Translating lme4 models to sommer

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The sommer package was developed to provide R users a powerful and reliable multivariate mixed model solver. The package is focused on problems of the type p > n (more effects to estimate than observations) and its core algorithm is coded in C++ using the Armadillo library. This package allows the user to fit mixed models with the advantage of specifying the variance-covariance structure for the random effects, and specifying heterogeneous variances, and obtaining other parameters such as BLUPs, BLUEs, residuals, fitted values, variances for fixed and random effects, etc.

The purpose of this vignette is to show how to translate the syntax formula from lme4 models to sommer models. Feel free to remove the comment marks from the lme4 code so you can compare the results.

- 1) Random slopes with same intercept
- 2) Random slopes and random intercepts (without correlation)
- 3) Random slopes and random intercepts (with correlation)
- 4) Random slopes with a different intercept
- 5) Other models not available in lme4

1) Random slopes

This is the simplest model people use when a random effect is desired and the levels of the random effect are considered to have the same intercept.

```
# install.packages("lme4")
# library(lme4)
library(sommer)
data(DT_sleepstudy)
DT <- DT_sleepstudy
###########
## 1me4
###########
# fm1 <- lmer(Reaction ~ Days + (1 | Subject), data=DT)
# summary(fm1) # or vc <- VarCorr(fm1); print(vc,comp=c("Variance"))</pre>
# Random effects:
# Groups Name
                        Variance Std.Dev.
# Subject (Intercept) 1378.2 37.12
# Residual
                         960.5
                                  30.99
# Number of obs: 180, groups: Subject, 18
###########
## sommer
###########
fm2 <- mmer(Reaction ~ Days,</pre>
            random= ~ Subject,
            data=DT, tolParInv = 1e-6, verbose = FALSE)
summary(fm2)$varcomp
```

2) Random slopes and random intercepts (without correlation)

This is the a model where you assume that the random effect has different intercepts based on the levels of another variable. In addition the | | in lme4 assumes that slopes and intercepts have no correlation.

```
###########
## 1me4
##########
# fm1 <- lmer(Reaction ~ Days + (Days || Subject), data=DT)
# summary(fm1) # or vc <- VarCorr(fm1); print(vc,comp=c("Variance"))</pre>
# Random effects:
  Groups
                         Variance Std. Dev.
# Subject (Intercept) 627.57 25.051
# Subject.1 Days
                         35.86
                                   5.988
# Residual
                         653.58 25.565
# Number of obs: 180, groups: Subject, 18
###########
## sommer
###########
fm2 <- mmer(Reaction ~ Days,</pre>
           random= ~ Subject + vsr(Days, Subject),
            data=DT, tolParInv = 1e-6, verbose = FALSE)
summary(fm2)$varcomp
##
                                    VarComp VarCompSE
                                                        Zratio Constraint
## Subject.Reaction-Reaction
                                  627.54087 283.52939 2.213319
                                                                  Positive
## Days:Subject.Reaction-Reaction 35.86008
                                            14.53187 2.467686
                                                                  Positive
## units.Reaction-Reaction
                                  653.58305 76.72711 8.518281
                                                                  Positive
# fm2 <- mmec(Reaction ~ Days,
              random= ~ Subject + vsc(dsc(Days), isc(Subject)),
              data=DT, tolParInv = 1e-6, verbose = FALSE)
# summary(fm2)$varcomp
```

Notice that Days is a numerical (not factor) variable.

3) Random slopes and random intercepts (with correlation)

This is the a model where you assume that the random effect has different intercepts based on the levels of another variable. In addition a single | in lme4 assumes that slopes and intercepts have a correlation to be estimated.

```
# fm1 <- lmer(Reaction ~ Days + (Days | Subject), data=DT)
# summary(fm1) # or # vc <- VarCorr(fm1); print(vc,comp=c("Variance"))</pre>
# Random effects:
# Groups
          Name
                        Variance Std.Dev. Corr
# Subject (Intercept) 612.10
                                 24.741
                         35.07
                                  5.922
                                          0.07
            Days
# Residual
                        654.94
                                 25.592
# Number of obs: 180, groups: Subject, 18
##########
## sommer
###########
## no equivalence in sommer to find the correlation between the 2 vc
## this is the most similar which is equivalent to (intercept | slope)
fm2 <- mmer(Reaction ~ Days,</pre>
            random= ~ Subject + vsr(Days, Subject),
            data=DT, tolParInv = 1e-6, verbose = FALSE)
summary(fm2)$varcomp
```

```
## VarComp VarCompSE Zratio Constraint
## Subject.Reaction-Reaction 627.54087 283.52939 2.213319 Positive
## Days:Subject.Reaction-Reaction 35.86008 14.53187 2.467686 Positive
## units.Reaction-Reaction 653.58305 76.72711 8.518281 Positive
```

4) Random slopes with a different intercept

This is the a model where you assume that the random effect has different intercepts based on the levels of another variable but there's not a main effect. The 0 in the intercept in lme4 assumes that random slopes interact with an intercept but without a main effect.

```
###########
## 1me4
###########
# fm1 <- lmer(Reaction ~ Days + (0 + Days | Subject), data=DT)
# summary(fm1) # or vc <- VarCorr(fm1); print(vc,comp=c("Variance"))</pre>
# Random effects:
# Groups
           Name Variance Std.Dev.
# Subject Days 52.71
                          7.26
# Residual
                 842.03 29.02
# Number of obs: 180, groups: Subject, 18
###########
## sommer
###########
fm2 <- mmer(Reaction ~ Days,</pre>
            random= ~ vsr(Days, Subject),
            data=DT, tolParInv = 1e-6, verbose = FALSE)
summary(fm2)$varcomp
                                    VarComp VarCompSE
                                                         Zratio Constraint
## Days:Subject.Reaction-Reaction 52.70946 19.09984 2.759681
                                                                  Positive
## units.Reaction-Reaction
                                  842.02736 93.84640 8.972399
                                                                  Positive
# fm2 <- mmec(Reaction ~ Days,
#
              random= ~ vsc(dsc(Days), isc(Subject)),
#
              data=DT, tolParInv = 1e-6, verbose = FALSE)
```

summary(fm2)\$varcomp

4) Other models available in sommer but not in lme4

One of the strengths of sommer is the availability of other variance covariance structures. In this section we show 4 models available in sommer that are not available in lme4 and might be useful.

```
library(orthopolynom)
## diagonal model
fm2 <- mmer(Reaction ~ Days,</pre>
            random= ~ vsr(dsr(Daysf), Subject),
            data=DT, tolParInv = 1e-6, verbose = FALSE)
summary(fm2)$varcomp
##
                                 VarComp VarCompSE
                                                       Zratio Constraint
## 0:Subject.Reaction-Reaction
                                139.5473
                                           399.5095 0.3492967
                                                                 Positive
## 1:Subject.Reaction-Reaction
                                196.8544
                                           411.8262 0.4780037
                                                                Positive
## 2:Subject.Reaction-Reaction
                                   0.0000
                                           365.3178 0.0000000
                                                                Positive
## 3:Subject.Reaction-Reaction 556.0773
                                           501.2665 1.1093445
                                                                Positive
## 4:Subject.Reaction-Reaction 855.2104
                                           581.8190 1.4698910
                                                                Positive
## 5:Subject.Reaction-Reaction 1699.4269
                                           820.4561 2.0713197
                                                                Positive
## 6:Subject.Reaction-Reaction 2910.8975 1175.7872 2.4757011
                                                                Positive
## 7:Subject.Reaction-Reaction 1539.6201 779.1437 1.9760413
                                                                Positive
## 8:Subject.Reaction-Reaction 2597.5337 1089.4522 2.3842568
                                                                Positive
## 9:Subject.Reaction-Reaction 3472.7108 1351.5702 2.5693899
                                                                Positive
## units.Reaction-Reaction
                                879.6958
                                           247.4680 3.5547862
                                                                Positive
## unstructured model
fm2 <- mmer(Reaction ~ Days,</pre>
            random= ~ vsr(usr(Daysf), Subject),
            data=DT, tolParInv = 1e-6, verbose = FALSE)
```

```
VarComp VarCompSE
##
                                                         Zratio Constraint
## 0:Subject.Reaction-Reaction
                                  402.6286
                                            572.0867 0.7037894
                                                                  Positive
## 1:0:Subject.Reaction-Reaction 1022.5098
                                            393.6922 2.5972314
                                                                  Unconstr
## 1:Subject.Reaction-Reaction
                                  417.6460
                                            521.3722 0.8010515
                                                                  Positive
## 2:0:Subject.Reaction-Reaction
                                  540.3746
                                            287.1704 1.8817210
                                                                  Unconstr
## 2:1:Subject.Reaction-Reaction
                                  828.5156
                                            325.7576 2.5433499
                                                                  Unconstr
## 2:Subject.Reaction-Reaction
                                    0.0000
                                            509.8962 0.0000000
                                                                  Positive
## 3:0:Subject.Reaction-Reaction 798.3750
                                            397.0884 2.0105726
                                                                  Unconstr
## 3:1:Subject.Reaction-Reaction 1137.3863
                                            443.9056 2.5622256
                                                                  Unconstr
## 3:2:Subject.Reaction-Reaction 1057.0708
                                            385.9026 2.7392162
                                                                  Unconstr
## 3:Subject.Reaction-Reaction
                                  760.2469
                                            436.7463 1.7407060
                                                                  Positive
## 4:0:Subject.Reaction-Reaction 757.8909
                                            411.2464 1.8429119
                                                                  Unconstr
## 4:1:Subject.Reaction-Reaction 1039.6832
                                            447.5192 2.3232148
                                                                  Unconstr
                                                                  Unconstr
## 4:2:Subject.Reaction-Reaction 911.1369
                                            377.9651 2.4106377
## 4:3:Subject.Reaction-Reaction 1590.6778
                                            566.5376 2.8077180
                                                                  Unconstr
## 4:Subject.Reaction-Reaction
                                  957.1797
                                            364.0599 2.6291817
                                                                  Positive
## 5:0:Subject.Reaction-Reaction 932.5247
                                            516.7169 1.8047110
                                                                  Unconstr
## 5:1:Subject.Reaction-Reaction 1179.5219
                                            547.9498 2.1526095
                                                                  Unconstr
## 5:2:Subject.Reaction-Reaction 859.1635
                                            440.5250 1.9503173
                                                                  Unconstr
## 5:3:Subject.Reaction-Reaction 1672.9989
                                            664.0846 2.5192556
                                                                  Unconstr
## 5:4:Subject.Reaction-Reaction 2003.0167
                                            738.6399 2.7117633
                                                                  Unconstr
```

```
## 5:Subject.Reaction-Reaction
                                 2067.9299 553.3254 3.7372765
                                                                  Positive
## 6:0:Subject.Reaction-Reaction 666.1077
                                                                  Unconstr
                                            565.7589 1.1773702
## 6:1:Subject.Reaction-Reaction 850.9395
                                            583.6190 1.4580394
                                                                  Unconstr
## 6:2:Subject.Reaction-Reaction 916.2375
                                            504.0273 1.8178333
                                                                  Unconstr
## 6:3:Subject.Reaction-Reaction 1785.8432
                                            750.7274 2.3788171
                                                                  Unconstr
## 6:4:Subject.Reaction-Reaction 2077.5064
                                            822.0777 2.5271412
                                                                 Unconstr
## 6:5:Subject.Reaction-Reaction 2603.2823 1035.1406 2.5149070
                                                                  Unconstr
## 6:Subject.Reaction-Reaction
                                 3123.2005 1049.0352 2.9772123
                                                                  Positive
## 7:0:Subject.Reaction-Reaction 932.8190
                                            490.4744 1.9018709
                                                                  Unconstr
## 7:1:Subject.Reaction-Reaction 927.3416
                                            492.7764 1.8818709
                                                                  Unconstr
## 7:2:Subject.Reaction-Reaction 924.7079
                                            426.2387 2.1694602
                                                                  Unconstr
## 7:3:Subject.Reaction-Reaction 1282.8637
                                                                  Unconstr
                                            583.3415 2.1991642
## 7:4:Subject.Reaction-Reaction 1549.9053
                                            643.7083 2.4077757
                                                                  Unconstr
## 7:5:Subject.Reaction-Reaction 1941.5523
                                            811.3286 2.3930529
                                                                  Unconstr
## 7:6:Subject.Reaction-Reaction 2306.0261
                                            951.5128 2.4235367
                                                                  Unconstr
## 7:Subject.Reaction-Reaction
                                 1669.8274
                                            612.0081 2.7284398
                                                                  Positive
## 8:0:Subject.Reaction-Reaction 920.3110
                                            576.8500 1.5954079
                                                                  Unconstr
## 8:1:Subject.Reaction-Reaction 1044.9313
                                            592.5243 1.7635247
                                                                  Unconstr
## 8:2:Subject.Reaction-Reaction 831.4993
                                                                  Unconstr
                                            486.9625 1.7075221
## 8:3:Subject.Reaction-Reaction 1607.0156
                                            717.6871 2.2391591
                                                                  Unconstr
                                                                 Unconstr
## 8:4:Subject.Reaction-Reaction 2029.1022
                                            805.6724 2.5185201
## 8:5:Subject.Reaction-Reaction 3058.1945 1093.4722 2.7967739
                                                                  Unconstr
## 8:6:Subject.Reaction-Reaction 2927.6051 1177.5589 2.4861644
                                                                  Unconstr
## 8:7:Subject.Reaction-Reaction 2433.2427
                                            957.7103 2.5406876
                                                                  Unconstr
## 8:Subject.Reaction-Reaction
                                 2947.1635 844.8113 3.4885466
                                                                  Positive
## 9:0:Subject.Reaction-Reaction 1440.6886
                                            690.1726 2.0874323
                                                                  Unconstr
## 9:1:Subject.Reaction-Reaction 1514.9679
                                            703.4423 2.1536491
                                                                  Unconstr
## 9:2:Subject.Reaction-Reaction 967.8504
                                            550.1628 1.7592073
                                                                  Unconstr
## 9:3:Subject.Reaction-Reaction 1742.6866
                                            797.5934 2.1849310
                                                                  Unconstr
## 9:4:Subject.Reaction-Reaction 2198.3504 892.7701 2.4623924
                                                                  Unconstr
## 9:5:Subject.Reaction-Reaction 3236.8715 1196.2341 2.7058847
                                                                  Unconstr
## 9:6:Subject.Reaction-Reaction 2210.6321 1185.1233 1.8653182
                                                                  Unconstr
## 9:7:Subject.Reaction-Reaction 2399.5130 1027.8125 2.3345824
                                                                  Unconstr
## 9:8:Subject.Reaction-Reaction 3847.0132 1391.5584 2.7645359
                                                                  Unconstr
## 9:Subject.Reaction-Reaction
                                 3946.2369 1228.6678 3.2118013
                                                                  Positive
## units.Reaction-Reaction
                                  883.2477 577.9203 1.5283210
                                                                  Positive
## random regression (legendre polynomials)
fm2 <- mmer(Reaction ~ Days,</pre>
            random= ~ vsr(leg(Days,1), Subject),
            data=DT, tolParInv = 1e-6, verbose = FALSE)
summary(fm2)$varcomp
                                    VarComp VarCompSE
                                                         Zratio Constraint
## leg0:Subject.Reaction-Reaction 2817.4048 1011.23903 2.786092
                                                                  Positive
## leg1:Subject.Reaction-Reaction 473.4608 199.53635 2.372805
                                                                  Positive
## units.Reaction-Reaction
                                   654.9433
                                              77.18822 8.485016
                                                                  Positive
## unstructured random regression (legendre)
fm2 <- mmer(Reaction ~ Days,</pre>
            random= ~ vsr(usr(leg(Days,1)), Subject),
            data=DT, tolParInv = 1e-6, verbose = FALSE)
summary(fm2)$varcomp
```

```
## leg0:Subject.Reaction-Reaction 2817.4056 1011.24156 2.786086 Positive ## leg1:leg0:Subject.Reaction-Reaction 869.9590 381.02481 2.283208 Unconstr ## leg1:Subject.Reaction-Reaction 473.4608 199.53612 2.372807 Positive ## units.Reaction-Reaction 654.9428 77.18763 8.485075 Positive
```

same can be done with the mmec function

Literature

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