## Package 'SMNlmec'

November 26, 2024

```
Title Scale Mixture of Normal Distribution in Linear Mixed-Effects
     Model
Version 0.1.0
Maintainer Kelin Zhong <kelin.zhong@uconn.edu>
Description Bayesian analysis of censored linear mixed-effects models that replace Gaussian assump-
     tions with a flexible class of distributions, such as the scale mixture of normal family distribu-
     tions, considering a damped exponential correlation structure which was employed to ac-
     count for within-subject autocorrelation among irregularly observed measures. For more de-
     tails, see Zhong et al. (2025, forthcoming in Statistics in Medicine).
Depends R (>= 4.2)
Imports rstan (>= 2.26.23), StanHeaders (>= 2.26.28), MASS (>=
     7.3-60), tmvtnorm (>= 1.5), mvtnorm (>= 1.2-3), mnormt (>=
     2.1.1), methods, stats, LaplacesDemon (>= 16.1.6),
     TruncatedNormal (>= 2.2.2), numDeriv (>= 2016.8-1.1)
URL https://github.com/KelinZhong/SMNlmec
BugReports https://github.com/KelinZhong/SMNlmec/issues
License GPL-3
Encoding UTF-8
LazyData true
RoxygenNote 7.3.1
NeedsCompilation no
Author Kelin Zhong [aut, cre],
     Fernanda L. Schumacher [aut],
     Luis M. Castro [aut],
     Victor H. Lachos [aut],
     Jalmar M.F. Carrasco [aut]
Repository CRAN
Date/Publication 2024-11-26 12:50:06 UTC
```

Type Package

2 SMNImec.est

## **Contents**

SMN1mec.est			Bayesian Censored Mixed-Effects Models with Damped Exponential Correlation Structures for Scale Mixture of Normal distributions error																									
Index																												10
	UTIdata_sub				•	•				•				•				•	•		 •	•	٠	•			•	9
	UTIdata																											
	SMNlmecfit.creator	r .																										8
	SMNlmecfit-class .																											- 7
	SMNlmec.summary																											
	SMNlmec.sim																											
	SMNlmec.est																											2

## Description

This function fits left, right censored mixed-effects linear model, with scale mixture of normal distribution errors, using the Stan. It returns estimates, standard errors and LPML, AIC, BIC and DIC.

## Usage

```
SMNlmec.est(
  ID,
  x_set,
  z_set,
  tt,
  y_complete,
  censor_vector,
 dist = "Normal",
  struc = "UNC",
  direction = "left",
  thin_num = 1,
  chains_num = 1,
  iter_num = 3000,
  burn_percen = 0.1,
  seed_set = NULL,
  adapt_delta_set = 0.8
)
```

## Arguments

ID	Vector N $\times$ 1 of the ID of the data set, specifying the ID for each measurement.
x_set	Design matrix of the fixed effects of order N x p.
z_set	Design matrix of the random effects of order N x d.

SMNImec.est 3

Vector N x 1 with the time the measurements were made, where N is the total number of measurements for all individuals. Default it's considered regular

times.

y\_complete  $Vector N \times 1$  of the complete responses.

censor\_vector Vector N x 1 of the indicator vector of censored responses.

dist Distribution of the random effects and random error. Available options are

Normal, Student and Slash.

struc Structure of the correlation structure. Available options are UNC, DEC, CAR.

direction Direction of censoring type. Available options are left and right.

thin\_num A positive integer specifying the period for saving samples. The default is 5.

See more details in rstan::stan().

chains\_num A positive integer specifying the number of chains generating by rstan::stan().

The default is 3.

iter\_num A positive integer specifying the number of iterations for each chain (including

warmup). The default is 5000.

burn\_percen A percentage of the warm-up iterations in each chain the Stan. The default is

0.2.

seed\_set A random seed. The default is NULL.

adapt\_delta\_set

A parameter to control the sampler's behavior. The default is 0.8. See rstan::stan()

for more details.

#### Value

Return a S4 class SMNImecfit object. Using function SMNImec.summary() to obtain the estimation of parameters and model selection criteria. The SMNImecfit include:

stan\_object A stanfit object from rstan::stan().

model\_criteria A list includes LPML, DIC, EAIC, EBIC, K-L divergence.

dist\_set The setting of distribution of the stan model.

struc\_set The setting of correlation structure of the stan model.

#### References

Kelin Zhong, Fernanda L. Schumacher, Luis M. Castro and Victor H. Lachos. Bayesian analysis of censored linear mixed-effects models for heavy-tailed irregularly observed repeated measures. Statistics in Medicine, 2025. doi:10.1002/sim.10295

#### **Examples**

require(rstan)
require(StanHeaders)
require(MASS)
require(tmvtnorm)
require(mvtnorm)
require(mnormt)

4 SMNImec.sim

```
data("UTIdata_sub")
data1 <- UTIdata_sub
y1 <- c(log10(data1$RNA))</pre>
cc <- (data1$RNAcens==1)+0
y_com<-as.numeric(y1)</pre>
rho_com<-as.numeric(cc)</pre>
x <- cbind(
 (data1$Fup==0)+0,
 (data1$Fup==1)+0,
 (data1$Fup==3)+0,
 (data1$Fup==6)+0,
 (data1$Fup==9)+0,
 (data1\$Fup==12)+0,
 (data1$Fup==18)+0,
 (data1$Fup==24)+0
 )
z <- matrix(rep(1, length(y1)), ncol=1)</pre>
UTI_T_DEC <- SMNlmec.est(ID = data1$Patid, x_set = x, z_set = z,</pre>
                          tt = data1$Fup, y_complete = y_com,
                          censor_vector = rho_com, dist = "Student",
                          struc = "DEC", direction = "left",
                           thin_num = 1, chains_num = 1, iter_num = 3000,
                          burn_percen = 0.1, seed_set = 9955,
                          adapt_delta_set = 0.8)
SMNlmec.summary(UTI_T_DEC)
```

SMN1mec.sim

Generating Censored UNC, DEC, CAR errors with Mixed Effects, for normal, student's-t and slash distribution.

## Description

Generating Censored UNC, DEC, CAR errors with Mixed Effects, for normal, student's-t and slash distribution.

## Usage

```
SMNlmec.sim(
  m,
  x,
  z,
  tt,
  nj,
  beta,
```

SMNImec.sim 5

```
sigma2,
D,
phi,
struc = "UNC",
typeModel = "Normal",
p.cens = 0.1,
n.cens = NULL,
cens_type = "right",
nu_set = NULL
)
```

## Arguments

Number of individuals.
Design matrix of the fixed effects of order N $\times$ p, corresponding to vector of fixed effects.
Design matrix of the random effects of orderN $\times$ d, corresponding to vector of random effects.
Vector $N \times 1$ with the time the measurements were made, where $N$ is the total number of measurements for all individuals.
Vector $m \times 1$ with the number of measurements of each individual, where $m$ is the total number of individuals.
Vector of values fixed effects.
Values of the scalar of the variance matrix.
Variance matrix of the random effects of order d x d.
Vector of parameter in the DEC and CAR structure. NULL for UNC, $c(phi\_1,phi\_2)$ for DEC and $c(phi\_1,1)$ for CAR.
Structure for the simulated data. Available options are UNC, DEC and CAR.
Distribution of the simulated data. Available options are Normal, Student and Slash. $ \\$
Percentage of censored measurements in the responses. The default value is 0.1.
Number of censored measurements in the responses. The default value is NULL.
The direction of cesoring. Available options are left and right.
degrees of freedom for student's-t or slash simulated data. The default value is NULL.

## Value

return list:

cc Vector of censoring indicators. y\_cc Vector of responses censoring. 6 SMNlmec.sim

#### **Examples**

```
p.cens <- 0.1
m < -50
D \leftarrow matrix(c(0.049, 0.001, 0.001, 0.002), 2, 2)
sigma2\_set <- 0.15
beta <- c(-2.83,-0.18)
nu <- 2
phi <- c(0.6,2)
nj \leftarrow rep(6,m)
tt <- rep(1:6,length(nj))</pre>
X1 <- rep(1,sum(nj))</pre>
X2 <- tt
x <- as.matrix(cbind(X1,X2))</pre>
Z1 <- rep(1,sum(nj))</pre>
Z2 <- tt
z <- as.matrix(cbind(Z1,Z2))</pre>
ID_sim <- rep(0,length(tt))</pre>
ID_log <- 0
for(i in 1:m) {
  for(j in 1:nj[i]) {
    ID_sim[ID_log + j] <- i
  ID_log <- ID_log + nj[i]</pre>
Slash_DEC_sim \leftarrow SMNlmec.sim(m = m, x = x, z = z, tt = tt, nj = nj, beta = beta,
                        sigma2 = sigma2_set,D = D,phi= phi,struc ="DEC",
                        typeModel="Slash",p.cens = p.cens,n.cens = NULL,
                        cens_type="right",nu_set=nu)
head(Slash_DEC_sim$cc)
sum(Slash_DEC_sim$cc)/length(Slash_DEC_sim$cc)
head(Slash_DEC_sim$y_cc)
y_com <- as.numeric(Slash_DEC_sim$y_cc)</pre>
rho_com <- as.numeric(Slash_DEC_sim$cc)</pre>
tem <- tt
Slash_DEC_est <- SMNlmec.est(ID = ID_sim, x_set = x, z_set = z,</pre>
                           tt = tem, y_complete = y_com,
                           censor_vector = rho_com, dist = "Slash",
                           struc = "DEC", direction = "right",
                           thin_num = 1, chains_num = 1, iter_num = 3000,
                           burn_percen = 0.1, seed_set = 9955,
                           adapt_delta_set = 0.8)
SMNlmec.summary(Slash_DEC_est)
```

SMNImec.summary 7

SMN1mec.summary

SMNlmecfit Summary

## Description

A generic function to provide a summary for objects of class SMNlmecfit.

## Usage

```
SMNlmec.summary(object)
## S4 method for signature 'SMNlmecfit'
SMNlmec.summary(object)
```

## **Arguments**

object

An object of class SMNlmecfit.

## Value

A summary of model estimations, R-hats, standard errors, and criteria.

A printed summary of the SMNlmecfit object.

SMNlmecfit-class

SMNlmecfit Class

## Description

**SMNImecfit Class** 

#### **Slots**

```
stan_object stanfit object from rstan.
model_criteria list, model selection criteria.
dist_set character, the name of distribution.
struc_set character, the name of correlation structure.
```

8 UTIdata

SMNlmecfit.creator

Create SMNlmecfit Objects

## Description

A function to create objects of class SMNlmecfit.

#### Usage

```
SMNlmecfit.creator(stan_object, model_criteria, dist_set, struc_set)
```

#### **Arguments**

```
stan_object stanfit object from rstan.
model_criteria list, model selection criteria.
dist_set character, the name of distribution.
```

struc\_set character, the name of correlation structure.

#### Value

A SMNlmecfit object containing:

```
stan_object A stanfit object from rstan::stan().

model_criteria A list includes LPML, DIC, EAIC, EBIC, K-L divergence.

dist_set The setting of distribution of the stan model.
```

struc\_set The setting of correlation structure of the stan model.

UTIdata

Data set for Unstructured Treatment Interruption Study

## **Description**

Data set from a study of Unstructured Treatment Interruption in HIV-infected adolescents in four institutions in the US. The main outcome is the HIV-1 RNA viral load, which is subject to censoring below the lower limit of detection of the assay (50 copies/mL). The censored observations are indicated by the variable RNAcens.

## Usage

```
data(UTIdata)
```

UTIdata\_sub

#### **Format**

A data frame with 373 observations on the following 5 variables.

patient ID

PDtags.after.TI days after treatment interruption.

Fup follow-up months

RNA viral load RNA

**RNAcens** censoring indicator for viral load

#### References

Saitoh, A., Foca, M, et al. (2008), Clinical outcome in perinatally acquired HIV-infected children and adolescents after unstructured treatment interruption, Pediatrics,121, e513-e521.

UTIdata\_sub

Sub data set for Unstructured Treatment Interruption Study

## **Description**

Data set from a study of Unstructured Treatment Interruption in HIV-infected adolescents in four institutions in the US. The main outcome is the HIV-1 RNA viral load, which is subject to censoring below the lower limit of detection of the assay (50 copies/mL). The censored observations are indicated by the variable RNAcens. Excluding subjects whose observations are less than 2 and with missing RNA (excluding subject ID C6 T16).

#### Usage

```
data(UTIdata_sub)
```

#### **Format**

A data frame with 360 observations on the following 5 variables.

patient ID

**Phags.after.TI** days after treatment interruption.

Fup follow-up months

RNA viral load RNA

RNAcens censoring indicator for viral load

## References

Saitoh, A., Foca, M, et al. (2008), Clinical outcome in perinatally acquired HIV-infected children and adolescents after unstructured treatment interruption, Pediatrics, 121, e513-e521.

# **Index**