

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](#)

Examples

```
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)
```

`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

<code>object</code>	a fitted model object
<code>...</code>	optionally more fitted model objects
<code>k</code>	the “penalty” per parameter to be used; the default <code>k = 2</code> 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)
```

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.

<code>rank</code>	optional custom rank function (information criterion) to be used instead <code>AICc</code> , e.g. <code>QAIC</code> or <code>BIC</code> . See ‘Details’.
<code>fixed</code>	optional, either a single sided formula or a character vector giving names of terms to be included in all models.
<code>m.max</code>	optional, maximum number of terms to be included in single model, defaults to the number of terms in <code>global.model</code> .
<code>subset</code>	logical expression to put constraints for the set of models. Can contain any of the <code>global.model</code> terms (use <code>getAllTerms(global.model)</code> to list them). Complex expressions (e.g smooth functions in <code>gam</code> 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 <code>fixed</code> is preferred.
<code>marg.ex</code>	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 <code>TRUE</code> , all model formulas are used (i.e. no checking). See ‘Details’.
<code>trace</code>	if <code>TRUE</code> , all calls to the fitting function (i.e. updated <code>global.model</code> calls) are printed.
<code>x</code>	a <code>model.selection</code> object, returned by <code>dredge</code> .
<code>abbrev.names</code>	Should variable names be abbreviated when printing? (useful with many variables).
<code>...</code>	optional arguments for the <code>rank</code> function. Any can be an expression (of <code>model.call</code>), in which case any <code>x</code> 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"`, `"QAIC"` or `"BIC"` (**stats** 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.

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](#) (**AICcmoavg**) and [ICTab](#) (**bbmle**) for a "hand-picked" model selection tables.

Examples

```
# Example from Burnham and Anderson (2002), page 100:
data(Cement)
lm1 <- lm(y ~ ., data = Cement)
dd <- dredge(lm1)
subset(dd, delta < 4)

#models with delta.aicc < 4
model.avg(get.models(dd, subset = delta < 4)) # get averaged coefficients

#or as a 95% confidence set:
top.models <- get.models(dd, cumsum(weight) <= .95)

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
```

```
# 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, ...)
```

Arguments

<code>dd</code>	object returned by dredge
<code>subset</code>	subset of models
<code>...</code>	additional parameters passed to <code>update</code> , for example, in <code>lme/lmer</code> one may want to use <code>method = "REML"</code> while using "ML" for model selection

Value

[list](#) of models.

Author(s)

Kamil Bartoń

See Also

[dredge](#), [model.avg](#)

Examples

```
# 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"))
```

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

<code>model</code>	a fitted model object
<code>x</code>	a fitted model object or a formula . for <code>*bindDataFrameList</code> , a list of <code>data.frames</code>
<code>offset</code>	should ‘offset’ terms be included?
<code>...</code>	other arguments, not used
<code>aic</code>	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](#)

model.avg	<i>Model averaging</i>
-----------	------------------------

Description

Model averaging based on an information criterion.

Usage

```
model.avg(m1, ..., beta = FALSE, method = c("0", "NA"), rank = NULL,
rank.args = NULL, level = 0.95, alpha = 1 - level, 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.
level	The confidence level for calculating confidence intervals.
alpha	Significance level for calculating confidence intervals. Kept for compatibility with older versions, use level instead.
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 <code>model.avg</code> - more fitted model objects, for <code>predict</code> - arguments to be passed to respective <code>predict</code> method (e.g. <code>level</code> 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

An object of class `averaging` with following elements:

<code>summary</code>	a <code>data.frame</code> with deviance, AICc, Delta and weights for the component models.
<code>coefficients</code> , <code>variance</code>	matrices of component models’ coefficients and their variances
<code>variable.codes</code>	names of the variables with numerical codes used in the summary
<code>avg.model</code>	the averaged model summary, (<code>data.frame</code> containing averaged coefficients, unconditional standard error, adjusted SE, and confidence intervals)
<code>importance</code>	the relative importance of variables

beta	(logical) were standardized coefficients used?
term.names	character vector giving names of all terms in the model
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.
method	how the missing terms were handled ("NA" or "0").
call	the matched call.

Note

As of 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`.

`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 and prediction with confidence intervals.

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

Examples

```
require(graphics)

# Example from Burnham and Anderson (2002), page 100:
data(Cement)
lm1 <- lm(y ~ ., data = Cement)
dd <- dredge(lm1)
dd

#models with delta.aicc < 4
model.avg(get.models(dd, subset = delta < 4)) # get averaged coefficients

#or as a 95% confidence set:
top.models <- get.models(dd, cumsum(weight) <= .95)

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)

## End(Not run)

# Predicted values
nseq <- 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[1:5], mean), rep, 25))
newdata$X1 <- nseq(Cement$X1, nrow(newdata))

# Predictions from each of the models in a set:
pred <- sapply(top.models, predict, newdata=newdata)
# Add predictions from the models averaged using two methods:
pred <- cbind(pred,
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="l", 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 <- gamSim(1, n = 500, dist="poisson", scale=0.1)

gam1 <- gam(y ~ 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 <- 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)

top.models <- get.models(dd, cumsum(weight) <= .95)

newdata <- as.data.frame(lapply(lapply(dat, mean), rep, 50))

```

```

newdata$x1 <- nseq(dat$x1, nrow(newdata))
pred <- cbind(
  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)

```

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.

See Also

[model.avg](#) for model averaging.

QAIC	<i>Quasi AIC(c)</i>
------	---------------------

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

<code>object</code>	a fitted model object.
<code>...</code>	optionally more fitted model objects.
<code>chat</code>	c - hat

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](#)) may also be used as a custom rank function in [dredge](#) and [model.avg](#).

Examples

```

# Based on "example(predict.glm)"
require(graphics)

budworm <- data.frame(ldose = rep(0:5, 2), numdead = c(1, 4, 9, 13, 18, 20, 0,
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)

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")
#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$ldose, budworm$numdead/20, as.character(budworm$sex))
ld <- seq(0, 5, 0.1)

newdata <- data.frame(ldose=ld, sex=factor(rep("M", length(ld)),
levels=levels(budworm$sex)))

# Predictions from global model / Males
pred.lg <- predict(budworm.lg, newdata, se.fit=TRUE, type="response")
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="l", col=1)

# Predictions from averaged model / Males
pred.avg <- predict(budworm.avg, newdata, se.fit=TRUE, type="response")
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="l", col=2)

newdata$sex[] <- "F"

# Predictions from global model / Females
pred.lg <- predict(budworm.lg, newdata, se.fit=TRUE, type="response")
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="l", col=1)

# Predictions from averaged model / Females
pred.avg <- predict(budworm.avg, newdata, se.fit=TRUE, type="response")
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="l", col=2)

legend("bottomright", legend=c("full", "averaged"), title="Model",
      col=1:2, lty=1)

```

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

<code>x</code>	a <code>model.selection</code> object to be subsetted.
<code>subset, select</code>	logical expressions indicating columns and rows to keep. See subset .
<code>i, j</code>	indices specifying elements to extract.
<code>recalc.weights</code>	logical value specifying whether Akaike weights should be normalized across the new set of models to sum to one.
<code>...</code>	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.

Author(s)

Kamil Bartoń

See Also

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