

# Defining Effect Methods for Other Models

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The **effects** package in R is designed primarily to draw graphs that visualize a fitted response surface of a fitted model in problems with a linear predictor. Many modeling paradigms that can be fit with base R or contributed packages fit into this framework, including methods for linear, multivariate linear, and generalized linear models fit by the standard **lm** and **glm** functions and by the **svyglm** function in the **survey** package (Lumley, 2004); linear models fit by generalized least squares using the **gls** function in the **nlme** package (Pinheiro et al., 2016); multinomial regression models fit by **multinom** in the **nnet** package (Venables and Ripley, 2002); ordinal regression models using **polr** from the **MASS** package (Venables and Ripley, 2002) and **c1m** and **c1m2** from the **ordinal** package (Christensen, 2015); linear and generalized linear mixed models using the **lme** function in the **nlme** package (Pinheiro et al., 2016) and the **lmer** and **glmer** functions in the **lme4** package (Bates et al., 2015); and latent class models fit by **poLCA** in the **poLCA** package (Linzer and Lewis, 2011). This is hardly an exhaustive list of fitting methods that are based on a linear predictor, and we have been asked from time to time to write functions to use **effects** with this other fitting methods. The mechanism for this is fairly simple. This vignette assumes you are familiar with R's S3 methods.

The default **Effect.default** may work with some modeling functions, as would objects of the class **gls** that we describe below in Section 1, but as illustrated in later sections you may need to modify some of the arguments that are sent to **Effect.default**.

The **effect** package has five functions that create the information needed for drawing effects plots, **Effect**, **allEffects**, **effect** and **predictorEffect** and **predictorEffects**. To add new modeling to the package only a new **Effect** needs to be written; the package will take care of all the other functions.

## 1 Using effects with Other Modeling Methods, with Generalized Least Squares in the nlme package as an Example

The **gls** function in the **nlme** package (Pinheiro et al., 2018) fits linear models via generalized least squares. A call to **gls** creates an object of class **gls**. The

following function for `gls` objects is included in the `effects` package.

```
Effect.gls <- function(focal.predictors, mod, ...){
  args <- list(
    type = "glm",
    call = mod$call,
    formula = formula(mod),
    family = family(mod),
    coefficients = coef(mod),
    vcov = as.matrix(vcov(mod)))
  Effect.default(focal.predictors, mod, ..., sources=args)
}
```

This function sets an argument `sources` that is then passed to the function `Effect.default`. The arguments `focal.predictors` and `mod` match the first two arguments of `Effect.default`, and the `...` matches all other arguments. The value of `sources`, a list of named values, is set in the body of the function:

**type** The `effects` package has three basic modeling functions: `type = "glm"`, the default, is used for functions with a univariate response and a linear predictor and possibly a link function. This class includes linear models, generalized linear models, robust regression, generalized least squares fitting, linear and generalized linear mixed effects models, and many others. The `type = "polr"` is used for ordinal regression models, as in the `polr` function in the `MASS` package, and similar methods described below in Section 6. The `type = "multinom"` for multinomial log-linear models as fit by the `multinom` function in `nnet`, and to polytomous latent class models created with the `poLCA` function in the `poLCA` package.

**call** The `Effect.default` method uses the call to harvest additional arguments that it needs. For `type="glm"`, these arguments are `formula`, `data`, `contrasts`, `subset`, `family`, and `offset`, although only the `formula` argument is required. The default is `mod$call` for S3 objects and `mod@call` for S4 objects.

**formula** In most cases the formula for the linear predictor is returned by `formula(mod)`, the default, but if this is not the case the value of this argument should be the value of the formula for fixed effects.

**family** This argument is **required** for GLM-like models that include a `family` that specifies both an error distribution and a link function. The specification `family=family(mod)` is usually appropriate. See the `betareg` example in Section 5 below for an example that includes a user-selected link function, but a fixed error distribution.

**coefficients** In many cases the (fixed-effect) coefficient estimates are returned by `coef(mod)`, the default, but if this is not the case then the value of this argument should be the estimates of the coefficients in the linear predictor.

The functions in the **effects** package do not use estimates of random effects.

**vcov** In many cases the estimated covariance matrix of the (fixed-effect) coefficient estimates is returned by `vcov(mod)`, the default, but if this is not the case then the value of this argument should be the estimated covariance matrix of the (fixed-effect) coefficient estimates in the linear predictor.

**method** This argument is used only for methods that use effects graphics based on the `polr` function, where the argument `method` is the name of a link function; see `help(polr)` for a list of the accepted links, and see Section 6.1 below for an example.

Since the values of all the arguments in **sources** are default values for the `gls` function, there is no need to have written the `Effect.gls` method, as the default method would work.

```
library(effects)
```

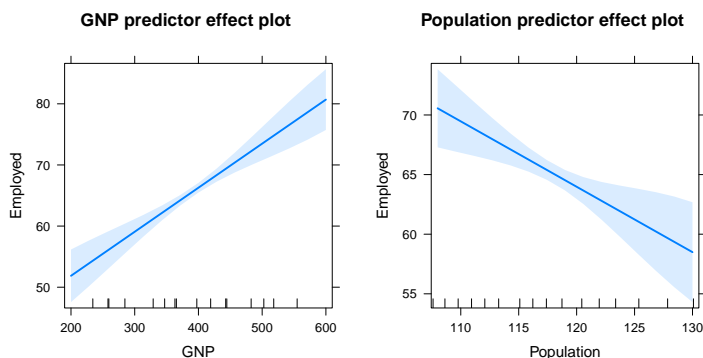
Loading required package: carData

```
lattice theme set by effectsTheme()
See ?effectsTheme for details.
```

```
require(nlme)
```

Loading required package: nlme

```
g <- gls(Employed ~ GNP + Population,
        correlation=corAR1(form= ~ Year), data=longley)
plot(predictorEffects(g))
```



## 2 Mixed Effects with lme (nlme package)

The `lme` function in the **nlme** package (Pinheiro et al., 2018) fits linear mixed models. The required function for fitted objects from this function to be used with **effects** functions is

```
Effects.lme <- function(focal.predictors, mod, ...){
  args <- list(
    formula = mod$call$fixed,
    coefficients = mod$coefficients$fixed,
    vcov = mod$varFix)
  Effect.default(focal.predictors, mod, ..., sources=args)
}
```

The `formula`, `coefficients` and `vcov` arguments are set to non-default values. The other arguments are automatically set to default values.

```
data(Orthodont, package="nlme")
m1 <- nlme::lme(distance ~ age + Sex, data=Orthodont,
  random= ~ 1 | Subject)
as.data.frame(Effect("age", m1))
```

|   | age  | fit      | se        | lower    | upper    |
|---|------|----------|-----------|----------|----------|
| 1 | 8.0  | 22.04259 | 0.4172841 | 21.21520 | 22.86999 |
| 2 | 9.5  | 23.03287 | 0.3853671 | 22.26876 | 23.79698 |
| 3 | 11.0 | 24.02315 | 0.3741236 | 23.28133 | 24.76497 |
| 4 | 12.0 | 24.68333 | 0.3791619 | 23.93153 | 25.43514 |
| 5 | 14.0 | 26.00370 | 0.4172841 | 25.17631 | 26.83110 |

### 3 Mixed Effects with the lmer (lme4 package)

The `lme4` package (Bates et al., 2015) fits linear and generalized linear mixed effects models with the `lmer` and `glmer` functions, respectively. The same `Effect` function can be used for `lmer` and `glmer` models.

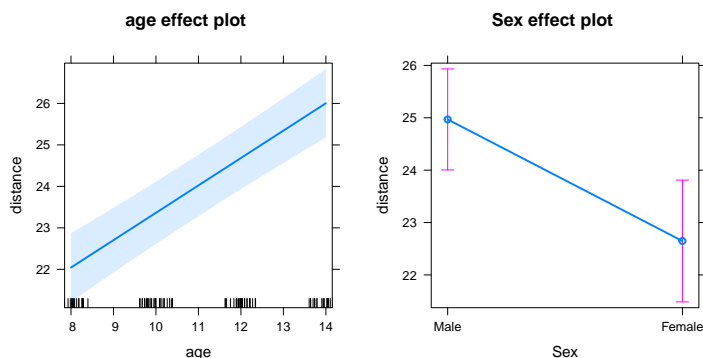
The following method is a little more complicated because it contains an additional argument `KR` to determine if the Kenward-Roger coefficient covariance matrix is to be used to compute effect standard errors. The default is `FALSE` because the computation is very slow. If `KR = TRUE`, the function also checks if the `pbkrtest` package is present.

```
Effect.merMod <- function(focal.predictors, mod, ..., KR=FALSE){
  if (KR && !requireNamespace("pbkrtest", quietly=TRUE)){
    KR <- FALSE
    warning("pbkrtest is not available, KR set to FALSE")}
  fam <- family(mod)
  args <- list(
    call = mod@call,
    coefficients = lme4::fixef(mod),
    family=fam,
    vcov = if (fam == "gaussian" && fam$link == "identity" && KR)
      as.matrix(pbkrtest::vcovAdj(mod)) else as.matrix(vcov(mod)))
  Effect.default(focal.predictors, mod, ..., sources=args)
}
```

Because `lmer` is an S4 object, the default for `call` is `mod@call`, and this argument would have been set automatically had we not included it in the above function. The `coefficient` for an object created by a call to `lmer` or `glmer` are not returned by `coef(mod)`, so the value of `coefficients` is the value returned by `lme4::fixef(mod)`. The `vcov` estimate contains its estimated variance covariance matrix of the fixed effects.

The `formula` for a mixed-effects model in the `lme4` package specifies linear predictors for both the mean function and the variance functions, specified by, for example `(1 + age | Subject)`. The `effects` code will automatically remove any terms like these in any formula, as the `effects` package only displays the mean function.

```
fm2 <- lme4::lmer(distance ~ age + Sex + (1 | Subject), data
                  = Orthodont)
plot(allEffects(fm2))
```



```
data(cbpp, package="lme4")
gm1 <- lme4::glmer(cbind(incidence, size - incidence) ~ period + (1 | herd),
                  data = cbpp, family = binomial)
as.data.frame(predictorEffect("period", gm1))
```

|   | period | fit        | se        | lower      | upper     |
|---|--------|------------|-----------|------------|-----------|
| 1 | 1      | 0.19807921 | 0.2312141 | 0.13569522 | 0.2798569 |
| 2 | 2      | 0.08391784 | 0.3073939 | 0.04775453 | 0.1433443 |
| 3 | 3      | 0.07401714 | 0.3270802 | 0.04040242 | 0.1317591 |
| 4 | 4      | 0.04842565 | 0.4251645 | 0.02163871 | 0.1048199 |

## 4 Robust Linear Mixed Models (`robustlmm` package)

The `rlmer` function in the `robustlmm` package (Koller, 2016) fits linear mixed models with a robust estimation method. As `rlmer` closely parallels the `lmer` function, an object created by `rlmer` is easily used with `effects`:

```

Effect.rlmerMod <- function(focal.predictors, mod, ...){
  args <- list(
    coefficients = lme4::fixef(mod),
    family=family(mod))
  Effect.default(focal.predictors, mod, ..., sources=args)
}

require(lme4)
fm3 <- robustlmm::rlmer(distance ~ age * Sex + (1 |Subject),
                        data = Orthodont)
plot(predictorEffects(fm3))

```

## 5 Beta Regression

The `betareg` function in the `betareg` package (Grün et al., 2012) fits regressions with a link function but with Beta distributed errors.

```

Effect.betareg <- function(focal.predictors, mod, ...){
  coef <- mod$coefficients$mean
  vco <- vcov(mod)[1:length(coef), 1:length(coef)]
  # betareg uses beta errors with mean link given in mod$link$mean.
  # Construct a family based on the binomial() family
  fam <- binomial(link=mod$link$mean)
  # adjust the variance function to account for beta variance
  fam$variance <- function(mu){
    f0 <- function(mu, eta) (1-mu)*mu/(1+eta)
    do.call("f0", list(mu, mod$coefficient$precision))}
  # adjust initialize
  fam$initialize <- expression({mustart <- y})
  args <- list(
    call = mod$call,
    formula = formula(mod),
    family=fam,
    coefficients = coef,
    vcov = vco)
  Effect.default(focal.predictors, mod, ..., sources=args)
}

```

Beta regression has a response  $y \in [0, 1]$ , with the connection between the mean  $\mu$  of the Beta and a set for predictors  $\mathbf{x}$  through a link function  $\mathbf{x}'\boldsymbol{\beta} = g(\mu)$ . The variance function for the beta is  $\text{var}(y) = \mu(1 - \mu)/(1 + \phi)$ , for a precision parameter  $\phi$  estimated by `betareg`.

The call to `betareg` does not have a family argument, although it does have a link stored in `mod$link$mean`. For use with `Effect.default`, the function above creates a family from the binomial family generator. It then adjusts this family by changing from binomial variance to the variance for the beta

distribtuion. Since the `glm` function expects a variance that is a function of only one parameter, we fix the value of the precision  $\phi$  at its estimator from the `betareg` fit, as shown in the function. We need to replace the `initialize` function to one appropriate for  $y \in [0, 1]$ . Finally, although the `aic` function is not used for computing effects, it is accessed by the call to `glm`. The `aic` function for the binomial depends on named parameters not present in the beta regression, and so we substitute a dummy function for binomial version.

```
library(betareg)
require(lme4)
data("GasolineYield", package = "betareg")
gy_logit <- betareg(yield ~ batch + temp, data = GasolineYield)
summary(gy_logit)
plot(predictorEffects(gy_logit))
```

## 6 Ordinal Models (ordinal package)

Proportional odds logit and probit regression models fit with the `polr` function in the `MASS` package (Venables and Ripley, 2002) are supported in the `effects` package. The `ordinal` package, (Christensen, 2015) contains three functions that are very similar to `polr`. The `clm` and `clm2` functions allow more link functions and a number of other generalizations. The `clmm` function allows including random effects.

### 6.1 clm

```
Effect.clm <- function(focal.predictors, mod, ...){
  if (requireNamespace("MASS", quietly=TRUE)){
    polr <- MASS::polr} else stop("MASS package is required")
  polr.methods <- c("logistic", "probit", "loglog",
                    "cloglog", "cauchit")
  method <- mod$link
  if(method == "logit") method <- "logistic"
  if(!(method %in% polr.methods))
    stop("'link' must be a 'method' supported by polr; see help(polr)")
  if(mod$threshold != "flexible")
    stop("Effects only supports the 'flexible' threshold")
  if(is.null(mod$Hessian)){
    message("\nRe-fitting to get Hessian\n")
    mod <- update(mod, Hess=TRUE)}
  numTheta <- length(mod$Theta)
  numBeta <- length(mod$beta)
  or <- c( (numTheta+1):(numTheta + numBeta), 1:(numTheta))
  args <- list(
    type = "polr",
```

```

    coefficients = mod$beta,
    method=method,
    vcov = as.matrix(vcov(mod)[or, or]))
  Effect.default(focal.predictors, mod, ..., sources=args)
}

```

This function first checks that the MASS package is available. Since the `clm` function allows suppressing the computation of the Hessian, the function checks and computes it if needed to get the estimated covariance matrix. The `clm` function orders the parameters in the order (threshold parameters, linear predictor parameters), so the next few lines identify the elements of `vcov` that are needed by `Effects`. Since the `polr` function does not allow thresholds other than `flexible`, we don't allow them either. The `polr` argument `method` is equivalent to the `clm` argument `link`, except that the `clm` link "logit" is equivalent to the `polr` method "logit" "logistic".

```
require(ordinal)
```

Loading required package: ordinal

Attaching package: 'ordinal'

The following objects are masked from 'package:nlme':

```
ranef, VarCorr
```

```
require(MASS)
```

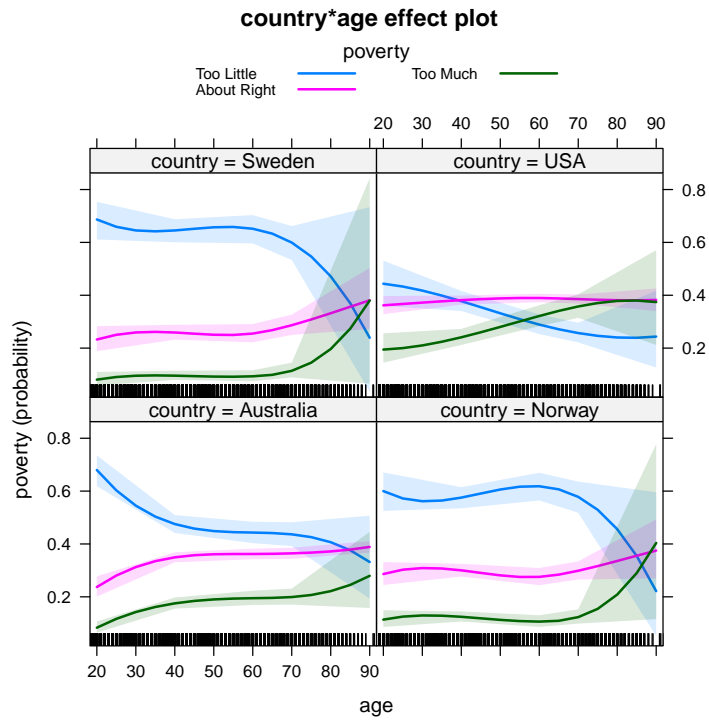
Loading required package: MASS

```

mod.wvs1 <- clm(poverty ~ gender + religion + degree + country*poly(age,3),
  data=WVS)
plot(Effect(c("country", "age"), mod.wvs1),
  lines=list(multiline=TRUE), layout=c(2, 2))

```





## 6.2 clm2

Although the fitted models are similar, syntax for `clm2` is not the same as `clm`, so a separate method is required.

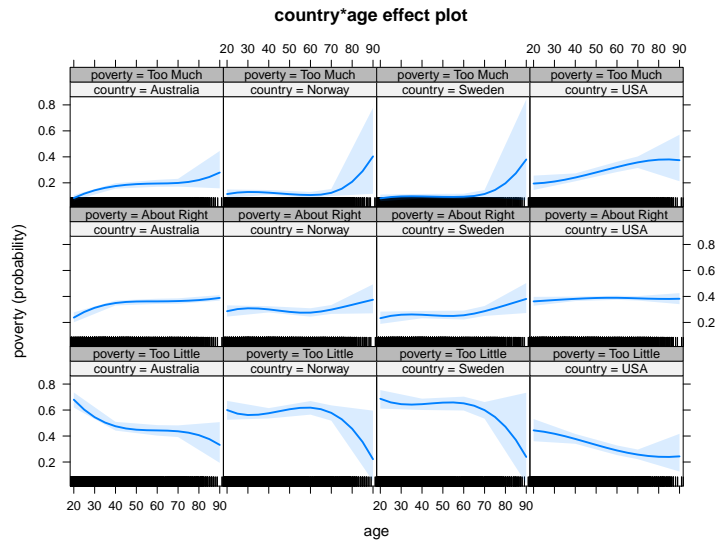
```
Effect.clm2 <- function(focal.predictors, mod, ...){
  if (requireNamespace("MASS", quietly=TRUE)){
    polr <- MASS::polr}
  polr.methods <- c("logistic", "probit", "loglog",
                    "cloglog", "cauchit")
  method <- mod$link
  if(!(method %in% polr.methods))
    stop("'link' must be a 'method' supported by polr; see help(polr)")
  if(is.null(mod$Hessian)){
    message("\nRe-fitting to get Hessian\n")
    mod <- update(mod, Hess=TRUE)}
  if(mod$threshold != "flexible")
    stop("Effects only supports the flexible threshold")
  numTheta <- length(mod$Theta)
  numBeta <- length(mod$beta)
  or <- c( (numTheta+1):(numTheta + numBeta), 1:(numTheta))
  args <- list(
```

```

    type = "polr",
    formula = mod$call$location,
    coefficients = mod$beta,
    method=method,
    vcov = as.matrix(vcov(mod)[or, or]))
  Effect.default(focal.predictors, mod, ..., sources=args)
}

require(ordinal)
require(MASS)
v2 <- clm2(poverty ~ gender + religion + degree + country*poly(age,3),data=WVS)
plot(emod2 <- Effect(c("country", "age"), v2))

```



### 6.3 clmm

This function allows for random effects in an ordinal model.

```

Effect.clmm <- function(focal.predictors, mod, ...){
  if (requireNamespace("MASS", quietly=TRUE)){
    polr <- MASS::polr}
  else stop("The MASS package must be installed")
  polr.methods <- c("logistic", "probit", "loglog",
    "cloglog", "cauchit")
  method <- mod$link
  if(method == "logit") method <- "logistic"
  if(!(method %in% polr.methods))
    stop("'link' must be a 'method' supported by polr; see help(polr)")
  if(is.null(mod$Hessian)){

```

```

      message("\nRe-fitting to get Hessian\n")
      mod <- update(mod, Hess=TRUE)}
  if(mod$threshold != "flexible")
    stop("Only threshold='flexible' supported by Effects")
  numTheta <- length(mod$Theta)
  numBeta <- length(mod$beta)
  or <- c( (numTheta+1):(numTheta + numBeta), 1:(numTheta))
  Vcov <- as.matrix(vcov(mod)[or, or])
  args <- list(
    type = "polr",
    formula = formula(mod),
    coefficients = mod$beta,
    method=method,
    vcov = as.matrix(Vcov))
  Effect.default(focal.predictors, mod, ..., sources=args)
}

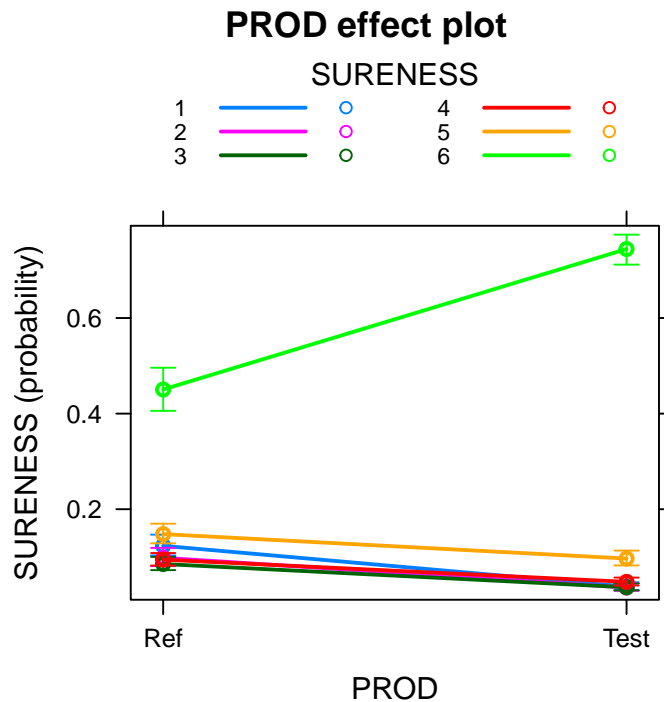
```

The first few lines of the function check for the presence of the MASS package that is needed to use `polr`, makes sure the link used is supported by `polr`, and requires that the argument `threshold` has its default value. The `polr` and `clmm` functions store the fixed effects estimates of regression and threshold coefficients in different orders, so the next few lines rearrange the variance matrix to match the order that `polr` uses.

```

require(ordinal)
require(MASS)
mm1 <- clmm(SURENESS ~ PROD + (1|RESP) + (1|RESP:PROD),
            data = soup, link = "logit", threshold = "flexible")
plot(Effect("PROD", mm1), lines=list(multiline=TRUE))

```



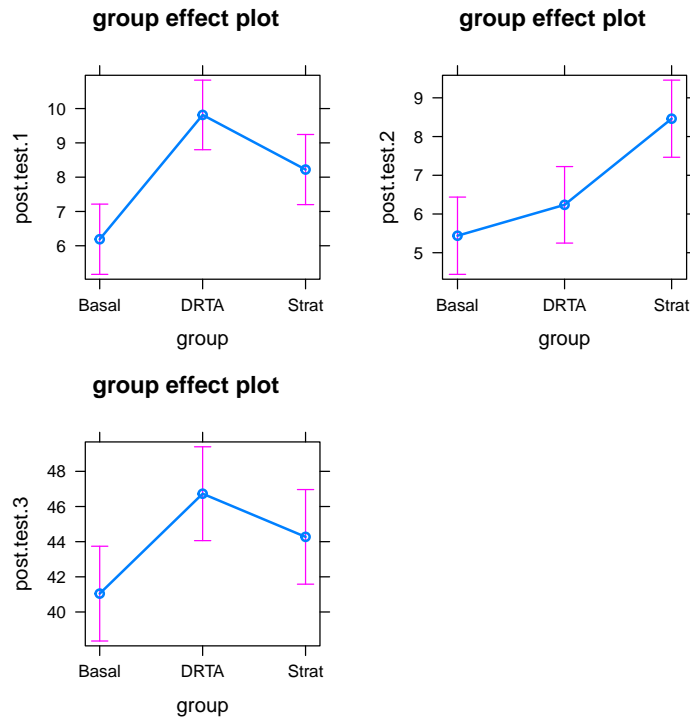
## 6.4 Others

The `poLCA` function in the `poLCA` package (Linzer and Lewis, 2011) fits polytomous variable latent class models, which uses the multinomial effects plots.

The `svyglm` function in the `survey` package (Lumley, 2004, 2016) fits generalized linear models using survey weights.

The `lm` function can also be used to create a multivariate linear model. The `Effect.mlm` function, with slightly different syntax, will draw effects plots for these models, with separate plots of each response.

```
data(Baumann, package="carData")
b1 <- lm(cbind(post.test.1, post.test.2, post.test.3) ~ group +
         pretest.1 + pretest.2, data = Baumann)
plot(Effect("group", b1))
```



## References

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- Christensen, R. H. B. (2015). *ordinal*—Regression Models for Ordinal Data. R package version 2015.6-28.
- Grün, B., I. Kosmidis, and A. Zeileis (2012). Extended beta regression in R: Shaken, stirred, mixed, and partitioned. *Journal of Statistical Software* 48(11), 1–25.
- Koller, M. (2016). robustlmm: An R package for robust estimation of linear mixed-effects models. *Journal of Statistical Software* 75(6), 1–24.
- Linzer, D. A. and J. B. Lewis (2011). poLCA: An R package for polytomous variable latent class analysis. *Journal of Statistical Software* 42(10), 1–29.
- Lumley, T. (2004). Analysis of complex survey samples. *Journal of Statistical Software* 9(1), 1–19. R package version 2.2.
- Lumley, T. (2016). survey: analysis of complex survey samples. R package version 3.32.

- Pinheiro, J., D. Bates, S. DebRoy, D. Sarkar, and R Core Team (2016). `nlme`: Linear and Nonlinear Mixed Effects Models. R package version 3.1-127.
- Pinheiro, J., D. Bates, S. DebRoy, D. Sarkar, and R Core Team (2018). *nlme: Linear and Nonlinear Mixed Effects Models*. R package version 3.1-137.
- Venables, W. N. and B. D. Ripley (2002). *Modern Applied Statistics with S* (4th ed.). New York: Springer-Verlag.