## Package 'MuMIn'

## November 10, 2011

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MuMIn-package

Multi-model inference

#### **Description**

The package **MuMIn** contains functions to streamline information-theoretic model selection and carry out model averaging based on the information criteria.

#### **Details**

The collection of functions includes:

dredge performs automated model selection with subsets of the supplied 'global' model, and optional choices of other model properties (such as different link functions). The set of models may be generated either with 'all possible' combinations, or tailored according to the conditions specified.

model.sel creates a model selection table from hand-picked models.

model.avg calculates model averaged parameters, with standard errors and confidence intervals.

AICc calculates second-order Akaike information criterion.

For a complete list of functions, use library (help = "MuMIn").

By default,  $AIC_c$  is used to rank the models and to obtain model selection probabilities, though any other information criteria can be utilised. At least the following ones are currently implemented in R: AIC and BIC in package stats, and QAIC, QAICC, ICOMP and Mallows' Cp in MuMIn.

Most of R's common modelling functions are supported, for a full list refer to the help pages for dredge and model.avg.

## Author(s)

Kamil Bartoń

## References

Burnham, K. P. and Anderson, D. R (2002) *Model selection and multimodel inference: a practical information-theoretic approach*. 2nd ed. New York, Springer-Verlag.

#### See Also

AIC, step or stepAIC for stepwise model selection by AIC.

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#### **Examples**

```
data(Cement)

fm1 <- lm(y ~ ., data = Cement)

ms1 <- dredge(fm1)
  confset.d4 <- get.models(ms1, subset = delta < 4)
  model.avg(confset.d4)

confset.95p <- get.models(ms1, cumsum(weight) <= .95)
  avgmod.95p <- model.avg(confset.95p)
  summary(avgmod.95p)
  confint(avgmod.95p)</pre>
```

AICc

Second-order Akaike Information Criterion

## **Description**

Calculate second-order Akaike information criterion for one or several fitted model objects (AIC $_c$ , AIC for small samples).

## Usage

```
AICc (object, ..., k = 2, REML = NULL)
```

## **Arguments**

object	a fitted model object for which there exists a logLik method, or a logLik object.
	optionally more fitted model objects.
k	the 'penalty' per parameter to be used; the default $k = 2$ is the classical AIC.
REML	optional logical value, passed to the <code>logLik</code> method indicating whether the restricted log-likelihood or log-likelihood should be used. The default is to use the method used for model estimation.

## Value

If just one object is provided, returns a numeric value with the corresponding  $AIC_c$ ; if more than one object are provided, returns a data.frame with rows corresponding to the objects and columns representing the number of parameters in the model (df) and  $AIC_c$ .

## Note

 $AIC_c$  should be used instead AIC when the the sample size is small in comparison to the number of estimated parameters (Burnham & Anderson 2002 recommend it's use when n/K < 40).

#### Author(s)

Kamil Bartoń

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#### References

Burnham, K. P. and Anderson, D. R (2002) *Model selection and multimodel inference: a practical information-theoretic approach*. 2nd ed. New York, Springer-Verlag.

Hurvich, C. M. and Tsai, C.-L. (1989) Regression and time series model selection in small samples, *Biometrika* 76: 297–307.

#### See Also

Akaike's An Information Criterion: AIC

Other implementations: AICc in package AICcmodavg, AICc in package bbmle and aicc in package glmulti

## **Examples**

```
#Model-averaging mixed models
library(nlme)
data(Orthodont, package = "nlme")
# Fit model by REML
fm2 <- lme(distance ~ Sex*age, data = Orthodont,
    random = ~ 1|Subject / Sex, method = "REML")
# Model selection: ranking by AICc using ML
ms2 <- dredge(fm2, trace = TRUE, rank = "AICc", REML = FALSE)
(attr(ms2, "rank.call"))
# Get the models (fitted by REML, as in the global model)
fmList <- get.models(ms2, 1:4)</pre>
# Because the models originate from 'dredge(..., rank=AICc, REML=FALSE)',
# the default weights in 'model.avg' are ML based:
model.avg(fmList)
# same result
#model.avg(fmList, rank = "AICc", rank.args = list(REML=FALSE))
```

Beetle

Flour beetle mortality data

## Description

Mortality of flour beetles ( $Tribolium\ confusu$ ) due to exposure to gaseous carbon disulfide  $CS_2$ , from Bliss (1935).

## Usage

```
data(Beetle)
```

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#### **Format**

```
Beetle is a data frame with 5 elements.
```

**dose** The dose of CS<sub>2</sub> in mg/L **n.tested** Number of beetles tested

n.killed Number of beetles killed

**Prop** A matrix with two columns named **n.killed** and **n.survived mortality** Observed mortality rate.

#### **Source**

Bliss C. I. (1935) The calculation of the dosage-mortality curve. *Annals of Applied Biology*, 22: 134–167.

#### References

Burnham, K. P. and Anderson, D. R. (2002) *Model selection and multimodel inference: a practical information-theoretic approach*. 2nd ed. New York, Springer-Verlag.

```
# "Logistic regression example"
# from Burnham & Anderson (2002) chapter 4.11
data(Beetle)
# Fit a global model with all the considered variables
globmod <- glm(Prop ~ dose + I(dose^2) + log(dose) + I(log(dose)^2),</pre>
    data = Beetle, family = binomial)
# A logical expression defining the subset of models to use:
# * either log(dose) or dose
\# * the quadratic terms can appear only together with linear terms
msubset <- expression(xor(dose, `log(dose)`) & (dose | !`I(dose^2)`)</pre>
    & (`log(dose)` | !`I(log(dose)^2)`))
# Table 4.6
# Use 'varying' argument to fit models with different link functions
# Note the use of 'alist' rather than 'list' in order to keep the 'family'
# objects unevaluated
varying.link <- list(family = alist(</pre>
    logit = binomial("logit"),
    probit = binomial("probit"),
    cloglog = binomial("cloglog")
(ms12 <- dredge(globmod, subset = msubset, varying = varying.link, rank = AIC))</pre>
# Table 4.7 "models justifiable a priori"
(ms3 <- subset(ms12, has(dose, !`I(dose^2)`)))</pre>
```

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```
# The same result, but would fit the models again:
# ms3 <- update(ms12, update(globmod, . ~ dose), subset = , fixed = ~dose)
mod3 <- get.models(ms3, 1:3)</pre>
# Table 4.8. Predicted mortality probability at dose 40.
# calculate confidence intervals on logit scale
logit.ci <- function(p, se, quantile = 2) {</pre>
    C. \leftarrow exp(quantile * se / (p * (1 - p)))
    p / (p + (1 - p) * c(C., 1/C.))
pred <- sapply(mod3, predict, newdata = list(dose = 40), se.fit = TRUE,
    type = "response")
pred <- apply(pred, 1, unlist)[, 1:2] # simplify</pre>
# build the table
tab <- rbind(pred, par.avg(pred[, "fit"], pred[, "se.fit"], Weights(ms3),</pre>
    revised.var = FALSE)[1:2])
tab <- cbind(
    c(Weights(ms3), NA),
    tab,
    matrix(logit.ci(tab[,"fit"], tab[,"se.fit"], quantile = c(rep(1.96, 3), 2)),
    ncol = 2)
colnames(tab) <- c("Akaike weight", "Predicted(40)", "SE", "Lower CI", "Upper CI")
\verb|rownames(tab)| <- c(as.character(ms3\$family), "model averaged")|\\
print(tab, digits = 3, na.print = "")
# Figure 4.3
newdata <- list(dose = seq(min(Beetle$dose), max(Beetle$dose), length.out = 25))</pre>
matplot(newdata$dose, sapply(mod3, predict, newdata, type="response"),
    type = "1", xlab = quote(list("Dose of" \sim CS[2],(mg/L))),
    ylab = "Mortality", col = 2:4, lty = 3, lwd = 1
)
# add model-averaged prediction with CI, using the same method as above
pred <- lapply(mod3, predict, newdata, type = "response", se.fit = TRUE)</pre>
pred.y <- sapply(pred, "[[", "fit")</pre>
pred.se <- sapply(pred, "[[", "se.fit")</pre>
avpred <- sapply(1:25, function(i) par.avg(pred.y[i, ], pred.se[i, ],</pre>
    weight = Weights(ms3), revised.var = FALSE)[1:2])
avci <- matrix(logit.ci(avpred[1, ], avpred[2, ], quantile = 2), ncol = 2)</pre>
matplot(newdata$dose, cbind(avpred[1, ], avci), type = "1", add = TRUE, lwd = 1,
    lty = c(1, 2, 2), col = 1)
legend("topleft", NULL, c(as.character(ms3$family), expression(`averaged` %+-% CI)),
    lty = c(3, 3, 3, 1), col = c(2:4, 1))
```

## **Description**

Cement hardening data from Woods et al (1939).

#### Usage

```
data(Cement)
```

#### **Format**

Cement is a data frame with 5 variables. x1-x4 are four predictor variables expressed as a percentage of weight.

- X1 calcium aluminate
- X2 tricalcium silicate
- X3 tetracalcium alumino ferrite
- X4 dicalcium silicate
- y calories of heat evolved per gram of cement after 180 days of hardening.

#### **Source**

Woods H., Steinour H.H., Starke H.R. (1932) Effect of composition of Portland cement on heat evolved during hardening. *Industrial & Engineering Chemistry* 24, 1207-1214.

## References

Burnham, K. P. and Anderson, D. R (2002) *Model selection and multimodel inference: a practical information-theoretic approach*. 2nd ed. New York, Springer-Verlag.

dredge

Automated model selection

## Description

Generate a set of models with combinations of the terms in the global model, with optional rules for inclusion.

#### Usage

```
dredge(global.model, beta = FALSE, evaluate = TRUE, rank = "AICC",
    fixed = NULL, m.max = NA, m.min = 0, subset, marg.ex = NULL,
    trace = FALSE, varying, extra, ...)

## S3 method for class 'model.selection'
print(x, abbrev.names = TRUE, ...)
```

#### **Arguments**

global.model a fitted 'global' model object. See 'Details' for a list of supported types. logical, should standardized coefficients be returned? beta whether to evaluate and rank the models. If FALSE, a list of model calls is evaluate returned. optional custom rank function (information criterion) to be used instead AICc, rank e.g. QAIC or BIC. See 'Details'. optional, either a single sided formula or a character vector giving names of fixed terms to be included in all models. m.max, m.min optionally the maximum and minimum number of terms in a single model (excluding the intercept), m.max defaults to the number of terms in global.model. logical expression describing models to keep in the resulting set. See 'Details'. subset a character vector specifying names of variables for which NOT to check for marq.ex marginality restrictions when generating model formulas. If this argument is set to TRUE, all combinations of terms are used (i.e. no checking). t.race if TRUE, all calls to the fitting function (i.e. updated global.model calls) are printed before actual fitting takes place. varying optionally, a named list describing the additional arguments to vary between the generated models. Names are the names of the arguments, and each item provides a list of choices. Complex items in the choice list (such as family objects) should be either named (uniquely) or quoted (unevaluated, e.g. using alist, see quote), otherwise it may produce rather unpleasant effects. See example in Beetle. optional additional statistics to include in the result, provided as functions, funcext.ra tion names or a list of such (best if named or quoted). Similarly as in rank argument, each function must accept fitted object model as an argument and return (object coercible to) a numeric vector. These can be e.g. additional information criterions or goodness-of-fit statistics. The character string "R^2" is treated in a special way, and will add a likelihood-ratio based  $R^2$  to the resulting table (this is more efficient than using r.squaredLR directly). a model.selection object, returned by dredge. x abbrev.names should variable names be abbreviated when printing? (useful with many variables). optional arguments for the rank function. Any can be an expression (of mode call), in which case any x within it will be substituted with a current model.

## Details

Fitted model objects that can be used as a global.model include those returned by lm, glm (package stats); gam, gamm (mgcv); gamm4 (gamm4); lme, gls (nlme); lmer (lme4); rlm, glm.nb, polr (MASS); multinom (nnet); sarlm, spautolm (spdep); glmmML (glmmML); coxph, survreg (survival); rq (quantreg); and most models from package unmarked. gamm and gamm4 should be evaluated via the wrapper MuMIn::gamm.

Models are fitted one by one through repeated evaluation of modified calls to the global.model (in a similar fashion as with update). This method, while robust in that it can be applied to a variety of different model object types is not very efficient, and may be time-intensive.

Note that the number of combinations grows exponentially with number of predictor variables  $(2^N)$ . Because there can be potentially a large number of models to evaluate, to avoid memory overflow the

fitted model objects are not stored in the result. To get (a subset of) the models, use get.models on the object returned by dredge.

Handling interactions, dredge respects marginality constraints, so "all possible combinations" do not include models containing interactions without their respective main effects. This behaviour can be altered by marg.ex argument. It can be used to allow for simple nested designs. For example, with global model of form a / (x + z), use marg.ex = "a" and fixed = "a".

rank is found by a call to match. fun and may be specified as a function or a symbol (e.g. a back-quoted name) or a character string specifying a function to be searched for from the environment of the call to dredge. Function rank must be able to accept model as a first argument and must always return a scalar. Typical choice for rank would be "AIC", "QAIC" or "BIC" (stats or nlme).

The argument subset acts in a similar fashion to that in the function subset for data.frames: the model terms can be referred to by name as variables in the expression, with the difference that they are always logical (i.e. TRUE if a term exists in the model). The expression can contain any of the global.model terms (use getAllTerms (global.model) to list them). It can have a form of an unevaluated call, expression object, or a one sided formula. See 'Examples'. Compound model terms (such as 'as-is' expressions within I() or the smooths in gam) should be treated as non-syntactic names and enclosed in back-ticks (see Quotes). Mind the spacing, names must match exactly the term names in model's formula. To simply keep certain variables in all models, use of fixed is preferred.

Use of na.action = na.omit (R's default) in global.model should be avoided, as it results with sub-models fitted to different data sets, if there are missing values. In versions  $\geq 0.13.17$  a warning is given in such a case.

#### Value

dredge returns an object of class model.selection, being a data.frame with models' coefficients (or presence/NA for factors), df - number of parameters, log-likelihood, the information criterion value, delta-IC and *Akaike weight*. Models are ordered by the value of the information criterion specified by rank (lowest on top).

The attribute "calls" is a list containing the model calls used (arranged in the same order as the models). Other attributes: "global" - the global.model object, "rank" - the rank function used, and "call" - the matched call.

### Note

Users should keep in mind the hazards that a "thoughtless approach" of evaluating all possible models poses. Although this procedure is in certain cases useful and justified, it may result in selecting a spurious "best" model, due to model selection bias.

"Let the computer find out" is a poor strategy and usually reflects the fact that the researcher did not bother to think clearly about the problem of interest and its scientific setting (Burnham and Anderson, 2002).

#### Author(s)

Kamil Bartoń

#### See Also

```
get.models, model.avg.
```

There are subset and plot methods.

Possible alternatives: glmulti in package glmulti and bestglm (bestglm), or aictab (AICc-modavg) and ICtab (bbmle) for "hand-picked" model selection tables.

regsubsets in package leaps also performs all-subsets regression.

```
# Example from Burnham and Anderson (2002), page 100:
data(Cement)
fm1 <- lm(y \sim ., data = Cement)
dd <- dredge(fm1)</pre>
subset(dd, delta < 4)</pre>
# Visualize the model selection table:
if(require(graphics))
plot(dd)
\# Model average models with delta AICc < 4
model.avg(get.models(dd, subset = delta < 4))</pre>
#or as a 95% confidence set:
confset.95p <- get.models(dd, cumsum(weight) <= .95)</pre>
model.avg(confset.95p) # get averaged coefficients
#'Best' model
summary(confset.95p[[1]])
## Not run:
# Examples of using 'subset':
# exclude models containing both X1 and X2
dredge(fm1, subset = !(X1 & X2))
# keep only models containing X3
dredge(fm1, subset = ~ X3) # subset as a formula
dredge(fm1, subset = expression(X3)) # subset as expression object
# the same, but more effective:
dredge(fm1, fixed = "X3")
#Reduce the number of generated models, by including only those with
# up to 2 terms (and intercept)
dredge(fm1, m.max = 2)
## End(Not run)
# Add R^2 and F-statistics, use the 'extra' argument
dredge(fm1, m.max = 1, extra = c("R^2", F = function(x) summary(x) fstatistic[[1]]))
# with summary statistics:
dredge(fm1, m.max = 1, extra = list(
    "R^2", "*" = function(x) {
        s <- summary(x)
        c(Rsq = s$r.squared, adjRsq = s$adj.r.squared, F = s$fstatistic[[1]])
    })
)
```

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```
# with other information criterions:
# there is no BIC in R < 2.13.0, so need to add it:
if(!exists("BIC", mode="function"))
    BIC <- function(object, ...) AIC(object, k = log(length(resid(object))))
dredge(fm1, m.max = 1, extra = alist(AIC, BIC, ICOMP, Cp))</pre>
```

gamm-wrapper

*Updateable* gamm

## **Description**

Enables updating of the model objects fitted by gamm and gamm4 from packages mgcv and gamm4.

## Usage

```
gamm(formula, random = NULL, ..., lme4 = inherits(random, "formula"))
```

## **Arguments**

```
formula, random, ...

arguments passed to gamm or gamm4.

lme4

logical, if TRUE gamm4 is used rather than gamm. If TRUE, the random argument must be provided as a formula.
```

#### **Details**

This function is just a wrapper for gamm and gamm4. The only purpose of it is to add a call component, that is not provided by gamm\* as such. It allows update on the returned object, so also makes possible using it in model selection with dredge.

This is only a temporary workaround and it is likely be removed soon.

#### Value

Depending on the value of the 'lme4' switch, either a gamm or gamm4 fitted model object. The only difference from the original object is an addition of the call component.

## Note

To assure gamm is called *via* this wrapper in case it is masked by the original gamm from **mgcv** (when **MuMIn** was loaded after **mgcv**), use MuMIn::gamm.

## Author(s)

Kamil Bartoń

## See Also

 ${\tt gamm} \; and \; {\tt gamm} \, 4$ 

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get.models

Get models

## Description

Generate a list of fitted model objects from a model.selection table.

## Usage

```
get.models(object, subset = delta <= 4, ...)</pre>
```

## **Arguments**

object object returned by dredge.
 subset of models, an expression evaluated within the model selection table, see subset method.
 additional parameters passed to update. For example, in lme/lmer one may want to use method = "REML" while using "ML" for model selection.

#### Value

list of fitted model objects

## Author(s)

Kamil Bartoń

## See Also

```
dredge, model.avg
```

```
# Mixed models:
require(nlme)
fm2 <- lme(distance ~ age + Sex, data = Orthodont,
    random = ~ 1 | Subject, method="ML")
ms2 <- dredge(fm2)

# Get top-most models, but fitted by REML:
(confset.d4 <- get.models(ms2, subset = delta < 4, method = "REML"))</pre>
```

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importance

Relative variable importance

#### **Description**

Sum of 'Akaike weights' over all models including the explanatory variable.

#### Usage

```
importance(x)
```

## **Arguments**

X

Either a list of fitted model objects, or a "model.selection" or "averaging" object.

## Value

a numeric vector of relative importance values, named as the predictor variables.

## Author(s)

Kamil Bartoń

## See Also

```
Weights
dredge, model.avg, mod.sel
```

```
# Generate some models
data(Cement)
fm1 <- lm(y \sim ., data = Cement)
ms1 <- dredge(fm1)</pre>
# Importance can be calculated/extracted from various objects:
importance(ms1)
## Not run:
importance(subset(mod.sel(ms1), delta <= 4))</pre>
importance(model.avg(ms1, subset = delta <= 4))</pre>
importance(subset(ms1, delta <= 4))</pre>
importance(get.models(ms1, delta <= 4))</pre>
## End(Not run)
# Re-evaluate the importances according to BIC
# note that re-ranking involves fitting the models again
# 'nobs' is not used here for backwards compatibility
lognobs <- log(length(resid(fm1)))</pre>
```

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```
importance(subset(mod.sel(ms1, rank = AIC, rank.args = list(k = lognobs)),
cumsum(weight) <= .95))

# This gives a different result than previous command, because 'subset' is
# applied to the original selection table that is ranked with 'AICc'
importance(model.avg(ms1, rank = AIC, rank.args = list(k = lognobs),
subset = cumsum(weight) <= .95))</pre>
```

Information criteria

Various information criteria

#### **Description**

Calculate Mallows' Cp and Bozdogan's ICOMP and CAIFC information criteria.

## Usage

```
Cp(object, dispersion = NULL)
ICOMP(object, ..., REML = NULL)
CAICF(object, ..., REML = NULL)
```

## **Arguments**

a fitted model object (in case of ICOMP and CAICF, logLik and vcov methods must exist for the object).

... optionally more fitted model objects.

dispersion the dispersion parameter. If NULL, it is inferred from object.

REML optional logical value, passed to the logLik method indicating whether the restricted log-likelihood or log-likelihood should be used. The default is to use

#### **Details**

Mallows' Cp statistic is the residual deviance plus twice the estimate of  $\sigma^2$  times the residual degrees of freedom. It is closely related to AIC (and a multiple of it if the dispersion is known).

ICOMP (I for informational and COMP for complexity) penalizes the covariance complexity of the model, rather than the number of parameters directly.

#### Value

If just one object is provided, the functions return a numeric value with the corresponding IC; otherwise a data.frame with rows corresponding to the objects is returned.

## References

Mallows, C. L. (1973) Some Comments on CP. Technometrics 15: 661–675.

the method used for model estimation.

Bozdogan, H. and Haughton, D.M.A. (1998) Information complexity criteria for regression models. *Comp. Stat. & Data Analysis* 28: 51-76.

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#### See Also

```
AIC and BIC in stats, AICc
```

Miscellaneous

Helper functions

#### **Description**

beta.weights computes standardized coefficients (beta weights) for a model; coeffs extracts model coefficients; getAllTerms extracts independent variable names from a model object; tTable extracts a table of coefficients, standard errors, and p-values from a model object; model.names generates shorthand numeric names for one or several fitted models.

## Usage

```
beta.weights(model)
coeffs(model)
getAllTerms(x, ...)
## S3 method for class 'terms'
getAllTerms(x, offset = TRUE, intercept = FALSE, ...)
tTable(model, ...)
model.names(object, ..., labels = NULL)
cbindDataFrameList(x)
rbindDataFrameList(x)
```

## **Arguments**

model a fitted model object. a fitted model object or a list of such objects. object a fitted model object or a formula. for \*bindDataFrameList, a list of Х data.frames. should 'offset' terms be included? offset intercept should terms names include the intercept? labels optionally, a character vector with names of all the terms, e.g. from a global model. model. names enumerates the model terms in order of their appearance in the list and in the models. So, changing the order of the models would lead to different names. The argument 'labels' can be used to prevent this happening. For model.names, more fitted model objects. In other functions often not . . . used.

#### **Details**

The functions coeffs, getAllTerms and tTable provide interface between the fitted model object and model.avg (and dredge). Custom methods can be written to provide support for additional classes of models. The vignette 'Extending MuMIn's functionality' describes it in more detail.

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#### Note

coeffs's value is in most cases identical to that returned by coef, the only difference being it returns fixed effects' coefficients for mixed models.

Whimsically, the functions \*bindDataFrameList are not exported from the name space, use MuMIn:::cbindDataFrameList to access them.

## Author(s)

Kamil Bartoń

|--|

## **Description**

Model averaging based on an information criterion.

## Usage

```
model.avg(object, ..., beta = FALSE, rank = NULL, rank.args = NULL,
    revised.var = TRUE)
```

## Arguments

object	A fitted model object or a list of such objects. Alternatively an object of class model.selection. See 'Details'.
	more fitted model objects.
beta	Logical, should standardized coefficients be returned?
rank	Optional, custom rank function (information criterion) to use instead of AICc, e.g. BIC or QAIC, may be omitted if object is a model list returned by get.models or a model.selection object. See 'Details'.
rank.args	Optional list of arguments for the rank function. If one is an expression, an ${\tt x}$ within it is substituted with a current model.
revised.var	Logical, indicating whether to use revised formula for standard errors. See par.avg.

#### **Details**

model.avg has been tested to work with the fitted objects from the following modelling functions: lm, glm; gam, gamm (mgcv); gamm4 (gamm4); lme, gls (nlme); lmer (lme4); rlm, glm.nb, polr (MASS); multinom (nnet); sarlm, spautolm (spdep); glmmML (glmmML); coxph, survreg (survival); and several models within the class unmarkedFit (unmarked). Other classes are also likely to be supported, in particular those inheriting from one of the above classes. See the vignette 'Extending MuMIn's functionality' for a demonstration on how to provide support for other types of models.

model.avg may be used with a list of models, but also directly with a model.selection object returned by dredge. In the latter case, the models from the model selection table are

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evaluated (with a call to get.models) prior to averaging. A warning is given if the subset argument is not provided, and the default delta <= 4 will be used.

rank is found by a call to match.fun and typically is specified as a function or a symbol (e.g. a back-quoted name) or a character string specifying a function to be searched for from the environment of the call to lapply. rank must be a function able to accept model as a first argument and must always return a scalar.

Several standard methods for fitted model objects exist for class averaging, including summary, predict, coef, confint, formula, residuals, vcov. The coef method a accepts argument full, if set to TRUE the full model-averaged coefficients are returned, rather than subset-averaged ones. logLik returns a list of logLik objects for the component models.

#### Value

An object of class averaging is a list with components:

summary a data.frame with log-likelihood, IC, Delta(IC) and Akaike weights for the component models.

coefficients, se, dfs

matrices of component models' coefficients, their standard errors, and degrees

of freedom.

coef.shrinkage

a vector of full model-averaged coefficients, see 'Note'.

variable.codes

names of the variables with numerical codes used in summary.

avg.model the model averaged parameters. A data.frame containing averaged coeffi-

cients, unconditional standard error, adjusted SE (if dfs are available) and z-values (coefficient and SE) and significance (assuming a normal error distribu-

tion).

importance relative importance of the predictor variables, calculated as a sum of the Akaike

weights over all of the models in which the parameter of interest appears.

term.names character vector giving names of all terms in the model.

x, formula the model matrix and formula corresponding to the one that would be used in a

single model. formula contains only the averaged coefficients.

residuals model averaged residuals (response minus fitted values).

call the matched call.

In addition, the object has following attributes:

mList a list of component model objects.

beta logical, were standardized coefficients used?

revised.var if TRUE, the standard errors were calculated with the revised formula (See

par.avg).

#### Note

The 'subset' (or 'conditional') average only averages over the models where the parameter appears. An alternative, the 'full' average assumes that a variable is included in every model, but in some models the corresponding coefficient is set to zero. Unlike the 'subset average', it does not have a tendency of biasing the value away from zero. It is, however, an unresolved issue how the variance

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of this estimate should be calculated, therefore the standard errors and confidence interval are returned only for the subset-averaged coefficients (as from version >= 1.5.0 argument method is no longer accepted).

Averaging models with different contrasts for the same factor would yield nonsense results.

From version 1.0.1, print method provides only a concise output (similarly as for lm). To print a full summary of the results use summary function. Confidence intervals can be obtained with confint.

#### Author(s)

Kamil Bartoń

#### References

Burnham, K. P. and Anderson, D. R (2002) *Model selection and multimodel inference: a practical information-theoretic approach*. 2nd ed. New York, Springer-Verlag.

#### See Also

See par.avg for more details of model averaged parameter calculation.

```
dredge, get.models
```

AICc has examples of averaging models fitted by REML.

modavg in package AICcmodavg, and coef.glmulti in package glmulti also perform model averaging.

```
# Example from Burnham and Anderson (2002), page 100:
data(Cement)
fm1 <- lm(y \sim ., data = Cement)
(ms1 <- dredge(fm1))</pre>
#models with delta.aicc < 4
summary(model.avg(get.models(ms1, subset = delta < 4))) # get averaged coefficients</pre>
#or as a 95% confidence set:
confset.95p <- get.models(ms1, cumsum(weight) <= .95)</pre>
avgmod.95p <- model.avg(confset.95p) # get averaged coefficients</pre>
confint (avgmod.95p)
## Not run:
# The same result
model.avg(ms1, cumsum(weight) <= .95)</pre>
## End(Not run)
## Not run:
# using BIC (Schwarz's Bayesian criterion) to rank the models
BIC <- function(x) AIC(x, k=log(length(residuals(x))))
model.avg(confset.95p, rank=BIC)
# the same result, using AIC directly, with argument k
```

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```
# 'x' in a quoted 'rank' argument is substituted with a model object
# (in this case it does not make much sense as the number of observations is
# common to all models)
model.avg(confset.95p, rank=AIC, rank.args=alist(k=log(length(residuals(x)))))
## End(Not run)
```

model.sel

model selection table

## **Description**

Build a model selection table.

## Usage

```
mod.sel(object, ...)
model.sel(object, ...)

## S3 method for class 'model.selection'
mod.sel(object, rank = NULL, rank.args = NULL, ...)
## Default S3 method:
mod.sel(object, ..., rank = NULL, rank.args = NULL)
```

## **Arguments**

object	A fitted model object, a list of such objects, or a "model.selection" object.
	More fitted model objects.
rank	Optional, custom rank function (information criterion) to use instead of AICc, e.g. QAIC or BIC, may be omitted if object is a model list returned by get.models.
rank.args	Optional list of arguments for the rank function. If one is an expression, an x within it is substituted with a current model.

## Value

An object of class "model.selection" with columns containing useful information about each model: the coefficients, value of the information criterion used, Delta(IC) and weight.

## Author(s)

Kamil Bartoń

## See Also

dredge

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#### **Examples**

```
data(Cement)
Cement$X1 <- cut(Cement$X1, 3)
Cement$X2 <- cut(Cement$X2, 2)

fm1 <- glm(formula = y ~ X1 + X2 * X3, data = Cement)
fm2 <- update(fm1, . ~ . - X1 - X2)
fm3 <- update(fm1, . ~ . - X2 - X3)

# ranked with AICc by default
mod.sel(fm1, fm2, fm3)

# ranked with BIC
mod.sel(fm1, fm2, fm3, rank=AIC, rank.args=alist(k=log(nobs(x))))</pre>
```

par.avg

Parameter averaging

## **Description**

Average a single model coefficient based on provided weights.

## Usage

```
par.avg(x, se, weight, df = NULL, level = 1 - alpha, alpha = 0.05,
    revised.var = TRUE, adjusted = TRUE)
```

## **Arguments**

```
vector of parameters.
vector of standard errors.
weight
vector of weights.
df
(optional) vector of degrees of freedom.
alpha, level
significance level for calculating confidence intervals.
revised.var
logical, should the revised formula for standard errors be used? See 'Details'.
adjusted
logical, should the inflated standard errors be calculated? See 'Details'.
```

#### **Details**

Unconditional standard errors are square root of the variance estimator, calculated either according to the original equation in Burnham and Anderson (2002, equation 4.7), or a newer, revised formula from Burnham and Anderson (2004, equation 4) (if revised.var = TRUE, this is the default). If adjusted = TRUE (the default) and degrees of freedom are given, the adjusted standard error estimator and confidence intervals with improved coverage are returned (see Burnham and Anderson 2002, section 4.3.3).

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#### Value

```
par.avg returns a vector with named elements:

Coefficient model coefficients,

SE unconditional standard error,

Adjusted SE adjusted standard error,

Lower CI, Upper CI
```

unconditional confidence intervals.

#### Author(s)

Kamil Bartoń

#### References

Burnham, K. P. and Anderson, D. R (2002) *Model selection and multimodel inference: a practical information-theoretic approach.* 2nd ed.

Burnham, K. P. and Anderson, D. R. (2004). *Multimodel inference - understanding AIC and BIC in model selection*. Sociological Methods & Research 33(2): 261-304.

#### See Also

```
model.avg for model averaging.
```

```
predict.averaging Predict method for the averaged model
```

## **Description**

Model-averaged predictions with optional standard errors.

## Usage

```
## S3 method for class 'averaging'
predict(object, newdata = NULL, se.fit = FALSE,
    interval = NULL, type = c("link", "response"), full = TRUE, ...)
```

## **Arguments**

object	An object returned by model.avg.
newdata	An optional data frame in which to look for variables with which to predict. If omitted, the fitted values are used.
se.fit	logical, indicates if standard errors should be returned. This has any effect only if the predict methods for each of the component models support it.
interval	Currently not used.
type	Predictions on response scale are only possible if all component models use the same family. See predict.glm.
full	If TRUE, the full model averaged coefficients are used (only if se.fit = $FALSE$ and the component objects are a result of $lm$ ).
• • •	Arguments to be passed to respective predict method (e.g. level for lme model).

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#### **Details**

If all the component models are oridinary linear models, the prediction can be made either with the full averaged coefficients (the argument full = TRUE this is the default) or subset-averaged coefficients. Otherwise the prediction is obtained by calling predict on each component model and weighted averaging the results, which corresponds to the assumption that all predictors are present in all models, but those not estimated are equal zero. See 'Note' in model.avg. Predictions from component models with standard errors are passed to par.avg and averaged in the same way as the coefficients.

Predictions on the response scale from generalized models are calculated by averaging predictions of each model on the link scale, followed by inverse transformation.

#### Value

If se.fit = FALSE, a vector of predictions, otherwise a list with components: fit containing the predictions, and se.fit with the estimated standard errors.

#### Note

This method relies on availability of the predict methods for the component model classes (except when all component models are of class lm).

#### Author(s)

Kamil Bartoń

#### See Also

model.avg See par.avg for details of model-averaged parameter calculation.

```
require (graphics)
# Example from Burnham and Anderson (2002), page 100:
data(Cement)
fm1 < -lm(y \sim X1 + X2 + X3 + X4, data = Cement)
ms1 <- dredge(fm1)</pre>
confset.95p <- get.models(ms1, subset=cumsum(weight) <= .95)</pre>
avgm <- model.avg(confset.95p)</pre>
nseq \leftarrow function(x, len = length(x)) seq(min(x, na.rm = TRUE),
    max(x, na.rm=TRUE), length = len)
# New predictors: X1 along the range of original data, other
# variables held constant at their means
newdata <- as.data.frame(lapply(lapply(Cement[1:4], mean), rep, 25))</pre>
newdata$X1 <- nseq(Cement$X1, nrow(newdata))</pre>
n <- length(confset.95p)</pre>
# Predictions from each of the models in a set, and with averaged coefficients
pred <- data.frame(</pre>
model = sapply(confset.95p, predict, newdata = newdata),
```

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```
averaged.subset = predict(avgm, newdata, full = FALSE),
    averaged.full = predict(avgm, newdata, full = TRUE)
opal <- palette(c(topo.colors(n), "black", "red", "orange"))</pre>
matplot(newdata$X1, pred, type = "l",
lwd = c(rep(2,n),3,3), lty = 1,
    xlab = "X1", ylab = "y", col=1:7)
# For comparison, prediction obtained by averaging predictions of the component
pred.se <- predict(avgm, newdata, se.fit = TRUE)</pre>
y <- pred.se$fit
ci <- pred.se$se.fit * 2</pre>
matplot(newdata$X1, cbind(y, y - ci, y + ci), add = TRUE, type="1",
lty = 2, col = n + 3, lwd = 3)
legend("topleft",
    legend=c(lapply(confset.95p, formula),
        paste(c("subset", "full"), "averaged"), "averaged predictions + CI"),
    lty = 1, lwd = c(rep(2,n),3,3,3), cex = .75, col=1:8)
palette(opal)
```

QAIC

Quasi AIC or AICc

## **Description**

Calculate a modification of Akaike's Information Criterion for overdispersed count data (or its version corrected for small sample, "quasi-AIC<sub>c</sub>"), for one or several fitted model objects.

#### Usage

```
QAIC(object, ..., chat, k = 2)
QAICc(object, ..., chat, k = 2)
```

## **Arguments**

#### Value

If only one object is provided, returns a numeric value with the corresponding QAIC or  $QAIC_c$ ; otherwise returns a data.frame with rows corresponding to the objects.

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#### Note

 $\hat{c}$  is the dispersion parameter estimated from the global model, and can be calculated by dividing model's deviance by the number of residual degrees of freedom.

In calculation of QAIC, the number of model parameters is increased by 1 to account for estimating the overdispersion parameter. Without overdispersion,  $\hat{c} = 1$  and QAIC is equal to AIC.

Note that glm does not compute maximum-likelihood estimates in models within the *quasi*-family. In case it is justified, and with a proper caution, a workaround could be used, by 'borrowing' the aic element from the corresponding 'non-quasi' family (see 'Example').

#### Author(s)

Kamil Bartoń

#### See Also

AICc, quasi family used for models with over-dispersion

#### **Examples**

```
# Based on "example(predict.glm)", with one number changed to create
# overdispersion
budworm <- data.frame(</pre>
    ldose = rep(0:5, 2), sex = factor(rep(c("M", "F"), c(6, 6))),
    numdead = c(10, 4, 9, 12, 18, 20, 0, 2, 6, 10, 12, 16))
budworm$SF = cbind(numdead = budworm$numdead,
    numalive = 20 - budworm$numdead)
budworm.lg <- glm(SF ~ sex*ldose, data = budworm, family = binomial)</pre>
(chat <- deviance(budworm.lg) / df.residual(budworm.lg))</pre>
dredge(budworm.lg, rank = "QAIC", chat = chat)
dredge(budworm.lg, rank = "AIC")
## Not run:
# Ugly hacked constructor for quasibinomial family object, that allows for
# ML estimation
x.quasibinomial <- function(...) {</pre>
    res <- quasibinomial(...)</pre>
    res$aic <- binomial(...)$aic
    res
QAIC(update(budworm.lg, family = x.quasibinomial), chat = chat)
## End(Not run)
```

r.squaredLR

Likelihood-ratio based pseudo-R-squared

#### **Description**

Calculate a coefficient of determination based on the likelihood-ratio test  $(R_{LR}^2)$ .

r.squaredLR 25

#### **Usage**

```
r.squaredLR(x, null = null.fit(x, TRUE))
null.fit(x, evaluate = FALSE, envir = environment(as.formula(formula(x))))
```

#### **Arguments**

x a fitted model object.

null a fitted *null* model, if not provided, a glm with only intercept and appropriate

family will be used.

evaluate If TRUE evaluate the fitted model object else return the call.

envir the environment in which the *null* model is to be evaluated, defaults to the envi-

ronment of the original model's formula.

#### **Details**

This statistic is is one of the several proposed pseudo-R-squared's for nonlinear regression models. It is based on an improvement from *null* (intercept only) model to the fitted model, and calculated as

$$R_{LR}^2 = 1 - \exp(-\frac{2}{n}(\log Lik(x) - \log Lik(0)))$$

where  $\log Lik(x)$  and  $\log Lik(0)$  are the log-likelihoods of the fitted and the *null* model respectively.

For OLS models the value is consistent with classical  $R^2$ . In some cases (e.g. in logistic regression), the maximum  $R_{LR}^2$  is less than one. The modification proposed by Nagelkerke (1991) adjusts the  $R_{LR}^2$  to achieve 1 at its maximum:  $\bar{R}^2 = R_{LR}^2/\max(R_{LR}^2)$  where  $\max(R_{LR}^2) = 1 - \exp(\frac{2}{n}\log Lik(0))$ .

null.fit tries to guess the null model call (as a qlm), given the provided fitted model object.

#### Value

r.squaredLR returns a value of  $R_{LR}^2$ , and the attribute "adj.r.squared" gives the Nagelkerke's modified statistic. Note that this is not the same as the classical 'adjusted R squared'.

null.fit returns the fitted null model object (if evaluate = TRUE) or an unevaluated call to fit a null model.

#### Note

R<sup>2</sup> is a useful goodness-of-fit measure as it has the interpretation of the proportion of the variance 'explained', but it performs poorly in model selection, and is not suitable for use in the same way as the information criterions.

#### References

Cox, D. R. and Snell, E. J. (1989) *The analysis of binary data*, 2nd ed. London, Chapman and Hall Magee, L. (1990) R<sup>2</sup> measures based on Wald and likelihood ratio joint significance tests. *Amer. Stat.* 44: 250-253

Nagelkerke, N. J. D. (1991) A note on a general definition of the coefficient of determination. *Biometrika* 78: 691-692

## See Also

```
summary.lm
```

26 subset.model.selection

```
subset.model.selection
```

Subsetting model selection table

## **Description**

Return subsets of a model selection table returned by dredge.

#### Usage

```
## S3 method for class 'model.selection'
subset(x, subset, select, recalc.weights = TRUE, ...)
## S3 method for class 'model.selection'
x[i, j, recalc.weights = TRUE, ...]
```

#### **Arguments**

```
x a model.selection object to be subsetted.

subset, select
logical expressions indicating columns and rows to keep. See subset.

i, j indices specifying elements to extract.

recalc.weights
logical value specyfying whether Akaike weights should be normalized across the new set of models to sum to one.

further arguments passed to [.data.frame.
```

#### Value

A model.selection object containing only the selected models (rows). When columns are selected (arguments select or j are provided), a plain data.frame is returned.

## Note

Unlike the method for data.frame, extracting with only one index (i.e. x[i]) will select rows rather than columns.

To select rows according to presence or absence of the variables (rather than their value), a pseudo-function has may be used, e.g. subset(x, has(a, !b)) will select rows with a and without b (this is equivalent to sis(a) & sis(a) be used in the subset argument for dredge, where the variable names should be given directly, with the same effect.

## Author(s)

Kamil Bartoń

#### See Also

```
dredge, subset and [.data.frame for subsetting and extracting from data.frames.
```

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#### **Examples**

```
data(Cement)
fm1 \leftarrow lm(formula = y \sim X1 + X2 + X3 + X4, data = Cement)
# generate models where each variable is included only if the previous are
# included too, e.g. X2 only if X1 is there, and X3 only if X2 and X1 (this is
# not supposed to make sense in this case, just to demonstrate the syntax).
dredge(fm1, subset = (!X2 | X1) & (!X3 | X2) & (!X4 | X3))
# alternatively, generate "all possible" combinations
ms0 <- dredge(fm1)</pre>
# ...and afterwards select the subset of models
subset(ms0, (has(!X2) | has(X1)) & (has(!X3) | has(X2)) & (has(!X4) | has(X3)))
## Not run:
# this way the expression may be more clear
subset(ms0, has(X1, X2, X3, X4) | has(X1, X2, X3) | has(X1, X2) | has(X1)
    | (df == 2))
## End(Not run)
# Different ways of finding a confidence set of models:
# delta(AIC) cutoff
subset(ms0, delta <= 4, recalc.weights = FALSE)</pre>
# cumulative sum of Akaike weights
subset(ms0, cumsum(weight) <= .95, recalc.weights = FALSE)</pre>
# relative likelihood
subset(ms0, (weight / weight[1]) > (1/8), recalc.weights = FALSE)
```

Weights

Akaike weights

#### **Description**

Calculate or extract normalized model likelihoods ('Akaike weights').

## Usage

```
Weights(x)
```

#### **Arguments**

Х

a numeric vector of information criterion values such as AIC, or objects returned by functions like AIC. There are also methods for extracting Akaike weights from a model.selection or averaging objects.

## Value

a numeric vector of normalized likelihoods.

#### Author(s)

Kamil Bartoń

Weights

#### See Also

```
importance
weights, which extracts fitting weights from model objects.
```

```
data(Beetle)

fm1 <- glm(Prop ~ dose, data=Beetle, family=binomial)
fm2 <- update(fm1, . ~ . + I(dose^2))
fm3 <- update(fm1, . ~ log(dose))
fm4 <- update(fm3, . ~ . + I(log(dose)^2))

round(Weights(AICc(fm1, fm2, fm3, fm4)), 3)</pre>
```

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