

Package ‘glmmTMB’

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Title Generalized Linear Mixed Models using Template Model Builder

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Description Fit linear and generalized linear mixed models with various extensions, including zero-inflation. The models are fitted using maximum likelihood estimation via ‘TMB’ (Template Model Builder). Random effects are assumed to be Gaussian on the scale of the linear predictor and are integrated out using the Laplace approximation. Gradients are calculated using automatic differentiation.

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Imports methods, TMB (>= 1.7.6), lme4 (>= 1.1-10), Matrix, nlme

LinkingTo TMB, RcppEigen

Suggests knitr, testthat, MASS, lattice, ggplot2, mlmRev, bbmle (>= 1.0.19), pscl, MCMCpack, coda, reshape2

VignetteBuilder knitr

URL <https://github.com/glmmTMB>

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BugReports <https://github.com/glmmTMB/glmmTMB/issues>

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Author Arni Magnusson [aut],
Hans Skaug [aut],
Anders Nielsen [aut],
Casper Berg [aut],
Kasper Kristensen [aut],
Martin Maechler [aut],
Koen van Benthem [aut],
Ben Bolker [aut],
Mollie Brooks [aut, cre]

Maintainer Mollie Brooks <mollieebrooks@gmail.com>

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R topics documented:

confint.glmTMB	2
epil2	3
findReTrmClasses	4
fixef	5
formatVC	5
getCapabilities	6
getME.glmTMB	7
getReStruc	7
getXReTrms	8
glmTMB	9
glmTMBControl	11
nbinom2	12
numFactor	13
Owls	14
predict.glmTMB	15
print.VarCorr.glmTMB	16
ranef.glmTMB	17
residuals.glmTMB	18
Salamanders	18
sigma.glmTMB	19
simulate.glmTMB	20
vcov.glmTMB	21
Index	22

confint.glmTMB	<i>Calculate confidence intervals</i>
----------------	---------------------------------------

Description

Calculate confidence intervals

Usage

```
## S3 method for class 'glmTMB'
confint(object, parm, level = 0.95, method = c("wald",
  "profile"), component = c("all", "cond", "zi", "other"), estimate = TRUE,
  ...)
```

Arguments

object	glmmTMB fitted object.
parm	Specification of a parameter subset <i>after</i> component subset has been applied.
level	Confidence level.
method	Currently only option is 'wald'.
component	Which of the three components 'cond', 'zi' or 'other' to select. Default is to select 'all'.
estimate	Logical; Add a 3rd column with estimate ?
...	Not used

Details

Currently, all confidence intervals are calculated using the 'wald' method. These intervals are based on the standard errors calculated for parameters on the scale of their internal parameterization depending on the family. Derived quantities such as standard deviation parameters and dispersion parameters are backtransformed. It follows that confidence intervals for these derived quantities are asymmetric.

Examples

```
data(sleepstudy, package="lme4")
model <- glmmTMB(Reaction ~ Days + (1|Subject), sleepstudy)
confint(model)
```

 epil2

Seizure Counts for Epileptics - Extended

Description

Extended version of the epil dataset of the **MASS** package. The three transformed variables Visit, Base, and Age used by Booth et al. (2003) have been added to epil.

Usage

```
epil2
```

Format

A data frame with 236 observations on the following 12 variables:

y an integer vector.
 trt a factor with levels "placebo" and "progabide".
 base an integer vector.
 age an integer vector.
 V4 an integer vector.

subject an integer vector.
period an integer vector.
lbase a numeric vector.
lage a numeric vector.
Visit $(\text{rep}(1:4,59) - 2.5) / 5$.
Base $\log(\text{base}/4)$.
Age $\log(\text{age})$.

References

Booth, J.G., G. Casella, H. Friedl, and J.P. Hobert. (2003) Negative binomial loglinear mixed models. *Statistical Modelling* **3**, 179–191.

Examples

```

epil2$subject <- factor(epil2$subject)
op <- options(digits=3)
(fm <- glmmTMB(y ~ Base*trt + Age + Visit + (Visit|subject),
              data=epil2, family=list(family="nbinom2",link="log")))
meths <- methods(class = class(fm))
if((Rv <- getRversion()) > "3.1.3") {
  (funs <- attr(meths, "info")[, "generic"])
  for(F in funs[is.na(match(funs, "getME"))]) {
    cat(sprintf("%s:\n----\n", F))
    r <- tryCatch( get(F)(fm), error=identity)
    if (inherits(r, "error")) cat("** Error:", r$message,"\n")
    else tryCatch( print(r) )
    cat(sprintf("---end{%s}-----\n\n", F))
  }
}
options(op)

```

findReTrmClasses

list of specials – taken from enum.R

Description

list of specials – taken from enum.R

Usage

findReTrmClasses()

fixef	<i>Extract fixed-effects estimates</i>
-------	--

Description

Extract the fixed-effects estimates

Usage

```
## S3 method for class 'glmmTMB'
fixef(object, ...)
```

Arguments

object	any fitted model object from which fixed effects estimates can be extracted.
...	optional additional arguments. Currently none are used in any methods.

Details

Extract the estimates of the fixed-effects parameters from a fitted model.

Value

a named, numeric vector of fixed-effects estimates.

Examples

```
data(sleepstudy, package = "lme4")
fixef(glmmTMB(Reaction ~ Days + (1|Subject) + (0+Days|Subject), sleepstudy))
```

formatVC	<i>Format the 'VarCorr' Matrix of Random Effects</i>
----------	--

Description

"format()" the 'VarCorr' matrix of the random effects – for print()ing and show()ing

Usage

```
formatVC(varcor, digits = max(3, getOption("digits") - 2),
  comp = "Std.Dev.", formatter = format, useScale = attr(varcor, "useSc"),
  ...)
```

Arguments

varcor	a <code>VarCorr</code> (-like) matrix with attributes.
digits	the number of significant digits.
comp	character vector of length one or two indicating which columns out of "Variance" and "Std.Dev." should be shown in the formatted output.
formatter	the <code>function</code> to be used for formatting the standard deviations and or variances (but <i>not</i> the correlations which (currently) are always formatted as "0.nnn")
useScale	whether to report a scale parameter (e.g. residual standard deviation)
...	optional arguments for <code>formatter(*)</code> in addition to the first (numeric vector) and <code>digits</code> .

Value

a character matrix of formatted `VarCorr` entries from `varc`.

getCapabilities	<i>List model options that glmmTMB knows about</i>
-----------------	--

Description

List model options that `glmmTMB` knows about

Usage

```
getCapabilities(what = "all", check = FALSE)
```

Arguments

what	(character) which type of model structure to report on ("all", "family", "link", "covstruct")
check	(logical) do brute-force checking to test whether families are really implemented (only available for <code>what="family"</code>)

Value

if `check==FALSE`, returns a vector of the names (or a list of name vectors) of allowable entries; if `check==TRUE`, returns a logical vector of working families

Note

these are all the options that are *defined* internally; they have not necessarily all been *implemented* (FIXME!)

getME.glmTMB	<i>Extract or Get Generalize Components from a Fitted Mixed Effects Model</i>
--------------	---

Description

Extract or Get Generalize Components from a Fitted Mixed Effects Model

Usage

```
## S3 method for class 'glmTMB'
getME(object, name = c("X", "Xzi", "Z", "Zzi", "Xd",
  "theta"), ...)
```

Arguments

object	a fitted glmTMB object
name	of the component to be retrieved
...	ignored, for method compatibility

See Also

[getME](#) Get generic and re-export:

getReStruc	<i>Calculate random effect structure Calculates number of random effects, number of parameters, blocksize and number of blocks. Mostly for internal use.</i>
------------	--

Description

Calculate random effect structure Calculates number of random effects, number of parameters, blocksize and number of blocks. Mostly for internal use.

Usage

```
getReStruc(reTrms, ss = NULL)
```

Arguments

reTrms	random-effects terms list
ss	a character string indicating a valid covariance structure. Must be one of names(glmTMB:::valid_covs default is to use an unstructured variance-covariance matrix ("us") for all blocks).

Value

a list

blockNumTheta number of variance covariance parameters per term

blockSize size (dimension) of one block

blockReps number of times the blocks are repeated (levels)

covCode structure code

Examples

```
data(sleepstudy, package="lme4")
rt <- lme4::lFormula(Reaction~Days+(1|Subject)+(0+Days|Subject),
                    sleepstudy)$reTrms
rt2 <- lme4::lFormula(Reaction~Days+(Days|Subject),
                    sleepstudy)$reTrms
getReStruc(rt)
```

getXReTrms

Create X and random effect terms from formula

Description

Create X and random effect terms from formula

Usage

```
getXReTrms(formula, mf, fr, ranOK = TRUE, type = "")
```

Arguments

formula current formula, containing both fixed & random effects

mf matched call

fr full model frame

ranOK random effects allowed here?

type label for model type

Value

a list composed of

X design matrix for fixed effects

Z design matrix for random effects

reTrms output from [mkReTrms](#) from **lme4**

glmmTMB

*Fit models with TMB***Description**

Fit models with TMB

Usage

```
glmmTMB(formula, data = NULL, family = gaussian(), ziformula = ~0,
         dispformula = ~1, weights = NULL, offset = NULL, se = TRUE,
         verbose = FALSE, doFit = TRUE, control = glmmTMBControl())
```

Arguments

formula	combined fixed and random effects formula, following lme4 syntax
data	data frame
family	family (variance/link function) information; see family for generic family details or family_glmmTMB for details of glmmTMB specific families. As in <code>glm</code> , family can be specified as (1) a character string referencing an existing family-construction function (e.g. "binomial"); (2) a symbol referencing such a function ('binomial'); or (3) the output of such a function ('binomial()'). In addition, for families such as betabinomial that are special to glmmTMB, family can be specified as (4) a list comprising the name of the distribution and the link function ('list(family="binomial", link="logit)'). However, the first 3 options are preferable.
ziformula	a <i>one-sided</i> (i.e., no response variable) formula for zero-inflation combining fixed and random effects: the default <code>~0</code> specifies no zero-inflation. Specifying <code>~.</code> will set the right-hand side of the zero-inflation formula identical to the right-hand side of the main (conditional effects) formula; terms can also be added or subtracted. Offset terms will automatically be dropped from the conditional effects formula. The zero-inflation model uses a logit link.
dispformula	a <i>one-sided</i> formula for dispersion containing only fixed effects: the default <code>~1</code> specifies the standard dispersion given any family. The argument is ignored for families that do not have a dispersion parameter. For an explanation of the dispersion parameter for each family, see (sigma). The dispersion model uses a log link. In Gaussian mixed models, <code>dispformula=~0</code> fixes the parameter to be 0, forcing variance into the random effects.
weights	weights, as in <code>glm</code> . Not automatically scaled to have sum 1.
offset	offset
se	whether to return standard errors
verbose	logical indicating if some progress indication should be printed to the console.
doFit	whether to fit the full model, or (if FALSE) return the preprocessed data and parameter objects, without fitting the model
control	control parameters; see glmmTMBControl .

Details

- binomial models with more than one trial (i.e., not binary/Bernoulli) can either be specified in the form `prob ~ ...`, `weights = N` or in the more typical two-column matrix (`cbind(successes, failures)~...`) form.
- in all cases glmmTMB returns maximum likelihood estimates - random effects variance-covariance matrices are not REML (so use `REML=FALSE` when comparing with `lme4::lmer`), and residual standard deviations (`sigma`) are not bias-corrected. Because the `df.residual` method for glmmTMB currently counts the dispersion parameter, one would need to multiply by `sqrt(nobs(fit)/(1+df.residual))` when comparing with `lm ...`
- by default, vector-valued random effects are fitted with unstructured (general positive definite) variance-covariance matrices. Structured variance-covariance matrices can be specified in the form `struc(terms|group)`, where `struc` is one of
 - `diag` (diagonal, heterogeneous variance)
 - `ar1` (autoregressive order-1, homogeneous variance)
 - `cs` (compound symmetric, heterogeneous variance)
 - `ou` (* Ornstein-Uhlenbeck, homogeneous variance)
 - `exp` (* exponential autocorrelation)
 - `gau` (* Gaussian autocorrelation)
 - `mat` (* Matérn process correlation)
 - `toep` (* Toeplitz)
 (note structures marked with * are experimental/untested)

Examples

```
(m1 <- glmmTMB(count~ mined + (1|site),
  zi=~mined,
  family=poisson, data=Salamanders))
summary(m1)

## Zero-inflated negative binomial model
(m2 <- glmmTMB(count~spp + mined + (1|site),
  zi=~spp + mined,
  family=nbinom2, Salamanders))

## Hurdle Poisson model
(m3 <- glmmTMB(count~spp + mined + (1|site),
  zi=~spp + mined,
  family=truncated_poisson, Salamanders))

## Binomial model
data(cbpp, package="lme4")
(tmbm1 <- glmmTMB(cbind(incidence, size-incidence) ~ period + (1 | herd),
  data=cbpp, family=binomial))

## Dispersion model
sim1=function(nfac=40, nt=100, facsd=.1, tsd=.15, mu=0, residsd=1)
{
  dat=expand.grid(fac=factor(letters[1:nfac]), t= 1:nt)
```

```

n=nrow(dat)
dat$REfac=rnorm(nfac, sd= facsd)[dat$fac]
dat$REt=rnorm(nt, sd= tsd)[dat$t]
dat$x=rnorm(n, mean=mu, sd=residsd) + dat$REfac + dat$REt
return(dat)
}
set.seed(101)
d1 = sim1(mu=100, residsd =10)
d2 = sim1(mu=200, residsd =5)
d1$sd="ten"
d2$sd="five"
dat = rbind(d1, d2)
m0 = glmmTMB(x~sd+(1|t), dispformula=~sd, dat)
fixef(m0)$disp
c(log(5^2), log(10^2)-log(5^2)) #expected dispersion model coefficients

```

glmmTMBControl

Control parameters for glmmTMB optimization

Description

Control parameters for glmmTMB optimization

Usage

```
glmmTMBControl(optCtrl = list(iter.max = 300, eval.max = 400),
  profile = FALSE, collect = FALSE)
```

Arguments

optCtrl	Passed as argument control to nlminb.
profile	Logical; Experimental option to improve speed and robustness when a model has many fixed effects
collect	Logical; Experimental option to improve speed by recognizing duplicated observations.

Details

The general non-linear optimizer `nlminb` is used by `glmmTMB` for parameter estimation. It may sometimes be necessary to tweak some tolerances in order to make a model converge. For instance, the warning ‘iteration limit reached without convergence’ may be fixed by increasing the number of iterations using something like

```
glmmTMBControl(optCtrl=list(iter.max=1e3,eval.max=1e3)).
```

The argument `profile` allows `glmmTMB` to use some special properties of the optimization problem in order to speed up estimation in cases with many fixed effects. Enable this option using `glmmTMBControl(profile=TRUE)`.

Control parameters may depend on the model specification, because each control component is evaluated inside `TMBStruc`, the output of `mkTMBStruc`. To specify that profile should be enabled for more than 5 fixed effects one can use

```
glmmTMBControl(profile=quote(length(parameters$beta)>=5)).
```

nbinom2

Family functions for glmmTMB

Description

Family functions for glmmTMB

Usage

```
nbinom2(link = "log")
```

```
nbinom1(link = "log")
```

```
compois(link = "log")
```

```
genpois(link = "log")
```

```
truncated_poisson(link = "log")
```

```
truncated_nbinom2(link = "log")
```

```
truncated_nbinom1(link = "log")
```

```
betar(link = "logit")
```

```
betabinomial(link = "logit")
```

```
tweedie(link = "log")
```

Arguments

`link` (character) link function ("log", "logit", "probit", "inverse", "cloglog", or "identity")

Details

nbinom2 has a variance that increases quadratically with the mean (Hardin & Hilbe 2007)

nbinom1 has a variance that increases linearly with the mean (Hardin & Hilbe 2007)

compois is the Conway-Maxwell Poisson parameterized with the exact mean which differs from the `COMPoissonReg` package (Sellers & Lotze 2015)

genpois is the generalized Poisson distribution

beta follows the parameterization of Ferrari and Cribari-Neto (2004) and the `betareg` package

Value

returns a list with (at least) components

family	length-1 character vector giving the family name
link	length-1 character vector specifying the link function
variance	a function of either 1 (mean) or 2 (mean and dispersion parameter) arguments giving the predicted variance

References

- Ferrari SLP, Cribari-Neto F (2004). "Beta Regression for Modelling Rates and Proportions." *J. Appl. Stat.* 31(7), 799-815.
- Hardin JW & Hilbe JM (2007). "Generalized linear models and extensions." Stata press.
- Sellers K & Lotze T (2015). "COMpoissonReg: Conway-Maxwell Poisson (COM-Poisson) Regression". R package version 0.3.5. <https://CRAN.R-project.org/package=COMpoissonReg>

numFactor	<i>Factor with numeric interpretable levels.</i>
-----------	--

Description

Create a factor with numeric interpretable factor levels.

Usage

```
numFactor(x, ...)
```

```
parseNumLevels(levels)
```

Arguments

x	Vector, matrix or data.frame that constitute the coordinates.
...	Additional vectors, matrices or data.frames that constitute the coordinates.
levels	Character vector to parse into numeric values.

Details

Some `glmmTMB` covariance structures require extra information, such as temporal or spatial coordinates. `numFactor` allows to associate such extra information as part of a factor via the factor levels. The original numeric coordinates are recoverable without loss of precision using the function `parseNumLevels`. Factor levels are sorted coordinate wise from left to right: first coordinate is fastest running.

Value

Factor with specialized coding of levels.

Examples

```
## 1D example
numFactor(sample(1:5,20,TRUE))
## 2D example
coords <- cbind( sample(1:5,20,TRUE), sample(1:5,20,TRUE) )
(f <- numFactor(coords))
parseNumLevels(levels(f)) ## Sorted
## Used as part of a model.matrix
model.matrix( ~f )
## parseNumLevels( colnames(model.matrix( ~f )) )
## Error: 'Failed to parse numeric levels: (Intercept)'
parseNumLevels( colnames(model.matrix( ~ f-1 )) )
```

Owls

Begging by Owl Nestlings

Description

Begging by owl nestlings

Usage

```
data(Owls)
```

Format

The Owls data set is a data frame with 599 observations on the following variables:

Nest a factor describing individual nest locations

FoodTreatment (factor) food treatment: Deprived or Satiated

SexParent (factor) sex of provisioning parent: Female or Male

ArrivalTime a numeric vector

SiblingNegotiation a numeric vector

BroodSize brood size

NegPerChick number of negotiations per chick

Note

Access to data kindly provided by Alain Zuur

Source

Roulin, A. and L. Bersier (2007) Nestling barn owls beg more intensely in the presence of their mother than in the presence of their father. *Animal Behaviour* **74** 1099–1106. <http://www.sciencedirect.com/science/article/B6W9W-4PK8B6H-8/2/e43cfbaad4dc0bb2207adfc54a460c89>; <http://www.highstat.com/Books/Book2/ZuurDataMixedModelling.zip>

References

Zuur, A. F., E. N. Ieno, N. J. Walker, A. A. Saveliev, and G. M. Smith (2009) *Mixed Effects Models and Extensions in Ecology with R*; Springer.

Examples

```
data(Owls, package = "glmTMB")
require("lattice")
bwplot(reorder(Nest,NegPerChick) ~ NegPerChick | FoodTreatment:SexParent,
       data=Owls)
dotplot(reorder(Nest,NegPerChick) ~ NegPerChick| FoodTreatment:SexParent,
       data=Owls)
## Not run:
## Fit negative binomial model with "constant" Zero Inflation :
owls_nb1 <- glmTMB(SiblingNegotiation ~ FoodTreatment*SexParent +
                  (1|Nest)+offset(log(BroodSize)),
                  family = list(family="nbinom1",link="log"),
                  zi = ~1, data=Owls)
owls_nb1_bs <- update(owls_nb1,
                    . ~ . - offset(log(BroodSize)) + log(BroodSize))
fixef(owls_nb1_bs)

## End(Not run)
```

predict.glmTMB	<i>prediction</i>
----------------	-------------------

Description

prediction

Usage

```
## S3 method for class 'glmTMB'
predict(object, newdata = NULL, se.fit = FALSE, re.form,
       allow.new.levels = FALSE, zitype = c("response", "conditional", "zprob"),
       debug = FALSE, ...)
```

Arguments

object	a glmTMB object
newdata	new data for prediction
se.fit	return the standard errors of the predicted values?
re.form	(not yet implemented) specify which random effects to condition on when predicting
allow.new.levels	allow previously unobserved levels in random-effects variables? see details.

<code>zitype</code>	for zero-inflated models, return expected value ("response": $(\mu*(1-p))$), the mean of the conditional distribution ("conditional": μ), or the probability of a structural zero ("zprob")?
<code>debug</code>	(logical) return the <code>TMBStruc</code> object that will be used internally for debugging?
<code>...</code>	unused - for method compatibility

Details

Prediction of new random effect levels is possible as long as the model specification (fixed effects and parameters) is kept constant. However, to ensure intentional usage, a warning is triggered if `allow.new.levels=FALSE` (the default).

Examples

```
data(sleepstudy, package="lme4")
g0 <- glmmTMB(Reaction~Days+(Days|Subject), sleepstudy)
predict(g0, sleepstudy)
## Predict new Subject
nd <- sleepstudy[1,]
nd$Subject <- "new"
predict(g0, newdata=nd, allow.new.levels=TRUE)
```

`print.VarCorr.glmTMB` *Printing The Variance and Correlation Parameters of a glmmTMB*

Description

Printing The Variance and Correlation Parameters of a `glmmTMB`

Usage

```
## S3 method for class 'VarCorr.glmTMB'
print(x, digits = max(3, getOption("digits") - 2),
      comp = "Std.Dev.", formatter = format, ...)
```

Arguments

<code>x</code>	a result of <code>VarCorr</code> (<glmmTMB>).
<code>digits</code>	number of significant digits to use.
<code>comp</code>	a string specifying the component to format and print.
<code>formatter</code>	a function .
<code>...</code>	optional further arguments, passed the next <code>print</code> method.

ranef.glmmTMB	<i>Extract Random Effects</i>
---------------	-------------------------------

Description

Generic function to extract random effects from glmmTMB models, both for the conditional model and zero inflation.

Usage

```
## S3 method for class 'glmmTMB'  
ranef(object, ...)
```

Arguments

object	a glmmTMB model.
...	some methods for this generic function require additional arguments.

Value

Object of class ranef.glmmTMB with two components:

cond	a list of data frames, containing random effects for the conditional model.
zi	a list of data frames, containing random effects for the zero inflation.

Note

When a model has no zero inflation, the default behavior of ranef is to simplify the printed format of the random effects. To show the full list structure, run `print(ranef(model), simplify=FALSE)`. In all cases, the full list structure is used to access the data frames (see example).

See Also

[fixef.glmmTMB](#).

Examples

```
data(sleepstudy, package="lme4")  
model <- glmmTMB(Reaction ~ Days + (1|Subject), sleepstudy)  
ranef(model)  
print(ranef(model), simplify=FALSE)  
ranef(model)$cond$Subject
```

`residuals.glmmTMB` *Compute residuals for a glmmTMB object*

Description

Compute residuals for a glmmTMB object

Usage

```
## S3 method for class 'glmmTMB'
residuals(object, type = c("response", "pearson"), ...)
```

Arguments

<code>object</code>	a “glmmTMB” object
<code>type</code>	(character) residual type
<code>...</code>	ignored, for method compatibility

`Salamanders` *Repeated counts of salamanders in streams*

Description

A dataset containing counts of salamanders with site covariates and sampling covariates. Each of 23 sites were sampled 4 times. When using this data, please cite Price et al. (2016) as well as the Dryad data package (Price et al. 2015).

Usage

```
data(Salamanders)
```

Format

A data frame with 644 observations on the following 10 variables:

site name of a location where repeated samples were taken
mined factor indicating whether the site was affected by mountain top removal coal mining
cover amount of cover objects in the stream (scaled)
sample repeated sample
DOP Days since precipitation (scaled)
Wtemp water temperature (scaled)
DOY day of year (scaled)
spp abbreviated species name, possibly also life stage
count number of observed salamanders

References

Price SJ, Muncy BL, Bonner SJ, Drayer AN, Barton CD (2016) Effects of mountaintop removal mining and valley filling on the occupancy and abundance of stream salamanders. *Journal of Applied Ecology* **53** 459–468. <http://dx.doi.org/10.1111/1365-2664.12585>

Price SJ, Muncy BL, Bonner SJ, Drayer AN, Barton CD (2015) Data from: Effects of mountaintop removal mining and valley filling on the occupancy and abundance of stream salamanders. *Dryad Digital Repository*. <http://dx.doi.org/10.5061/dryad.5m8f6>

Examples

```
require("glmmTMB")
data(Salamanders)

zipm3 = glmmTMB(count~spp * mined + (1|site), zi=~spp * mined, Salamanders, family="poisson")
```

sigma.glmmTMB

Extract residual standard deviation or dispersion parameter

Description

For Gaussian models, sigma returns the value of the residual standard deviation; for other families, it returns the dispersion parameter, *however it is defined for that particular family*. See details for each family below.

Usage

```
## S3 method for class 'glmmTMB'
sigma(object, ...)
```

Arguments

object a “glmmTMB” fitted object
 ... (ignored; for method compatibility)

Details

The value returned varies by family:

gaussian returns the *maximum likelihood* estimate of the standard deviation (i.e., smaller than the results of `sigma(lm(...))`) by a factor of $(n-1)/n$

nbinom1 returns an overdispersion parameter (usually denoted α as in Hardin and Hilbe (2007)); such that the variance equals $\mu(1 + \alpha)$.

nbinom2 returns an overdispersion parameter (usually denoted θ or k); in contrast to most other families, larger θ corresponds to a *lower* variance which is $\mu(1 + \mu/\theta)$.

Gamma Internally, glmTMB fits Gamma responses by fitting a mean and a shape parameter; sigma is estimated as $(1/\sqrt{\text{shape}})$, which will typically be close (but not identical to) that estimated by `stats:::sigma.default`, which uses `sqrt(deviance/df.residual)`

beta returns the value of ϕ , where the conditional variance is $\mu(1 - \mu)/(1 + \phi)$ (i.e., increasing ϕ decreases the variance.) This parameterization follows Ferrari and Cribari-Neto (2004) (and the `betareg` package):

betabinomial This family uses the same parameterization (governing the Beta distribution that underlies the binomial probabilities) as `beta`.

genpois returns the value of ϕ , where the variance is $\mu\phi$

compois returns the value of $1/\nu$. When $\nu = 1$, `compois` is equivalent to the Poisson distribution. There is no closed form equation for the variance, but it is approximately undersdispersed when $1/\nu < 1$ and approximately oversdispersed when $1/\nu > 1$. In this implementation, μ is exactly the mean, which differs from the `COMPOissonReg` package (Sellers & Lotze 2015).

The most commonly used GLM families (`binomial`, `poisson`) have fixed dispersion parameters which are internally ignored.

References

- Ferrari SLP, Cribari-Neto F (2004). "Beta Regression for Modelling Rates and Proportions." *J. Appl. Stat.* 31(7), 799-815.
- Hardin JW & Hilbe JM (2007). "Generalized linear models and extensions." Stata press.
- Sellers K & Lotze T (2015). "COMPOissonReg: Conway-Maxwell Poisson (COM-Poisson) Regression". R package version 0.3.5. <https://CRAN.R-project.org/package=COMPOissonReg>

simulate.glmTMB

Simulate from a glmTMB fitted model

Description

Simulate from a glmTMB fitted model

Usage

```
## S3 method for class 'glmTMB'
simulate(object, nsim = 1, seed = NULL, ...)
```

Arguments

<code>object</code>	glmTMB fitted model
<code>nsim</code>	number of response lists to simulate. Defaults to 1.
<code>seed</code>	random number seed
<code>...</code>	extra arguments

Details

Random effects are also simulated from their estimated distribution. Currently, it is not possible to condition on estimated random effects.

Value

returns a list of vectors. The list has length `nsim`. Each simulated vector of observations is the same size as the vector of response variables in the original data set. In the binomial family case each simulation is a two-column matrix with success/failure.

`vcov.glmTMB`
Calculate Variance-Covariance Matrix for a Fitted glmTMB model

Description

Calculate Variance-Covariance Matrix for a Fitted glmTMB model

Usage

```
## S3 method for class 'glmTMB'
vcov(object, full = FALSE, ...)
```

Arguments

<code>object</code>	a “glmTMB” fit
<code>full</code>	return a full variance-covariance matrix?
<code>...</code>	ignored, for method compatibility

Value

By default (`full==FALSE`), a list of separate variance-covariance matrices for each model component (conditional, zero-inflation, dispersion). If `full==TRUE`, a single square variance-covariance matrix for *all* top-level model parameters (conditional, dispersion, and variance-covariance parameters)

Index

*Topic **datasets**

epil2, 3
Owls, 14
Salamanders, 18

*Topic **models**

fixef, 5

betabinomial (nbinom2), 12
betar (nbinom2), 12

compois (nbinom2), 12
confint.glmTMB, 2

df.residual, 10

epil2, 3

family, 9
family.glmTMB, 9
family.glmTMB (nbinom2), 12
findReTrmClasses, 4
fixef, 5
fixef.glmTMB, 17
formatVC, 5
function, 6, 16

genpois (nbinom2), 12
getCapabilities, 6
getME, 7
getME (getME.glmTMB), 7
getME.glmTMB, 7
getReStruc, 7
getXReTrms, 8
glm, 9
glmTMB, 9, 11
glmTMBControl, 9, 11

mkReTrms, 8

nbinom1 (nbinom2), 12
nbinom2, 12

numFactor, 13

OwlModel (Owls), 14
OwlModel_nb1_bs (Owls), 14
OwlModel_nb1_bs_mcmc (Owls), 14
Owls, 14

parseNumLevels (numFactor), 13
predict.glmTMB, 15
print, 16
print.VarCorr.glmTMB, 16

raneef (raneef.glmTMB), 17
raneef.glmTMB, 17
residuals.glmTMB, 18

Salamanders, 18
sigma, 9, 10
sigma (sigma.glmTMB), 19
sigma.glmTMB, 19
simulate.glmTMB, 20

truncated_nbinom1 (nbinom2), 12
truncated_nbinom2 (nbinom2), 12
truncated_poisson (nbinom2), 12
tweedie (nbinom2), 12

VarCorr, 6, 16
vcov.glmTMB, 21