

EMAuxiliary Reference Manual

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Getting started

Make sure you have completed the following setup steps:

1. **Install Blimp** (a free, standalone program):
Download from <https://www.appliedmissingdata.com/blimp>
2. **Install the R interface for Blimp (rblimp)**: run this in your R environment:
`remotes::install_github("blimp-stats/rblimp")`
3. **Import the EMAuxiliary function** by sourcing it directly from GitHub. Run this in R:
`source("https://raw.githubusercontent.com/schneids111/EMAuxiliary-Workflow/main/functions/EMAuxiliary.R")`

EMAuxiliary function

```
results <- EMAuxiliary(  
  y ~ x + m + x:m + (1 + x | id),           # focal model using lme4-style syntax  
  data = dat,                                 # dataset  
  id = "id",                                  # subject ID / clustering variable  
  aux = c("aux1", "aux2", "aux3"),             # list of auxiliary variables to include  
  center_group = x,                           # optional: within-person centering  
  center_grand = m,                          # optional: grand-mean centering  
  ordinal = "aux2",                           # optional: ordinal variable  
  nominal = "aux3",                           # optional: nominal (unordered categorical) variable  
  burn = 10000,                               # optional: number of burn-in iterations  
  iter = 10000,                               # optional: number of post-burn-in iterations  
)
```

Line-by-Line Walkthrough

Focal Model ($y \sim x + m + x:m + (1 + x | id)$):

This line specifies your multilevel model using lme4 syntax. Fixed effects and interactions can be written as $x_1 + x_2 + x_1:x_2$ or more compactly as $x_1 * x_2$. Random effects follow the usual lme4 format, such as $(1 + x | id)$ for a model with a random intercept and random slope of x .

Dataset (data = dat):

Specifies the dataset.

Clustering Variable (id = "id"):

Specifies the subject identifier for clustering. EMAuxiliary supports two-level models (e.g., observations within persons) with any number of within- or between-person effects and interactions, including cross-level interactions. For three-level models, users must work directly in Blimp.

Auxiliary Variables (aux = c(...)):

Auxiliary variables are specified as additional multivariate dependent variables (DVs) in the

multilevel models. *EMAuxiliary* automatically determines the level of variation for each auxiliary variable, and regresses them on the corresponding components of the focal model using the following rules:

- **Within-person auxiliaries** (e.g., time of day) are regressed on the within-person components of the outcome and predictor variables.
- **Between-person auxiliaries** (e.g., age) are regressed on the latent between-person components of the outcome and predictor variables.
- **Mixed auxiliaries with variation on both levels** are regressed on both within- and between-person components, including possible cross-level interactions.

This process is handled automatically—no manual preprocessing of auxiliary variables is required.

Centering Predictors (`center_group`, `center_grand`):

Users can optionally specify group-mean and grand-mean centering for predictors:

- `center_group = x` centers x within person.
- `center_grand = x` centers the person-level mean of x around the grand mean.

Auxiliary variables do *not* need to be centered, as they enter the model as multilevel outcome (not predictor) variables.

Special Feature: Latent Mean Centering

The `center_group` option in *EMAuxiliary* activates latent within-person centering in Blimp. This feature improves the estimation of within- and between-person effects, especially in the presence of missing data.

When a predictor is listed under `center_group`, Blimp automatically decomposes it into:

- a latent within-person component, representing deviations from the individual's latent mean, and
- a latent between-person component, representing the individual's latent mean across all occasions.

Both components can then be included as predictors in the multilevel model. The between-person component is referenced as `x.mean` in the model equation. For example:

- `center_group = x`
combined with
- $y \sim x + x.\text{mean} + (1 + x | id)$

regresses the outcome `y` on the latent within-person part of `x` (`x`) and the latent between-person part of `x` (`x.mean`), estimating a random intercept for `y` and a random slope for the effect of `x` on `y`.

Variable Types (`ordinal`, `nominal`):

Non-continuous variables can be declared using the following arguments:

- `ordinal = "aux2"` — for binary or ordered categorical variables (e.g., gender, education).
- `nominal = "aux3"` — for unordered categorical variables (e.g., race, region).

Any variable—whether predictor, outcome, or auxiliary—can be specified as ordinal or nominal. When an ordinal variable is specified, Blimp estimates probit regression models appropriate for binary or ordered outcomes.

When a nominal variable is specified, Blimp estimates multinomial logistic regression models.

Nominal variables are automatically dummy-coded, using the lowest category as the reference group. Note that nominal variables with many categories may substantially increase computational burden.

Bayesian Estimation Settings (burn, iter) and Model Convergence:

Blimp uses Bayesian estimation based on Markov Chain Monte Carlo (MCMC) sampling. Two key parameters control the sampling process:

- burn – Number of initial samples to discard (the *burn-in* period).
- iter – Number of samples to retain after burn-in.

Model convergence is evaluated using the Potential Scale Reduction (PSR) statistic. A PSR value greater than 1.05 suggests that the chains have not mixed well and that additional iterations may be needed. Increasing the burn-in period (e.g., doubling the default value of 10,000) often helps the model reach convergence. Models with larger numbers of auxiliary variables and more iterations will take longer processing times. It is worth the wait!

MCMC algorithms generally sample more efficiently when variables are on comparable scales—typically with variances around 1.0. Large differences in variable scaling can slow mixing and hinder convergence. *EMAuxiliary* automatically standardizes auxiliary variables to stabilize estimation, but large variances in the main model variables (predictors or outcomes) can still cause convergence problems. When detected, *EMAuxiliary* issues a warning and suggests rescaling those variables.

Viewing Output:

```
cat(results$blimp_code)      # show generated BLIMP program code  
blimp_print_psr(results)     # PSR section only  
blimp_print_focal(results)   # outcome section for focal analysis model only  
rblimp::output(results$fit)  # full output
```

After model estimation, *EMAuxiliary* provides several options for inspecting results at different levels of detail:

- `cat(results$blimp_code)`

Displays the Blimp input code that was automatically generated by *EMAuxiliary*.

Useful for verifying model structure, variable naming, and syntax before re-running the model manually in Blimp if desired.

- `blimp_print_psr(results)`

Prints the Potential Scale Reduction (PSR) summary section only, allowing quick checks of model convergence.

- `blimp_print_focal(results)`

Shows the focal model output—that is, the parameter estimates for the primary outcome(s) and predictors, excluding auxiliary-variable regressions.

Helpful when you want to review the main analysis results without the extended multivariate output.

- `rblimp::output(results$fit)`

Displays the full Blimp output, equivalent to viewing the complete .out file.

This includes PSR statistics, parameter summaries for both focal and auxiliary variables, and full model diagnostics.