Package 'MuMIn'

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Description Model selection and model averaging based on information criteria (AICc and alike).
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MuMIn-package

Multi-model inference

Description

The package MuMIn contains functions for (automated) model selection and model averaging based on information criteria (AIC alike).

Details

User level functions include:

```
model.avg does model averaging.

get.models evaluates models from the table returned by dredge.

dredge runs models with combinations of terms of the supplied 'global.model'.
```

AICc calculates second-order Akaike information criterion for one or several fitted model objects.

Author(s)

```
Kamil Bartoń < kamil.barton@go2.pl>
```

References

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

See Also

```
AIC, step
```

```
fm1 <- lm(Fertility ~ . , data = swiss)

dd <- dredge(fm1)
top.models.1 <- get.models(dd, subset = delta < 4)
model.avg(top.models.1) # get averaged coefficients

top.models.2 <- get.models(dd, cumsum(weight) <= .95)
model.avg(top.models.2) # get averaged coefficients

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

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AICc

Second-order Akaike Information Criterion

Description

Calculates second-order Akaike information criterion for one or several fitted model objects (AIC for small samples).

Usage

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

Arguments

```
a fitted model object
optionally more fitted model objects
the "penalty" per parameter to be used; the default k = 2 is the classical AIC
```

Value

If just one object is provided, returns a numeric value with the corresponding AICc; 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), AICc and the AIC.

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.

See Also

Akaike's An Information Criterion: AIC

AICc in package **AICcmodavg**, aicc in package **glmulti**

Cement

Cement hardening data

Description

Cement hardening data from Woods et al (1939).

Usage

```
data(Cement)
```

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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

Author(s)

Kamil Bartoń

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.

dredge

Evaluate "all possible" models

Description

Automatically generate models with combinations of the terms in the global model, with optional restrictions.

Usage

```
dredge(global.model, beta = FALSE, eval = TRUE, rank = "AICC",
fixed = NULL, m.max = NA, subset, marg.ex = NULL, trace = FALSE,
...)
## S3 method for class 'model.selection'
print(x, abbrev.names = TRUE, ...)
```

Arguments

```
global.model a fitted 'global' model object. Currently, it can be a lm, glm, rlm, multinom, gam, gls, lme, lmer, sarlm or spautolm, but also other types are likely to work (untested).

beta logical, should standardized coefficients be returned?

eval whether to evaluate and rank the models. If FALSE, a list of all possible model formulas is returned.
```

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rank	optional custom rank function (information criterion) to be used instead AICC, e.g. QAIC or BIC. See 'Details'.
fixed	optional, either a single sided formula or a character vector giving names of terms to be included in all models.
m.max	optional, maximum number of terms to be included in single model, defaults to the number of terms in global.model.
subset	logical expression to put constraints for the set of models. Can contain any of the global.model terms (use getAllTerms (global.model) to list them). Complex expressions (e.g smooth functions in gam models) 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.
marg.ex	a character vector specifying names of variables for which NOT to check for marginality restrictions when generating model formulas. If this argument is set to TRUE, all model formulas are used (i.e. no checking). See 'Details'.
trace	if TRUE, all calls to the fitting function (i.e. updated ${\tt global.model}$ calls) are printed.
Х	a model.selection object, returned by dredge.
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

Models are run one by one by evaluating modified call of the global.model formula argument (or fixed in lme). This method, while robust in that it can be applied to a variety of different models is not very efficient, and may be time consuming.

Because there is potentially a large number of models to evaluate, to avoid memory overflow the fitted model objects are not stored. To get (a subset of) the models, use get.models with the object returned by dredge as an argument.

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" or "BIC" (stats4 or nlme).

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 TRUE/FALSE for factors), k, deviance/RSS, R-squared, AIC, AICc, delta and weight.

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This depends on a type of model. Models are ordered according to AICc (lowest on top), or by rank function if specified.

The attribute "formulas" is a list containing model formulas (arranged in the same order as the models).

Note

Users should keep in mind the hazards that such 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. QAIC has examples of using custom rank function.
```

There is also subset.model.selection method.

Consider the alternatives: glmulti in package glmulti and bestglm (bestglm), or aictab (AICcmodavg) and ICtab (bbmle) for a "hand-picked" model selection tables.

```
# Example from Burnham and Anderson (2002), page 100:
data(Cement)
lm1 <- lm(y \sim ., data = Cement)
dd <- dredge(lm1)</pre>
subset(dd, delta < 4)</pre>
#models with delta.aicc < 4
model.avg(get.models(dd, subset = delta < 4)) # get averaged coefficients</pre>
#or as a 95% confidence set:
top.models <- get.models(dd, cumsum(weight) <= .95)</pre>
model.avg(top.models) # get averaged coefficients
#topmost model:
top.models[[1]]
## Not run:
# Examples of using 'subset':
# exclude models containing both X1 and X2
dredge(lm1, subset = !(X1 & X2))
# keep only models containing X3
dredge(lm1, subset = X3)
# the same, but more effective:
dredge(lm1, fixed = "X3")
#Reduce the number of generated models, by including only those with
```

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```
# up to 2 terms (and intercept)
dredge(lm1, m.max = 2)
## End(Not run)
```

get.models

Get models

Description

Gets list of models from a model.selection object

Usage

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

Arguments

dd object returned by dredge
subset subset of models

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 models.

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")
dd2 <- dredge(fm2)
# Get top-most models, but fitted by REML:
(top.models.2 <- get.models(dd2, subset = delta < 4, method = "REML"))</pre>
```

8 miscellaneous

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;
Weights - calculates Akaike weights (normalized models likelihoods)
```

Usage

```
beta.weights(model)
coeffs(model)
getAllTerms(x, ...)
## S3 method for class 'terms'
getAllTerms(x, offset = TRUE, ...)
tTable(model, ...)
Weights(aic, ...)
cbindDataFrameList(x)
rbindDataFrameList(x)
```

Arguments

```
model a fitted model object

x a fitted model object or a formula. for *bindDataFrameList, a list of data.frames

offset should 'offset' terms be included?

... other arguments, not used

aic a vector of AIC (or other information criterion) values
```

Details

The functions coeffs, getAllTerms and tTable provide an interface between the model and model.avg (as well as dredge). Custom methods can be written to provide support for additional classes of models. Also, a logLik method must exist for the object.

Note

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

```
Functions *bindDataFrameList are not exported from the name space, use MuMIn:::cbindDataFrameList to access them.
```

Author(s)

Kamil Bartoń

See Also

dredge

lodel averaging		
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Description

Model averaging based on an information criterion.

Usage

```
model.avg(m1, ..., beta = FALSE, method = c("0", "NA"), rank = NULL,
rank.args = NULL, alpha = 0.05, revised.var = TRUE)

## S3 method for class 'averaging'
coef(object, ...)

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

Arguments

m1	A fitted model object or a list of such objects. See 'Details'.
beta	Logical, should standardized coefficients be returned?
method	The method of averaging parameter estimators that are not common for all the models. Either "0" (default) or "NA". See 'Details'.
rank	Optional, custom rank function (information criterion) to use instead of AICc, e.g. QAIC or BIC, may be omitted if m1 is a model list returned by get.models. See 'Details'.
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.
alpha	Significance level for calculating confidence intervals.
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.
revised.var	Logical, indicating whether to use revised formula for standard errors. See par.avg.
type	Predictions on response scale are only possible if all component models use the same family. See predict.glm
•••	for model.avg - more fitted model objects, for predict - arguments to be passed to respective predict method (e.g. level for lme model).

Details

model.avg has been tested to work with the following model classes:

- lm, glm
- gam (mgcv)
- lme, gls (nlme)
- lmer (lme4)
- rlm, glm.nb (MASS)
- multinom (nnet)
- sarlm, spautolm (spdep)
- coxph (survival)

Other model types are also likely to be supported, in particular those inheriting from one of the above classes. See 'Details' section of the 'Miscellaneous' page to see how to provide support for other types of models.

With method = "0" (default) all predictors are averaged as if they were present in all models in the set, and the value of parameter estimate is taken to be 0 if it is not present in a particular model. If method = "NA", the predictors are averaged only over the models in which they appear.

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.

predict.averaging supports method = "NA" only for linear, fixed effect models. In other cases (e.g. nonlinear or mixed models), prediction is obtained using "brute force", i.e. by calling predict on each component model and weighted averaging the results, which is equivalent to assuming that missing coefficients equal zero (method = "0").

Besides predict and coef, other generic methods such as formula, residuals and vcov are supported.

logLik method returns a list of logLik objects for the component models.

Value

call

An object of class averaging with following elements:

the matched call.

a data.frame with deviance, AICc, Delta and weights for the component summary models. coefficients, variance matrices of component models' coefficients and their variances variable.codes names of the variables with numerical codes used in the summary the averaged model summary, (data.frame containing averaged coefficients, avg.model unconditional standard error, adjusted SE, and confidence intervals) the relative importance of variables importance (logical) were standardized coefficients used? beta character vector giving names of all terms in the model term.names residuals the residuals (response minus fitted values). x, formula the model matrix and formula analogical to those that would be used in a single model. how the missing terms were handled ("NA" or "0"). method

Note

predict.averaging relies on availability of the predict methods for the component model classes (except for lm/glm).

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.

See Also

See par.avg for details of averaged model calculation.

dredge, get.models. QAIC has examples of using custom rank function.

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

```
require(graphics)
# Example from Burnham and Anderson (2002), page 100:
data(Cement)
lm1 <- lm(y \sim ., data = Cement)
dd <- dredge(lm1)</pre>
dd
#models with delta.aicc < 4
model.avg(get.models(dd, subset = delta < 4)) # get averaged coefficients</pre>
#or as a 95% confidence set:
top.models <- get.models(dd, cumsum(weight) <= .95)</pre>
model.avg(top.models) # get averaged coefficients
#topmost model:
top.models[[1]]
## Not run:
# using BIC (Schwarz's Bayesian criterion) to rank the models
BIC <- function(x) AIC(x, k=log(length(residuals(x))))
mav <- model.avg(top.models, rank=BIC)</pre>
## End(Not run)
# Predicted values
nseq <- function(x, len=length(x)) seq(min(x, na.rm=TRUE),</pre>
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[1:5], mean), rep, 25))</pre>
newdata$X1 <- nseq(Cement$X1, nrow(newdata))</pre>
# Predictions from each of the models in a set:
pred <- sapply(top.models, predict, newdata=newdata)</pre>
# Add predictions from the models averaged using two methods:
pred <- cbind(pred,</pre>
averaged.0=predict(model.avg(top.models, method="0"), newdata),
averaged.NA=predict(model.avg(top.models, method="NA"), newdata)
matplot(x=newdata$X1, y=pred, type="1", lwd=c(rep(1,ncol(pred)-2), 2, 2),
xlab="X1", ylab="y")
legend("topleft",
legend=c(lapply(top.models, formula),
paste("Averaged model (method=", c("0", "NA"), ")", sep="")),
col=1:6, lty=1:5, lwd=c(rep(1,ncol(pred)-2), 2, 2), cex = .75
## Not run:
# Example with gam models (based on "example(gam)")
require (mgcv)
dat \leftarrow gamSim(1, n = 500, dist="poisson", scale=0.1)
gam1 \leftarrow gam(y \sim s(x0) + s(x1) + s(x2) + s(x3) + (x1+x2+x3)^2,
family = poisson, data = dat, method = "REML")
cat(dQuote(getAllTerms(gam1)), "\n")
# include only models with smooth OR linear term (but not both)
# for each variable:
dd \leftarrow dredge(gam1, subset=xor(`s(x1)`, x1) & xor(`s(x2)`, x2) & xor(`s(x3)`, x3))
# ...this may take a while.
subset(dd, cumsum(weight) < .95)</pre>
top.models <- get.models(dd, cumsum(weight) <= .95)</pre>
newdata <- as.data.frame(lapply(lapply(dat, mean), rep, 50))</pre>
newdata$x1 <- nseq(dat$x1, nrow(newdata))</pre>
pred <- cbind(</pre>
sapply(top.models, predict, newdata=newdata),
averaged=predict(model.avg(top.models), newdata)
)
matplot(x=newdata$x1, y=pred, type="l", lwd=c(rep(1,ncol(pred)-2), 2, 2),
xlab="x1", ylab="y")
## End(Not run)
```

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par.avg	Parameter averaging	
---------	---------------------	--

Description

Averages single model coefficient based on provided weights

Usage

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

Arguments

x vector of parameters
se vector of standard errors

weight vector of weights

df (optional) vector of degrees of freedom

alpha significance level for calculating confidence intervals

revised.var logical, should the revised formula for standard errors be used? See 'Details'.

Details

Unconditional standard errors are square root of the variance estimator, calculated either according to the original formula in Burnham and Anderson (2002, p. 160, equation 4.7), or a newer, revised formula from Burnham and Anderson (2004, equation 4) (if revised.var = TRUE, this is the default). If degrees of freedom are given, the confidence intervals are based on adjusted standard error estimator (Burnham and Anderson 2002, page 164).

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.

14 QAIC

See Also

model.avg for model averaging.

QAIC $Quasi\ AIC(c))$

Description

Calculates "quasi AIC" (or "quasi AICc") for one or several fitted model objects. This function is provided mainly as an example of custom rank function for use with model.avg and dredge

Usage

```
QAIC(object, ..., chat)
QAICc(object, ..., chat)
```

Arguments

object a fitted model object. $\begin{tabular}{ll} \begin{tabular}{ll} \begin{tabula$

Value

If just one object is provided, returns a numeric value with the corresponding QAIC; if more than one object are provided, returns a data.frame with rows corresponding to the objects.

Note

This implementation of QAIC/QAICc may not be correct for mixed models. dredge will use QAICc instead of default AICc with glm with quasi* family.

Author(s)

Kamil Bartoń

See Also

```
AICc quasi family used for models with over-dispersion.
AIC, BIC in nlme (or BIC in stats4) may also be used as a custom rank function in dredge and model.avg.
```

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```
# Based on "example(predict.glm)"
require(graphics)
budworm \leftarrow data.frame(ldose = rep(0:5, 2), numdead = c(1, 4, 9, 13, 18, 20, 0, 10)
2, 6, 10, 12, 16), sex = factor(rep(c("M", "F"), c(6, 6))))
budworm$SF = cbind(numdead = budworm$numdead, numalive = 20 - budworm$numdead)
budworm.lg <- glm(SF ~ sex*ldose, data = budworm, family = quasibinomial)</pre>
dd <- dredge(budworm.lg, rank = "QAIC", chat = summary(budworm.lg)$dispersion)
# Average all models
budworm.avg <- model.avg(get.models(dd, seq(nrow(dd))), method="NA")</pre>
#model.avg(mod[[1]], mod[[2]], rank = "QAIC", rank.args = list(chat = 1))
plot(c(1,32), c(0,1), type = "n", xlab = "dose",
     ylab = "prob", log = "x")
text(2^budworm$1dose, budworm$numdead/20, as.character(budworm$sex))
1d < - seq(0, 5, 0.1)
newdata <- data.frame(ldose=ld, sex=factor(rep("M", length(ld)),</pre>
levels=levels(budworm$sex)))
# Predictions from global model / Males
pred.lg <- predict(budworm.lg, newdata, se.fit=TRUE, type="response")</pre>
\verb|matplot(2^ld, cbind(pred.lg\$fit, pred.lg\$fit - (2 * pred.lg\$se.fit)|,\\
pred.lg$fit + (2 * pred.lg$se.fit)), add=TRUE, type="1", col=1)
# Predictions from averaged model / Males
pred.avg <- predict(budworm.avg, newdata, se.fit=TRUE, type="response")</pre>
matplot(2^ld, cbind(pred.avg$fit, pred.avg$fit - (2 * pred.avg$se.fit),
pred.avg$fit + (2 * pred.avg$se.fit)), add=TRUE, type="1", col=2)
newdata$sex[] <- "F"</pre>
# Predictions from global model / Females
pred.lg <- predict(budworm.lg, newdata, se.fit=TRUE, type="response")</pre>
matplot(2^ld, cbind(pred.lg$fit, pred.lg$fit - (2 * pred.lg$se.fit),
pred.lg$fit + (2 * pred.lg$se.fit)), add=TRUE, type="1", col=1)
# Predictions from averaged model / Females
pred.avg <- predict(budworm.avg, newdata, se.fit=TRUE, type="response")</pre>
\verb|matplot(2^1d, cbind(pred.avg\$fit, pred.avg\$fit - (2 * pred.avg\$se.fit)|,\\
pred.avgfit + (2 * pred.avg\\se.fit)), add=TRUE, type="1", col=2)
legend("bottomright", legend=c("full", "averaged"), title="Model",
   col=1:2, lty=1)
```

16 subset.model.selection

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

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.

Author(s)

Kamil Bartoń

See Also

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

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