

Package ‘merDeriv’

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Title Case-Wise and Cluster-Wise Derivatives for Mixed Effects Models

Version 0.1-6

Description Compute analytic case-wise and cluster-wise derivative for mixed effects models with respect to fixed effects parameter, random effect (co)variances, and residual variance.

Depends R (>= 3.2.3), lme4 (>= 1.1-10), stats, methods, nonnest2, sandwich

Imports utils, Matrix

License GPL (>= 2)

LazyData yes

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R topics documented:

bread.lmerMod	2
estfun.lmerMod	3
llcont.lmerMod	4
vcov.glmerMod	5
vcov.lmerMod	6
Index	7

bread.lmerMod	<i>Extract Bread Component for Huber-White Sandwich Estimator of Linear Mixed Effects Models</i>
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Description

This function calculates the bread component of the Huber-White sandwich estimator (variance covariance matrix multiplied by the number of clusters) for a linear mixed effects model of class `lmerMod`.

Usage

```
## S3 method for class 'lmerMod'
bread(x, ...)
```

Arguments

x	An object of class <code>lmerMod</code> .
...	additional arguments, including <code>full</code> and <code>information</code> (<code>full = FALSE</code> and <code>information = "expected"</code> are default; see details).

Value

A p by p "bread" matrix for the Huber-White sandwich estimator (variance-covariance matrix multiplied by the number of clusters), where p represents the number of parameters. If `full = FALSE`, returns the variance-covariance matrix of only fixed effect parameters. If `full = TRUE`, returns the variance-covariance matrix for all fitted parameters (including fixed effect parameters, random effect (co)variances, and residual variance. If `information = "expected"`, the variance-covariance matrix is based on the inversion of Fisher information matrix. If `information = "observed"`, the variance-covariance matrix is based on the observed Fisher information, which is the negative of Hessian matrix.

References

Wang, T. & Merkle, E. C. (2018). Derivative Computations and Robust Standard Errors for Linear Mixed Effects Models in lme4. *Journal of Statistical Software*, **87**(1), 1-16. doi: [10.18637/jss.v087.c01](https://doi.org/10.18637/jss.v087.c01)

Zeileis, A. (2006). Object-Oriented Computation of Sandwich Estimators. *Journal of Statistical Software*, **16**(9), 1-16. <http://www.jstatsoft.org/v16/i09/>

Examples

```
## Not run:
# The sleepstudy example
lme4fit <- lmer(Reaction ~ Days + (Days|Subject), sleepstudy, REML = FALSE)

# bread component for all parameters
```

```
bread(lme4fit, full = TRUE)

## End(Not run)
```

estfun.lmerMod	<i>Extract Case-wise and Cluster-wise Derivatives for Linear Mixed Effects Models</i>
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Description

A function for extracting the case-wise and cluster-wise derivatives of a linear mixed effects models fitted via **lme4**. This function returns the case-wise and cluster-wise scores, evaluated at the ML estimates.

Usage

```
## S3 method for class 'lmerMod'
estfun(x, ...)
```

Arguments

`x` An object of class `lmerMod`.
`...` additional arguments, including `level` (`level = 2` is default; see details).

Value

If `level = 2`, a g by p score matrix, corresponding to g clusters and p parameters. If `level = 1`, a n by p score matrix, corresponding to n observations and p parameters. For models with multiple clustering variables (three-level models, crossed random effects), an error is thrown if `level = 2`.

References

Wang, T. & Merkle, E. C. (2018). Derivative Computations and Robust Standard Errors for Linear Mixed Effects Models in lme4. *Journal of Statistical Software*, **87**(1), 1-16. doi: [10.18637/jss.v087.c01](https://doi.org/10.18637/jss.v087.c01)

Examples

```
## Not run:
# The sleepstudy example
lme4fit <- lmer(Reaction ~ Days + (Days|Subject), sleepstudy, REML = FALSE)

# casewise scores
estfun(lme4fit, level = 1)

# clusterwise scores
estfun(lme4fit, level = 2)

## End(Not run)
```

`llcont.lmerMod`*Extract Case-wise Log Likelihoods for Linear Mixed Effects Models*

Description

A function for extracting the case-wise log likelihoods of a linear mixed effects model fitted via **lme4**. This function returns the case-wise log likelihoods, evaluated at the ML estimates.

Usage

```
## S3 method for class 'lmerMod'  
llcont(x, ...)
```

Arguments

`x` An object of class `lmerMod`.
`...` additional arguments, including `level` (`level = 2` is default; see details).

Value

If `level = 2`, a vector of log-likelihoods whose length is the number of clusters. If `level = 1`, a vector of length n , containing log-likelihoods for all n observations.

References

Wang, T. & Merkle, E. C. (2018). Derivative Computations and Robust Standard Errors for Linear Mixed Effects Models in lme4. *Journal of Statistical Software*, **87**(1), 1-16. doi: [10.18637/jss.v087.c01](https://doi.org/10.18637/jss.v087.c01)

Merkle, E. C., You, D. and Preacher, K. J., 2016. Testing Nonnested Structural Equation Models. *Psychological Methods*, **21**(2), 151. <https://arxiv.org/pdf/1402.6720v3>

Examples

```
## Not run:  
# The sleepstudy example  
lme4fit <- lmer(Reaction ~ Days + (Days|Subject), sleepstudy, REML = FALSE)  
  
# clusterwise log likelihood  
llcont(lme4fit)  
  
## End(Not run)
```

vcov.glmerMod	<i>Extract Variance-Covariance Matrix of all Parameters for Generalized Linear Mixed Effects Models</i>
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Description

This function calculates the variance-covariance matrix for all parameters (fixed and random effect) in a generalized linear mixed effects model of class `glmerMod`.

Usage

```
## S3 method for class 'glmerMod'  
vcov(object, ...)
```

Arguments

object	An object of class <code>glmerMod</code> .
...	additional arguments, including <code>full</code> (<code>full = FALSE</code> is default; see details).

Value

A p by p variance-covariance matrix, where p represents the number of parameters. If `full = FALSE`, returns the variance-covariance matrix of only fixed effect parameters. If `full = TRUE`, returns the variance-covariance matrix for all fitted parameters (including fixed effect parameters and random effect (co)variances). The variance-covariance matrix is based on the negative of Hessian matrix, which is extracted from `lme4`.

References

Douglas Bates, Martin Maechler, Ben Bolker, Steve Walker (2015). Fitting Linear Mixed-Effects Models Using `lme4`. *Journal of Statistical Software*, **67**(1), 1-48. doi: [10.18637/jss.v067.i01](https://doi.org/10.18637/jss.v067.i01).

Examples

```
## Not run:  
# The cbpp example  
lme4fit <- glmer(cbind(incidence, size - incidence) ~ period + (1 | herd),  
  data = cbpp, family = binomial)  
  
# variance covariance matrix for all parameters  
vcov(lme4fit, full = TRUE)  
  
## End(Not run)
```

vcov.lmerMod	<i>Extract Variance-Covariance Matrix of all Parameters for Linear Mixed Effects Models</i>
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Description

This function calculates the variance-covariance matrix for all parameters (fixed, random effect, and residual) in a linear mixed effects model of class `lmerMod`.

Usage

```
## S3 method for class 'lmerMod'
vcov(object, ...)
```

Arguments

object	An object of class <code>lmerMod</code> .
...	additional arguments, including <code>full</code> and <code>information</code> (<code>full = FALSE</code> and <code>information = "expected"</code> are default; see details).

Value

A p by p variance-covariance matrix, where p represents the number of parameters. If `full = FALSE`, returns the variance-covariance matrix of only fixed effect parameters. If `full = TRUE`, returns the variance-covariance matrix for all fitted parameters (including fixed effect parameters, random effect (co)variances, and residual variance). If `information = "expected"`, the variance-covariance matrix is based on the inversion of Fisher information matrix. If `information = "observed"`, the variance-covariance matrix is based on the observed Fisher information, which is the negative of Hessian matrix.

References

Wang, T. & Merkle, E. C. (2018). Derivative Computations and Robust Standard Errors for Linear Mixed Effects Models in lme4. *Journal of Statistical Software*, **87**(1), 1-16. doi: [10.18637/jss.v087.c01](https://doi.org/10.18637/jss.v087.c01)

Examples

```
## Not run:
# The sleepstudy example
lme4fit <- lmer(Reaction ~ Days + (Days|Subject), sleepstudy, REML = FALSE)

# variance covariance matrix for all parameters
vcov(lme4fit, full = TRUE)

## End(Not run)
```

Index

`bread.lmerMod`, [2](#)

`estfun.lmerMod`, [3](#)

`glmerMod`, [5](#)

`llcont.lmerMod`, [4](#)
`lmerMod`, [2–4](#), [6](#)

`vcov.glmerMod`, [5](#)

`vcov.lmerMod`, [6](#)