new input data frame.
<code>type</code>	of prediction: "prop" for probabilities and "class" for class labels.
<code>...</code>	Further arguments passed to or from other methods.

Value

A list with items

<code>prob</code>	predicted class probabilities
<code>class</code>	predicted class memberships obtained by thresholding class probabilities at the prevalence rate of the positive class

Author(s)

Che Ngufor Ngufor.Che@mayo.edu

predict.MErfrules *Predict MErfrules Make predictions for Mixed Effect random forest.*

Description

Predict MErfrules Make predictions for Mixed Effect random forest.

Usage

```
predict.MErfrules(  
  object,  
  newdata,  
  type = c("prob", "class")[1],  
  allow.new.levels = FALSE,  
  ...  
)
```

Arguments

object	Fitted model.
newdata	A new input data frame.
type	of prediction: "prob" for probabilities and "class" for class labels.
allow.new.levels	specify if new levels of factor variables in the test set should be allowed. Default to FALSE.

Author(s)

Che Ngufor Ngufor.Che@mayo.edu

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