

Package ‘VCA’

July 25, 2016

Version 1.3.2

Date 2016-07-25

Title Variance Component Analysis

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Depends R (>= 3.0.0)

Imports stats, graphics, grDevices, lme4, Matrix, methods, numDeriv

Description ANOVA and REML estimation of linear mixed models is implemented, once following Searle et al. (1991, ANOVA for unbalanced data), once making use of the 'lme4' package. The primary objective of this package is to perform a variance component analysis (VCA) according to CLSI EP05-A3 guideline "Evaluation of Precision of Quantitative Measurement Procedures" (2014). There are plotting methods for visualization of an experimental design, plotting random effects and residuals. For ANOVA type estimation two methods for computing ANOVA mean squares are implemented (SWEEP and quadratic forms). The covariance matrix of variance components can be derived, which is used in estimating confidence intervals. Linear hypotheses of fixed effects and LS means can be computed. LS means can be computed at specific values of covariables and with custom weighting schemes for factor variables. See ?VCA for a more comprehensive description of the features.

License GPL (>= 3)

Collate 'plot.R' 'vca.R'

NeedsCompilation yes

Repository CRAN

Date/Publication 2016-07-25 20:30:17

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VCA-package

(V)ariance (C)omponent (A)nalysis.

Description

This package implements ANOVA-type estimation of variance components (VC) for linear mixed models (LMM), and provides Restricted Maximum Likelihood (REML) estimation incorporating functionality of the `lme4` package. For models fitted by REML the typical VCA-table is derived, also containing the variances of VC, which are approximated by the method outlined in Giesbrecht & Burns (1985). REML-estimation is available via functions `remlVCA` for variance component analysis (VCA) and `remlMM` for fitting general LMM. ANOVA-methodology is a special method of moments approach for estimating (predicting) variance components implemented in functions `anovaMM` and `anovaVCA`. The former represents a general, unrestricted approach to fitting linear mixed models, whereas the latter is tailored for performing a VCA on random models. Experiments of this type frequently occur in performance evaluation analyses of diagnostic tests or analyzers (devices) quantifying various types of precision (see e.g. guideline EP05-A2/A3 of the Clinical and Laboratory Standards Institute - CLSI).

The general Satterthwaite approximation of denominator degrees of freedom for tests of fixed effects (`test.fixef`) and LS Means (`test.lsmmeans`) is implemented as used in SAS PROC MIXED. Results differ for unbalanced designs because of the different approaches to estimating the covariance matrix of variance components. Here, two algorithms are implemented for models fitted via ANOVA, 1st the "exact" method described in Searle et. al (1992), 2nd an approximation described

in Giesbrecht & Burns (1985). The latter is also used for models fitted by REML. See `test.fixef` and `getGB` for details on this topic.

Furthermore, the Satterthwaite approximation of degrees of freedom for individual VCs and total variance is implemented. These are employed in Chi-Squared tests of estimated variances against a claimed value (total, error), as well as in Chi-Squared based confidence intervals (CI) (see `VCAinference`). Whenever ANOVA-type estimated VCs become negative, the default is to set them equal to 0. ANOVA mean squares used within the Satterthwaite approximation will be adapted to this situation by re-computing ANOVA mean squares (s_{MS}) as $s_{MS} = C * \sigma^2$, where C is a coefficient matrix and a function of the design matrix and σ^2 is the column-vector of adapted variance components. Total variance corresponds to a conservative estimate of the total variability in these cases, i.e. it will be larger than e.g. the total variance of the same model fitted by REML, because the negative VC will not contribute to total variance. See the documentation `anovaVCA` and `anovaMM` for details, specifically argument `NegVC`.

Additionally to fitting linear mixed models and performing VCA-analyses, various plotting methods are implemented, e.g. a variability chart visualizing the variability in sub-classes emerging from an experimental design (`varPlot`). Random effects and residuals can be transformed and plotted using function `plotRandVar`. Standardization and studentization are generally available, Pearson-type transformation is only available for residuals. Plotting (studentized) random variates of a LMM should always be done to reveal potential problems of the fitted model, e.g. violation of model assumptions and/or whether there are outlying observations.

There are two approaches to estimating ANOVA sums (SSQ) of squares. Method 1) constructs SSQ employing quadratic forms in y , the column vector of observations. For sufficiently complex designs, i.e. large design matrices, unbalanced data, etc., this approach is significantly faster than using `anova.lm` instead. These matrices are also required in computing the covariance matrix of VCs following the "scm" method (see Searle et al. 1992). These quadratic forms are such that $s_i^{SS} = y^T A_i y$, where s_i^{SS} is the sum of squares of the i-th factor, A_i is the $(N \times N)$ matrix generating the quadratic form corresponding to the i-th factor, and y is the column-vector of observations. For these quadratic forms holds $X^T A_i X = 0$ for mixed models, and $1^T A_i 1 = 0$ for random models (X is the design matrix of fixed effects, reducing to a column-vector of 1s in the random model case). All this can be read in Searle et. al (1992), chapter 5. Method 2) for constructing ANOVA-SSQ makes use of the SWEEP-operator (Goodnight 1979) reducing the computational time dramatically compared to method 1). It is the default method for ANOVA-type estimation. See the examples in `anovaVCA` for a comparison of methods.

Further reduction of the computation time can be achieved using Intel's Math Kernel Library (MKL). When the package is loaded it will be automatically checked whether this is the case or not.

In LS Means computation of fitted LMM it is possible to compute LS Means using specific values of covariables, which is equivalent to using option 'AT' in the 'lsmeans'-statement of SAS PROC MIXED. It is also possible to apply other than the default weighting scheme for (fixed) factor-variables. See the details section in `lsmeans` and the description of argument `at`.

Note: The 'UnitTests' directory within the package-directory contains a pre-defined test-suite which can be run by sourcing 'RunAllTests.R' for user side testing (installation verification). It requires the 'RUnit' package and checks the numerical equivalence to reference results (SAS PROC MIXED `method=type1/reml`, SAS PROC VARCOMP) for balanced and unbalanced data and different experimental designs.

Details

Package: VCA
Type: Package
Version: 1.3.2
Date: 2016-07-25
License: GPL (>=3)
LazyLoad: yes

Author(s)

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References

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- Goodnight, J.H. (1979), A Tutorial on the SWEEP Operator, The American Statistician, 33:3, 149-158
- Giesbrecht, F.G. and Burns, J.C. (1985), Two-Stage Analysis Based on a Mixed Model: Large-Sample Asymptotic Theory and Small-Sample Simulation Results, Biometrics 41, p. 477-486
- Satterthwaite, F.E. (1946), An Approximate Distribution of Estimates of Variance Components., Biometrics Bulletin 2, 110-114
- Gaylor, D.W., Lucas, H.L., Anderson, R.L. (1970), Calculation of Expected Mean Squares by the Abbreviated Doolittle and Square Root Methods., Biometrics 26 (4): 641-655
- SAS Help and Documentation PROC MIXED, SAS Institute Inc., Cary, NC, USA

anovaDF

ANOVA Type-I Degrees of Freedom.

Description

Depending on the type of model, e.g. fully-nested, crossed-nested, etc. algorithms are applied which are believed to be reasonably fast for the respective type of model, whenever ANOVA sums of squares are constructed via quadratic forms in y (SSQ.method="qf").

Usage

```
anovaDF(form, Data, Zmat, Amat, tol = 1e-08)
```

Arguments

form	(formula) object specifying the model for which ANOVA DFs are requested
Data	(data.frame) with all variables appearing in 'form'
Zmat	(list) of Z-matrices, representing the design matrices of all model-terms, interpreted as fixed effects (number of columns represent number of unique levels)
Amat	(list) of A-matrices, generating ANOVA sums of squares as quadratic forms in y , see anovaVCA for details
tol	(numeric) constant, representing a numeric tolerance used in computing the rank of A-matrices

Details

This function is not meant to be called directly. It is invoked by functions [anovaVCA](#) and [anovaMM](#).

Computing the rank of a corresponding A-matrix, which generates ANOVA sum of squares as quadratic form in y is a general method applicable to all types of models. This usually invokes a singular value decomposition of A which makes it rather slow. Here, we try to speed up things by differentiating three classes of models, 1) fully-nested models where DFs are computed as the number of factor-levels minus the sum of higher order terms minus 1, 2) models with only main factors (in this case [anova.lm](#) is used), 3) models with main factors and interaction terms. Main factors DFs are computed employing function [anova.lm](#). DFs for interaction terms are computed by determining the rank of A-matrices. There are certain designs for which [anova.lm](#) becomes very fast (see examples section of [anovaMM](#)).

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Examples

```
## Not run:
# fully-nested design
data(realData)
datP1 <- realData[realData$PID==1,]
system.time(anova.lm.Tab1 <- anova(lm(y~lot/calibration/day/run, datP1)))
system.time(anovaMM.Tab1 <- anovaMM(y~lot/calibration/day/run, datP1))
anova.lm.Tab1
anovaMM.Tab1

# use SSQ.method="qf" (based on quadratic forms)
system.time(anovaMM.Tab1.qf <- anovaMM(y~lot/calibration/day/run, datP1, SSQ.method="qf"))

# compute degrees of freedom
VCA::anovaDF( y~lot/calibration/day/run, datP1,
  Zmat=anovaMM.Tab1.qf$Matrices$Z,
  Amat=anovaMM.Tab1.qf$Matrices$A)

# design with only main-factors
system.time(anova.lm.Tab2 <- anova(lm(y~lot+calibration+day+run, datP1)))
system.time(anovaMM.Tab2 <- anovaMM(y~lot+calibration+day+run, datP1))
```

```

anova.lm.Tab2
anovaMM.Tab2

# use SSQ.method="qf" (based on quadratic forms)
system.time(anovaMM.Tab2.qf <- anovaMM(y~lot+calibration+day+run, datP1, SSQ.method="qf"))

# compute degrees of freedom
VCA::anovaDF( y~lot+calibration+day+run, datP1,
  Zmat=anovaMM.Tab2.qf$Matrices$Z,
  Amat=anovaMM.Tab2.qf$Matrices$A)

# design with main-factors and interactions
system.time(anova.lm.Tab3 <- anova(lm(y~(lot+calibration)/day/run, datP1)))
system.time(anovaMM.Tab3 <- anovaMM( y~(lot+calibration)/day/run, datP1))
anova.lm.Tab3
anovaMM.Tab3

# use SSQ.method="qf" (based on quadratic forms)
system.time(anovaMM.Tab3.qf <- anovaMM(y~(lot+calibration)/day/run, datP1, SSQ.method="qf"))

# compute degrees of freedom
VCA::anovaDF( y~(lot+calibration)/day/run, datP1,
  Zmat=anovaMM.Tab3.qf$Matrices$Z,
  Amat=anovaMM.Tab3.qf$Matrices$A)

## End(Not run)

```

anovaMM

ANOVA-Type Estimation of Mixed Models.

Description

Estimate/Predict random effects employing ANOVA-type estimation and obtain generalized least squares estimates of fixed effects for any linear mixed model including random models and linear models.

Usage

```
anovaMM(form, Data, by = NULL, VarVC.method = c("gb", "scm"),
  SSQ.method = c("sweep", "qf"), NegVC = FALSE, quiet = FALSE)
```

Arguments

form (formula) specifying the linear mixed model (fixed and random part of the model), all random terms need to be enclosed by round brackets. Any variable not being bracketed will be considered as fixed. Interaction terms containing at least one random factor will automatically be random (Piepho et al. 2003). All terms appearing in the model (fixed or random) need to be compliant with the regular expression " $^{\wedge}[\wedge[\backslash]]?[[:\text{alnum:}]_\\backslash]*\$$ ", i.e. they may not start with a dot and may

	then only consist of alpha-numeric characters, dot and underscore. Otherwise, an error will be issued.
Data	(data.frame) containing all variables referenced in 'form', note that variables can only be of type "numeric", "factor" or "character". The latter will be automatically converted to "factor".
by	(factor, character) variable specifying groups for which the analysis should be performed individually, i.e. by-processing
VarVC.method	(character) string specifying whether to use the algorithm given in Searle et al. (1992) which corresponds to <code>VarVC.method="scm"</code> or in Giesbrecht and Burns (1985) which can be specified via "gb". Method "scm" (Searle, Casella, McCulloch) is the exact algorithm but slower, "gb" (Giesbrecht, Burns) is termed "rough approximation" by the authors, but sufficiently exact compared to e.g. SAS PROC MIXED (<code>method=type1</code>) which uses the inverse of the Fisher-Information matrix as approximation. For balanced designs all methods give identical results, only in unbalanced designs differences occur.
SSQ.method	(character) string specifying the method used for computing ANOVA Type-1 sum of squares and respective degrees of freedom. In case of "sweep" function <code>getSSQsweep</code> will be called, otherwise, function <code>getSSQqf</code>
NegVC	(logical) FALSE = negative variance component estimates (VC) will be set to 0 and they will not contribute to the total variance (as done e.g. in SAS PROC NESTED, conservative estimate of total variance). The original ANOVA estimates can be found in element 'VCoriginal'. The degrees of freedom of the total variance are based on adapted mean squares (MS) (see details). TRUE = negative variance component estimates will not be set to 0 and they will contribute to the total variance (original definition of the total variance).
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise

Details

A Linear Mixed Model, noted in standard matrix notation, can be written as $y = Xb + Zg + e$, where y is the column vector of observations, X and Z are design matrices assigning fixed (b), respectively, random (g) effects to observations, and e is the column vector of residual errors. Whenever there is an intercept in the model, i.e. the substring "-1" is not part of the model formula, the same restriction as in SAS PROC MIXED is introduced setting the last fixed effect equal to zero. Note, that the results of an linear contrasts are not affected by using an intercept or not, except that constrained fixed effects cannot be part of such contrasts (one could use the intercept estimated instead).

Here, no further restrictions on the type of model are made. One can fit mixed models as well as random models, which constitute a sub-set of mixed models (intercept being the only fixed effect). Variables must be either of type "numeric" or "factor". "character" variables are automatically converted to factors and the response variable has to be numeric, of course. In case that `'class(Data[,i])'` is neither one of these three options, an error is issued. Even simple linear models can be fitted, i.e. models without a random part (without Zg) besides the residual errors. In this case, an Analysis of Variance (ANOVA) table is computed in the same way as done by function `'anova.lm'`.

One drawback of using ANOVA-type estimation of random effects is, that random effects are independent, i.e they have zero covariance by definition $cov(g_i, g_j) = 0$. Another one is that estimated variance components may become negative under certain conditions. The latter situation is addressed by setting negative variance estimates equal to zero and adapting ANOVA mean squares

(MS) as $MS = C * VC$, where C is a coefficient matrix and a function of the design matrix $[XZ]$ and VC is the column-vector of adapted variance components. The Satterthwaite approximation of total degrees of freedom (DF for total variance) will use adapted MS -values.

Note, that setting negative VCs equal to zero results in a conservative estimate of the total variance, i.e. it will be larger than the estimate including the negative VC(s). Use parameter 'NegVC=TRUE' to explicitly allow negative variance estimates.

For further details on ANOVA Type-I estimation methods see [anovaVCA](#).

Value

(VCA) object

Author(s)

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References

- Searle, S.R., Casella, G., McCulloch, C.E. (1992), Variance Components, Wiley New York
- Goodnight, J.H. (1979), A Tutorial on the SWEEP Operator, The American Statistician, 33:3, 149-158
- Giesbrecht, F.G. and Burns, J.C. (1985), Two-Stage Analysis Based on a Mixed Model: Large-Sample Asymptotic Theory and Small-Sample Simulation Results, Biometrics 41, p. 477-486
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- Gaylor,D.W., Lucas,H.L., Anderson,R.L. (1970), Calculation of Expected Mean Squares by the Abbreviated Doolittle and Square Root Methods., Biometrics 26 (4): 641-655
- SAS Help and Documentation PROC MIXED, SAS Institute Inc., Cary, NC, USA

See Also

[anovaVCA](#)
[anovaVCA](#), [VCAinference](#), [remlVCA](#), [remlMMranef](#), [fixef](#), [vcov](#), [vcovVC](#), [test.fixef](#), [test.lsmmeans](#), [plotRandVar](#)

Examples

```
## Not run:

data(dataEP05A2_2)

# assuming 'day' as fixed, 'run' as random
anovaMM(y~day/(run), dataEP05A2_2)

# assuming both as random leads to same results as
# calling anovaVCA
anovaMM(y~(day)/(run), dataEP05A2_2)
anovaVCA(y~day/run, dataEP05A2_2)
```

```

# use different approaches to estimating the covariance of
# variance components (covariance parameters)
dat.ub <- dataEP05A2_2[-c(11,12,23,32,40,41,42),] # get unbalanced data
m1.ub <- anovaMM(y~day/(run), dat.ub, SSQ.method="qf", VarVC.method="scm")
m2.ub <- anovaMM(y~day/(run), dat.ub, SSQ.method="qf", VarVC.method="gb") # is faster
V1.ub <- round(vcovVC(m1.ub), 12)
V2.ub <- round(vcovVC(m2.ub), 12)
all(V1.ub == V2.ub)

# make it explicit that "gb" is faster than "scm"
# compute variance-covariance matrix of VCs 10-times

system.time(for(i in 1:500) vcovVC(m1.ub)) # "scm"
system.time(for(i in 1:500) vcovVC(m2.ub)) # "gb"

# fit a larger random model
data(VCAdata1)
fitMM1 <- anovaMM(y~((lot)+(device))/(day)/(run), VCAdata1[VCAdata1$sample==1,])
fitMM1
# now use function tailored for random models
fitRM1 <- anovaVCA(y~(lot+device)/day/run, VCAdata1[VCAdata1$sample==1,])
fitRM1

# there are only 3 lots, take 'lot' as fixed
fitMM2 <- anovaMM(y~(lot+(device))/(day)/(run), VCAdata1[VCAdata1$sample==2,])

# the following model definition is equivalent to the one above,
# since a single random term in an interaction makes the interaction
# random (see the 3rd reference for details on this topic)
fitMM3 <- anovaMM(y~(lot+(device))/day/run, VCAdata1[VCAdata1$sample==2,])

# fit same model for each sample using by-processing
lst <- anovaMM(y~(lot+(device))/day/run, VCAdata1, by="sample")
lst

# fit mixed model originally from 'nlme' package

library(nlme)
data(Orthodont)
fit.lme <- lme(distance~Sex*I(age-11), random=~I(age-11)|Subject, Orthodont)

# re-organize data for using 'anovaMM'
Ortho <- Orthodont
Ortho$age2 <- Ortho$age - 11
Ortho$Subject <- factor(as.character(Ortho$Subject))
fit.anovaMM1 <- anovaMM(distance~Sex*age2+(Subject)*age2, Ortho)

# use simplified formula avoiding unnecessary terms
fit.anovaMM2 <- anovaMM(distance~Sex+Sex:age2+(Subject)+(Subject):age2, Ortho)

# and exclude intercept

```

```

fit.anovaMM3 <- anovaMM(distance~Sex+Sex:age2+(Subject)+(Subject):age2-1, Ortho)

# compare results
fit.lme
fit.anovaMM1
fit.anovaMM2
fit.anovaMM3

# are there a sex-specific differences?
cmat <- getL(fit.anovaMM3, c("SexMale-SexFemale", "SexMale:age2-SexFemale:age2"))
cmat

test.fixef(fit.anovaMM3, L=cmat)

# former versions of the package used R-function 'lm' and 'anova',
# which is significantly slower for sufficiently large/complex models
data(realData)
datP1 <- realData[realData$PID==1,]
system.time(anova.lm.Tab <- anova(lm(y~lot/calibration/day/run, datP1)))
# using the quadratic forms approach for estimating ANOVA Type-1 sums of squares
system.time(anovaMM.Tab1 <- anovaMM(y~lot/calibration/day/run, datP1, SSQ.method="qf"))
# using the sweeping approach for estimating ANOVA Type-1 sums of squares
# this is now the default setting (Note: only "gb" method works as VarVC.method)
# Also see ?anovaVCA for a comparison of the computational efficiency of "qf" and "sweep".
system.time(anovaMM.Tab2 <- anovaMM(y~lot/calibration/day/run, datP1, SSQ.method="sweep"))

# compare results, note that the latter corresponds to a linear model,
# i.e. without random effects. Various matrices have already been computed,
# e.g. "R", "V" (which are identical in this case).
anova.lm.Tab
anovaMM.Tab1
anovaMM.Tab2

## End(Not run)

```

anovaVCA

ANOVA-Type Estimation of Variance Components for Random Models.

Description

This function equates observed ANOVA Type-I sums of squares (SS) to their expected values and solves the resulting system of linear equations for variance components.

Usage

```

anovaVCA(form, Data, by = NULL, NegVC = FALSE, SSQ.method = c("sweep",
  "qf"), VarVC.method = c("gb", "scm"), MME = FALSE, quiet = FALSE)

```

Arguments

form	(formula) specifying the model to be fit, a response variable left of the '~' is mandatory
Data	(data.frame) containing all variables referenced in 'form'
by	(factor, character) variable specifying groups for which the analysis should be performed individually, i.e. by-processing
NegVC	(logical) FALSE = negative variance component estimates (VC) will be set to 0 and they will not contribute to the total variance (as done in SAS PROC NESTED, conservative estimate of total variance). The original ANOVA estimates can be found in element 'VCoriginal'. The degrees of freedom of the total variance are based on adapted mean squares (MS), i.e. adapted MS are computed as $D * VC$, where VC is the column vector with negative VCs set to 0. TRUE = negative variance component estimates will not be set to 0 and they will contribute to the total variance (original definition of the total variance).
SSQ.method	(character) string specifying the method used for computing ANOVA Type-1 sum of squares and respective degrees of freedom. In case of "sweep" function getSSQsweep will be called, otherwise, function getSSQqf
VarVC.method	(character) string specifying whether to use the algorithm given in Searle et al. (1992) which corresponds to <code>VarVC.method="scm"</code> or in Giesbrecht and Burns (1985) which can be specified via "gb". Method "scm" (Searle, Casella, McCulloch) is the exact algorithm but slower, "gb" (Giesbrecht, Burns) is termed "rough approximation" by the authors, but sufficiently exact compared to e.g. SAS PROC MIXED (<code>method=type1</code>) which uses the inverse of the Fisher-Information matrix as approximation. For balanced designs all methods give identical results, only in unbalanced designs differences occur.
MME	(logical) TRUE = (M)ixed (M)odel (E)quations will be solved, i.e. 'VCA' object will have additional elements "RandomEffects", "FixedEffects", "VarFixed" (variance-covariance matrix of fixed effects) and the "Matrices" element has additional elements corresponding to intermediate results of solving MMEs. FALSE = do not solve MMEs, which reduces the computation time for very complex models significantly.
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise

Details

For diagnostics, a key parameter is "precision", i.e. the accuracy of a quantification method influenced by varying sources of random error. This type of experiments is requested by regulatory authorities to proof the quality of diagnostic tests, e.g. quantifying intermediate precision according to CLSI guideline EP5-A2/A3. No, fixed effects are allowed besides the intercept. Whenever fixed effects are part of the model to be analyzed, use function [anovaMM](#) instead.

Function `anovaVCA` is tailored for performing Variance Component Analyses (VCA) for random models, assuming all VCs as factor variables, i.e. their levels correspond to distinct columns in the design matrix (dummy variables). Any predictor variables are automatically converted to factor variables, since continuous variables may not be used on the right side of the formula 'form'.

ANOVA SS are either computed employing the SWEEP-operator (Goodnight 1979, default) or by finding matrices A_i expressing them as quadratic forms in y as $ss_i = y^T A_i y$. Matrices A_i are also used to compute the variance-covariance matrix of variance components (VC) according to Searle et al. (1992) which corresponds to `VarVC.method="scm"`. Whenever the SWEEP-operator is used, which is way faster and therefore the default method, the approximation according to Giesbrecht and Burns (1985) is automatically set (`VarVC.method="gb"`).

Function `anovaVCA` represents a special form of the "method of moments" approach applicable to arbitrary random models either balanced or unbalanced. The system of linear equations, which is built from the ANOVA Type-I sums of squares, is closely related to the method used by SAS PROC VARCOMP, where ANOVA mean squares (MS) are used (see `getCmatrix`). The former can be written as $ss = C * s$ and the latter as $ms = D * s$, where C and D denote the respective coefficient matrices, s the column-vector of variance components (VC) to be estimated/predicted, and ss and ms the column vector of ANOVA sum of squares, respectively, mean squares. Mutliplying element d_{ij} of matrix D by element c_{jn} of matrix C ($i, j = 1, \dots, n$), results in matrix C . Thus, C can easily be converted to D by the inverse operation. Matrix D is used to estimate total degrees of freedom (DF) according to Satterthwaite (1946).

Both methods for computing ANOVA Type-I SS are much faster than fitting the linear model via `lm` and calling function `anova` on the 'lm' object for complex models, where complex refers to the number of columns of the design matrix and the degree of unbalancedness. Degrees of freedom for the i -th term are obtained by function `anovaDF` in case of `VarVC.method="scm"`. Otherwise, DF are directly derived from the SWEEP-operator as the number of linearly independent columns of the partial design matrix corresponding to a specific VC .

Value

(object) of class 'VCA'

Author(s)

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References

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- SAS Help and Documentation PROC MIXED, SAS Institute Inc., Cary, NC, USA
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See Also

[anovaMM](#), [remlVCA](#), [remlMM](#), [print.VCA](#), [VCAinference](#), [getCmatrix](#), [ranef](#), [plotRandVar](#), [stepwiseVCA](#)

Examples

```
## Not run:

# load data (CLSI EP05-A2 Within-Lab Precision Experiment)
data(dataEP05A2_2)

# perform ANOVA-estimation of variance components
res <- anovaVCA(y~day/run, dataEP05A2_2)
res

# desing with two main effects (ignoring the hierarchical structure of the design)
anovaVCA(y~day+run, dataEP05A2_2)

# compute confidence intervals, perform F- and Chi-Squared tests
INF <- VCAinference(res, total.claim=3.5, error.claim=2)
INF

### load data from package
data(VCAdata1)

data_sample1 <- VCAdata1[VCAdata1$sample==1,]

### plot data for visual inspection (there is no variance between runs on a day)
varPlot(y~lot/day/run, data_sample1)

### estimate VCs for 4-level hierarchical design (error counted) for sample_1 data
anovaVCA(y~lot/day/run, data_sample1)

### using different model (ignoring the hierarchical structure of the design)
anovaVCA(y~lot+day+lot:day:run, data_sample1)

### same model with unbalanced data
anovaVCA(y~lot+day+lot:day:run, data_sample1[-c(1,11,15),])

### use the numerical example from the CLSI EP05-A2 guideline (p.25)
data(Glucose)
res.ex <- anovaVCA(result~day/run, Glucose)

### also perform Chi-Squared tests
### Note: in guideline claimed SD-values are used, here, claimed variances are used
VCAinference(res.ex, total.claim=3.4^2, error.claim=2.5^2)

### now use the six sample reproducibility data from CLSI EP5-A3
### and fit per sample reproducibility model
data(CA19_9)
fit.all <- anovaVCA(result~site/day, CA19_9, by="sample")

reproMat <- data.frame(
```

```

Sample=c("P1", "P2", "Q3", "Q4", "P5", "Q6"),
Mean= c(fit.all[[1]]$Mean, fit.all[[2]]$Mean, fit.all[[3]]$Mean,
        fit.all[[4]]$Mean, fit.all[[5]]$Mean, fit.all[[6]]$Mean),
Rep_SD=c(fit.all[[1]]$aov.tab["error", "SD"], fit.all[[2]]$aov.tab["error", "SD"],
        fit.all[[3]]$aov.tab["error", "SD"], fit.all[[4]]$aov.tab["error", "SD"],
        fit.all[[5]]$aov.tab["error", "SD"], fit.all[[6]]$aov.tab["error", "SD"]),
Rep_CV=c(fit.all[[1]]$aov.tab["error", "CV[%]"], fit.all[[2]]$aov.tab["error", "CV[%]"],
        fit.all[[3]]$aov.tab["error", "CV[%]"], fit.all[[4]]$aov.tab["error", "CV[%]"],
        fit.all[[5]]$aov.tab["error", "CV[%]"], fit.all[[6]]$aov.tab["error", "CV[%]"]),
WLP_SD=c(sqrt(sum(fit.all[[1]]$aov.tab[3:4, "VC"])), sqrt(sum(fit.all[[2]]$aov.tab[3:4, "VC"])),
        sqrt(sum(fit.all[[3]]$aov.tab[3:4, "VC"])), sqrt(sum(fit.all[[4]]$aov.tab[3:4, "VC"])),
        sqrt(sum(fit.all[[5]]$aov.tab[3:4, "VC"])), sqrt(sum(fit.all[[6]]$aov.tab[3:4, "VC"]))),
WLP_CV=c(sqrt(sum(fit.all[[1]]$aov.tab[3:4, "VC"])/fit.all[[1]]$Mean*100,
        sqrt(sum(fit.all[[2]]$aov.tab[3:4, "VC"])/fit.all[[2]]$Mean*100,
        sqrt(sum(fit.all[[3]]$aov.tab[3:4, "VC"])/fit.all[[3]]$Mean*100,
        sqrt(sum(fit.all[[4]]$aov.tab[3:4, "VC"])/fit.all[[4]]$Mean*100,
        sqrt(sum(fit.all[[5]]$aov.tab[3:4, "VC"])/fit.all[[5]]$Mean*100,
        sqrt(sum(fit.all[[6]]$aov.tab[3:4, "VC"])/fit.all[[6]]$Mean*100)),
Repro_SD=c(fit.all[[1]]$aov.tab["total", "SD"], fit.all[[2]]$aov.tab["total", "SD"],
        fit.all[[3]]$aov.tab["total", "SD"], fit.all[[4]]$aov.tab["total", "SD"],
        fit.all[[5]]$aov.tab["total", "SD"], fit.all[[6]]$aov.tab["total", "SD"]),
Repro_CV=c(fit.all[[1]]$aov.tab["total", "CV[%]"], fit.all[[2]]$aov.tab["total", "CV[%]"],
        fit.all[[3]]$aov.tab["total", "CV[%]"], fit.all[[4]]$aov.tab["total", "CV[%]"],
        fit.all[[5]]$aov.tab["total", "CV[%]"], fit.all[[6]]$aov.tab["total", "CV[%]"])

for(i in 3:8) reproMat[,i] <- round(reproMat[,i], digits=ifelse(i%%2==0, 1, 3))
reproMat

# now plot the precision profile over all samples
plot(reproMat[, "Mean"], reproMat[, "Rep_CV"], type="l", main="Precision Profile CA19-9",
     xlab="Mean CA19-9 Value", ylab="CV[%]")
grid()
points(reproMat[, "Mean"], reproMat[, "Rep_CV"], pch=16)

# load another example dataset and extract the "sample==1" subset
data(VCAdata1)
sample1 <- VCAdata1[which(VCAdata1$sample==1),]

# generate an additional factor variable and random errors according to its levels
sample1$device <- gl(3, 28, 252)
set.seed(505)
sample1$y <- sample1$y + rep(rep(rnorm(3, .25), c(28, 28, 28)), 3)

# fit a crossed-nested design with main factors 'lot' and 'device'
# and nested factors 'day' and 'run' nested below
res1 <- anovaVCA(y~(lot+device)/day/run, sample1)
res1

# fit same model for each sample using by-processing
lst <- anovaVCA(y~(lot+device)/day/run, VCAdata1, by="sample")
lst

# now fitting a nonsense model on the complete dataset "VCAdata1"

```

```

# using both methods for fitting ANOVA Type-1 sum of squares
# SSQ.method="qf" used to be the default up to package version 1.1.1
# took ~165s on a Intel Xeon E5-2687W (3.1GHz) in V1.1.1, now takes ~95s
system.time(res.qf <- anovaVCA(y~(sample+lot+device)/day/run, VCAdat1, SSQ.method="qf"))
# the SWEEP-operator is the new default since package version 1.2
# takes ~5s
system.time(res.sw <- anovaVCA(y~(sample+lot+device)/day/run, VCAdat1, SSQ.method="sweep"))
# applying functions 'anova' and 'lm' in the same manner takes ~ 265s
system.time(res.lm <- anova(lm(y~(sample+lot+device)/day/run, VCAdat1)))
res.qf
res.sw
res.lm

## End(Not run)

```

as.matrix.VCA

Standard 'as.matrix' Method for 'VCA' S3-Objects.

Description

Standard 'as.matrix' Method for 'VCA' S3-Objects.

Usage

```

## S3 method for class 'VCA'
as.matrix(x, ...)

```

Arguments

x	(VCA) object
...	additional arguments to be passed to or from methods.

Value

(matrix) equal to x\$aoov.tab with additional attributes "Mean" and "Nobs"

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

See Also

[as.matrix.VCAinference](#)

Examples

```
## Not run:
data(dataEP05A2_1)
fit <- anovaVCA(y~day/run, dataEP05A2_1)
as.matrix(fit)

## End(Not run)
```

as.matrix.VCAinference

Standard 'as.matrix' Method for 'VCAinference' S3-Objects.

Description

This function makes use of the hidden feature of function [print.VCAinference](#) which invisibly returns character matrices of estimated variance components expressed as "VC" (variance component), "SD" (standard deviation) or "CV" (coefficient of variation). If argument "what" is not specified, a named list will be returned with all three matrices.

Usage

```
## S3 method for class 'VCAinference'
as.matrix(x, what = c("VC", "SD", "CV"), digits = 6,
  ...)
```

Arguments

x	(VCAinference) object
what	(character) one or multiple choices from "VC" (variance component), "SD" (standard deviation) or "CV" (coefficient of variation)
digits	(integer) number of decimal digits to be used
...	additional arguments to be passed to or from methods.

Value

(matrix) with point estimates, one- and two-sided confidence intervals and variances of the estimated variance components

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

See Also

[print.VCAinference](#), [as.matrix.VCA](#)

Examples

```
## Not run:
data(dataEP05A2_1)
fit <- anovaVCA(y~day/run, dataEP05A2_1)
inf <- VCAinference(fit, VarVC=TRUE)
as.matrix(inf, what="VC", digits=6)
as.matrix(inf, what="SD", digits=6)
as.matrix(inf, what="CV", digits=2)

# request list of matrices
as.matrix(inf)

## End(Not run)
```

 buildList

Build a Nested List.

Description

Function `buildList` creates a nested-list reflecting the hierarchical structure of a fully-nested model, respectively, the imputed hierarchical structure of the data (see details).

Usage

```
buildList(Data, Nesting, Current, resp, keep.order = TRUE, useVarNam = TRUE,
  sep = "", na.rm = TRUE, Points = list(pch = 16, cex = 0.5, col =
  "black"))
```

Arguments

Data	(data.frame) with the data
Nesting	(character) vector specifying the nesting structure with the top-level variable name as 1st element and the variance component one above the residual error as last element
Current	(character) string specifying the current level which has to be processed
resp	(character) string specifying the name of the response variable (column in 'Data')
keep.order	(logical) TRUE = the ordering of factor-levels is kept as provided by 'Data', FALSE = factor-levels are sorted on and within each level of nesting
useVarNam	(logical) TRUE = each factor-level specifier is pasted to the variable name of the current variable and used as list-element name, FALSE = factor-level specifiers are used as names of list-elements; the former is useful when factor levels are indicated as integers, e.g. days as 1,2,..., the latter is useful when factor levels are already unique, e.g. day1, day2, ...
sep	(character) string specifying the separator-string in case useVarNam=TRUE

na.rm	(logical) TRUE = NAs will be removed before computing the descriptive statistics AND NAs will be omitted when counting number of elements, FALSE = if there are NAs, this will result in NAs for the descriptive statistics
Points	(list) specifying all parameters applicable to function 'points', used to specify scatterplots per lower-end factor-level (e.g. run/part in EP05-A2 experiments). If list-element "col" is itself a list with elements "var" and "col", where the former specifies a variable used for assigning colors "col" according to the class-level of "var", point-colors can be used for indicating specific sub-classes not addressed by the model/design (see examples).

Details

This function is not intended to be used directly and serves as helper function for `varPlot`. Each factor-level, on each level of nesting is accompanied with a set of descriptive statistics, such as mean, median, var, sd, ... which can be evaluated later on. These information are used in function `varPlot`, which implements a variability chart. Note, that this function is also used if data does not correspond to a fully-nested design, i.e. the hierarchical structure is inferred from the model formula. The order of main factors (not nested within other factors) appearing in the model formula determines the nesting structure imputed in order to plot the data as variability chart.

Value

(list) which was recursively built, representing the data of the fully-nested as hierarchy

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
# load data (CLSI EP05-A2 Within-Lab Precision Experiment)
data(dataEP05A2_3)

# build a list representing the hierarichal structure of a fully-nested model
# there needs to be a distinct hierarchy for being able to plot the data
# as variability chart (this function is not exported)
## Not run:
lst <- VCA:::buildList(Data=dataEP05A2_3, Nesting=c("day", "run"), Current="day", resp="y")

## End(Not run)
```

Description

This data set consists of the example data of a complete three-site, multisample reproducibility study as presented in the CLSI EP5-A3 guideline. It shows quantitative results of an automated immunometric assay measuring parameter CA19-9. This dataset is described in Appendix B of this guideline consisting of 6 samples, each measured on one of three sites, at five days with five replicates per day.

Usage

```
CA19_9
```

Format

data.frame with 450 rows and 4 variables.

References

CLSI EP05-A3 - Evaluation of Precision of Quantitative Measurement Procedures; Approved Guideline - Third Edition. www.clsi.org

check4MKL

Check for Availability of Intel's Math Kernel Library.

Description

Majority of the code is borrowed from the Microsoft R Open Rprofile.site file. In case MKL can be detected this information will be stored in a separate environment, which other function know about. If so, an optimized version of function `getGB` will be used which used ordinary matrix-objects instead of matrices defined by the `Matrix`-package. This seems to accelerate computation time for large datasets by up to factor 30.

Usage

```
check4MKL()
```

Details

This function is for internal use only and therefore not exported.

Value

variable 'MKL' in envir "msgEnv" will be set to TRUE/FALSE

Author(s)

Authors of the Rprofile.site file in Microsoft R Open, Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

chol2invData	<i>Dataset Generating Error in Function 'chol2inv'</i>
--------------	--

Description

This dataset was added because it generates an error in function 'chol2inv' when trying to invert the variance-covariance matrix 'V' of the mixed model 'value~ID+(Site)'. This dataset and the associated mixed model are part of the unit-test collection of the package.

Usage

```
chol2invData
```

Format

A data frame with 158 observations on the following 3 variables.

- value

The response variable.

- ID

Variable with 6 levels corresponding to samples.

- Site

Variable with 3 levels corresponding to sites/devices.

coef.VCA	<i>Extract Fixed Effects from 'VCA' Object.</i>
----------	---

Description

For conveniently using objects of class 'VCA' with other packages expecting this function, e.g. the 'multcomp' package for general linear hypotheses for parametric models (currently not fully implemented).

Usage

```
## S3 method for class 'VCA'  
coef(object, quiet = FALSE, ...)
```

Arguments

object (VCA) object where fixed effects shall be extracted
 quiet (logical) TRUE = will suppress any warning, which will be issued otherwise
 ... additional parameters

Examples

```
## Not run:
data(dataEP05A2_1)
fit1 <- anovaMM(y~day/(run), dataEP05A2_1)
coef(fit1)
fit2 <- anovaVCA(y~day/run, dataEP05A2_1)
coef(fit2)

## End(Not run)
```

 CswEEP

Calling C-implementation of the SWEEP-Operator

Description

Function calls a fast C-implementation of the SWEEP operator using the transpose of the original augmented matrix $X'X$ (see [getSSQsweep](#)).

Usage

```
CswEEP(M, asgn, thresh = 1e-12, tol = 1e-12, Ncpu = 1)
```

Arguments

M (matrix) matrix, representing the augmented matrix $X'X$
 asgn (integer) vector, identifying columns in M corresponding to variables, respectively, to their coefficients
 thresh (numeric) value used to check whether the influence of the a coefficient to reducing the error sum of squares is small enough to conclude that the corresponding column in $X'X$ is a linear combination of preceding columns
 tol (numeric) value used to check numerical equivalence to zero
 Ncpu (integer) number of cores to be used for parallel processing (not yet used)

Details

Transposing prior to applying the SWEEP-operator speeds up things since the complete matrix is stored in memory in consecutive manner.

This is an utility-function not intended to be called directly.

Value

(list) with two elements:

SSQ (numeric) vector of ANOVA sum of squares
 LC (integer) vector indicating linear dependence of each column

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

References

Goodnight, J.H. (1979), A Tutorial on the SWEEP Operator, The American Statistician, 33:3, 149-158

Examples

```
## Not run:
# use example from 'lm' Rdoc
ctl   <- c(4.17,5.58,5.18,6.11,4.50,4.61,5.17,4.53,5.33,5.14)
trt   <- c(4.81,4.17,4.41,3.59,5.87,3.83,6.03,4.89,4.32,4.69)
group <- gl(2, 10, 20, labels = c("Ctl","Trt"))
weight <- c(ctl, trt)
lm.D9 <- lm(weight ~ group)
anova(lm.D9)

# create augmented matrix
X <- model.matrix(lm.D9)
Xt <- t(X)
y <- matrix(weight, ncol=1)
yt <- t(y)
M <- rbind( cbind(as.matrix(Xt**X), as.matrix(Xt**y)),
            cbind(as.matrix(yt**X), as.matrix(yt**y)))
swept <- VCA::Csweep(M, asgn=c(0,1))
LC   <- swept$LC
SS   <- swept$SSQ
SSQ  <- abs(diff(SS))
SSQ  <- c(SSQ, tail(SS,1))
SSQ # compare to column "Sum Sq" in 'anova(lmD9)' output

## End(Not run)
```

Description

This data set consists of simulated measurements for an experiment conducted to evaluate the precision performance of measurement methods. On 20 days two separate runs with two replicates of the same sample are measured. Thus, factor 'day' is the top-level random factor (variance component), factor 'run' is nested within 'day'.

Usage

dataEP05A2_1

Format

data.frame with 80 rows and 3 variables.

References

CLSI EP05-A2 - Evaluation of Precision Performance of Quantitative Measurement Methods. www.clsi.org

dataEP05A2_2

Simulated Data of a CLSI EP05-A2 20/2/2 Experiment

Description

This data set consists of simulated measurements for an experiment conducted to evaluate the precision performance of measurement methods. On 20 days two separate runs with two replicates of the same sample are measured. Thus, factor 'day' is the top-level random factor (variance component), factor 'run' is nested within 'day'.

Usage

dataEP05A2_2

Format

data.frame with 80 rows and 3 variables.

References

CLSI EP05-A2 - Evaluation of Precision Performance of Quantitative Measurement Methods. www.clsi.org

`dataEP05A2_3`*Simulated Data of a CLSI EP05-A2 20/2/2 Experiment*

Description

This data set consists of simulated measurements for an experiment conducted to evaluate the precision performance of measurement methods. On 20 days two separate runs with two replicates of the same sample are measured. Thus, factor 'day' is the top-level random factor (variance component), factor 'run' is nested within 'day'.

Usage`dataEP05A2_3`**Format**

data.frame with 80 rows and 3 variables.

References

CLSI EP05-A2 - Evaluation of Precision Performance of Quantitative Measurement Methods. www.clsi.org

`dataEP05A3_MS_1`*Simulated Data of a CLSI EP05-A3 3/5/5 Multi-Site Experiment*

Description

This data set consists of simulated measurements for an experiment to be conducted for evaluation of the precision performance of measurement methods. On 3 sites, on 5 days 5 replicates of the same sample are measured. Thus, factor 'site' is the top-level random factor (variance component), factor 'day' is nested within 'site'.

Usage`dataEP05A3_MS_1`**Format**

data.frame with 75 rows and 3 variables.

References

Draft of CLSI EP05-A3 - Evaluation of Precision Performance of Quantitative Measurement Methods. www.clsi.org

`dataEP05A3_MS_2`*Simulated Data of a CLSI EP05-A3 3/5/5 Multi-Site Experiment*

Description

This data set consists of simulated measurements for an experiment to be conducted for evaluation of the precision performance of measurement methods. On 3 sites, on 5 days 5 replicates of the same sample are measured. Thus, factor 'site' is the top-level random factor (variance component), factor 'day' is nested within 'site'.

Usage`dataEP05A3_MS_2`**Format**

data.frame with 75 rows and 3 variables.

References

Draft of CLSI EP05-A3 - Evaluation of Precision Performance of Quantitative Measurement Methods. www.clsi.org

`dataEP05A3_MS_3`*Simulated Data of a CLSI EP05-A3 3/5/5 Multi-Site Experiment*

Description

This data set consists of simulated measurements for an experiment to be conducted for evaluation of the precision performance of measurement methods. On 3 sites, on 5 days 5 replicates of the same sample are measured. Thus, factor 'site' is the top-level random factor (variance component), factor 'day' is nested within 'site'.

Usage`dataEP05A3_MS_3`**Format**

data.frame with 75 rows and 3 variables.

References

Draft of CLSI EP05-A3 - Evaluation of Precision Performance of Quantitative Measurement Methods. www.clsi.org

dataRS0003_1	<i>Simulated Repeated Measurements Data.</i>
--------------	--

Description

This data set consists of 21 measurements of the same sample, suitable to quantify the measurement error on the same device.

Usage

```
dataRS0003_1
```

Format

data.frame with 21 rows and 1 variable.

dataRS0003_2	<i>Simulated Repeated Measurements Data.</i>
--------------	--

Description

This data set consists of 21 measurements of the same sample, suitable to quantify the measurement error on the same device.

Usage

```
dataRS0003_2
```

Format

data.frame with 21 rows and 1 variable.

dataRS0003_3	<i>Simulated Repeated Measurements Data.</i>
--------------	--

Description

This data set consists of 21 measurements of the same sample, suitable to quantify the measurement error on the same device.

Usage

```
dataRS0003_3
```

Format

data.frame with 21 rows and 1 variable.

`dataRS0005_1`*Simulated Data of 5/3 Experiment.*

Description

This data set consists of 15 measurements of the same sample, measured on 5 days with 3 measurements on each day. This small experiment is suitable to quantify between-day variability on the same device.

Usage`dataRS0005_1`**Format**

`data.frame` with 15 rows and 2 variables.

`dataRS0005_2`*Simulated Data of 5/3 Experiment.*

Description

This data set consists of 15 measurements of the same sample, measured on 5 days with 3 measurements on each day. This small experiment is suitable to quantify between-day variability on the same device.

Usage`dataRS0005_2`**Format**

`data.frame` with 15 rows and 2 variables.

`dataRS0005_3`*Simulated Data of 5/3 Experiment.*

Description

This data set consists of 15 measurements of the same sample, measured on 5 days with 3 measurements on each day. This small experiment is suitable to quantify between-day variability on the same device.

Usage`dataRS0005_3`**Format**

data.frame with 15 rows and 2 variables.

`DfSattHelper`*Variance-Covariance Matrix of Fixed Effects as Function of Covariance Parameter Estimates.*

Description

This is a helper function for function `test.fixef` approximating degrees of freedom for linear contrasts of fixed effect parameter estimates.

Usage`DfSattHelper(obj, x)`**Arguments**

`obj` (VCA) object
`x` (numeric) vector of covariance parameter estimates

Value

(matrix) corresponding to the variance-covariance matrix of fixed effects

fixef	<i>Generic Method for Extracting Fixed Effects from a Fitted Model.</i>
-------	---

Description

Generic Method for Extracting Fixed Effects from a Fitted Model.

Usage

```
fixef(object, ...)
```

Arguments

object	(object)
...	additional parameters

See Also

[fixef.VCA](#)

fixef.VCA	<i>Extract Fixed Effects from 'VCA' Object.</i>
-----------	---

Description

Conveniently extracting the 'FixedEffects' element of an 'VCA' object.

Usage

```
## S3 method for class 'VCA'
fixef(object, type = c("simple", "complex"),
      ddfm = c("contain", "residual", "satterthwaite"), tol = 1e-12,
      quiet = FALSE, ...)
```

Arguments

object	(VCA) object where fixed effects shall be extracted
type	(character) string or partial string, specifying whether to return "simple" (reduced) or a rather "complex" (more detailed) information about fixed effects
ddfm	(character) string specifying the method used for computing the degrees of freedom of the t-statistic. Only used when type="complex". Available methods are "contain", "residual", and "satterthwaite".
tol	(numeric) value representing the numeric tolerance use in comparisons, values smaller than 'tol' will be considered equal to 0
quiet	(logical) TRUE = suppress warning messages, e.g. for non-estimable contrasts
...	additional parameters

Details

The default is to return the fixed effects estimates together with their standard errors. If setting 'type="complex"' or to an abbreviation (e.g. "c") additional inferential statistics on these estimates will be returned, i.e. "t Value", "DF" and respective p-value "Pr > |t|". One can choose one of three denominator degrees of freedom ('ddfms')-methods. The implementation of these methods are an attempt to align with the results of SAS PROC MIXED. See the respective SAS-documentation for details.

Examples

```
## Not run:
data(dataEP05A2_1)
fit <- anovaVCA(y~day/(run), dataEP05A2_1)
fixef(fit)

# for complex models it might take some time computing complex output
data(VCAdata1)
fit <- anovaMM(y~(lot+device)/(day)/(run), VCAdata1[VCAdata1$sample==2,])
fixef(fit, "c")

## End(Not run)
```

getAmatrix

Determine A-Matrix.

Description

Function getAmatrix finds A-matrices used to express ANOVA sum of squares as quadratic forms in y .

Usage

```
getAmatrix(X1, X2)
```

Arguments

X1	(matrix) lower order model matrix (comprising all factors entering model before 'X2'-factor)
X2	(matrix) higher order model matrix (entering model after 'X1' factors)

Details

Compute A-Matrix for expressing ANOVA Type-1 sequential sum of squares m_{SS} as quadratic form in y (column vector of observations), $y^T A y = m_{SS}$. In random models, when the intercept is the only fixed effect, the design matrix of fixed effects is equal to a column vector where each element is equal to one (1). In this setting, it holds $1^T A 1 = 0$, i.e. all elements of A summing to zero.

This function is not intended to be used directly.

Value

(matrix) for obtaining quadratic forms in y expression ANOVA sum of squares

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

getCmatrix

Coefficient Matrix for (V)ariance (C)omponent (A)nalysis.

Description

Function `getCmatrix` computes the coefficient matrix used in equating observed ANOVA sum of squares (or mean squares) to their expected values as linear combination of the unobservable, true variance components. This "can be viewed in some sense as a special form of the method of moments" approach (Searle et al. 1992, "Variance Components", p. 173).

Usage

```
getCmatrix(form, Data, DF = NULL, type = c("MS", "SS"), digits = 8L,
           MM = NULL)
```

Arguments

<code>form</code>	(formula) object specifying the random model
<code>Data</code>	(data.frame) containing all variables in 'form'
<code>DF</code>	(numeric) vector with the degrees of freedom for each VC, if not specified it will be determined automatically by refitting 'form' to 'Data'
<code>type</code>	(character) "MS" = mean squares coefficient matrix "SS" = sum of squares coefficient matrix
<code>digits</code>	(integer) numeric tolerance expressed in number of digits. This is used for testing whether a value is equal to zero (<code>round(x,digits) == 0</code>).
<code>MM</code>	(Matrix) object referring to the overparameterized model matrix of the full model, if provided, it does not need to be computed twice

Details

Function implements the algorithm for finding coefficient-matrix C of a method of moments approach to ANOVA-estimation of variance components (VC), given in the first reference. Matrix C corresponds to the coefficient matrix equating expected ANOVA mean squares (MS) to observed values as linear combinations of the unknown VCs to be estimated. The most computationally expensive parts of the algorithm were implemented in C, speeding up things a significantly.

Consider formulas: $m_{MS} = Cs$ and $m_{SS} = Ds$, where m_{MS} and m_{SS} are a column-vectors of observed ANOVA MS-, respectively, ANOVA SS-values, C and D are coefficient matrices, equating m_{MS} , respectively, m_{SS} to linear combinations of VCs s , which are to be estimated. Once

matrix C or D is found, pre-multiplying s with its inverse gives ANOVA-estimators of VCs. This function implements the algorithm described in the first reference, the "Abbreviated Doolittle and Square Root Methods". One can convert matrices C and D into the other by multiplying/dividing each element by the respective degrees of freedom (DF) associated with the corresponding factor in the model. If \diamond denotes the operator for element-wise multiplication of two matrices of the same order (Hadamard-product), d is the column vector of DFs, and M is a $r \times r$ quadratic matrix with $M = d1_r^T$, 1_r^T being the transpose of a column-vector of ones with r elements, then holds: $M = D \diamond M$.

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

References

Gaylor,D.W., Lucas,H.L., Anderson,R.L. (1970), Calculation of Expected Mean Squares by the Abbreviated Doolittle and Square Root Methods. Biometrics 26(4):641-655

See Also

[anovaVCA](#), [getMM](#)

Examples

```
## Not run:
data(dataEP05A2_1)
C_ms <- getCmatrix(y~day/run, dataEP05A2_1, type="MS")
C_ms
C_ss <- getCmatrix(y~day/run, dataEP05A2_1, type="SS")
C_ss
aov.tab <- anova(lm(y~day+day:run, dataEP05A2_1))
aov.tab
apply(C_ss, 2, function(x) x/aov.tab[, "Df"])

## End(Not run)
```

getDDFM

Degrees of Freedom for Testing Linear Contrast of Fixed Effects and Least Square Means.

Description

There are three methods implemented, which are all available in SAS PROC MIXED, namely "contain", "residual", and "satterthwaite" approximations. See the documentation of SAS PROC MIXED for details on this topic.

Usage

```
getDDFM(obj, L, ddfm = c("contain", "residual", "satterthwaite"),
        tol = 1e-12, method.grad = "simple", opt = TRUE, items = NULL)
```

Arguments

obj	(VCA) object
L	(numeric) vector specifying the linear combination of the fixed effect or LS Means
ddfm	(character) string specifying the method used for computing the denominator degrees of freedom for tests of fixed effects or LS Means. Available methods are "contain", "residual", and "satterthwaite".
tol	(numeric) value specifying the numeric tolerance for testing equality to zero
method.grad	(character) string specifying the method to be used for approximating the gradient of the variance-covariance matrix of fixed effects at the estimated covariance parameter estimates (see function 'grad' (numDeriv) for details)
opt	(logical) TRUE = tries to optimize computation time by avoiding unnecessary computations for balanced datasets (see test.fixef).
items	(list) of pre-computed values

Details

The implementation of the Satterthwaite approximation was inspired by the code of function 'calc-Satterth' of R-package 'lmerTest'.

Value

(numeric) vector with the specified type of degrees of freedom

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

See Also

[test.fixef](#)

getDF	<i>Extract Degrees of Freedom from Linear Hypotheses of Fixed Effects or LS Means.</i>
-------	--

Description

Determine degrees of freedom for custom linear hypotheses of fixed effects or LS Means using one of three possible approximation methods.

Usage

```
getDF(obj, L, method = c("contain", "residual", "satterthwaite"), ...)
```

Arguments

obj	(VCA) object
L	(matrix) specifying one or multiple linear hypothese, as returned by function getL
method	(character) the method to be used to determine the degrees of freedom for a linear hypothesis
...	additional parameters

Details

This is a convenience function to determine the DFs for linear hypotheses in the same way as function [test.fixef](#). Only the "DF" part is returned here which can be passed to other functions expecting DFs as input.

Value

(numeric) vector with the DFs for each row of 'L'

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
data(VCAdata1)
tmpDat <- VCAdata1[VCAdata1$sample==1,]
tmpDat <- tmpDat[-c(11,51,73:76),]
fitMM <- anovaMM(y~(lot+device)/(day)/(run), tmpDat)
fitMM
L <- getL(fitMM, c("lot1-lot2", "device1-device2"))
getDF(fitMM, L) # method="contain" is Default
getDF(fitMM, L, method="res")

getDF(fitMM, L, method="satt") # takes quite long for this model

## End(Not run)
```

getGB

Giesbrecht & Burns Approximation of the Variance-Covariance Matrix of Variance Components.

Description

Compute variance covariance matrix of variance components of a linear mixed model via the method stated in Giesbrecht and Burns (1985).

Usage

```
getGB(obj, tol = 1e-12)
```

Arguments

obj	(object) with list-type structure, e.g. VCA object fitted by ANOVA or a premature VCA object fitted by REML
tol	(numeric) values < 'tol' will be considered being equal to zero

Details

This function is not intended to be called by users and therefore not exported.

Value

(matrix) corresponding to the Giesbrecht & Burns approximation of the variance-covariance matrix of variance components

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

References

Searle, S.R., Casella, G., McCulloch, C.E. (1992), Variance Components, Wiley New York

Giesbrecht, F.G. and Burns, J.C. (1985), Two-Stage Analysis Based on a Mixed Model: Large-Sample Asymptotic Theory and Small-Sample Simulation Results, Biometrics 41, p. 477-486

See Also

[vcovVC](#), [remlVCA](#), [remlMM](#)

Examples

```
## Not run:
data(dataEP05A2_3)
fit <- anovaVCA(y~day/run, dataEP05A2_3)
fit <- solveMME(fit) # some additional matrices required
getGB(fit)

## End(Not run)
```

`getL`*Construct Linear Contrast Matrix for Hypothesis Tests.*

Description

Function constructs coefficient/contrast matrices from a string-representation of linear hypotheses.

Usage

```
getL(obj, s, what = c("fixef", "lsmeans"))
```

Arguments

<code>obj</code>	(VCA) object
<code>s</code>	(character) string or vector of strings, denoting one or multiple linear contrasts
<code>what</code>	(character) string specifying whether to construct contrast matrices of fixed effects ("fixed") or LS Means ("lsmeans"), abbreviations are allowed.

Details

Function constructs matrices expressing custom linear hypotheses of fixed effects or LS Means. The user has to specify a string denoting this contrast which is then transformed into a coefficient/contrast matrix. This string may contain names of fixed effects belonging to same same fixed term, numeric coefficients and mathematical operators "+" and "-" (see examples).

Value

(matrix) representing one linear hypothesis of fixed effects or LS Means per row

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
data(dataEP05A2_2)
fit <- anovaMM(y~day/(run), dataEP05A2_2)
L <- getL(fit, c("day1-day2", "day5-day10"), what="fixef")
L
test.fixef(fit, L=L)

# another custom hypothesis
L2 <- getL(fit, "0.25*day1+0.25*day2+0.5*day3-0.5*day4-0.5*day5")
L2

# more complex model
data(VCAdata1)
```

```

dataS2 <- VCadata1[VCadata1$sample==2,]
fit.S2 <- anovaMM(y~(lot+device)/day/(run), dataS2)
L3 <- getL(fit.S2, c("lot1-lot2", "lot1:device3:day19-lot1:device3:day20",
"lot1:device1:day1-lot1:device1:day2"))
L3
test.fixef(fit.S2, L3)

## End(Not run)

```

getMat

Extract a Specific Matrix from a 'VCA' Object.

Description

For convenience only, extracting a specific matrix from the "Matrices" element of a 'VCA' object if this matrix exists.

Usage

```
getMat(obj, mat)
```

Arguments

obj	... (VCA) object
mat	... (character) string specifying the matrix to be extracted

Details

When 'mat="Z"' the design matrix of random effects will be returned. If one is interested in the design matrix of random effects for a specific variance component use a name like "Z" + NAME, where NAME has to be equal to the name of the VC in the 'VCA' object (see examples). The same applies to the A-matrices in the quadratic forms, use "A" + NAME for extracting a specific A-matrix.

Value

(matrix) as requested by the user

Examples

```

## Not run:
data(dataEP05A2_1)
fit <- anovaVCA(y~day/run, dataEP05A2_1)
getMat(fit, "Z")
getMat(fit, "Zday")
getMat(fit, "Zday:run")
getMat(fit, "Zerror")
fit2 <- anovaMM(y~day/(run), dataEP05A2_1)
getMat(fit2, "V") # Var(y)

```

```
getMat(fit2, "G") # Var(re)

## End(Not run)
```

getMM

Overparameterized Design Matrices.

Description

Function getMM constructs overparameterized design matrices from a model formula and a data.frame.

Usage

```
getMM(form, Data)
```

Arguments

form	(formula) with or without response specifying the model to be fit
Data	(data.frame) with the data

Details

This function constructs the overparameterized design matrix for a given dataset 'Data' according to the model formula 'form'. Each combination of factor-levels and or numeric variables is identified and accounted for by a separate column. See examples for differences compared to function 'model.matrix' (stats). This type of design matrix is used e.g. in constructing A-matrices of quadratic forms in y expressing ANOVA sums of squares as such. This is key functionality of functions [anovaVCA](#) and [anovaMM](#) used e.g. in constructing the coefficient matrix C whose inverse is used in solving for ANOVA Type-1 based variance components..

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

See Also

[getAmatrix](#)

Examples

```
## Not run:
# load example data (CLSI EP05-A2 Within-Lab Precision Experiment)
data(dataEP05A2_3)
tmpData <- dataEP05A2_3[1:10,]

# check out the differences
getMM(~day+day:run, tmpData)
model.matrix(~day+day:run, tmpData)
```

```

# adapt factor variables in 'tmpData'
tmpData$day <- factor(tmpData$day)

# check out the differences now
getMM(~day+day:run, tmpData)
model.matrix(~day+day:run, tmpData)

# numeric covariate 'cov'
tmpData2 <- dataEP05A2_3[1:10,]
tmpData2$cov <- 10+rnorm(10,,3)
model.matrix(~day*cov, tmpData2)

## End(Not run)

```

getSSQqf

ANOVA Sum of Squares via Quadratic Forms

Description

Compute ANOVA Type-1 sum of squares for linear models.

Usage

```
getSSQqf(Data, tobj, random = NULL)
```

Arguments

Data	(data.frame) with the data
tobj	(terms) object derived from original formula object
random	(character) vector, optionally containing information about each model term, whether it is random or fixed (only used in mixed models)

Details

This function performs estimation of ANOVA Type-1 sum of squares using an approach of expressing them as quadratic forms in y , the column vector of observations. This is an utility function not intended to be called directly. For each term in the formula the design-matrix Z and the corresponding A -matrix Degrees of freedom for each term are determined calling function [anovaDF](#).

Value

(list) representing the with variables:

aov.tab	basic ANOVA-table with degrees of freedom (DF), SS and MS
Lmat	(list) with components 'Z' and 'A'

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
data(dataEP05A2_1)
res <- VCA::getSSQqf(dataEP05A2_1, terms(y~day/run))
str(res)

## End(Not run)
```

getSSQsweep

ANOVA Sum of Squares via Sweeping.

Description

Compute ANOVA Type-1 sum of squares for linear models.

Usage

```
getSSQsweep(Data, tobj, random = NULL)
```

Arguments

Data	(data.frame) with the data
tobj	(terms) object derived from original formula object
random	(character) vector, optionally containing information about each model term, whether it is random or fixed (only used in mixed models)

Details

This function performs estimation of ANOVA Type-1 sum of squares using the SWEEP-operator (see reference), operating on the augmented matrix $X'X$, where X represents the design matrix not differentiating between fixed and random factors. See the numerical example in [C sweep](#) exemplifying the type of augmentation of $X'X$ on which sweeping is carried out.

This is an utility function not intended to be called directly. For each term in the formula the design-matrix Z is constructed. Matrix X corresponds to binding all these Z -matrices together column-wise.

Degrees of freedom for each term are determined by subtracting the number of linearly dependent columns from the total number of column in X assigned to a specific term.

Value

(list) representing the with variables:

aov.tab	basic ANOVA-table with degrees of freedom (DF), SS and MS
Lmat	(list) with components 'Z' and 'A'

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

References

Goodnight, J.H., (1979), A Tutorial on the SWEEP Operator, The American Statistician, 33:3, p.149-158

See Also

[Cswep](#)

Examples

```
## Not run:  
data(dataEP05A2_1)  
res <- VCA::getSSQsweep(dataEP05A2_1, terms(y~day/run))  
str(res)  
  
## End(Not run)
```

getV

Determine V-Matrix for a 'VCA' Object.

Description

Determine the estimated variance-covariance matrix of observations y .

Usage

```
getV(obj)
```

Arguments

obj (VCA) object

Details

A linear mixed model can be written as $y = Xb + Zg + e$, where y is the column vector of observations, X and Z are design matrices assigning fixed (b), respectively, random (g) effects to observations, and e is the column vector of residual errors. The variance-covariance matrix of y is equal to $Var(y) = ZGZ^{-T} + R$, where R is the variance-covariance matrix of e and G is the variance-covariance matrix of g . Here, G is assumed to be a diagonal matrix, i.e. all random effects g are mutually independent (uncorrelated).

Value

(VCA) object with additional elements in the 'Matrices' element, including matrix V .

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

getVCvar

Covariance-Matrix of Variance Components.

Description

Function getVCvar determines the covariance matrix of ANOVA-type estimates of variance components (VC) according to the method given in the reference.

Usage

```
getVCvar(Ci, A, Z, VC)
```

Arguments

Ci	(matrix) inverted C-matrix of coefficients equating observed Sum of Squares (SS) to expected values.
A	(list) of A-matrices representing quadratic forms of ANOVA-Type I sums of squares
Z	(list) of Z-matrices, the design matrices assigning random effects to observations for each variance component.
VC	(numeric) vector of variance components, i.e. σ^2 .

Details

This function implements the (exact) method for computing the variance-covariance matrix of variance components obtained employing ANOVA-type estimation of unbalance data, described in Searle et al. (1992) "Variance Components", Wiley, p.176. One feature of this method is that the asymptotic covariance matrix of VCs produced by SAS PROC MIXED (method=type1) (inverse of the Fisher-Information matrix) is equal to the one computed here, in case of balanced designs (data). For unbalanced designs, both matrices are likely to differ.

It is for internal use only, thus, not exported.

Value

(matrix) covariance matrix of estimated variance components

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

References

Searle, S.R., Casella, G., McCulloch, C.E. (1992), Variance Components, Wiley New York

Examples

```
## Not run:
data(dataEP05A2_3)
res <- anovaVCA(y~day/run, dataEP05A2_3, SSQ.method="qf")
res
mat <- res$Matrices
Var <- VCA::getVCvar(Ci=mat$Ci.SS, A=mat$A, Z=mat$Z, VC=res$aov.tab[-1,"VC"])
round(Var, 12)

## End(Not run)
```

Glucose

Intermediate Precision Data from CLSI EP05-A3

Description

This data set consists of the Glucose intermediate precision data in the CLSI EP05-A3 guideline, i.e. total variance for a fully-nested design with 3 variance components (day, run, error).

Note, that the results in the original EP05-A3 guideline were obtained using rounded intermediate results, whereas, package VCA uses full precision. Any differences between results listed in the CLSI EP05-A3 guideline and those generated by the package are due to error propagation in the working example presented in the CLSI guideline. Here, full precision is used for all intermediate results.

Usage

Glucose

Format

data.frame with 80 rows and 3 variables.

References

CLSI EP05-A3 - Evaluation of Precision of Quantitative Measurement Procedures; Approved Guideline - Third Edition. www.clsi.org

HugeData

Huge Dataset with Three Variables

Description

This dataset was added to have a very large dataset available for the unit-test suite. It is an unbalanced dataset with three variables and 8070 observations.

Usage

HugeData

Format

A data frame with 8070 observations on the following 3 variables.

- y

The response variable.

- VC1

Variable with 8 levels corresponding to top-level variance component.

- VC2

Variable with 3920 levels corresponding to 2nd-level variance component.

isBalanced

Check Whether Design Is Balanced Or Not.

Description

Assess whether an experimental design is balanced or not.

Usage

isBalanced(form, Data, na.rm = TRUE)

Arguments

form	(formula) object defining the experimental design.
Data	(data.frame) containing all variables appearing in 'form'.
na.rm	(logical) TRUE = delete rows where any is NA, FALSE = NAs are not removed, if there are NAs in the response variable and all information in independent variables is available, then only the design is checked.

Details

This function is for internal use only. Thus, it is not exported.

The approach taken here is to check whether each cell defined by one level of a factor are all equal or not. Here, data is either balanced or unbalanced, there is no concept of "planned unbalancedness" as discussed e.g. in Searle et al. (1992) p.4. The expanded (simplified) formula is divided into main factors and nested factors, where the latter are interaction terms. The N -dimensional contingency table, N being the number of main factors, is checked for all cells containing the same number. If there are differences, the dataset is classified as "unbalanced". All interaction terms are tested individually. Firstly, a single factor is generated from combining factor levels of the first $(n - 1)$ variables in the interaction term. The last variable occurring in the interaction term is then recoded as factor-object with M levels. M is the number of factor levels within each factor level defined by the first $(n - 1)$ variables in the interaction term. This is done to account for the independence within sub-classes emerging from the combination of the first $(n - 1)$ variables.

Value

(logical) TRUE if data is balanced, FALSE if data is unbalanced (according to the definition of balance used)

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
data1 <- data.frame(site=gl(3,8), lot=factor(rep(c(2,3,1,2,3,1),
      rep(4,6))), day=rep(1:12, rep(2,12)), y=rnorm(24,25,1))

# not all combinations of 'site' and 'lot' in 'data1'

VCA:::isBalanced(y~site+lot+site:lot:day, data1)

# balanced design for this model

VCA:::isBalanced(y~lot+lot:day, data1)

# gets unbalanced if observation is NA

data1[1,"y"] <- NA
```

```
VCA:::isBalanced(y~lot+lot:day, data1)
VCA:::isBalanced(y~lot+lot:day, data1, FALSE)

## End(Not run)
```

lmerG	<i>Construct Variance-Covariance Matrix of Random Effects for Models Fitted by Function 'lmer'.</i>
-------	---

Description

This function restricts the variance-covariance matrix of random effects G to be either diagonal ('cov=FALSE') or to take any non-zero covariances into account (default, 'cov=TRUE').

Usage

```
lmerG(obj, cov = FALSE)
```

Arguments

obj	(object) inheriting from class 'lmerMod'
cov	(logical) TRUE = in case of non-zero covariances a block diagonal matrix will be constructed, FALSE = a diagonal matrix with all off-diagonal element being equal to zero will be constructed

Details

This function is not intended to be called directly by users and therefore not exported!

Value

(Matrix) representing the variance-covariance structure of random effects G

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
data(Orthodont)
Ortho <- Orthodont
Ortho$age2 <- Ortho$age - 11
Ortho$Subject <- factor(as.character(Ortho$Subject))
fit <- lmer(distance~Sex+Sex:age2+(age2|Subject), Ortho)
G1 <- VCA:::lmerG(fit, cov=FALSE)
G2 <- VCA:::lmerG(fit, cov=TRUE)
G1[1:10,1:10]
G2[1:10,1:10]
```

```
## End(Not run)
```

lmerMatrices *Derive and Compute Matrices for Objects Fitted by Function 'lmer'.*

Description

Function derives and computes all matrices required for down-stream analyses of VCA-objects fitted with REML via function [lmer](#).

Usage

```
lmerMatrices(obj, tab = NULL, terms = NULL, cov = FALSE, X = NULL)
```

Arguments

obj	(object) inheriting from 'lmerMod'
tab	(data.frame) representing the basic VCA-table
terms	(character) vector used for ordering variance components
cov	(logical) take non-zero covariances among random effects into account (TRUE) or not (FALSE), the latter is the default in this package and also implemented in remlVCA , anovaVCA , and anovaMM .
X	(matrix) design matrix of fixed effects as constructed to meet VCA-package requirements

Details

Mixed Model Equations (MME) are solved for fixed and random effects applying the same constraints as in [anovaMM](#). The most elaborate and therefore time consuming part is to prepare all matrices required for approximating the variance-covariance matrix of variance components (see [getGB](#)). To reduce the computational time, this function tries to optimize object-classes depending on whether Intel's (M)ath (K)ernel (L)ibrary could be loaded or not. MKL appears to be more performant with ordinary matrix-objects, whereas all other computations are performed using matrix-representations of the `Matrix`-package.

This function is not intended to be called directly by users and therefore not exported.

Value

(list), a premature 'VCA' object

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

See Also

[remlVCA](#), [remlMM](#)

lmerSummary	<i>Derive VCA-Summary Table from an Object Fitted via Function lmer.</i>
-------------	--

Description

This function builds a variance components analysis (VCA) table from an object representing a model fitted by function [lmer](#) of the lme4 R-package.

Usage

```
lmerSummary(obj, VarVC = TRUE, terms = NULL, Mean = NULL, cov = FALSE,
            X = NULL, tab.only = FALSE)
```

Arguments

obj	(lmerMod) object as returned by function lmer
VarVC	(logical) TRUE = the variance-covariance matrix of variance components will be approximated following the Giesbrecht & Burns approach, FALSE = it will not be approximated
terms	(character) vector, optionally defining the order of variance terms to be used
Mean	(numeric) mean value used for CV-calculation
cov	(logical) TRUE = in case of non-zero covariances a block diagonal matrix will be constructed, FALSE = a diagonal matrix with all off-diagonal elements being equal to zero will be constructed
X	(matrix) design matrix of fixed effects as constructed to meet VCA-package requirements
tab.only	(logical) TRUE = will return only the VCA-results table as 'data.frame', argument 'VarVC' will automatically set to 'FALSE' (see details)

Details

It applies the approximation of the variance-covariance matrix of variance components according to Giesbrecht & Burns (1985) and uses this information to approximate the degrees of freedom according to Satterthwaite (see SAS PROC MIXED documentation option 'CL').

This function can be used to create a VCA-results table from almost any fitted 'lmerMod'-object, i.e. one can apply it to a model fitted via function [lmer](#) of the lme4-package. The only additional argument that needs to be used is 'tab.only' (see examples).

Value

(list) still a premature 'VCA'-object but close to a "complete" 'VCA'-object

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

References

- Searle, S.R, Casella, G., McCulloch, C.E. (1992), Variance Components, Wiley New York
- Giesbrecht, F.G. and Burns, J.C. (1985), Two-Stage Analysis Based on a Mixed Model: Large-Sample Asymptotic Theory and Small-Sample Simulation Results, Biometrics 41, p. 477-486

See Also

[remlVCA](#), [remlMM](#)

Examples

```
## Not run:
# fit a model with a VCA-function first
data(VCAdata1)
fit0 <- remlVCA(y~(device+lot)/day/run, subset(VCAdata1, sample==5))
fit0

# fit the same model with function 'lmer' of the 'lme4'-package
library(lme4)
fit1 <- lmer(y~(1|device)+(1|lot)+(1|device:lot:day)+(1|device:lot:day:run),
            subset(VCAdata1, sample==5))
lmerSummary(fit1, tab.only=TRUE)

## End(Not run)
```

load_if_installed *Load 'RevoUtilsMath'-package if available.*

Description

This function is taken from the Rprofile.site file of Microsoft R Open. It was added to the package namespace to avoid a NOTE during the R CMD check process stating that this function is not globally defined.

Usage

```
load_if_installed(package)
```

Arguments

package (character) package name to load, usually this will be package 'RevoUtilsMath' if available

Details

Only change to the original version is a different bracketing scheme to match the one used in the remaining source-code of the package.

Author(s)

Authors of the Rprofile.site file in Microsoft R Open.

lsmeans	<i>Least Squares Means of Fixed Effects.</i>
---------	--

Description

Computes Least Squares Means (LS Means) of fixed effects for fitted mixed models of class 'VCA'.

Usage

```
lsmeans(obj, var = NULL, type = c("simple", "complex"),
        ddfm = c("contain", "residual", "satterthwaite"), at = NULL,
        contr.mat = FALSE, quiet = FALSE)
```

Arguments

obj	(VCA) object having at least one fixed effect
var	(character) string specifying a fixed effects variable for which LS Means should be computed, defaults to all fixed effects, i.e. for each level of a fixed effects variable ls means will be computed
type	(character) "simple" = fast version of computing LS means
ddfm	(character) string specifying the method used for computing the degrees of freedom of the t-statistic. Only used when type="complex". Available methods are "contain", "residual", and "satterthwaite".
at	(list) where each element corresponds either to a (numeric) covariable or to a factor-variable for which the weighting scheme should be adjusted. See details section for a thorough description of how argument 'at' works and also see the examples.
contr.mat	(logical) TRUE = the LS Means generating contrast-matrix will be added to the result as attribute contrasts
quiet	(logical) TRUE = suppress warning messages, e.g. for non-estimable contrasts

Details

Function computes LS Means of fixed effects and their corresponding standard errors. In case of setting argument 'type' equal to "complex" (or any abbreviation) a *t*-test is performed on each LS Mean, returning degrees of freedom, t-statistic and corresponding p-values. One can choose from one of three denominator degrees of freedom ('ddfm')-methods.

Actually, function `test.fixef` is called with the "no intercept" version of the fitted model. The "complex" option is significantly slower for unbalanced designs (see `test.fixef` for details). In case that the 'VarCov' element of the 'VCA' object already exists (calling `vcovVC`), which is the most time consuming part, results can be obtained in less amount of time.

Standard Errors of LS Means are computed as TPT^T , where T is the LS Means generating contrast matrix and P is the variance-covariance matrix of fixed effects.

Argument `at` can be used to modify the values of covariables when computing LS Means and/or to apply different weighting schemes for (fixed) factor variables in the model, e.g. when the prevalence of factor-levels differs from a uniform distribution. Usually, if the weighting scheme is not modified, each factor-level will contribute $1/N$ to the LS Mean, where N corresponds to the number of factor-levels.

Covariables have to be specified as `'name=value'`, where `value` can be a vector of length > 1 . Each value will be evaluated for each row of the original LS Means contrast matrix. If multiple covariables are specified, the i -th element of covariable 1 will be matched with the i -th element of covariable(s) 2... M , where M is the number of covariables in the model.

To apply a different weighting scheme for factor-variables one has to specify `'factor-name=c(level-name_1=value_1, level-name_2=value_2, ..., level-name_N=value_N)'`. The sum of all `'value_i'` elements must be equal to 1, otherwise, this factor-variable will be skipped issuing a warning. If any levels `'level-name_i'` cannot be found for factor-variable `'factor-name'`, this variable will also be skipped and a warning will be issued. See the examples section to get an impression of how this works.

Value

(matrix) with LS Means of fixed effects and respective standard errors, in case of `'type="complex"`

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
#
## Not run:
data(dataEP05A2_2)
fit1 <- anovaMM(y~day/(run), dataEP05A2_2)
lsmeans(fit1)
lsmeans(fit1,, "complex")

# a more complex model
data(VCAdata1)
fit2 <- anovaMM(y~(lot+device)/(day)/(run), VCAdata1[VCAdata1$sample==2,])
lsmeans(fit2, "lot")
lsmeans(fit2, "device", "complex")

# pre-computed 'VarCov' element saves time
system.time(lsm1 <- lsmeans(fit2, "device", "complex"))
fit2$VarCov <- vcovVC(fit2)
system.time(lsm2 <- lsmeans(fit2, "device", "complex"))
lsm1
lsm2

# simulate some random data
set.seed(212)
```

```

id <- rep(1:10,10)
x <- rnorm(200)
time <- sample(1:5,200,replace=T)
y <- rnorm(200)+time
snp <- sample(0:1,200,replace=T)
dat <- data.frame(id=id,x=x,y=y,time=time,snp=snp)
dat$snp <- as.factor(dat$snp)
dat$id <- as.factor(dat$id)
dat$time <- as.numeric(dat$time)
dat$sex <- gl(2, 100, labels=c("Male", "Female"))
dat$y <- dat$y + rep(rnorm(2, 5, 1), c(100, 100))

fit3 <- remlMM(y~snp+time+snp:time+sex+(id)+(id):time, dat)

# compute standard LS Means for variable "snp"
lsmeans(fit3, var="snp")
lsmeans(fit3, var="snp", type="c") # comprehensive output

# compute LS Means at timepoints 1, 2, 3, 4
# Note: original LS Means are always part of the output
lsmeans(fit3, var="snp", at=list(time=1:4))

# compute LS Means with different weighting scheme
# for factor-variable 'sex'
lsmeans(fit3, var="snp", at=list(sex=c(Male=.3, Female=.7)))

# combine covariables at some value and altering the
# weighting scheme
lsmeans(fit3, var="snp", at=list(time=1:4, sex=c(Male=.3, Female=.7)))

# now with comprehensive output and requesting the
# LS Means generating contrast matrix
lsmeans(fit3, var="snp", type="complex", contr.mat=TRUE,
        at=list(time=1:4, sex=c(Male=.3, Female=.7)))

## End(Not run)

```

lsmMat

Contrast Matrix for LS Means.

Description

Function determines appropriate contrast matrix for computing the LS Means of each factor level of one or multiple fixed effects variables.

Usage

```
lsmMat(obj, var = NULL, quiet = FALSE)
```

Arguments

obj	(VCA) object
var	(character) string specifying the fixed effects variable for which the LS Means generating matrices should be computed
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise

Details

This functions implements the 5 rules given in the documentation of SAS PROC GLM for computing the LS Means.#' The LS Means correspond to marginal means adjusted for bias introduced by unbalancedness.

Value

(matrix) where each row corresponds to a LS Means generating contrast for each factor level of one or multiple fixed effects variable(s)

Author(s)

Andre Schutzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
data(dataEP05A2_1)
fit1 <- anovaMM(y~day/run, dataEP05A2_1)

VCA::lsmMat(fit1, "day") # function not exported
VCA::lsmMat(fit1, "run")
VCA::lsmMat(fit1) # is equal to listing all fixed terms

# a more complex and unbalanced model
data(VCAdata1)
datS1 <- VCAdata1[VCAdata1$sample == 1, ]
set.seed(42)
datS1ub <- datS1[-sample(1:nrow(datS1))[1:25],]
fit2 <- anovaMM(y~(lot+device)/day/(run), datS1ub)
VCA::lsmMat(fit2, c("lot", "device"))

## End(Not run)
```

Description

This function is originally implemented in package 'MASS' as function ginv. It was adapted to be able to deal with matrices from the 'Matrix' package, e.g. sparse matrices.

Usage

```
MPinv(X, tol = sqrt(.Machine$double.eps))
```

Arguments

X (object) two-dimensional, for which a Moore-Penrose inverse has to be computed

tol (numeric) tolerance value to be used in comparisons

Value

(object) A Moore-Penrose inverse of X.

Author(s)

Authors of the 'MASS' package.

Orthodont

Orthodont dataset from R-package 'nlme'

Description

The Orthodont data frame has 108 rows and 4 columns of the change in an orthodontic measurement over time for several young subjects.

This dataset was included to simplify its usage in automated unit-tests (see directory UnitTests) and examples.

Investigators at the University of North Carolina Dental School followed the growth of 27 children (16 males, 11 females) from age 8 until age 14. Every two years they measured the distance between the pituitary and the pterygomaxillary fissure, two points that are easily identified on x-ray exposures of the side of the head.

Usage

```
Orthodont
```

Format

data.frame with 80 rows and 3 variables.

References

Pinheiro, J. C. and Bates, D. M. (2000), Mixed-Effects Models in S and S-PLUS, Springer, New York. (Appendix A.17)

Potthoff, R. F. and Roy, S. N. (1964), A generalized multivariate analysis of variance model useful especially for growth curve problems, *Biometrika*, 51, 313-326.

`plot.VCA`*Standard 'plot' Method for 'VCA' S3-Objects.*

Description

Create a variability chart from a 'VCA'-object, i.e. from a fitted model.

Usage

```
## S3 method for class 'VCA'  
plot(x, ...)
```

Arguments

```
x          (VCA) object  
...        additional arguments to be passed to or from methods.
```

Details

This function extracts the data and the model-formula from a fitted 'VCA'-object and calls function [varPlot](#) accepting all its arguments. Please see the documentation of function [varPlot](#) for a detailed description.

It will not be differentiated between fixed and random effects when calling this function on a fitted linear mixed model.

Value

nothing, instead a plot is generated

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

See Also

[varPlot](#), [anovaVCA](#), [remlVCA](#), [anovaMM](#), [remlMM](#)

Examples

```
## Not run:  
data(dataEP05A2_1)  
fit <- anovaVCA(y~day/run, dataEP05A2_1)  
  
# standard plot without any extras  
plot(fit)  
  
# plot with some additional features  
plot(fit, MeanLine=list(var=c("int", "day"), col=c("cyan", "blue"), lwd=c(2,2)))
```

```

# more complex model
data(realData)
Data <- realData[realData$PID == 1,]
fit2 <- anovaVCA(y~(calibration+lot)/day/run, Data)
plot(fit2,
BG=list(var="calibration",
col=c("#f7fcfd", "#e5f5f9", "#ccece6", "#99d8c9",
      "#66c2a4", "#41ae76", "#238b45", "#006d2c", "#00441b"),
col.table=TRUE),
Vline=list(var=c("calibration", "lot"),
col=c("black", "darkgray"), lwd=c(2,1), col.table=TRUE),
JoinLevels=list(var="lot", col=c("#ffffb2", "orangered", "#feb24c"),
lwd=c(2,2,2)),
MeanLine=list(var="lot", col="blue", lwd=2))
#'
## End(Not run)

```

plotRandVar

Plot Random Variates of a Mixed Model ('VCA' Object).

Description

Plots, possibly transformed, random variates of a linear mixed model (random effects, conditional or marginal residuals).

Usage

```

plotRandVar(obj, term = NULL, mode = c("raw", "student", "standard",
"pearson"), main = NULL, Xlabels = list(), Points = list(),
Vlines = list(), pick = FALSE)

```

Arguments

obj	(VCA) object
term	(character, integer) specifying a type of residuals if one of c("conditional", "marginal"), or, the name of a random term (one of obj\$re.assign\$terms). If 'term' is a integer, it is interpreted as the i-th random term in 'obj\$re.assign\$terms'.
mode	(character) string specifying a possible transformation of random effects or residuals (see residuals.VCA and ranef.VCA for details)
main	(character) string used as main title of the plot, if NULL, it will be automatically generated
Xlabels	(list) passed to function text adding labels to the bottom margin at x-coordinates 1:N, where N is the number of random variates. Useful for customization.
Points	(list) passed to function points for customization of plotting symbols
Vlines	(list) passed to function (abline) adding vertical lines, separating random variates for better visual separation, set to NULL for omitting vertical lines.

`pick` (logical) TRUE = lets the user identify single points using the mouse, useful, when many, points were drawn where the X-labels are not readable.

Details

Function plots either random effects of a 'VCA' object or residuals. Parameter 'term' is used to specify either one. If 'term' is one of `c("conditional", "marginal")` corresponding residuals will be plotted (see [resid](#) for details). If 'term' is either the name of a random term in the formula of the 'VCA' object or an integer specifying the i-th random term, corresponding random effects will be plotted. Both types of random variates (random effects, residuals) can be plotted untransformed ("raw"), "studentized" or "standardized". In case of residuals, one can also use the "Pearson"-type transformation.

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
data(dataEP05A2_1)
fit <- anovaVCA(y~day/run, dataEP05A2_1)
# solve mixed model equations including random effects
fit <- solveMME(fit)
plotRandVar(fit, "cond", "stand")
plotRandVar(fit, 1, "stud") # 1st random term 'day'
plotRandVar(fit, "day", "stud") # equivalent to the above

# for larger datasets residuals can hardly be identified
# pick out interesting points with the mouse

plotRandVar(fit, "marg", "stud", pick=TRUE)

# customize the appearance
plotRandVar( fit, 1, "stud", vlines=list(col=c("red", "darkgreen")),
  Xlabels=list(offset=.5, srt=60, cex=1, col="blue"),
  Points=list(col=c("black", "red", rep("black", 18)),
  pch=c(3,17,rep(3,18)), cex=c(1,2,rep(1,18))))

## End(Not run)
```

print.VCA

Standard Printing Method for Objects of Class 'VCA'.

Description

Function prints 'VCA' objects as returned e.g. by function [anovaVCA](#).

Usage

```
## S3 method for class 'VCA'
print(x, digits = 6L, ...)
```

Arguments

x (VCA) object of class 'VCA' as returned by function 'anovaVCA'.
 digits (integer) number of digits numeric values are rounded to before printing.
 ... additional arguments to be passed to or from methods.

print.VCAinference *Standard Print Method for Objects of Class 'VCAinference'.*

Description

Prints the list-type 'VCAinference'-object as tabulated output.

Usage

```
## S3 method for class 'VCAinference'
print(x, digits = 4L, what = c("all", "VC", "SD",
  "CV", "VCA"), ...)
```

Arguments

x (VCAinference) object
 digits (integer) number of decimal digits.
 what (character) one of "all", "VC", "SD", "CV", "VCA" specifying which part of the 'VCA'-object is to be printed.
 ... additional arguments to be passed to or from methods.

Details

Formats the list-type objects of class 'VCAinference' for a more comprehensive presentation of results, which are easier to grasp. The default is to show the complete object (VCA ANOVA-table, VC-, SD-, and CV-CIs). Using parameter 'what' allows to restrict the printed output to certain parts. Print-function invisibly returns a matrix or a list of matrices, depending on the values of 'what', i.e. it can be used as for packing the inference-information in one or multiple matrix-objects and extracting it/them.

Value

invisibly returns sub-elements of 'x' specified via 'what'

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

See Also

[VCAinference](#), [anovaVCA](#)

Examples

```
## Not run:
# load data (CLSI EP05-A2 Within-Lab Precision Experiment)
data(dataEP05A2_1)

# perform ANOVA-estimation of variance components for a nested design
res <- anovaVCA(y~day/run, Data=dataEP05A2_1)
res
inf <- VCAinference(res)
inf

# show certain parts and extract them invisibly
CVmat <- print(inf, what="CV")
CVmat

# show numerical values with more digits
print(inf, digit=12)

## End(Not run)
```

ranef

Generic Method for Extracting Random Effects from a Fitted Model.

Description

Generic Method for Extracting Random Effects from a Fitted Model.

Usage

```
ranef(object, ...)
```

Arguments

object	(object)
...	additional parameters

See Also

[ranef.VCA](#)

ranef.VCA

Extract Random Effects from 'VCA' Object.

Description

Extract random effects and possibly apply a transformation to them (standardization, studentization).

Usage

```
## S3 method for class 'VCA'
ranef(object, term = NULL, mode = c("raw", "student",
  "standard"), quiet = FALSE, ...)
```

Arguments

object	(VCA) object from which random effects shall be extracted
term	(character) string specifying a term (factor) for which random effects should be extracted, one can also specify an integer which is interpreted as i-th element of 'obj\$res.assign\$terms'
mode	(character) string or abbreviation specifying whether "raw" residuals should be returned or a transformed version c("student" or "standard")
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise
...	additional parameters

Details

Extracting the 'RandomEffects' element of an 'VCA' object if this exists and applying standardization (mean 0, sd 1) or studentization. For studentized random effects the i-th random effects is divided by the i-th main diagonal element of matrix $O = GZ^T QZG$, where G is the covariance-matrix of random effects, Z is a design matrix assigning random effects to observations and matrix $Q = V^{-1}(I - H)$ (see [residuals.VCA](#) for further details).

References

- Searle, S.R, Casella, G., McCulloch, C.E. (1992), Variance Components, Wiley New York
- Laird, N.M., Ware, J.H., 1982. Random effects models for longitudinal data. Biometrics 38, 963-974.
- Schuetzenmeister, A. and Piepho, H.P. (2012). Residual analysis of linear mixed models using a simulation approach. Computational Statistics and Data Analysis, 56, 1405-1416

Examples

```
## Not run:
data(dataEP05A2_1)
fit <- anovaVCA(y~day/run, dataEP05A2_1)
ranef(fit)

# get variable-specific random effects (REs)
# both extract the same REs
ranef(fit, "day")
ranef(fit, 1)

# get standardized REs
ranef(fit, "day:run", "standard")

# or studentized REs
ranef(fit, 2, "stu")

## End(Not run)
```

realData

Real-World Data

Description

This dataset is meant to serve as real-world representative completing the collection of datasets coming with this package. There are 6 variables, one response variable ('y') corresponding to concentration values of the measurand, and 5 factor variables. Variable "calibration" corresponds to the day a (re-) calibration was performed, all other variables are more or less self-explaining.

Usage

```
realData
```

Format

```
data.frame with 2268 rows and 6 variables.
```

remlMM

Fit Linear Mixed Models via REML.

Description

Function fits Linear Mixed Models (LMM) using Restricted Maximum Likelihood (REML).

Usage

```
remlMM(form, Data, by = NULL, VarVC = TRUE, cov = TRUE, quiet = FALSE)
```

Arguments

form	(formula) specifying the model to be fit, a response variable left of the '~' is mandatory, random terms have to be enclosed in brackets (see details for definition of valid model terms)
Data	(data.frame) containing all variables referenced in 'form'
by	(factor, character) variable specifying groups for which the analysis should be performed individually, i.e. by-processing
VarVC	(logical) TRUE = the variance-covariance matrix of variance components will be approximated using the method found in Giesbrecht & Burns (1985), which also serves as basis for applying a Satterthwaite approximation of the degrees of freedom for each variance component, FALSE = leaves out this step, no confidence intervals for VC will be available
cov	(logical) TRUE = in case of non-zero covariances a block diagonal matrix will be constructed, FALSE = a diagonal matrix with all off-diagonal element being equal to zero will be constructed
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise

Details

The model is formulated exactly as in function [anovaMM](#), i.e. random terms need be enclosed by round brackets. All terms appearing in the model (fixed or random) need to be compliant with the regular expression `"^[^\\.]?[:alnum:]_\\.*$"`, i.e. they may not start with a dot and may then only consist of alpha-numeric characters, dot and underscore. Otherwise, an error will be issued.

Here, a LMM is fitted by REML using the [lmer](#) function of the `lme4`-package. For all models the Giesbrecht & Burns (1985) approximation of the variance-covariance matrix of variance components (VC) can be applied ('VarVC=TRUE'). A Satterthwaite approximation of the degrees of freedom for all VC and total variance is based on this approximated matrix using $df = 2Z^2$, where Z is the Wald statistic $Z = \sigma^2 / se(\sigma^2)$, and σ^2 is here used for an estimated variance. The variance of total variability, i.e. the sum of all VC is computed via summing up all elements of the variance-covariance matrix of the VC. One can constrain the variance-covariance matrix of random effects G to be either diagonal ('cov=FALSE'), i.e. all random effects are independent of each other (covariance is 0). If 'cov=TRUE' (the default) matrix G will be constructed as implied by the model returned by function [lmer](#).

As for objects returned by function [anovaMM](#) linear hypotheses of fixed effects or LS Means can be tested with functions [test.fixef](#) and [test.lsmmeans](#). Note, that option "contain" does not work for LMM fitted via REML.

Note, that for large datasets approximating the variance-covariance matrix of VC is computationally expensive and may take very long. There is no Fisher-information matrix available for 'merMod' objects, which can serve as approximation. To avoid this time-consuming step, use argument 'VarVC=FALSE' but remember, that no confidence intervals for any VC will be available. If you use Microsoft's R Open, formerly known as Revolution-R, which comes with Intel's Math Kernel Library (MKL), this will be automatically detected and an environment-optimized version will be used, reducing the computational time considerably (see examples).

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

See Also

[remlVCA](#), [VCAinference](#), [ranef.VCA](#), [residuals.VCA](#), [anovaVCA](#), [anovaMM](#), [plotRandVar](#), [test.fixef](#), [test.lsmmeans](#), [lmer](#)

Examples

```
## Not run:
data(dataEP05A2_2)

# assuming 'day' as fixed, 'run' as random
remlMM(y~day/(run), dataEP05A2_2)

# assuming both as random leads to same results as
# calling anovaVCA
remlMM(y~(day)/(run), dataEP05A2_2)
anovaVCA(y~day/run, dataEP05A2_2)
remlVCA(y~day/run, dataEP05A2_2)

# fit a larger random model
data(VCAdata1)
fitMM1 <- remlMM(y~((lot)+(device))/(day)/(run), VCAdata1[VCAdata1$sample==1,])
fitMM1

# now use function tailored for random models
fitRM1 <- anovaVCA(y~(lot+device)/day/run, VCAdata1[VCAdata1$sample==1,])
fitRM1

# there are only 3 lots, take 'lot' as fixed
fitMM2 <- remlMM(y~(lot+(device))/(day)/(run), VCAdata1[VCAdata1$sample==2,])

# the following model definition is equivalent to the one above,
# since a single random term in an interaction makes the interaction
# random (see the 3rd reference for details on this topic)
fitMM3 <- remlMM(y~(lot+(device))/day/run, VCAdata1[VCAdata1$sample==2,])

# fit same model for each sample using by-processing
lst <- remlMM(y~(lot+(device))/day/run, VCAdata1, by="sample")
lst

# fit mixed model originally from 'nlme' package

library(nlme)
data(Orthodont)
fit.lme <- lme(distance~Sex*I(age-11), random=~I(age-11)|Subject, Orthodont)

# re-organize data for using 'remlMM'
Ortho <- Orthodont
Ortho$age2 <- Ortho$age - 11
Ortho$Subject <- factor(as.character(Ortho$Subject))
fit.remlMM1 <- remlMM(distance~Sex*age2+(Subject)*age2, Ortho)

# use simplified formula avoiding unnecessary terms
fit.remlMM2 <- remlMM(distance~Sex+Sex:age2+(Subject)+(Subject):age2, Ortho)
```

```

# and exclude intercept
fit.remlMM3 <- remlMM(distance~Sex+Sex:age2+(Subject)+(Subject):age2-1, Ortho)

# now use exclude covariance of per-subject intercept and slope
# as for models fitted by function 'anovaMM'
fit.remlMM4 <- remlMM(distance~Sex+Sex:age2+(Subject)+(Subject):age2-1, Ortho, cov=FALSE)

# compare results
fit.lme
fit.remlMM1
fit.remlMM2
fit.remlMM3
fit.remlMM4

# are there a sex-specific differences?
cmat <- getL(fit.remlMM3, c("SexMale-SexFemale", "SexMale:age2-SexFemale:age2"))
cmat

test.fixef(fit.remlMM3, L=cmat)

## End(Not run)

```

remlVCA

Perform (V)ariance (C)omponent (A)nalysis via REML-Estimation.

Description

Function performs a Variance Component Analysis (VCA) using Restricted Maximum Likelihood (REML) to fit the random model, i.e. a linear mixed model (LMM) where the intercept is the only fixed effect.

Usage

```
remlVCA(form, Data, by = NULL, VarVC = TRUE, quiet = FALSE)
```

Arguments

form	(formula) specifying the model to be fit, a response variable left of the '~' is mandatory
Data	(data.frame) containing all variables referenced in 'form'
by	(factor, character) variable specifying groups for which the analysis should be performed individually, i.e. by-processing
VarVC	(logical) TRUE = the variance-covariance matrix of variance components will be approximated using the method found in Giesbrecht & Burns (1985), which also serves as basis for applying a Satterthwaite approximation of the degrees of freedom for each variance component, FALSE = leaves out this step, no confidence intervals for VC will be available
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise

Details

Here, a variance component model is fitted by REML using the `lmer` function of the `lme4`-package. For all models the Giesbrecht & Burns (1985) approximation of the variance-covariance matrix of variance components (VC) is applied. A Satterthwaite approximation of the degrees of freedom for all VC and total variance is based on this approximated matrix using $df = 2Z^2$, where Z is the Wald statistic $Z = \sigma^2 / se(\sigma^2)$, and σ^2 is here used for an estimated variance. The variance of total variability, i.e. the sum of all VC is computed via summing up all elements of the variance-covariance matrix of the VC. Note, that for large datasets approximating the variance-covariance matrix of VC is computationally expensive and may take very long. There is no Fisher-information matrix available for 'merMod' objects, which can serve as approximation. To avoid this time-consuming step, use argument 'VarVC=FALSE' but remember, that no confidence intervals for any VC will be available. If you use Microsoft's R Open, formerly known as Revolution-R, which comes with Intel's Math Kernel Library (MKL), this will be automatically detected and an environment-optimized version will be used, reducing the computational time very much (see examples).

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

See Also

[remlMM](#), [VCAinference](#), [ranef.VCA](#), [residuals.VCA](#), [anovaVCA](#), [anovaMM](#), [plotRandVar](#), [lmer](#)

Examples

```
## Not run:

# a VCA standard example
data(dataEP05A2_3)

# fit it by ANOVA first, then by REML
fit0 <- anovaVCA(y~day/run, dataEP05A2_3)
fit1 <- remlVCA(y~day/run, dataEP05A2_3)
fit0
fit1

# make example unbalanced
set.seed(107)
dat.ub <- dataEP05A2_3[-sample(1:80, 7),]
fit0ub <- anovaVCA(y~day/run, dat.ub)
fit1ub <- remlVCA(y~day/run, dat.ub)

# not that ANOVA- and REML-results now differ
fit0ub
fit1ub

### Use the six sample reproducibility data from CLSI EP5-A3
### and fit per sample reproducibility model
data(CA19_9)
fit.all <- remlVCA(result~site/day, CA19_9, by="sample")
```

```

reproMat <- data.frame(
  Sample=c("P1", "P2", "Q3", "Q4", "P5", "Q6"),
  Mean= c(fit.all[[1]]$Mean, fit.all[[2]]$Mean, fit.all[[3]]$Mean,
          fit.all[[4]]$Mean, fit.all[[5]]$Mean, fit.all[[6]]$Mean),
  Rep_SD=c(fit.all[[1]]$aov.tab["error", "SD"], fit.all[[2]]$aov.tab["error", "SD"],
           fit.all[[3]]$aov.tab["error", "SD"], fit.all[[4]]$aov.tab["error", "SD"],
           fit.all[[5]]$aov.tab["error", "SD"], fit.all[[6]]$aov.tab["error", "SD"]),
  Rep_CV=c(fit.all[[1]]$aov.tab["error", "CV[%]"], fit.all[[2]]$aov.tab["error", "CV[%]"],
           fit.all[[3]]$aov.tab["error", "CV[%]"], fit.all[[4]]$aov.tab["error", "CV[%]"],
           fit.all[[5]]$aov.tab["error", "CV[%]"], fit.all[[6]]$aov.tab["error", "CV[%]"]),
  WLP_SD=c(sqrt(sum(fit.all[[1]]$aov.tab[3:4, "VC"])), sqrt(sum(fit.all[[2]]$aov.tab[3:4, "VC"])),
           sqrt(sum(fit.all[[3]]$aov.tab[3:4, "VC"])), sqrt(sum(fit.all[[4]]$aov.tab[3:4, "VC"])),
           sqrt(sum(fit.all[[5]]$aov.tab[3:4, "VC"])), sqrt(sum(fit.all[[6]]$aov.tab[3:4, "VC"]))),
  WLP_CV=c(sqrt(sum(fit.all[[1]]$aov.tab[3:4, "VC"])/fit.all[[1]]$Mean*100,
           sqrt(sum(fit.all[[2]]$aov.tab[3:4, "VC"])/fit.all[[2]]$Mean*100,
           sqrt(sum(fit.all[[3]]$aov.tab[3:4, "VC"])/fit.all[[3]]$Mean*100,
           sqrt(sum(fit.all[[4]]$aov.tab[3:4, "VC"])/fit.all[[4]]$Mean*100,
           sqrt(sum(fit.all[[5]]$aov.tab[3:4, "VC"])/fit.all[[5]]$Mean*100,
           sqrt(sum(fit.all[[6]]$aov.tab[3:4, "VC"])/fit.all[[6]]$Mean*100)),
  Repro_SD=c(fit.all[[1]]$aov.tab["total", "SD"], fit.all[[2]]$aov.tab["total", "SD"],
            fit.all[[3]]$aov.tab["total", "SD"], fit.all[[4]]$aov.tab["total", "SD"],
            fit.all[[5]]$aov.tab["total", "SD"], fit.all[[6]]$aov.tab["total", "SD"]),
  Repro_CV=c(fit.all[[1]]$aov.tab["total", "CV[%]"], fit.all[[2]]$aov.tab["total", "CV[%]"],
            fit.all[[3]]$aov.tab["total", "CV[%]"], fit.all[[4]]$aov.tab["total", "CV[%]"],
            fit.all[[5]]$aov.tab["total", "CV[%]"], fit.all[[6]]$aov.tab["total", "CV[%]"])

for(i in 3:8) reproMat[,i] <- round(reproMat[,i], digits=ifelse(i%2==0, 1, 3))
reproMat

# now plot the precision profile over all samples
plot(reproMat[, "Mean"], reproMat[, "Rep_CV"], type="l", main="Precision Profile CA19-9",
     xlab="Mean CA19-9 Value", ylab="CV[%]")
grid()
points(reproMat[, "Mean"], reproMat[, "Rep_CV"], pch=16)

# REML-estimation not yet optimized to the same degree as
# ANOVA-estimation. Note, that no variance-covariance matrix
# for the REML-fit is computed (VarVC=FALSE)!
# Note: A correct analysis would be done per-sample, this is just
#       for illustration.
data(VCAdata1)
system.time(fit0 <- anovaVCA(y~sample+(device+lot)/day/run, VCAdata1))
system.time(fit1 <- remlVCA(y~sample+(device+lot)/day/run, VCAdata1, VarVC=FALSE))

# The previous example will also be interesting for environments using MKL.
# Run it once in a GNU-R environment and once in a MKL-environment
# and compare computational time of both. Note, that 'VarVC' is now set to TRUE
# and variable "sample" is put into the brackets increasing the number of random
# effects by factor 10. On my Intel Xeon E5-2687W 3.1 GHz workstation it takes
# ~ 400s with GNU-R and ~25s with MKL support (MRO) both run under Windows.
system.time(fit2 <- remlVCA(y~(sample+device+lot)/day/run, VCAdata1, VarVC=TRUE))

```

```
# using the SWEEP-Operator is even faster but the variance-covariance matrix of
# VC is not automatically approximated as for fitting via REML
system.time(fit3 <- anovaVCA(y~(sample+device+lot)/day/run, VCadata1))
fit2
fit3

## End(Not run)
```

ReproData1

Multi-Site Data for Estimating Reproducibility Precision

Description

This data set consists of real-world measurements of a multi-site study aiming at quantifying reproducibility precision. Unlike in the CLSI EP05-A3 guideline, there are two runs per day with three replicated measurements per run.

Usage

```
ReproData1
```

Format

data.frame with 120 rows and 4 variables.

References

Approved Guideline CLSI EP05-A3 - Evaluation of Precision Performance of Quantitative Measurement Methods. www.clsi.org

residuals.VCA

Extract Residuals of a 'VCA' Object.

Description

Function extracts marginal or conditional residuals from a 'VCA' object, representing a linear mixed model.

Usage

```
## S3 method for class 'VCA'
residuals(object, type = c("conditional", "marginal"),
  mode = c("raw", "student", "standard", "pearson"), quiet = FALSE, ...)
```

Arguments

object	(VCA) object
type	(character) string specifying the type of residuals to be returned, valid options are "marginal" and "conditional" or abbreviations
mode	(character) string or abbreviation specifying the specific transformation applied to a certain type of residuals. There are "raw" (untransformed), "standardized", "studentized" and "pearson" (see details) residuals.
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise
...	additional parameters

Details

There are two types of residuals which can be extracted from a 'VCA' object. Marginal residuals correspond to $e_m = y - \hat{y}$, where $\hat{y} = Xb$ with X being the design matrix of fixed effects and b being the column vector of fixed effects parameter estimates. Conditional residuals are defined as $e_c = y - Xb - Zg$, where Z corresponds to the designs matrix of random effects g . Whenever 'obj' is a pure-error model, e.g. 'y~1' both options will return the same values $y - Xb$ and b corresponds to the intercept. Each type of residuals can be standardized, studentized, or transformed to pearson-type residuals. The former corresponds to a transformation of residuals to have mean 0 and variance equal to 1 ($(r - \bar{r})/\sigma_r$). Studentized residuals emerge from dividing raw residuals by the square-root of diagonal elements of the corresponding variance-covariance matrix. For conditional residuals, this is $Var(c) = P = RQR$, with $Q = V^{-1}(I - H)$, $H = XT$ being the hat-matrix, and $T = (X^T V^{-1} X)^{-1} X^T V^{-1}$. For marginal residuals, this matrix is $Var(m) = O = V - Q$. Here, $>^T <$ denotes the matrix transpose operator, and $>^{-1} <$ the regular matrix inverse. Pearson-type residuals are computed in the same manner as studentized, only the variance-covariance matrices differ. For marginal residuals this is equal to $Var(y) = V$, for conditional residuals this is $Var(c) = R$ (see [getV](#) for details).

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

References

- Hilden-Minton, J. A. (1995). Multilevel diagnostics for mixed and hierarchical linear models. Dissertation, University of California, Los Angeles.
- Nobre, J. S. & Singer, J. M. (2007). Residual analysis for linear mixed models. *Biometrical Journal*, 49, 863-875.
- Schuetzenmeister, A. and Piepho, H.P. (2012). Residual analysis of linear mixed models using a simulation approach. *Computational Statistics and Data Analysis*, 56, 1405-1416

See Also

[ranef](#), [anovaVCA](#), [anovaMM](#)

Examples

```
## Not run:
data(VCAdata1)
datS1 <- VCAdata1[VCAdata1$sample==1,]
fit1 <- anovaVCA(y~(lot+device)/(day)/(run), datS1)

# default is conditional (raw) residuals
resid(fit1)
resid(fit1, "m")

# get standardized version
resid(fit1, mode="stand") # conditional residuals (default)
resid(fit1, "marg", "stand") # marginal residuals

# get studentized version, taking their
# covariances into account
resid(fit1, mode="stud") # conditional residuals (default)
resid(fit1, "marg", "stud") # marginal residuals

## End(Not run)
```

SattDF

Satterthwaite Approximation for Total Degrees of Freedom and for Single Variance Components.

Description

This function estimates degrees of freedom of the total variance (type="total") in random models or individual variance components (type="individual"). It bases on the results of the unified approach to ANOVA-type estimation of variance components as implemented in functions [anovaVCA](#) and [anovaMM](#).

Usage

```
SattDF(MS, Ci, DF, type = c("total", "individual"))
```

Arguments

MS	(numeric) vector of sequential mean squares (ANOVA type-1).
Ci	(matrix) where elements are numeric values representing the inverse of the coefficient matrix for calculation of expected mean squares (see anovaVCA , getCmatrix).
DF	(numeric) vector with the degrees of freedom for each factor in a ANOVA type-1 model.
type	(character) string specifying whether "total" degrees of freedom should be approximated or those of individual variance components

Details

Function is used internally, thus, it is not exported. Option 'type="total"' is used in functions `anovaVCA` and `anovaMM` for approximating total DF. Option 'type="individual"' is used in function `VCAinference` when choosing 'ci.method="satterthwaite"' for approximating DFs for individual variance components.

Value

numeric value representing the Satterthwaite DFs of the total variance.

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
data(dataEP05A2_2)
res <- anovaVCA(y~day/run, dataEP05A2_2)
VCA::SattDF(res$aov.tab[-1,"MS"], getMat(res, "Ci.MS"), res$aov.tab[-1,"DF"], type="tot")

# now approximating individual DF for variance components
VCA::SattDF(res$aov.tab[-1,"MS"], getMat(res, "Ci.MS"), res$aov.tab[-1,"DF"], type="i")

## End(Not run)
```

Sinv

Calling C-implementation of the SWEEP-Operator for Matrix-Inversion

Description

Function calls a fast C-implementation of the SWEEP operator using the transpose of the matrix to be swept for generating a generalized inverse of a matrix for which no regular matrix invers exists.

Usage

```
Sinv(M, tol = .Machine$double.eps)
```

Arguments

M (matrix) matrix, representing the augmented matrix $X'X$
 tol (numeric) value used to check numerical equivalence to zero

Details

Transposing prior to applying the SWEEP-operator speeds up things since the complete matrix is stored in memory in consecutive manner. This version of the SWEEP-operator is intended for matrix inversion only, thus, not computing ANOVA sum of squares and number of linear dependencies (see function `Csweep`).

This is an utility-function not intended to be called directly.

Value

(Matrix) object corresponding to the inverted matrix

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
M <- matrix(c(4,-6,6,-9),2)
solve(m) # regular inverse does not exist
Mi1 <- MPinv(M) # MASS-implementation 'ginv'
Mi1
M %*% Mi1 %*% M # should be M
Mi2 <- VCA::Sinv(M)
Mi2
M %*% Mi2 %*% M # should be M

## End(Not run)
```

sleepstudy

sleepstudy dataset from R-package 'lme4'

Description

The average reaction time per day for subjects in a sleep deprivation study. On day 0 the subjects had their normal amount of sleep. Starting that night they were restricted to 3 hours of sleep per night. The observations represent the average reaction time on a series of tests given each day to each subject.

Usage

sleepstudy

Format

A data frame with 180 observations on the following 3 variables.

- Reaction

Average reaction time (ms)

- Days

Number of days of sleep deprivation

- Subject

Subject number on which the observation was made.

References

Gregory Belenky, Nancy J. Wesensten, David R. Thorne, Maria L. Thomas, Helen C. Sing, Daniel P. Redmond, Michael B. Russo and Thomas J. Balkin (2003) Patterns of performance degradation and restoration during sleep restriction and subsequent recovery: a sleep dose-response study. *Journal of Sleep Research* 12, 1-12.

Solve

Solve System of Linear Equations using Inverse of Cholesky-Root.

Description

Function solves a system of linear equations, respectively, inverts a matrix by means of the inverse Cholesky-root.

Usage

```
Solve(X, quiet = FALSE)
```

Arguments

X (matrix, Matrix) object to be inverted

quiet (logical) TRUE = will suppress any warning, which will be issued otherwise

Details

This function is intended to reduce the computational time in function `solveMME` which computes the inverse of the square variance-covariance Matrix of observations. It is considerably faster than function `solve` (see example). Whenever an error occurs, which is the case for non positive definite matrices 'X', function `MPinv` is called automatically yielding a generalized inverse (Moore-Penrose inverse) of 'X'.

Value

(matrix, Matrix) corresponding to the inverse of X

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
# following complex (nonsense) model takes pretty long to fit
system.time(res.sw <- anovaVCA(y~(sample+lot+device)/day/run, VCAdata1))
# solve mixed model equations (not automatically done to be more efficient)
system.time(res.sw <- solveMME(res.sw))
# extract covariance matrix of observations V
V1 <- getMat(res.sw, "V")
V2 <- as.matrix(V1)
system.time(V2i <- solve(V2))
system.time(V1i <- VCA::Solve(V1))
V1i <- as.matrix(V1i)
dimnames(V1i) <- NULL
dimnames(V2i) <- NULL
all.equal(V1i, V2i)

## End(Not run)
```

solveMME

Solve Mixed Model Equations.

Description

Function solves the Mixed Model Equations (MME) to estimate fixed and random effects.

Usage

```
solveMME(obj)
```

Arguments

obj ... (VCA) object

Details

This function is for internal use only, thus, not exported.

Value

(VCA) object, which has additional elements "RandomEffects" corresponding to the column vector of estimated random effects, "FixedEffects" being the column vector of estimated fixed effects. Element "Matrices" has additional elements referring to the elements of the MMEs and element "VarFixed" corresponds to the variance-covariance matrix of fixed effects.

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
data(dataEP05A2_1)
fit <- anovaVCA(y~day/run, dataEP05A2_1, NegVC=TRUE)
fit <- solveMME(fit)
ranef(fit)

## End(Not run)
```

stepwiseVCA

Bottom-Up Step-Wise VCA-Analysis of the Complete Dataset.

Description

Function performs step-wise VCA-analysis on a fitted VCA-object by leaving out N-1 to 0 top-level variance components (VC).

Usage

```
stepwiseVCA(obj, VarVC = FALSE, VarVC.method = c("scm", "gb"))
```

Arguments

obj	(VCA) object representing the complete analysis
VarVC	(logical) TRUE = estimate complete variance-covariance matrix of variance components and include corresponding sub-matrices in result-objects of the step-wise analysis. This allows to construct confidence intervals on all VCs via function VCAinference
VarVC.method	(character) string specifying the algorithm to be used for estimating variance-covariance matrix of VCs (see anovaMM for details).

Details

This function uses the complete data to quantify sub-sets of variance components. In each step the current total variance is estimated by subtracting the sum of all left-out VCs from the total variance of the initial VCA object. Doing this guarantees that the contribution to the total variance which is due to left-out VCs is accounted for, i.e. it is estimated but not included/reported. The degrees of freedom (DFs) of the emerging total variances of sub-sets are determined using the Satterthwaite approximation. This is achieved by extracting the corresponding sub-matrix from the coefficient matrix C of the 'VCA' object, the sub-vector of ANOVA mean squares, and the sub-vector of degrees of freedom and calling function `SattDF method="total"`.

This step-wise procedure starts one-level above error (repeatability) and ends at the level of the upper-most VC. It can only be used on models fitted by ANOVA Type-1, i.e. by function `anovaVCA`.

Value

(list) of (simplified) 'VCA' objects representing analysis-result of sub-models

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

Examples

```
## Not run:
data(VCAdata1)
datS7L1 <- VCAdata1[VCAdata1$sample == 7 & VCAdata1$lot == 1, ]
fit0 <- anovaVCA(y~device/day/run, datS7L1, MME=TRUE)

# complete VCA-analysis result
fit0

# perform step-wise (bottom-up) VCA-analyses
sw.res <- stepwiseVCA(fit0, VarVC=TRUE)
sw.res

# get CIs on intermediate precision
VCAinference(sw.res[["device:day"]], VarVC=TRUE)

## End(Not run)
```

test.fixef

Perform t-Tests for Linear Contrasts on Fixed Effects.

Description

This function performs t-Tests for one or multiple linear combinations (contrasts) of estimated fixed effects.

Usage

```
test.fixef(obj, L, ddfm = c("contain", "residual", "satterthwaite"),
  method.grad = "simple", tol = 1e-12, quiet = FALSE, opt = TRUE,
  onlyDF = FALSE, ...)
```

Arguments

obj	(VCA) object
L	(numeric) vector or matrix, specifying linear combinations of the fixed effects, in the latter case, each line represents a distinct linear contrast
ddfm	(character) string specifying the method used for computing the denominator degrees of freedom for tests of fixed effects or LS Means. Available methods are "contain", "residual", and "satterthwaite".
method.grad	(character) string specifying the method to be used for approximating the gradient of the variance-covariance matrix of fixed effects at the estimated covariance parameter estimates (see function 'grad' (numDeriv) for details)
tol	(numeric) value specifying the numeric tolerance for testing equality to zero
quiet	(logical) TRUE = suppress warning messages, e.g. for non-estimable contrasts
opt	(logical) TRUE = tries to optimize computation time by avoiding unnecessary computations for balanced datasets (see details).
onlyDF	(logical) TRUE = only the specified type of degrees of freedom are determined without carrying out the actual hypothesis test(s)
...	further parameters (for internal use actually)

Details

Here, the same procedure as in SAS PROC MIXED ddfm=satterthwaite (sat) is implemented. This implementation was inspired by the code of function 'calcSatterth' of R-package 'lmerTest'. Thanks to the authors for this nice implementation.

Note, that approximated Satterthwaite degrees of freedom might differ from 'lmerTest' and SAS PROC MIXED. Both use the inverse Fisher-information matrix as approximation of the variance-covariance matrix of variance components (covariance parameters). Here, either the exact algorithm for ANOVA-estimators of variance components, described in Searle et. al (1992) p. 176, or the approximation presented in Giesbrecht and Burns (19985) are used. For balanced designs their will be no differences, usually. In case of balanced designs, the Satterthwaite approximation is equal to the degrees of freedom of the highest order random term in the model (see examples).

Value

(numeric) vector or matrix with 4 elements/columns corresponding to "Estimate", "t Value", "DF", and "Pr > |t|".

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com> inspired by authors of R-package 'lmerTest'

References

- Searle, S.R., Casella, G., McCulloch, C.E. (1992), Variance Components, Wiley New York
- Giesbrecht, F.G. and Burns, J.C. (1985), Two-Stage Analysis Based on a Mixed Model: Large-Sample Asymptotic Theory and Small-Sample Simulation Results, Biometrics 41, p. 477-486
- SAS Help and Documentation PROC MIXED (MODEL-statement, Option 'ddfm'), SAS Institute Inc., Cary, NC, USA

See Also

[test.lsmmeans](#), [getL](#)

Examples

```
## Not run:
data(dataEP05A2_2)
ub.dat <- dataEP05A2_2[-c(11,12,23,32,40,41,42),]
fit1 <- anovaMM(y~day/(run), ub.dat)
fit2 <- remlMM(y~day/(run), ub.dat)
fe1 <- fixef(fit1)
fe1
fe2 <- fixef(fit2)
fe2
lc.mat <- getL( fit1, c("day1-day2", "day3-day6"))
lc.mat
test.fixef(fit1, lc.mat, ddfm="satt")
test.fixef(fit2, lc.mat, ddfm="satt")

# some inferential statistics about fixed effects estimates
L <- diag(nrow(fe1))
rownames(L) <- colnames(L) <- rownames(fe1)
test.fixef(fit1, L)
test.fixef(fit2, L)

# using different "residual" method determining DFs
test.fixef(fit1, L, ddfm="res")
test.fixef(fit2, L, ddfm="res")

# having 'opt=TRUE' is a good idea to save time
# (in case of balanced designs)
data(VCAdata1)
datS3 <- VCAdata1[VCAdata1$sample==3,]
fit3 <- anovaMM(y~(lot+device)/(day)/run, datS3)
fit4 <- remlMM(y~(lot+device)/(day)/run, datS3)
fit3$VarCov <- vcovVC(fit3)
fe3 <- fixef(fit3)
fe4 <- fixef(fit4)
L <- diag(nrow(fe3))
rownames(L) <- colnames(L) <- rownames(fe3)
system.time(tst1 <- test.fixef(fit3, L))
system.time(tst2 <- test.fixef(fit3, L, opt=FALSE))
system.time(tst3 <- test.fixef(fit4, L, opt=FALSE))
```

```
tst1
tst2
tst3

## End(Not run)
```

test.lsmmeans *Perform t-Tests for Linear Contrasts on LS Means.*

Description

Perform custom hypothesis tests on Least Squares Means (LS Means) of fixed effect.

Usage

```
test.lsmmeans(obj, L, ddfm = c("contain", "residual", "satterthwaite"),
  quiet = FALSE)
```

Arguments

obj	(VCA) object
L	(matrix) specifying one or multiple custom hypothesis tests as linear contrasts of LS Means. Which LS Means have to be used is inferred from the column names of matrix <i>L</i> , which need to be in line with the naming of LS Means in function lsmeans .
ddfms	(character) string specifying the method used for computing the denominator degrees of freedom of t-tests of LS Means. Available methods are "contain", "residual", and "satterthwaite".
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise

Details

This function is similar to function [test.fixef](#) and represents a convenient way of specifying linear contrasts of LS Means.

Author(s)

Andre Schuetzenmeister <andre.schuetzenmeister@roche.com>

See Also

[test.fixef](#), [lsmeans](#)

Examples

```

## Not run:
data(dataEP05A2_2)
ub.dat <- dataEP05A2_2[-c(11,12,23,32,40,41,42),]
fit1 <- anovaMM(y~day/(run), ub.dat)
fit2 <- remlMM(y~day/(run), ub.dat)
lsm1 <- lsmeans(fit1)
lsm2 <- lsmeans(fit2)
lsm1
lsm2

lc.mat <- getL(fit1, c("day1-day2", "day3-day6"), "lsm")
lc.mat[1,c(1,2)] <- c(1,-1)
lc.mat[2,c(3,6)] <- c(1,-1)
lc.mat
test.lsmeans(fit1, lc.mat)
test.lsmeans(fit2, lc.mat)

# fit mixed model from the 'nlme' package

library(nlme)
data(Orthodont)
fit.lme <- lme(distance~Sex*I(age-11), random=~I(age-11)|Subject, Orthodont)

# re-organize data for using 'anovaMM'
Ortho <- Orthodont
Ortho$age2 <- Ortho$age - 11
Ortho$Subject <- factor(as.character(Ortho$Subject))

# model without intercept
fit.anovaMM <- anovaMM(distance~Sex+Sex:age2+(Subject)+(Subject):age2-1, Ortho)
fit.remlMM1 <- remlMM( distance~Sex+Sex:age2+(Subject)+(Subject):age2-1, Ortho)
fit.remlMM2 <- remlMM( distance~Sex+Sex:age2+(Subject)+(Subject):age2-1, Ortho, cov=FALSE)
lsm0 <- lsmeans(fit.anovaMM)
lsm1 <- lsmeans(fit.remlMM1)
lsm2 <- lsmeans(fit.remlMM2)
lsm0
lsm1
lsm2

lc.mat <- matrix(c(1,-1), nrow=1, dimnames=list("int.Male-int.Female", c("SexMale", "SexFemale")))
lc.mat
test.lsmeans(fit.anovaMM, lc.mat)
test.lsmeans(fit.remlMM1, lc.mat)
test.lsmeans(fit.remlMM2, lc.mat)

## End(Not run)

```

Description

Function computes the sum of main-diagonal elements of a square matrix.

Usage

```
Trace(x, quiet = FALSE)
```

Arguments

x (matrix, Matrix) object
 quiet (logical) TRUE = will suppress any warning, which will be issued otherwise

Value

(numeric) value, the trace of the matrix

varPlot *Variability Chart for Hierarchical Models.*

Description

Function varPlot determines the sequence of variables in the model formula and uses this information to construct the variability chart.

Usage

```
varPlot(form, Data, keep.order = TRUE, type = c(1L, 2L, 3L)[1],
  VARtype = "SD", htab = 0.5, Title = NULL, VSpace = NULL,
  VarLab = list(cex = 0.75, adj = c(0.5, 0.5)), YLabel = list(text =
  "Value", side = 2, line = 2.5), SDYLabel = list(side = 2, line = 2.5),
  Points = list(pch = 16, cex = 0.5, col = "black"), SDs = list(pch = 16,
  col = "blue", cex = 0.75), SDline = list(lwd = 1, lty = 1, col = "blue"),
  BG = list(border = "lightgray", col.table = FALSE), VLine = NULL,
  Join = list(lty = 1, lwd = 1, col = "gray"), JoinLevels = NULL,
  Mean = list(pch = 3, col = "red", cex = 0.5), MeanLine = NULL,
  VCnam = list(cex = 0.75, col = "black", line = 0.25), useVarNam = FALSE,
  ylim = NULL, max.level = 25, ...)
```

Arguments

form (formula) object specifying the model, NOTE: any crossed factors are reduced to last term of the crossing structure, i.e. "a:b" is reduced to "b", "a:b:c" is reduced to "c".
 Data (data.frame) with the data
 keep.order (logical) TRUE = the ordering of factor-levels is kept as provided by 'Data', FALSE = factor-levels are sorted on and within each level of nesting.

type	(integer) specifying the type of plot to be used, options are 1 = regular scatter-plot, 2 = plot of the standard deviation, 3 = both type of plots.
VARtype	(character) either "SD" (standard deviation) or "CV" (coefficient of variation), controls which type of measures is used to report variability in plots when 'type' is set to either 2 or (see 'type' above). Note that all parameters which apply to the SD-plot will be used for the CV-plot in case 'VARtype="CV"'.
htab	(numeric) value $0 < \text{htab} < 1$ specifying the height of the table representing the experimental design. This value represents the proportion in relation to the actual plotting area, i.e. $\text{htab}=1$ mean 50% of the vertical space is reserved for the table.
Title	(list) specifying all parameters applicable to function 'title' for printing main- or sub-titles to plots. If 'type==3', these settings will apply to each plot. For individual settings specify a list with two elements, where each element is a list itself specifying all parameters of function 'title'. The first one is used for the variability chart, the second one for the SD or CV plot. Set to NULL to omit any titles.
VSpace	(numeric) vector of the same length as there are variance components, specifying the proportion of vertical space assigned to each variance component in the tabular indicating the model structure. These elements have to sum to 1, otherwise equal sizes will be used for each VC.
VarLab	(list) specifying all parameters applicable to function 'text', used to add labels within the table environment referring to the nesting structure. This can be a list of lists, where the i-th list corresponds to the i-th variance component, counted in bottom-up direction, i.e. starting from the most general variance component ('day' in the 1st example).
YLabel	(list) specifying all parameters applicable to function 'mtext', used for labelling the Y-axis.
SDYLabel	(list) specifying all parameters applicable to function 'mtext', used for labelling the Y-axis.
Points	(list) specifying all parameters applicable to function 'points', used to specify scatterplots per lower-end factor-level (e.g. 'run' in formula run/day). If list-elements "col", "pch", "bg" and "cex" are lists themselves with elements "var" and "col"/"pch"/"bg"/"cex", where the former specifies a variable used for assigning colors/symbols/backgrounds/sizes according to the class-level of variable "var", point-colors/plotting-symbols/plotting-symbol backgrounds/plotting-symbol sizes can be used for indicating specific sub-classes not addressed by the model/design or indicate any sort of information (see examples). Note the i-th element of 'col'/'pch' refers of the i-th element of <code>unique(Data\$var)</code> , even if 'var' is an integer variable.
SDs	(list) specifying all parameters applicable to function 'points', used to specify the appearance of SD-plots.
SDline	(list) specifying all parameters applicable to function 'lines', used to specify the (optional) line joining individual SDs, Set to NULL to omit.
BG	(list) specifying the background for factor-levels of a nested factor. This list is passed on to function 'rect' after element 'var', which identifies the factor to be

used for coloring, has been removed. If not set to NULL and no factor has been specified by the user, the top-level factor is selected by default. If this list contains element 'col.table=TRUE', the same coloring schema is used in the table below at the corresponding row/factor (see examples). Additionally, list-element 'col.bg=FALSE' can be used to turn off BG-coloring, e.g. if only the the respective row in the table below should be color-coded (defaults to 'col.bg=TRUE'). When specifying as many colors as there are factor-levels, the same color will be applied to a factor-level automatically. This is relevant for factors, which are not top-level (bottom in the table). Example: BG=list(var="run", col=c("white", "lightgray"), border=NA) draws the background for alternating levels of factor "run" white and gray for better visual differentiation. Set to NULL to omit. Use list(..., col="white", border="gray") for using gray vertical lines for separation. See argument 'VLine' for additional highlighting options of factor-levels.

VLine	(list) specifying all parameters applicable in lines optionally separating levels of one or multiple variables as vertical lines. This is useful in addition to 'BG' (see examples), where automatically 'border=NA' will be set that 'VLine' will take full effect. If this list contains element 'col.table=TRUE', vertical lines will be extended to the table below the plot.
Join	(list) specifying lines joining observed values within lower-level factor-levels, set to NULL to omit.
JoinLevels	(list) specifying all arguments applicable in function lines , joining factor-levels nested within higher order factor levels, list-element "var" specifies this variable
Mean	(list) passed to function points specifying plotting symbols used to indicate mean values per lower-level factor-level, set equal to NULL to omit.
MeanLine	(list) passed to function lines specifying the appearance of horizontal lines indicating mean values of factor levels. The factor variable for which mean-values of factor-levels are plotted can be specified via list-element "var" accepting any factor variable specified in 'form'. List element "mar" takes values in [0;.5] setting the left and right margin size of mean-lines. Set equal to NULL to omit. Use 'var="int"' for specifying the overall mean (grand mean, intercept). If this list contains logical 'join' which is set to TRUE, these mean lines will be joined. If list-element "top" is set to TRUE, these lines will be plotted on top, which is particularly useful for very large datasets.
VCnam	(list) specifying the text-labels (names of variance components) appearing as axis-labels. These parameters are passed to function 'mtext'. Set to NULL to omit VC-names.
useVarNam	(logical) TRUE = each factor-level specifier is pasted to the variable name of the current variable and used as list-element name, FALSE = factor-level specifiers are used as names of list-elements; the former is useful when factor levels are indicated as integers, e.g. days as 1,2,..., the latter is useful when factor levels are already unique, e.g. day1, day2,
ylim	(numeric) vector of length two, specifying the limits in Y-direction, if not set these values will be determined automatically.
max.level	(integer) specifying the max. number of levels of a nested factor in order to draw vertical lines. If there are too many levels a black area will be generated by many vertical lines. Level names will also be omitted.

... further graphical parameters passed on to function 'par', e.g. use 'mar' for specification of margin widths. Note, that not all of them will have an effect, because some are fixed ensuring that a variability chart is drawn.

Details

This function implements a variability-chart, known from, e.g. JMP (JMP, SAS Institute Inc., Cary, NC). Arbitrary models can be specified via parameter 'form'. Formulas will be reduced to a simple hierarchical structure ordering factor-variables according to the order of appearance in 'form'. This is done to make function varPlot applicable to any random model considered in this package. Even if there are main factors, neither one being above or below another main factor, these are forced into a hierarchy. Besides the classic scatterplot, where observations are plotted in sub-classes emerging from the model formula, a plot of standard deviations (SD) or coefficients of variation (CV) is provided (type=2) or both types of plots together (type=3).

Value

(invisibly) returns 'Data' with additional variable 'Xcoord' giving X-coordinates of each observation

Author(s)

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Examples

```
## Not run:

# load data (CLSI EP05-A2 Within-Lab Precision Experiment)
data(dataEP05A2_3)

# two additional classification variables (without real interpretation)
dataEP05A2_3$user <- sample(rep(c(1,2), 40))
dataEP05A2_3$cls2 <- sample(rep(c(1,2), 40))

# plot data as variability-chart, using automatically determined parameter
# settings (see 'dynParmSet')
varPlot(y~day/run, dataEP05A2_3)

# display intercept (total mean)
varPlot(y~day/run, dataEP05A2_3, MeanLine=list(var="int"))

# use custom VC-names
varPlot(y~day/run, dataEP05A2_3, VCnam=list(text=c("_Day", "_Run")))

# re-plot now also indicating daily means as blue horizontal lines
varPlot(y~day/run, dataEP05A2_3, MeanLine=list(var=c("day", "int"), col="blue"))

# now use variable-names in names of individual factor-levels and use a different
# notation of the nesting structure
varPlot(y~day+day:run, dataEP05A2_3, useVarNam=TRUE)
```

```

# rotate names of 2nd VC
varPlot(y~day+day:run, dataEP05A2_3, useVarNam=TRUE, VarLab=list(list(font=2), list(srt=60)))

# use alternating backgrounds for each level of factor "day"
# (top-level factor is default)
# use a simplified model formula (NOTE: only valid for function 'varPlot')
varPlot(y~day+run, dataEP05A2_3, BG=list(col=c("lightblue", "lightgray"), border=NA))

# now also color the corresponding row in the table accordingly
varPlot( y~day+run, dataEP05A2_3,
BG=list(col=c("lightblue", "lightgray"), border=NA, col.table=TRUE))

# assign different point-colors according to a classification variable
# not part of the model (artificial example in this case)
varPlot( y~day+day:run, dataEP05A2_3,
        Points=list(col=list(var="user", col=c("red", "green")))) )

# assign different plotting symbols according to a classification
# variable not part of the model
varPlot( y~day+day:run, dataEP05A2_3,
        Points=list(pch=list(var="user", pch=c(2, 8)))) )

# assign custom plotting symbols by combining 'pch' and 'bg'
varPlot( y~day+day:run, dataEP05A2_3,
        Points=list(pch=list(var="user", pch=c(21, 24)),
                    bg=list( var="user", bg=c("lightblue", "yellow")))) )

# assign custom plotting symbols by combining 'pch', 'bg', and 'cex'
varPlot( y~day+day:run, dataEP05A2_3,
        Points=list(pch=list(var="user", pch=c(21, 24)),
                    bg =list(var="user", bg=c("lightblue", "yellow")),
                    cex=list(var="user", cex=c(2,1))) )

# now combine point-coloring and plotting symbols
# to indicate two additional classification variables
varPlot( y~day+day:run, dataEP05A2_3,
        Points=list(col=list(var="user", col=c("red", "darkgreen")),
                    pch=list(var="cls2", pch=c(21, 22)),
                    bg =list(var="user", bg =c("orange", "green")))) )

# use magenta lines between each level of factor "run"
varPlot(y~day/run, dataEP05A2_3, BG=list(var="run", border="magenta"))

# plot SDs for each run
varPlot(y~day+day:run, dataEP05A2_3, type=2)

# use CV instead of SD
varPlot(y~day/run, dataEP05A2_3, type=2, VARtype="CV")

# now plot variability-chart and SD-plot in one window
varPlot(y~day/run, dataEP05A2_3, type=3, useVarNam=TRUE)

```

```

# now further customize the plot
varPlot( y~day/run, dataEP05A2_3, BG=list(col=c("lightgray", "wheat")),
        YLabel=list(font=2, col="green", cex=1, text="Custom Y-Axis Label"),
        VCnam=list(col="red", font=4),
        VarLab=list(col="magenta", font=3, srt=0))

# create variability-chart of the example dataset in the CLSI EP05-A2
# guideline (listed on p.25)
data(Glucose)
varPlot(result~day/run, Glucose, type=3)

# use individual settings of 'VarLab' and 'VSpace' for each variance component
varPlot(result~day/run, Glucose, type=3,
        VarLab=list(list(srt=45, col="red", font=2),
                    list(srt=90, col="blue", font=3)), VSpace=c(.25, .75))

# set individual titles for both plot when 'type=3'
varPlot( result~day/run, Glucose, type=3,
        Title=list(list(main="Variability Chart"),
                  list(main="Plot of SD-Values")))

# more complex experimental design
data(realData)
Data <- realData[realData$PID == 1,]
varPlot(y~lot/calibration/day/run, Data, type=3)

# improve visual appearance of the plot
varPlot(y~lot/calibration/day/run, Data, type=3, keep.order=FALSE,
        BG=list(var="calibration", col=c("white", "lightgray")))

# add horizontal lines indicating mean-value for each factor-level of all variables
varPlot(y~lot/calibration/day/run, Data, type=3, keep.order=FALSE,
        BG=list(var="calibration",
              col=c("aquamarine", "antiquewhite2", "antiquewhite4",
                    "antiquewhite1", "aliceblue", "antiquewhite3",
                    "white", "antiquewhite", "wheat" ),
              col.table=TRUE),
        MeanLine=list(var=c("lot", "calibration", "day", "int"),
                      col=c("orange", "blue", "darkgreen", "yellow"),
                      lwd=c(2,2,2,2)))

# now also highlight bounds between factor levels of "lot" and "day"
# as vertical lines and extend them into the table (note that each
# variable needs its specific value for 'col.table')
varPlot(y~lot/calibration/day/run, Data, type=3, keep.order=FALSE,
        BG=list(var="calibration",
              col=c("aquamarine", "antiquewhite2", "antiquewhite4",
                    "antiquewhite1", "aliceblue", "antiquewhite3",
                    "white", "antiquewhite", "wheat" ),
              col.table=TRUE),
        MeanLine=list(var=c("lot", "calibration", "day", "int"),
                      col=c("orange", "blue", "darkgreen", "yellow"),
                      lwd=c(2,2,2,2)),

```

```

VLine=list(var=c("lot", "day"), col=c("black", "skyblue1"),
           lwd=c(2, 1), col.table=c(TRUE, TRUE))

# one can use argument 'JoinLevels' to join factor-levels or a variable
# nested within a higher-level factor, 'VLine' is used to separate levels
# of variables "calibration" and "lot" with different colors
varPlot(y~calibration/lot/day/run, Data,
        BG=list(var="calibration",
               col=c("#f7fcfd", "#e5f5f9", "#ccece6", "#99d8c9",
                    "#66c2a4", "#41ae76", "#238b45", "#006d2c", "#00441b"),
               col.table=TRUE),
        VLine=list(var=c("calibration", "lot"),
                  col=c("black", "darkgray"), lwd=c(2,1), col.table=TRUE),
        JoinLevels=list(var="lot", col=c("#ffffb2", "orangered", "#feb24c"),
                       lwd=c(2,2,2)),
        MeanLine=list(var="lot", col="blue", lwd=2))

# same plot demonstrating additional features applicable via 'Points'
varPlot(y~calibration/lot/day/run, Data,
        BG=list(var="calibration",
               col=c("#f7fcfd", "#e5f5f9", "#ccece6", "#99d8c9",
                    "#66c2a4", "#41ae76", "#238b45", "#006d2c", "#00441b"),
               col.table=TRUE),
        VLine=list(var=c("calibration", "lot"),
                  col=c("black", "mediumseagreen"), lwd=c(2,1),
                  col.table=c(TRUE, TRUE)),
        JoinLevels=list(var="lot", col=c("lightblue", "cyan", "yellow"),
                       lwd=c(2,2,2)),
        MeanLine=list(var="lot", col="blue", lwd=2),
        Points=list(pch=list(var="lot", pch=c(21, 22, 24)),
                   bg =list(var="lot", bg=c("lightblue", "cyan", "yellow")),
                   cex=1.25))

## End(Not run)

```

VCAdat1

Simulated Data for Variance Component Analysis.

Description

This data set consists of 2520 observations. There are 3 lots (lot), 10 samples, 21 days, 2 runs within day. This simulated dataset is used in examples and unit-tests (see subdir 'UnitTests' of the package-dir).

Usage

```
VCAdat1
```

Format

data.frame with 2520 rows and 5 variables.

VCAinference

Inferential Statistics for VCA-Results.

Description

Function VCAinference constructs one- and two-sided confidence intervals, and performs Chi-Squared tests for total and error variance against claimed values for 'VCA' objects.

Usage

```
VCAinference(obj, alpha = 0.05, total.claim = NA, error.claim = NA,
  claim.type = "VC", VarVC = FALSE, excludeNeg = TRUE,
  constrainCI = TRUE, ci.method = "sas", quiet = FALSE)
```

Arguments

obj	(object) of class 'VCA' or, alternatively, a list of 'VCA' objects, where all other argument can be specified as vectors, where the i-th vector element applies to the i-th element of 'obj' (see examples)
alpha	(numeric) value specifying the significance level for $100 * (1 - \alpha)\%$ confidence intervals.
total.claim	(numeric) value specifying the claim-value for the Chi-Squared test for the total variance (SD or CV, see claim.type).
error.claim	(numeric) value specifying the claim-value for the Chi-Squared test for the error variance (SD or CV, see claim.type).
claim.type	(character) one of "VC", "SD", "CV" specifying how claim-values have to be interpreted: "VC" (Default) = claim-value(s) specified in terms of variance(s), "SD" = claim-values specified in terms of standard deviations (SD), "CV" = claim-values specified in terms of coefficient(s) of variation (CV) and are specified as percentages. If set to "SD" or "CV", claim-values will be converted to variances before applying the Chi-Squared test (see examples).
VarVC	(logical) TRUE = if element "Matrices" exists (see anovaVCA), the covariance matrix of the estimated VCs will be computed (see vcovVC , which is used in CIs for intermediate VCs if 'method.ci="sas"'). Note, this might take very long for larger datasets, since there are many matrix operations involved. FALSE (Default) = computing covariance matrix of VCs is omitted, as well as CIs for intermediate VCs.

excludeNeg	(logical) TRUE = confidence intervals of negative variance estimates will not be reported. FALSE = confidence intervals for all VCs will be reported including those with negative VCs. See the details section for a thorough explanation.
constrainCI	(logical) TRUE = CI-limits for all variance components are constrained to be ≥ 0 . FALSE = unconstrained CIs with potentially negative CI-limits will be reported, which will preserve the original width of CIs. See the details section for a thorough explanation.
ci.method	(character) string or abbreviation specifying which approach to use for computing confidence intervals of variance components (VC). "sas" (default) uses Chi-Squared based CIs for total and error and normal approximation for all other VCs (Wald-limits, option "NOBOUND" in SAS PROC MIXED); "satterthwaite" will approximate DFs for each VC using the Satterthwaite approach (see SattDF for models fitted by ANOVA) and all CIs are based on the Chi-Squared distribution. This approach is conservative but avoids negative values for the lower bounds.
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise

Details

This function computes confidence intervals (CI) for variance components (VC), standard deviations (SD) and coefficients of variation (CV). VCs 'total' and 'error' can be tested against claimed values specifying parameters 'total.claim' and 'error.claim'. One can also specify claim-values in terms of SD or CV (see `claim.type`).

Confidence intervals for VCs are constructed either following the same rules as in SAS 9.2 PROC MIXED with option 'method=type1' (`ci.method="sas"`) or using Satterthwaite methodology throughout (`ci.method="satterthwaite"`). In the former approach for VC total and error, which are constrained to be ≥ 0 , CIs are based on the Chi-Squared distribution. Degrees of freedom (DF) for total variance are approximated using the Satterthwaite approximation (which is not available in either SAS procedure). For all other VCs, the CI is $[\sigma^2 - QNorm(\alpha/2) * SE(\sigma^2); \sigma^2 + QNorm(1 - \alpha/2) * SE(\sigma^2)]$, where $QNorm(x)$ indicates the x -quantile of the standard normal distribution. The second method approximates DFs for all VCs using the Satterthwaite approximation and CIs are based on the corresponding Chi-Squared distribution for all VCs (see examples). Note that in the computation of the covariance-matrix of the VCs, the estimated VCs will be used. If these are requested to be set to 0 (`NegVC=FALSE` in `anovaVCA`), the result might not be conformable with theory given in the first reference. The validity of this implementation was checked against SAS 9.2 PROC MIXED (`method=type1`), where VCs are not constrained to be ≥ 0 . The sampling variances for VCs are obtained assuming normality throughout based on $Var(\sigma^2 = C^{-1} * Var(m_{SS} * (C^{-1})^T))$, where C^{-1} is the inverse of the coefficient matrix equating observed Sum of Squares (SS) to their expected values, and $(C^{-1})^T$ indicating the transpose of C^{-1} (see Searle et al. 1992, pg. 176).

An input VCA-object can be in one of three states:

State (1) corresponds to the situation, where all $VC > 0$.

State (2) corresponds to the situation, where at least one $VC < 0$.

State (3) corresponds to situations, where negative VC estimates occurred but were set to 0, i.e.

NegVC=FALSE - the Default.

State (2) occurs when parameter NegVC was set to TRUE in `anovaVCA`, state (3) represents the default-setting in function `anovaVCA`. If a VCA-object is in state (1), parameter `excludeNeg` has no effect (there are no negative VCs), only parameter `constrainCI` is evaluated. For VCA-objects in state(2), `constrainCI` has no effect, because constraining CIs for unconstrained VCs makes no sense. State (3) forces parameter `constrainCI` to be set to TRUE and one can only choose whether to exclude CIs of negative VC estimates or not. Whenever VCs have to be constrained, it is straight forward to apply constraining also to any CI. Note that situations outlined above only occur when parameter `VarVC` is set to TRUE, which causes estimation of the covariance-matrix of variance components. The default is only to compute and report CIs for total and error variance, which cannot become negative.

Value

(VCAinference) object, a list with elements:

<code>ChiSqTest</code>	(data.frame) with results of the Chi-Squared test
<code>ConfInt</code>	(list) with elements VC, SD, CV, all lists themselves containing (data.frame) objects <code>OneSided</code> and <code>TwoSided</code>
<code>VCAobj</code>	(VCA) object specified as input, if <code>VarVC=TRUE</code> , the 'aov.tab' element will have an extra column "Var(VC)" storing variances of VC-estimates"

Note

Original CIs will always be available independent of parameter-settings of `excludeNeg` and `constrainCI`.

Original CIs are stored in attribute "CIoriginal" of the returned 'VCAinference'-object, e.g. 'attr(obj\$ConfInt\$SD\$OneSided, "CIoriginal")' or 'attr(obj\$ConfInt\$CV\$TwoSided, "CIoriginal")'.

Author(s)

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References

- Searle, S.R, Casella, G., McCulloch, C.E. (1992), Variance Components., Wiley New York
- Burdick, R., Graybill, F. (1992), Confidence Intervals on Variance Components. Marcel Dekker, Inc.
- Satterthwaite, F.E. (1946), An Approximate Distribution of Estimates of Variance Components., Biometrics Bulletin 2, 110-114

See Also

[print.VCAinference](#), [getVCvar](#), [anovaVCA](#)

Examples

```

## Not run:

# load data (CLSI EP05-A2 Within-Lab Precision Experiment)
data(dataEP05A2_1)

# perform (V)variance (C)component (A)nalysis (also compute A-matrices)
res <- anovaVCA(y~day/run, dataEP05A2_1)

# get confidence intervals for total and error (VC, SD, CV)
VCAinference(res)

# additionally request CIs for all other VCs; default is to constrain
# CI-limits to be >= 0
# first solve MME
res <- solveMME(res)
VCAinference(res, VarVC=TRUE)

# now using Satterthwaite methodology for CIs
VCAinference(res, VarVC=TRUE, ci.method="satt")

# request unconstrained CIs
VCAinference(res, VarVC=TRUE, constrainCI=FALSE)

# additionally request Chi-Squared Tests of total and error, default
# is that claim values are specified as variances (claim.type="VC")
VCAinference(res, total.claim=4.5, error.claim=3.5)

# perform Chi-Squared Tests, where claim-values are given as SD,
# compare p-values to former example
VCAinference(res, total.claim=sqrt(4.5), error.claim=sqrt(3.5), claim.type="SD")

# now using Satterthwaite methodology for CIs
VCAinference(res, total.claim=sqrt(4.5), error.claim=sqrt(3.5),
claim.type="SD", ci.method="satt")

# now add random error to example data forcing the ANOVA-estimate of the
# day-variance to be negative
set.seed(121)
tmpData <- dataEP05A2_1
tmpData$y <- tmpData$y + rnorm(80,,3)
res2 <- anovaVCA(y~day/run, tmpData)

# call 'VCAinference' with default settings
VCAinference(res2)

# extract components of the returned 'VCAinference' object
inf <- VCAinference(res2, total.claim=12)
inf$ConfInt$VC$OneSided # one-sided CIs for variance components
inf$ConfInt$VC$TwoSided # two-sided CI for variance components
inf$ChiSqTest

```

```

# request CIs for all VCs, default is to exclude CIs of negative VCs (excludeNeg=TRUE)
# solve MMEs first (or set MME=TRUE when calling anovaVCA)
res2 <- solveMME(res2)
VCAinference(res2, VarVC=TRUE)

# request CIs for all VCs, including those for negative VCs, note that all CI-limits
# are constrained to be >= 0
VCAinference(res2, VarVC=TRUE, excludeNeg=FALSE)

# request unconstrained CIs for all VCs, including those for negative VCS
# one has to re-fit the model allowing the VCs to be negative
res3 <- anovaVCA(y~day/run, tmpData, NegVC=TRUE, MME=TRUE)
VCAinference(res3, VarVC=TRUE, excludeNeg=FALSE, constrainCI=FALSE)

### use the numerical example from the CLSI EP05-A2 guideline (p.25)
data(Glucose)
res.ex <- anovaVCA(conc~day/run, Glucose)

### also perform Chi-Squared tests
### Note: in guideline claimed SD-values are used, here, claimed variances are used
VCAinference(res.ex, total.claim=3.4^2, error.claim=2.5^2)

# load another example dataset and extract the "sample_1" subset
data(VCAdata1)
sample1 <- VCAdata1[which(VCAdata1$sample==1),]

# generate an additional factor variable and random errors according to its levels
sample1$device <- gl(3,28,252)
set.seed(505)
sample1$y <- sample1$y + rep(rep(rnorm(3,..25), c(28,28,28)),3)

# fit a crossed-nested design with main factors 'lot' and 'device'
# and nested factors 'day' and 'run' nested below, also request A-matrices
res1 <- anovaVCA(y~(lot+device)/day/run, sample1)

# get confidence intervals, covariance-matrix of VCs, ...,
# explicitly request the covariance-matrix of variance components
# solve MMEs first
res1 <- solveMME(res1)
inf1 <- VCAinference(res1, VarVC=TRUE, constrainCI=FALSE)
inf1

# print numerical values with more digits
print(inf1, digit=12)

# print only parts of the 'VCAinference' object (see \code{\link{print.VCAinference}})
print(inf1, digit=12, what=c("VCA", "VC"))

# extract complete covariance matrix of variance components
# (main diagonal is part of standard output -> "Var(VC)")
VarCovVC <- vcovVC(inf1$VCAobj)
round(VarCovVC, 12)

```

```
# use by-processing and specific argument-values for each level of the by-variable
data(VCAdata1)
fit.all <- anovaVCA(y~(device+lot)/day/run, VCAdata1, by="sample", NegVC=TRUE)
inf.all <- VCAinference(fit.all, total.claim=c(.1,.75,.8,1,.5,.5,2.5,20,.1,1))
print.VCAinference(inf.all, what="VC")

## End(Not run)
```

vcov.VCA	<i>Calculate Variance-Covariance Matrix of Fixed Effects for an 'VCA' Object.</i>
----------	---

Description

Return the variance-covariance matrix of fixed effects for a linear mixed model applicable for objects of class 'VCA'.

Usage

```
## S3 method for class 'VCA'
vcov(object, quiet = FALSE, ...)
```

Arguments

object	(VCA) object for which the variance-covariance matrix of fixed effects shall be calculated
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise
...	additional parameters

Details

Actually this function only extracts this matrix or, if not available, calls function [vcovFixed](#) which performs calculations. It exists for compatibility reasons, i.e. for conveniently using objects of class 'VCA' with other packages expecting this function, e.g. the 'multcomp' package for general linear hypotheses for parametric models.

Value

(matrix) corresponding to the variance-covariance matrix of fixed effects

Examples

```
## Not run:
data(dataEP05A2_1)
fit1 <- anovaMM(y~day/(run), dataEP05A2_1)
vcov(fit1)
```

```
fit2 <- anovaVCAy~day/run, dataEP05A2_1)
vcov(fit2)

## End(Not run)
```

vcovFixed	<i>Calculate Variance-Covariance Matrix and Standard Errors of Fixed Effects for an 'VCA' Object.</i>
-----------	---

Description

The variance-covariance matrix of fixed effects for the linear mixed model in 'obj' is calculated.

Usage

```
vcovFixed(obj, quiet = FALSE)
```

Arguments

obj	(VCA) object for which the variance-covariance matrix of fixed effects shall be calculated
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise

Details

The variance-covariance matrix of fixed effects for a linear mixed model corresponds to matrix $(X^T V^{-1} X)^{-}$, where $>^T<$ denotes the transpose operator, $>^{-1}<$ the regular matrix inverse, and $>^{-}<$ the generalized (Moore-Penrose) inverse of a matrix.

Value

(matrix) corresponding to the variance-covariance matrix of fixed effects

Examples

```
## Not run:
data(dataEP05A2_1)
fit1 <- anovaMM(y~day/(run), dataEP05A2_1)
vcov(fit1)

fit2 <- anovaVCA(y~day/run, dataEP05A2_1)
vcov(fit2)

## End(Not run)
```

vcovVC	<i>Calculate Variance-Covariance Matrix of Variance Components of 'VCA' objects.</i>
--------	--

Description

This function computes the variance-covariance matrix of variance components (VC) either applying the approach given in the 1st reference ('method="scm"') or using the approximation given in the 2nd reference ('method="gb"').

Usage

```
vcovVC(obj, method = NULL, quiet = FALSE)
```

Arguments

obj	(VCA) object
method	(character) string, optionally specifying whether to use the algorithm given in the 1st reference ("scm") or in the 2nd reference ("gb"). If not supplied, the option is used coming with the 'VCA' object.
quiet	(logical) TRUE = will suppress any warning, which will be issued otherwise

Details

When 'method="scm"' is used function [getVCvar](#) is called implementing this rather time-consuming algorithm. Both approaches, respectively the results they generate, diverge for increasing degree of unbalancedness. For balanced designs, they seem to differ only due to numerical reasons (error propagation).

This function is called on a 'VCA' object, which can be the sole argument. In this case the value assigned to element 'VarVC.method' of the 'VCA' object will be used (see [getVCvar](#) for computational details).

Value

(matrix) corresponding to variance-covariance matrix of variance components

Author(s)

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References

Searle, S.R., Casella, G., McCulloch, C.E. (1992), Variance Components, Wiley New York
Giesbrecht, F.G. and Burns, J.C. (1985), Two-Stage Analysis Based on a Mixed Model: Large-Sample Asymptotic Theory and Small-Sample Simulation Results, Biometrics 41, p. 477-486

Examples

```
## Not run:
data(realData)
dat1 <- realData[realData$PID==1,]
fit <- anovaVCA(y~lot/calibration/day/run, dat1, SSQ.method="qf")
vcovVC(fit)
vcovVC(fit, "scm") # Searle-Casella-McCulloch method (1st reference)
vcovVC(fit, "gb") # Giesbrecht and Burns method (2nd reference)

## End(Not run)
```

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