Supplement 5

Risk factors

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Contents

Import data	3
Clean data	3
Quick look	4
Check missingness	4
Full cohort	4
HIV	4
HIV+	5
HIV status	5
Build model	5
Beta coefficients	5
Odds ratio	6
Overall model	6
Model terms	6
Model fit	7
Pseudo-R^2	7
Hosmer-Lemeshow test	8
Plot predicted probabilities	8
${f Age}$	9
Build model	9
Beta coefficients	9
Odds ratios	9
Overall model	10
Model terms	10
Model fit	11
Pseudo-R^2	11
Hosmer-Lemeshow test	11
Plot predicted probabilities	11
Sex	13
Build model	13
Beta coefficients	13
Odds ratios	13
Overall model	13
Model terms	14
Model fit	15
Pseudo-R ²	15
Hosmer-Lemeshow test	15
Plot predicted probabilities	15

Educational level	17
Build model	17
Beta coefficients	17
Odds ratios	17
Overall model	17
Model terms	18
Model fit	18
Pseudo-R^2	18
Hosmer-Lemeshow test	19
Plot predicted probabilities	19
Employment	21
Build model	21
Beta coefficients	21
Odds ratios	21
Overall model	21
Model terms	22
Model fit	$\frac{-}{22}$
Pseudo-R^2	22
Hosmer-Lemeshow test	23
Plot predicted probabilities	23
	0.5
HSCL25 (total score)	25
Build model	25
Beta coefficients	25
Odds ratios	25
Overall model	25
Model terms	26
Model fit	27
Pseudo-R^2	27
Hosmer-Lemeshow test	$\frac{27}{27}$
Variable selection	2 9
Using backward selection	29
Prepare data	29
Generate full model	29
Inspect full model coefficients	29
Perform backward selection on full model	30
Check model stability	31
Using LASSO	34
Generate a model matrix	34
Find the best minimum and 1SE lambda value using cross-validation	35
Lambda values	35
Lambda min	35
Lambda 1se	35
Inspect the model coefficients	36
Lambda min	36
Lambda 1se	36
Publication plot	37
Session information	37

This script generates models for potential predictors for having pain.

Both univariate analyses and multi-variable model selection are presented.

Import data

```
# Import data
pain <- read_rds('data-cleaned/wbpq.rds') %>%
    select(PID,
           pain_in_last_month,
           pain_worst) %>%
   mutate(pain = ifelse(pain_in_last_month == 'yes' & pain_worst > 0,
                         yes = 'yes',
                         no = 'no')) \%>\%
    select(PID, pain)
general <- read_rds('data-cleaned/general_info.rds') %>%
    select(PID, age, sex, educational_level, employment) %>%
   mutate(employment = fct_collapse(employment,
                                     employed = c('employed', 'employed (part time)'),
                                     unemployed = c('unemployed'),
                                     grant = c('disability grant', 'pension grant')))
mental_health <- read_rds('data-cleaned/hscl.rds') %>%
    select(PID, total_score)
# Join to core_info
data <- read_rds('data-cleaned/hiv_test.rds') %>%
   select(PID, test_result) %>%
   left_join(pain) %>%
   left_join(general) %>%
   left_join(mental_health)
```

Clean data

```
# Remove participants without test results
data %<>%
    filter(!is.na(test_result))

# Remove participants with missing pain data
data %<>%
    filter(!is.na(pain))

# Convert character classes to factors
data %<>%
    mutate_if(is.character, factor)
```

Quick look

```
# Dataframe dimensions
dim(data)
## [1] 535
# Column names
names (data)
## [1] "PID"
                           "test result"
                                               "pain"
## [4] "age"
                           "sex"
                                               "educational_level"
## [7] "employment"
                           "total_score"
# Glimpse data
glimpse(data)
## Observations: 535
## Variables: 8
## $ PID
                       <fct> 001, 003, 004, 005, 006, 007, 008, 009, 010,...
## $ test_result
                       <fct> HIV negative, HIV negative, HIV negative, HI...
                       <fct> no, yes, yes, yes, no, yes, yes, yes, y...
## $ pain
                       <dbl> 35, 50, 38, 37, 30, 25, 39, 27, 23, 32, 36, ...
## $ age
## $ sex
                       <fct> male, female, male, male, male, male, ...
## $ educational_level <ord> secondary school, no/primary school, seconda...
                       <fct> unemployed, grant, employed, employed, emplo...
## $ employment
## $ total_score
                       <dbl> 3.40, 1.28, 1.92, 1.04, 2.72, 1.64, 1.76, 2....
```

Check missingness

Full cohort

HIV-

data %>%

```
data %>%
    profile missing() %>%
    mutate(pct_missing = round(100 * pct_missing)) %>%
    arrange(pct_missing)
## # A tibble: 8 x 3
##
   feature
                       num_missing pct_missing
##
     <fct>
                              <int>
                                          <dbl>
## 1 PID
                                              0
                                  0
## 2 test_result
                                  0
                                              0
                                  0
                                              0
## 3 pain
## 4 sex
                                  2
                                              0
                                  3
## 5 age
                                              1
## 6 employment
                                  3
                                              1
## 7 total_score
                                  5
                                              1
## 8 educational_level
                                 14
```

filter(test_result == 'HIV negative') %>%

```
profile_missing() %>%
   mutate(pct_missing = round(100 * pct_missing)) %>%
   arrange(pct_missing)
## # A tibble: 8 x 3
##
    feature num_missing pct_missing
##
   <fct>
                                     <dbl>
                          <int>
## 1 PID
                                           0
                               0
## 2 test_result
                               0
                                           0
## 3 pain
                               0
                                           0
                               2
## 4 age
                                           0
## 5 sex
                              1
                                           0
## 6 employment
                                           1
## 7 total_score
                              5
                                           1
## 8 educational_level
                             14
                                           3
HIV+
data %>%
   filter(test_result == 'HIV positive') %>%
   profile_missing() %>%
   mutate(pct_missing = round(100 * pct_missing)) %>%
   arrange(pct_missing)
## # A tibble: 8 x 3
   feature
##
                     num_missing pct_missing
    <fct>
##
                     <int>
## 1 PID
                               0
                                           0
## 2 test_result
                               0
                                           0
## 3 pain
                               0
                                           0
## 4 educational_level
## 5 employment
                               0
                                           0
## 6 total_score
                                           0
## 7 age
                               1
                                           1
## 8 sex
```

HIV status

Build model

Beta coefficients

```
# Coefficients
coef(mod_hiv)
```

```
##
              (Intercept) test_resultHIV positive
##
                0.4234189
                                      -0.4234189
# 95% CI of the coefficients
confint(mod_hiv)
##
                              2.5 %
                                        97.5 %
## (Intercept)
                           0.2386153 0.61063071
## test_resultHIV positive -0.9293655 0.08220701
Odds ratio
# OR
exp(coef(mod_hiv))
##
              (Intercept) test_resultHIV positive
##
                1.5271739
                                       0.6548043
# 95% CI of the OR
exp(confint(mod_hiv))
                              2.5 % 97.5 %
## (Intercept)
                          1.2694900 1.841593
## test_resultHIV positive 0.3948041 1.085681
Overall model
# likelihood ratio test
Anova(mod_hiv,
     test = 'LR')
## Analysis of Deviance Table (Type II tests)
##
## Response: pain
##
              LR Chisq Df Pr(>Chisq)
## test_result 2.6992 1
                             0.1004
Model terms
# Summary
summary(mod_hiv)
##
## Call:
## glm(formula = pain ~ test_result, family = binomial(link = "logit"),
      data = data)
##
##
## Deviance Residuals:
     Min
             1Q Median
                              ЗQ
                                    Max
## -1.362 -1.362
                 1.004
                         1.004
                                  1.177
## Coefficients:
##
                          Estimate Std. Error z value Pr(>|z|)
## (Intercept)
```

0.25717 -1.646 0.0997 .

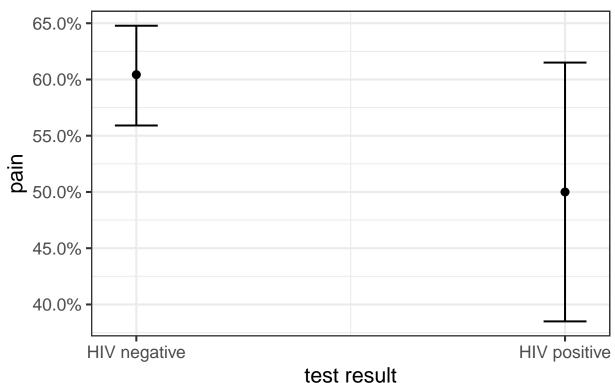
test_resultHIV positive -0.42342

```
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 723.98 on 534 degrees of freedom
##
## Residual deviance: 721.28 on 533 degrees of freedom
## AIC: 725.28
##
## Number of Fisher Scoring iterations: 4
# Wald test
Anova (mod hiv,
     type = 'II',
      test = 'Wald')
## Analysis of Deviance Table (Type II tests)
##
## Response: pain
##
              Df Chisq Pr(>Chisq)
## test_result 1 2.7108
                           0.09967 .
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Model fit
Pseudo-R<sup>2</sup>
nagelkerke(mod_hiv)
## $Models
## Model: "glm, pain ~ test_result, binomial(link = \"logit\"), data"
## Null: "glm, pain ~ 1, binomial(link = \"logit\"), data"
## $Pseudo.R.squared.for.model.vs.null
                                Pseudo.R.squared
## McFadden
                                     0.00372828
## Cox and Snell (ML)
                                      0.00503255
## Nagelkerke (Cragg and Uhler)
                                      0.00678609
##
## $Likelihood.ratio.test
## Df.diff LogLik.diff Chisq p.value
               -1.3496 2.6992 0.1004
        -1
##
##
## $Number.of.observations
##
## Model: 535
## Null: 535
##
## $Messages
## [1] "Note: For models fit with REML, these statistics are based on refitting with ML"
##
## $Warnings
## [1] "None"
```

Hosmer-Lemeshow test

Plot predicted probabilities

Predicted probabilities of pain



Plot

```
pp_hiv <- ggplot(data = hiv_data) +</pre>
    aes(x = x,
        y = pred,
        ymin = low,
        ymax = high) +
    geom_errorbar(width = 0.3,
                  size = 1) +
    geom_point(size = 3) +
    annotate(geom = 'text',
             label = 'HIV status*',
             size = 5,
             x = 0.5,
             y = 0.97,
             hjust = 0) +
    scale_y_continuous(limits = c(0, 1),
                       position = 'right') +
    scale_x_discrete(labels = c('Negative', 'Positive')) +
    labs(x = 'HIV test result') +
    theme(axis.title.y = element_blank(),
          axis.title.x = element_text(size = 17),
          panel.grid = element_blank(),
          axis.text = element_text(colour = '#000000'))
```

Age

Build model

Beta coefficients

```
# Coefficients
coef(mod_age)
## (Intercept) age
## 0.194494016 0.004976257
# 95% CI of the coefficients
confint(mod_age)
## 2.5 % 97.5 %
## (Intercept) -0.36882723 0.75671672
## age -0.01059239 0.02075425
```

Odds ratios

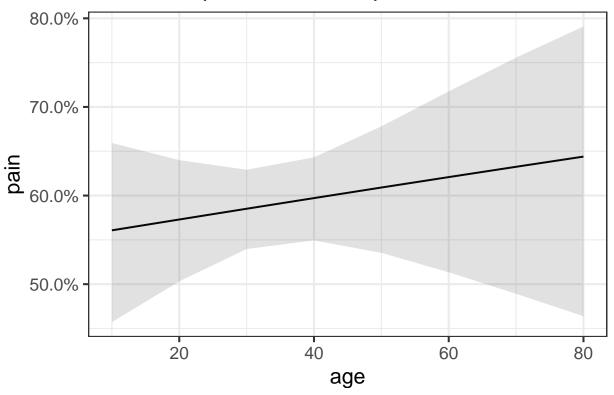
```
# OR
exp(coef(mod_age))
```

```
## (Intercept)
                      age
##
     1.214696
                 1.004989
# 95% CI of the OR
exp(confint(mod_age))
                  2.5 %
                         97.5 %
## (Intercept) 0.6915449 2.131267
              0.9894635 1.020971
## age
Overall model
# Likelihood ratio test
Anova(mod_age,
     test = 'LR')
## Analysis of Deviance Table (Type II tests)
## Response: pain
      LR Chisq Df Pr(>Chisq)
## age 0.39027 1
                      0.5322
Model terms
# Summary
summary(mod_age)
##
## Call:
## glm(formula = pain ~ age, family = binomial(link = "logit"),
      data = data[!is.na(data$age), ])
##
## Deviance Residuals:
          1Q Median
     Min
                              3Q
                                     Max
## -1.419 -1.324 1.002 1.034
                                   1.065
## Coefficients:
              Estimate Std. Error z value Pr(>|z|)
## (Intercept) 0.194494
                         0.286725 0.678 0.498
              0.004976
                         0.007981 0.624
                                             0.533
## age
##
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 720.09 on 531 degrees of freedom
## Residual deviance: 719.70 on 530 degrees of freedom
## AIC: 723.7
## Number of Fisher Scoring iterations: 4
# Wald test
Anova(mod_age,
     type = 'II',
     test = 'Wald')
```

Analysis of Deviance Table (Type II tests)

```
##
## Response: pain
     Df Chisq Pr(>Chisq)
## age 1 0.3888
                 0.533
Model fit
Pseudo-R<sup>2</sup>
nagelkerke(mod_age)
## $Models
##
## Model: "glm, pain ~ age, binomial(link = \"logit\"), data[!is.na(data$age), ]"
## Null: "glm, pain ~ 1, binomial(link = \"logit\"), data[!is.na(data$age), ]"
## $Pseudo.R.squared.for.model.vs.null
##
                               Pseudo.R.squared
## McFadden
                                    0.000541979
## Cox and Snell (ML)
                                     0.000733329
## Nagelkerke (Cragg and Uhler)
                                    0.000988741
## $Likelihood.ratio.test
## Df.diff LogLik.diff Chisq p.value
        -1 -0.19514 0.39027 0.53216
##
##
## $Number.of.observations
##
## Model: 532
## Null: 532
##
## $Messages
## [1] "Note: For models fit with REML, these statistics are based on refitting with ML"
## $Warnings
## [1] "None"
Hosmer-Lemeshow test
hoslem.test(x = mod_age\$y,
           y = fitted(mod_age),
            g = 10)
##
##
  Hosmer and Lemeshow goodness of fit (GOF) test
## data: mod_age$y, fitted(mod_age)
## X-squared = 6.6654, df = 8, p-value = 0.5731
Plot predicted probabilities
```

```
plot_model(mod_age,
           type = 'pred')$age
```



```
# Publication plot
## Extract data
age <- plot_model(mod_age,</pre>
                   type = 'pred')$age
age_data <- tibble(x = age$data$x,</pre>
                   pred = age$data$predicted,
                    low = age$data$conf.low,
                    high = age$data$conf.high)
## Plot
pp_age <- ggplot(data = age_data) +</pre>
    aes(x = x,
        y = pred,
        ymax = high,
        ymin = low) +
    geom_ribbon(fill = '#CCCCCC') +
    geom_line(size = 0.8) +
    annotate(geom = 'text',
             label = 'Age*',
             size = 5,
             x = 10,
             y = 0.97,
             hjust = 0) +
    scale_y_continuous(limits = c(0, 1),
                        position = 'left') +
    labs(x = 'Age (years)') +
```

```
theme(axis.title.y = element_blank(),
    axis.title.x = element_text(size = 17),
    panel.grid = element_blank(),
    axis.text = element_text(colour = '#000000'))
```

Sex

Build model

Beta coefficients

```
# Coefficients
coef(mod_sex)
## (Intercept) sexmale
## 0.5920511 -0.5007013
# 95% CI of the coefficients
confint(mod_sex)
## 2.5 % 97.5 %
## (Intercept) 0.3549933 0.8346266
## sexmale -0.8502162 -0.1532804
```

Odds ratios

```
# OR
exp(coef(mod_sex))
## (Intercept) sexmale
## 1.8076923 0.6061055
# 95% CI of the OR
exp(confint(mod_sex))
## 2.5 % 97.5 %
## (Intercept) 1.4261710 2.3039535
## sexmale 0.4273226 0.8578891
```

Overall model

```
## Analysis of Deviance Table (Type II tests)
##
## Response: pain
     LR Chisq Df Pr(>Chisq)
## sex 7.9882 1 0.004708 **
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Model terms
# Summary
summary(mod_sex)
##
## glm(formula = pain ~ sex, family = binomial(link = "logit"),
      data = data[!is.na(data$sex), ])
##
## Deviance Residuals:
##
      Min
               1Q
                    Median
                                 3Q
                                         Max
## -1.4369 -1.2164 0.9384
                            0.9384
                                      1.1389
##
## Coefficients:
              Estimate Std. Error z value Pr(>|z|)
                        0.1222 4.845 1.27e-06 ***
## (Intercept) 0.5921
## sexmale
              -0.5007
                          0.1777 -2.818 0.00483 **
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 721.87 on 532 degrees of freedom
## Residual deviance: 713.88 on 531 degrees of freedom
## AIC: 717.88
##
## Number of Fisher Scoring iterations: 4
# Wald test
Anova (mod_sex,
     type = 'II',
     test = 'Wald')
## Analysis of Deviance Table (Type II tests)
##
## Response: pain
      Df Chisq Pr(>Chisq)
## sex 1 7.942
                 0.00483 **
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

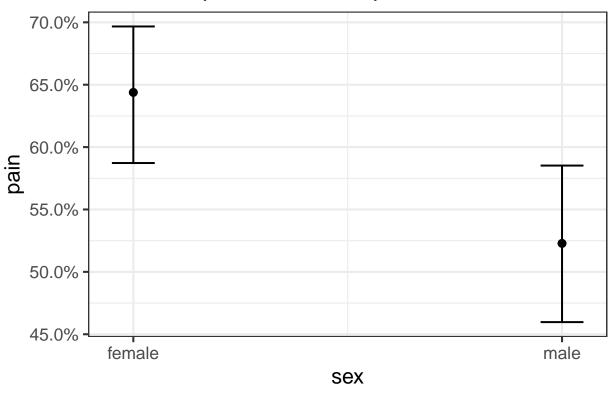
Model fit

Pseudo-R²

```
nagelkerke(mod_sex)
## $Models
##
## Model: "glm, pain ~ sex, binomial(link = \"logit\"), data[!is.na(data$sex), ]"
## Null: "glm, pain ~ 1, binomial(link = \"logit\"), data[!is.na(data$sex), ]"
## $Pseudo.R.squared.for.model.vs.null
##
                                Pseudo.R.squared
## McFadden
                                       0.0110660
## Cox and Snell (ML)
                                       0.0148755
                                       0.0200509
## Nagelkerke (Cragg and Uhler)
## $Likelihood.ratio.test
## Df.diff LogLik.diff Chisq p.value
##
               -3.9941 7.9882 0.0047083
##
## $Number.of.observations
##
## Model: 533
## Null: 533
## $Messages
## [1] "Note: For models fit with REML, these statistics are based on refitting with ML"
##
## $Warnings
## [1] "None"
```

Hosmer-Lemeshow test

Plot predicted probabilities



```
# Publication plot
## Extract data
sex <- plot_model(mod_sex,</pre>
                   type = 'pred')$sex
sex_data <- tibble(x = factor(sex$data$x),</pre>
                    pred = sex$data$predicted,
                    low = sex$data$conf.low,
                   high = sex$data$conf.high)
## Plot
pp_sex <- ggplot(data = sex_data) +</pre>
    aes(x = x,
        y = pred,
        ymin = low,
        ymax = high) +
    geom_errorbar(width = 0.3,
                   size = 1) +
    geom_point(size = 3) +
    annotate(geom = 'text',
             label = 'Sex',
             size = 5,
             x = 0.5,
             y = 0.97,
             hjust = 0) +
    scale_y_continuous(limits = c(0, 1),
                        position = 'right') +
    scale_x_discrete(labels = c('Female', 'Male')) +
```

Educational level

Build model

Beta coefficients

```
# Coefficients
coef(mod_school)
           (Intercept) educational_level.L educational_level.Q
##
            0.31072492
                                0.21947500
                                                     0.02822161
# 95% CI of the coefficients
confint(mod_school)
##
                             2.5 %
                                      97.5 %
## (Intercept)
                        0.01507632 0.6117129
## educational_level.L -0.39956640 0.8277941
## educational_level.Q -0.36608050 0.4276322
```

Odds ratios

```
# OR
exp(coef(mod_school))
##
           (Intercept) educational_level.L educational_level.Q
                                  1.245423
##
              1.364414
                                                       1.028624
# 95% CI of the OR
exp(confint(mod_school))
##
                           2.5 %
                                 97.5 %
## (Intercept)
                       1.0151905 1.843587
## educational level.L 0.6706108 2.288265
## educational_level.Q 0.6934470 1.533622
```

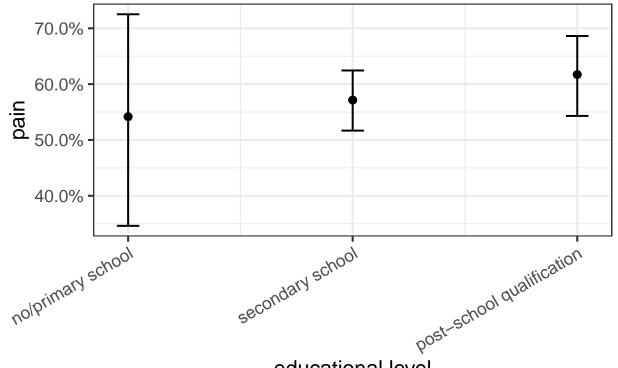
Overall model

```
## Analysis of Deviance Table (Type II tests)
##
## Response: pain
##
                    LR Chisq Df Pr(>Chisq)
## educational_level 1.1781 2
Model terms
# Summary
summary(mod_school)
##
## Call:
## glm(formula = pain ~ educational_level, family = binomial(link = "logit"),
      data = data[!is.na(data$educational_level), ])
##
## Deviance Residuals:
##
      Min
                    Median
                                  3Q
                1Q
                                          Max
## -1.3857 -1.3018
                     0.9825
                              1.0579
                                       1.1073
##
## Coefficients:
##
                      Estimate Std. Error z value Pr(>|z|)
## (Intercept)
                       0.31072
                                  0.15081
                                            2.060
                                                    0.0394 *
## educational_level.L 0.21948
                                   0.30985
                                            0.708
                                                    0.4787
## educational_level.Q 0.02822
                                  0.20114
                                            0.140
                                                    0.8884
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 706.98 on 520 degrees of freedom
## Residual deviance: 705.80 on 518 degrees of freedom
## AIC: 711.8
## Number of Fisher Scoring iterations: 4
# Wald test
Anova (mod school,
      type = 'II',
      test = 'Wald')
## Analysis of Deviance Table (Type II tests)
##
## Response: pain
##
                    Df Chisq Pr(>Chisq)
## educational_level 2 1.1729
                                  0.5563
Model fit
```

Pseudo-R^2

```
nagelkerke(mod_school)
## $Models
```

```
##
## Model: "glm, pain ~ educational_level, binomial(link = \"logit\"), data[!is.na(data$educational_leve
## Null: "glm, pain ~ 1, binomial(link = \"logit\"), data[!is.na(data$educational_level), ]"
## $Pseudo.R.squared.for.model.vs.null
##
                                Pseudo.R.squared
## McFadden
                                      0.00166642
                                      0.00225873
## Cox and Snell (ML)
## Nagelkerke (Cragg and Uhler)
                                      0.00304181
## $Likelihood.ratio.test
## Df.diff LogLik.diff Chisq p.value
              -0.58906 1.1781 0.55485
##
## $Number.of.observations
##
## Model: 521
## Null: 521
##
## $Messages
## [1] "Note: For models fit with REML, these statistics are based on refitting with ML"
## $Warnings
## [1] "None"
Hosmer-Lemeshow test
hoslem.test(x = mod_school$y,
           y = fitted(mod_school),
            g = 10)
##
## Hosmer and Lemeshow goodness of fit (GOF) test
## data: mod_school$y, fitted(mod_school)
## X-squared = 7.384e-28, df = 8, p-value = 1
Plot predicted probabilities
plot_model(mod_school,
           type = 'pred')$educational_level +
    theme(axis.text.x = element_text(angle = 30,
                                     hjust = 1)
```



educational level

```
# Publication plot
## Extract data
edu <- plot_model(mod_school,
                  type = 'pred')$educational_level
edu_data <- tibble(x = factor(edu$data$x),</pre>
                   pred = edu$data$predicted,
                   low = edu$data$conf.low,
                   high = edu$data$conf.high)
## Plot
pp_edu <- ggplot(data = edu_data) +</pre>
    aes(x = x,
        y = pred,
        ymin = low,
        ymax = high) +
    geom_errorbar(width = 0.3,
                  size = 1) +
    geom_point(size = 3) +
    annotate(geom = 'text',
             label = 'Education*',
             size = 5,
             x = 0.5,
             y = 0.97,
             hjust = 0) +
    scale_y_continuous(limits = c(0, 1),
                       position = 'left') +
    scale_x_discrete(labels = c('0-7', '8-12', '>12')) +
```

Employment

Build model

Beta coefficients

```
# Coefficients
coef(mod_employment)
            (Intercept)
                          employmentemployed employmentunemployed
##
              1.0296194
                                  -0.7467566
                                                        -0.6333710
# 95% CI of the coefficients
confint(mod_employment)
##
                              2.5 %
                                        97.5 %
## (Intercept)
                         0.06891139 2.1592545
## employmentemployed
                        -1.90174775 0.2485792
## employmentunemployed -1.78608566 0.3589340
```

Odds ratios

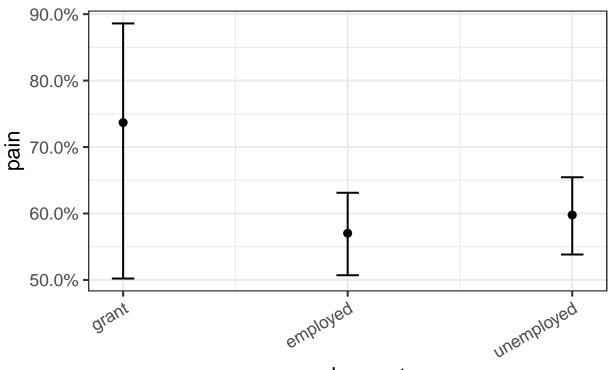
```
# OR
exp(coef(mod_employment))
##
            (Intercept)
                          employmentemployed employmentunemployed
              2.8000000
                                   0.4739011
                                                         0.5307995
##
# 95% CI of the OR
exp(confint(mod_employment))
##
                            2.5 %
                                     97.5 %
## (Intercept)
                        1.0713413 8.664676
## employmentemployed
                        0.1493074 1.282202
## employmentunemployed 0.1676150 1.431802
```

Overall model

```
## Analysis of Deviance Table (Type II tests)
##
## Response: pain
             LR Chisq Df Pr(>Chisq)
## employment 2.2454 2
Model terms
# Summary
summary(mod_employment)
##
## Call:
## glm(formula = pain ~ employment, family = binomial(link = "logit"),
      data = data[!is.na(data$employment), ])
##
## Deviance Residuals:
##
     Min
             1Q Median
                               3Q
                                     Max
## -1.634 -1.300 1.014
                           1.060
##
## Coefficients:
                       Estimate Std. Error z value Pr(>|z|)
##
## (Intercept)
                                   0.5210 1.976 0.0481 *
                         1.0296
                         -0.7468
                                    0.5369 -1.391
                                                     0.1643
## employmentemployed
## employmentunemployed -0.6334
                                    0.5355 -1.183 0.2369
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 720.09 on 531 degrees of freedom
## Residual deviance: 717.84 on 529 degrees of freedom
## AIC: 723.84
## Number of Fisher Scoring iterations: 4
# Wald test
Anova (mod_employment,
     type = 'II',
      test = 'Wald')
## Analysis of Deviance Table (Type II tests)
##
## Response: pain
             Df Chisq Pr(>Chisq)
## employment 2 2.09
                          0.3517
Model fit
Pseudo-R<sup>2</sup>
```

```
nagelkerke(mod_employment)
## $Models
```

```
##
## Model: "glm, pain ~ employment, binomial(link = \"logit\"), data[!is.na(data$employment), ]"
## Null: "glm, pain ~ 1, binomial(link = \"logit\"), data[!is.na(data$employment), ]"
## $Pseudo.R.squared.for.model.vs.null
##
                                Pseudo.R.squared
## McFadden
                                      0.00311829
## Cox and Snell (ML)
                                      0.00421187
## Nagelkerke (Cragg and Uhler)
                                      0.00567883
## $Likelihood.ratio.test
## Df.diff LogLik.diff Chisq p.value
               -1.1227 2.2454 0.32539
##
## $Number.of.observations
##
## Model: 532
## Null: 532
##
## $Messages
## [1] "Note: For models fit with REML, these statistics are based on refitting with ML"
## $Warnings
## [1] "None"
Hosmer-Lemeshow test
hoslem.test(x = mod_employment$y,
            y = fitted(mod_employment),
            g = 10
##
   Hosmer and Lemeshow goodness of fit (GOF) test
##
## data: mod_employment$y, fitted(mod_employment)
## X-squared = 3.1778e-23, df = 8, p-value = 1
Plot predicted probabilities
plot_model(mod_employment,
           type = 'pred')$employment +
    theme(axis.text.x = element_text(angle = 30,
                                     hjust = 1)
```



employment

```
# Publication plot
## Extract data
emp <- plot_model(mod_employment,</pre>
                  type = 'pred')$employment
emp_data <- tibble(x = factor(emp$data$x),</pre>
                   pred = emp$data$predicted,
                    low = emp$data$conf.low,
                   high = emp$data$conf.high)
## Plot
pp_emp <- ggplot(data = emp_data) +</pre>
    aes(x = x,
        y = pred,
        ymin = low,
        ymax = high) +
    geom_errorbar(width = 0.3,
                  size = 1) +
    geom_point(size = 3) +
    annotate(geom = 'text',
             label = 'Employment',
             size = 5,
             x = 0.5,
             y = 0.97,
             hjust = 0) +
    scale_y_continuous(limits = c(0, 1),
                        position = 'right') +
```

HSCL25 (total score)

Build model

Beta coefficients

Odds ratios

```
# Odds ratio
exp(coef(mod_hscl))
## (Intercept) total_score
## 0.1562131 3.9274441
# 95% CI of the OR
exp(confint(mod_hscl))
## 2.5 % 97.5 %
## (Intercept) 0.08107334 0.2919683
## total_score 2.68793445 5.9007362
```

Overall model

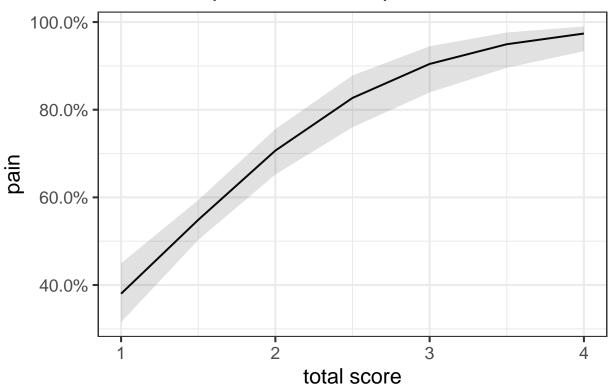
```
## Analysis of Deviance Table (Type II tests)
##
## Response: pain
              LR Chisq Df Pr(>Chisq)
## total_score 59.271 1 1.374e-14 ***
## ---
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
Model terms
# Summary
summary(mod_hscl)
##
## glm(formula = pain ~ total_score, family = binomial(link = "logit"),
      data = data[!is.na(data$total_score), ])
##
## Deviance Residuals:
##
     Min
           1Q Median
                             3Q
                                    Max
## -2.389 -1.110 0.594
                          1.040
                                  1.391
##
## Coefficients:
              Estimate Std. Error z value Pr(>|z|)
##
                        0.3264 -5.687 1.29e-08 ***
## (Intercept) -1.8565
                          0.2003 6.830 8.50e-12 ***
## total_score 1.3680
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
## (Dispersion parameter for binomial family taken to be 1)
##
      Null deviance: 717.25 on 529 degrees of freedom
## Residual deviance: 657.98 on 528 degrees of freedom
## AIC: 661.98
##
## Number of Fisher Scoring iterations: 4
# Wald test
Anova(mod_hscl,
     type = 'II',
     test = 'Wald')
## Analysis of Deviance Table (Type II tests)
##
## Response: pain
              Df Chisq Pr(>Chisq)
## total_score 1 46.647 8.499e-12 ***
## Signif. codes: 0 '***' 0.001 '**' 0.05 '.' 0.1 ' ' 1
```

Model fit

Pseudo-R²

\$total score

```
nagelkerke(mod_hscl)
## $Models
##
## Model: "glm, pain ~ total_score, binomial(link = \"logit\"), data[!is.na(data$total_score), ]"
## Null: "glm, pain ~ 1, binomial(link = \"logit\"), data[!is.na(data$total_score), ]"
## $Pseudo.R.squared.for.model.vs.null
##
                                Pseudo.R.squared
## McFadden
                                        0.082637
## Cox and Snell (ML)
                                        0.105806
## Nagelkerke (Cragg and Uhler)
                                        0.142670
## $Likelihood.ratio.test
## Df.diff LogLik.diff Chisq
                                  p.value
##
                -29.636 59.271 1.3736e-14
##
## $Number.of.observations
##
## Model: 530
## Null: 530
## $Messages
## [1] "Note: For models fit with REML, these statistics are based on refitting with ML"
##
## $Warnings
## [1] "None"
Hosmer-Lemeshow test
hoslem.test(x = mod_hscl$y,
            y = fitted(mod_hscl),
            g = 10
##
## Hosmer and Lemeshow goodness of fit (GOF) test
## data: mod_hscl$y, fitted(mod_hscl)
## X-squared = 4.6332, df = 8, p-value = 0.796
Plot predicted probabilities
plot_model(mod_hscl,
           type = 'pred')
```



```
# Publication plot
## Extract data
hscl <- plot_model(mod_hscl,</pre>
                    type = 'pred')$total_score
hscl_data <- tibble(x = hscl$data$x,</pre>
                    pred = hscl$data$predicted,
                    low = hscl$data$conf.low,
                    high = hscl$data$conf.high)
## Plot
pp_hscl <- ggplot(data = hscl_data) +</pre>
    aes(x = x,
        y = pred,
        ymax = high,
        ymin = low) +
    geom_ribbon(fill = '#CCCCCC') +
    geom_line(size = 0.8) +
    annotate(geom = 'text',
             label = 'HSCL-25',
             size = 5,
             x = 1,
             y = 0.97,
             hjust = 0) +
    scale_y_continuous(limits = c(0, 1),
                        position = 'left') +
    labs(x = 'HSCL-25 total score') +
    theme(axis.title.y = element_blank(),
```

```
axis.title.x = element_text(size = 17),
panel.grid = element_blank(),
axis.text = element_text(colour = '#000000'))
```

Variable selection

Using backward selection

Prepare data

Generate full model

Inspect full model coefficients

```
# Model summary
fit
## Logistic Regression Model
##
   lrm(formula = pain ~ age + sex + test_result + total_score +
##
       educational_level + employment, data = complete, x = TRUE,
##
##
       y = TRUE)
##
                         Model Likelihood
                                              Discrimination
                                                                Rank Discrim.
##
                            Ratio Test
                                                 Indexes
                                                                   Indexes
##
                 509
                        LR chi2
                                     66.59
                                                                С
##
   Obs
                                              R2
                                                     0.165
                                                                        0.694
                                                                        0.389
                 212
                                                       0.945
##
    no
                        d.f.
                                                                Dxy
                 297
                        Pr(> chi2) <0.0001
                                                       2.574
                                                                gamma
                                                                        0.389
##
                                              gr
##
   max |deriv| 1e-05
                                                       0.196
                                                                tau-a
                                                                        0.189
                                              gp
##
                                              Brier
                                                       0.215
##
                                    S.E. Wald Z Pr(>|Z|)
##
                            Coef
## Intercept
                            -2.0239 1.3132 -1.54 0.1233
## age
                             0.0146 0.0102 1.43 0.1529
                            -0.2267 0.2020 -1.12 0.2617
## sex=male
## test_result=HIV positive -0.5788 0.2890 -2.00 0.0452
## total_score
                             1.3575 0.2124 6.39 < 0.0001
## educational_level
                             0.1672 0.4710 0.35 0.7226
```

```
educational_level=3
                               0.1483 0.5387 0.28 0.7831
##
    employment=employed
                              -0.6190 0.6179 -1.00 0.3164
##
##
    employment=unemployed
                              -0.6071 0.6315 -0.96 0.3364
##
# Betas
coef(fit)
##
                  Intercept
                                                                       sex=male
                                                  age
##
                -2.02389051
                                           0.01456871
                                                                    -0.22670243
##
   test_result=HIV positive
                                          total_score
                                                              educational_level
##
                -0.57878625
                                           1.35754122
                                                                     0.16718303
##
        educational_level=3
                                  employment=employed
                                                          employment=unemployed
                                                                    -0.60705114
##
                 0.14830149
                                          -0.61902785
confint.default(fit)
##
                                    2.5 %
                                               97.5 %
                             -4.597807803 0.55002677
## Intercept
## age
                             -0.005409784
                                           0.03454720
## sex=male
                             -0.622609005
                                          0.16920414
## test_result=HIV positive -1.145218451 -0.01235405
## total_score
                             0.941190974 1.77389147
## educational level
                             -0.755930631 1.09029670
## educational_level=3
                            -0.907552917
                                          1.20415590
## employment=employed
                             -1.829999930 0.59194424
## employment=unemployed
                             -1.844865102 0.63076283
# OR
exp(coef(fit))
##
                  Intercept
                                                                       sex=male
                                                  age
##
                  0.1321404
                                            1.0146754
                                                                      0.7971580
##
   test_result=HIV positive
                                          total_score
                                                              educational_level
##
                  0.5605784
                                            3.8866252
                                                                      1.1819706
##
        educational_level=3
                                  employment=employed
                                                          employment=unemployed
                                            0.5384677
                                                                      0.5449555
##
                  1.1598625
exp(confint.default(fit))
##
                                 2.5 %
                                          97.5 %
## Intercept
                             0.0100739 1.7332994
                             0.9946048 1.0351509
## age
## sex=male
                             0.5365428 1.1843619
## test_result=HIV positive 0.3181544 0.9877219
## total score
                             2.5630321 5.8937441
## educational_level
                             0.4695734 2.9751567
## educational_level=3
                             0.4035104 3.3339437
## employment=employed
                             0.1604136 1.8074992
## employment=unemployed
                             0.1580466 1.8790434
Perform backward selection on full model
# Perform selection
(bw <- fastbw(fit))</pre>
##
    Deleted
                      Chi-Sq d.f. P
                                          Residual d.f. P
                                                                AIC
```

```
employment
                      1.01
                             2
                                  0.6049 1.01
                                                  2
                                                       0.6049 - 2.99
##
   educational_level 2.36
                             2
                                  0.3069 3.37
                                                  4
                                                       0.4982 -4.63
                                  0.2171 4.89
## sex
                      1.52
                             1
                                                        0.4292 - 5.11
                      2.86
                                  0.0905 7.76
                                                        0.2565 -4.24
## age
                                                  6
                             1
##
   test_result
                      3.81
                             1
                                  0.0511 11.56
                                                  7
                                                       0.1159 - 2.44
##
## Approximate Estimates after Deleting Factors
##
##
                 Coef
                        S.E. Wald Z
               -1.778 0.3329 -5.340 9.303e-08
## Intercept
## total_score 1.296 0.2034 6.372 1.862e-10
## Factors in Final Model
##
## [1] total_score
# Betas
coef(bw)
##
     Intercept total_score
##
     -1.777667
                  1.295831
confint.default(bw)
                    2.5 %
##
                             97.5 %
## Intercept
              -2.4301535 -1.125181
## total_score 0.8972649 1.694396
# OR.
exp(coef(bw))
     Intercept total_score
      0.169032
                  3.654030
##
exp(confint.default(bw))
                    2.5 %
                             97.5 %
## Intercept
               0.08802332 0.3245936
## total_score 2.45288512 5.4433594
Check model stability
100 bootstrapped resamples.
validate(fit, B = 100, bw = TRUE)
##
        Backwards Step-down - Original Model
##
##
## Deleted
                      Chi-Sq d.f. P
                                         Residual d.f. P
                                                               AIC
## employment
                      1.01
                             2
                                  0.6049 1.01
                                                  2
                                                        0.6049 - 2.99
## educational_level 2.36
                             2
                                  0.3069 3.37
                                                  4
                                                        0.4982 -4.63
                                  0.2171 4.89
##
   sex
                      1.52
                             1
                                                  5
                                                        0.4292 - 5.11
## age
                      2.86
                             1
                                  0.0905 7.76
                                                  6
                                                       0.2565 -4.24
##
  test_result
                      3.81
                             1
                                  0.0511 11.56
                                                  7
                                                       0.1159 - 2.44
##
## Approximate Estimates after Deleting Factors
##
```

```
S.E. Wald Z
##
                 Coef
              -1.778 0.3329 -5.340 9.303e-08
## Intercept
## total_score 1.296 0.2034 6.372 1.862e-10
## Factors in Final Model
##
## [1] total_score
             index.orig training test optimism index.corrected
##
## Dxy
                 0.3501
                          0.3864 0.3545
                                          0.0320
                                                           0.3182 100
## R2
                 0.1366
                          0.1666 0.1396
                                          0.0270
                                                           0.1096 100
                 0.0000
                          0.0000 0.0298 -0.0298
                                                           0.0298 100
## Intercept
## Slope
                 1.0000
                          1.0000 0.9006
                                          0.0994
                                                           0.9006 100
## Emax
                 0.0000
                          0.0000 0.0282
                                          0.0282
                                                           0.0282 100
## D
                 0.1050
                          0.1306 0.1076
                                          0.0230
                                                           0.0820 100
## U
                -0.0039
                         -0.0039 0.0015
                                         -0.0054
                                                           0.0015 100
## Q
                 0.1089
                          0.1345 0.1061
                                          0.0284
                                                           0.0805 100
## B
                          0.2141 0.2201
                                         -0.0060
                                                           0.2253 100
                 0.2193
## g
                 0.8313
                          0.9476 0.8422
                                          0.1054
                                                           0.7260 100
                 0.1748
                          0.1946 0.1784
                                          0.0161
                                                           0.1587 100
## gp
##
## Factors Retained in Backwards Elimination
##
    age sex test_result total_score educational_level employment
##
##
##
##
##
##
##
##
##
##
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##
```

##	*		*	*			
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##	*		*	*			
##	*			*	*	•	
##	*	*	*	*			
##			*	*	*	<	*
##			*	*			
##			*	*			
##				*			
##	*		*	*	*	<	
##				*			
##				*			
##	*	*		*	*	•	
##	*	*	*	*			
##				*			
##		*		*	*	<	*
##	*	*	*	*	*		
##	*	·	•	*	·		
##	*		*	*	*	<	
##	•		••	*	•		
##	*	*	*	*	*		
##	-1-	-1-	-1-	*	7		
##	*		*	*	*		
##	Τ.		т	*	7	•	
##	*			*	*		
##	Τ.			*	7	•	
##				*			
##	*		*	*			*
##	-1-		*	*			-1-
##	*	*	*	*	*		
##	-1-	-1-	-,-	*	7	-	
##			*	*			
##			Τ.	*			
##	*			*			
##	•			*			
##				*			
##				*			
##	*						
##	•			*			
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##	•				4	•	
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##				*		_	.1.
				*	*	•	*
##			*	*			
##			*	*	*	•	
##			*	*			
##			*	*			
##			*	*			
##			*	*			
##				*			*
##			*	*			
##				*	*	<	
##	*	*		*			

```
##
##
##
##
##
##
##
##
##
##
##
##
##
##
##
##
##
## Frequencies of Numbers of Factors Retained
##
##
    1 2 3 4 5
## 33 31 15 15 5 1
```

Using LASSO

LASSO is a regression method that performs both variable selection and regularization in order to enhance the prediction accuracy and interpretability of the statistical model it produces.

The process involves performing a 10-fold cross validation to find the optimal *lambda* (penalization parameter). And then running the analysis and extracting the model based on the best lambda.

- lambda.min is the value of lambda that gives minimum mean cross-validated error.
- lambda.1se, is the value of lambda that gives the most regularized model such that error is within one standard error of the minimum

Generate a model matrix

Find the best minimum and 1SE lambda value using cross-validation

```
# Set seed
set.seed(2019)
# Calculate lambda (alpha = 1, lasso)
cv.lasso \leftarrow cv.glmnet(x = x, y = y,
                      nfolds = 10,
                      alpha = 1,
                      family = "binomial")
# Plot
plot(cv.lasso)
             8 8 8 8 8 8 8 8 7 6 6 6 5 5 5 2 1 1 1 1 1
      1.36
Binomial Deviance
      1.32
      1.28
                   -7
                                -6
                                            -5
                                                                    -3
                                                                                -2
                                                        -4
```

Lambda values

Lambda min

cv.lasso\$lambda.min
[1] 0.008532659

Lambda 1se

cv.lasso\$lambda.1se

[1] 0.07957586

log(Lambda)

Inspect the model coefficients

Lambda min

```
# Betas
coef(cv.lasso, s = "lambda.min")
## 9 x 1 sparse Matrix of class "dgCMatrix"
##
## (Intercept)
                                     -2.04768463
## complete2.age
                                      0.01313481
## complete2.total_score
                                      1.24556316
## complete2.test resultHIV.positive -0.45009074
                                     -0.16187709
## complete2.sexmale
## complete2.educational level.L
                                      0.23690209
## complete2.educational_level.Q
                                      0.02224888
## complete2.employmentemployed
## complete2.employmentunemployed
exp(coef(cv.lasso, s = "lambda.min"))
## 9 x 1 Matrix of class "dgeMatrix"
## (Intercept)
                                     0.1290333
## complete2.age
                                     1.0132215
## complete2.total_score
                                     3.4748912
## complete2.test_resultHIV.positive 0.6375703
## complete2.sexmale
                                     0.8505457
## complete2.educational_level.L
                                    1.2673170
## complete2.educational level.Q
                                    1.0224982
## complete2.employmentemployed
                                     1.0000000
## complete2.employmentunemployed
                                     1.0000000
Lambda 1se
# Betas
coef(cv.lasso, s = "lambda.1se")
## 9 x 1 sparse Matrix of class "dgCMatrix"
##
                                              1
## (Intercept)
                                     -0.5727692
## complete2.age
## complete2.total_score
                                      0.5481293
## complete2.test_resultHIV.positive
## complete2.sexmale
## complete2.educational level.L
## complete2.educational_level.Q
## complete2.employmentemployed
## complete2.employmentunemployed
exp(coef(cv.lasso, s = "lambda.1se"))
## 9 x 1 Matrix of class "dgeMatrix"
## (Intercept)
                                     0.5639615
```

```
## complete2.age 1.0000000
## complete2.total_score 1.7300136
## complete2.test_resultHIV.positive 1.0000000
## complete2.sexmale 1.0000000
## complete2.educational_level.L 1.0000000
## complete2.educational_level.Q 1.0000000
## complete2.employmentemployed 1.0000000
## complete2.employmentunemployed 1.0000000
```

Publication plot

Session information

```
sessionInfo()
## R version 3.6.0 (2019-04-26)
## Platform: x86_64-apple-darwin15.6.0 (64-bit)
## Running under: macOS Mojave 10.14.6
## Matrix products: default
## BLAS: /Library/Frameworks/R.framework/Versions/3.6/Resources/lib/libRblas.0.dylib
## LAPACK: /Library/Frameworks/R.framework/Versions/3.6/Resources/lib/libRlapack.dylib
##
## locale:
## [1] en_US.UTF-8/en_US.UTF-8/en_US.UTF-8/C/en_US.UTF-8/en_US.UTF-8
## attached base packages:
## [1] stats
                graphics grDevices utils
                                               datasets methods
                                                                   base
##
## other attached packages:
## [1] rms_5.1-3.1
                                SparseM_1.77
## [3] Hmisc_4.2-0
                                Formula 1.2-3
## [5] survival_2.44-1.1
                                lattice_0.20-38
## [7] patchwork_0.0.1
                                ResourceSelection_0.3-5
## [9] glmnet_2.0-18
                                foreach_1.4.7
## [11] Matrix_1.2-17
                                sjPlot_2.7.0
## [13] car 3.0-3
                                carData 3.0-2
                                DataExplorer_0.8.0
## [15] rcompanion_2.2.2
## [17] magrittr 1.5
                                forcats 0.4.0
## [19] stringr_1.4.0
                                dplyr_0.8.3
```

```
## [21] purrr_0.3.2
                                 readr_1.3.1
                                 tibble_2.1.3
  [23] tidyr_0.8.99.9000
  [25] ggplot2_3.2.1
                                 tidyverse_1.2.1
##
## loaded via a namespace (and not attached):
     [1] readxl 1.3.1
                              backports 1.1.4
##
                                                   plyr 1.8.4
     [4] igraph 1.2.4.1
                              lazyeval 0.2.2
##
                                                   TMB 1.7.15
                              TH.data_1.0-10
                                                   digest_0.6.20
##
     [7] splines_3.6.0
##
    [10] htmltools_0.3.6
                              fansi_0.4.0
                                                   checkmate_1.9.4
                                                   modelr_0.1.5
##
    [13] cluster_2.1.0
                              openxlsx_4.1.0.1
    [16] matrixStats_0.54.0
                              sandwich_2.5-1
                                                   colorspace_1.4-1
    [19] rvest_0.3.4
                              ggrepel_0.8.1
                                                   haven_2.1.1
##
##
    [22] xfun_0.8
                              crayon_1.3.4
                                                   jsonlite_1.6
    [25] libcoin_1.0-4
##
                              lme4_1.1-21
                                                   zeallot_0.1.0
##
    [28] zoo_1.8-6
                                                   glue_1.3.1
                              iterators_1.0.12
##
    [31] gtable_0.3.0
                              emmeans_1.4
                                                   MatrixModels_0.4-1
                                                   abind_1.4-5
##
    [34] sjstats_0.17.5
                              sjmisc_2.8.1
    [37] scales 1.0.0
                              mvtnorm 1.0-11
                                                   ggeffects 0.11.0
                              xtable_1.8-4
##
    [40] Rcpp_1.0.2
                                                   performance_0.3.0
    [43] htmlTable 1.13.1
                              foreign_0.8-72
                                                   stats4 3.6.0
##
    [46] htmlwidgets_1.3
                              httr_1.4.1
                                                   RColorBrewer_1.1-2
    [49] acepack_1.4.1
                              modeltools_0.2-22
                                                   pkgconfig 2.0.2
##
                              nnet_7.3-12
                                                   multcompView_0.1-7
##
    [52] manipulate_1.0.1
                              labeling 0.3
                                                   tidyselect 0.2.5
##
    [55] utf8 1.1.4
                              munsell 0.5.0
##
    [58] rlang_0.4.0
                                                   cellranger_1.1.0
    [61] tools_3.6.0
                              cli_1.1.0
                                                   generics_0.0.2
##
    [64] sjlabelled_1.1.0
                              broom_0.5.2
                                                   evaluate_0.14
                                                   knitr_1.24
##
    [67] EMT_1.1
                              yaml_2.2.0
##
    [70] zip_2.0.3
                                                   nlme_3.1-141
                              coin_1.3-0
    [73] quantreg_5.51
                              xm12_1.2.2
                                                   compiler_3.6.0
##
    [76] rstudioapi_0.10
                              curl_4.0
                                                   DescTools_0.99.28
##
    [79] stringi_1.4.3
                              psych_1.8.12
                                                   nloptr_1.2.1
##
    [82] vctrs_0.2.0
                              pillar_1.4.2
                                                   lifecycle_0.1.0
##
   [85] networkD3_0.4
                              lmtest_0.9-37
                                                   estimability_1.3
    [88] data.table 1.12.2
                              insight 0.4.1
                                                   R6_2.4.0
                              gridExtra_2.3
                                                   rio_0.5.16
##
    [91] latticeExtra_0.6-28
    [94] codetools 0.2-16
                              polspline 1.1.15
                                                   boot 1.3-23
   [97] MASS_7.3-51.4
                              assertthat_0.2.1
                                                   withr_2.1.2.9000
##
## [100] nortest_1.0-4
                              mnormt_1.5-5
                                                   multcomp_1.4-10
## [103] bayestestR_0.2.5
                              expm_0.999-4
                                                   parallel_3.6.0
## [106] hms 0.5.0
                              grid 3.6.0
                                                   rpart_4.1-15
## [109] coda 0.19-3
                              glmmTMB_0.2.3
                                                   minqa_1.2.4
## [112] snakecase 0.11.0
                              rmarkdown_1.14
                                                   lubridate_1.7.4
## [115] base64enc_0.1-3
```