# Package ‘brokenstick’

**March 23, 2023**

**Type**  Package  
**Title**  Broken Stick Model for Irregular Longitudinal Data  
**Version**  2.5.0  

**Description**  Data on multiple individuals through time are often sampled at times that differ between persons. Irregular observation times can severely complicate the statistical analysis of the data. The broken stick model approximates each subject’s trajectory by one or more connected line segments. The times at which segments connect (breakpoints) are identical for all subjects and under control of the user. A well-fitting broken stick model effectively transforms individual measurements made at irregular times into regular trajectories with common observation times. Specification of the model requires three variables: time, measurement and subject. The model is a special case of the linear mixed model, with time as a linear B-spline and subject as the grouping factor. The main assumptions are: subjects are exchangeable, trajectories between consecutive breakpoints are straight, random effects follow a multivariate normal distribution, and unobserved data are missing at random. The package contains functions for fitting the broken stick model to data, for predicting curves in new data and for plotting broken stick estimates. The package supports two optimization methods, and includes options to structure the variance-covariance matrix of the random effects. The analyst may use the software to smooth growth curves by a series of connected straight lines, to align irregularly observed curves to a common time grid, to create synthetic curves at a user-specified set of breakpoints, to estimate the time-to-time correlation matrix and to predict future observations. See <doi:10.18637/jss.v106.i07> for additional documentation on background, methodology and applications.

**Depends**  R (>= 3.5.0)  
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**Suggests**  AGD, bookdown, ggplot2, grDevices, gridExtra, knitr, lattice, MASS, Matrix, mice, mvmnorm, plyr, svglite, testthat, rmarkdown  
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brokenstick

Fit a brokenstick model to irregular data

Description

The brokenstick() function fits an irregularly observed series of measurements onto a user-specified grid of points (knots). The model codes the grid by a series of linear B-splines. Each modelled trajectory consists of straight lines that join at the chosen knots and look like a broken stick. Differences between observations are expressed by a random effect per knot.

Usage

brokenstick(
  formula,
  data,
  knots = NULL,
  boundary = NULL,
  k = 5L,
  degree = 1L,
  method = c("kr", "lmer"),
  control = set_control(method = method, ...),
  na.action = na.exclude,
  light = FALSE,
  hide = c("right", "left", "boundary", "internal", "none"),
  ...
)

Arguments

formula A formula specifying the outcome, the predictor and the group variable in data. The generic shape is formula = y ~ x | group. The left-hand side is the outcome, the right-hand side the predictor, and the name of the grouping variable occurs after the | sign. Formula treatment is non-standard: 1) y and x should be numeric, 2) only one variable is allowed in each model term (additional variables will be ignored).

data A data frame or matrix containing the outcome (numeric), predictor (numeric) and group (numeric, factor, character) variable.

knots Optional, but recommended. Numerical vector with the locations of the internal knots to be placed on the values of the predictor. The function sorts the internal knots in increasing order.

boundary Optional, but recommended. Numerical vector of length 2 with the left and right boundary knot. The boundary setting is passed to splines::bs() as the Boundary.knots argument. If not specified, the function determines the boundary knots as range(x). When specified, the boundary range is internally expanded to include at least range(knots).
k

Optional, a convenience parameter for the number of internal knots. If specified, then \( k \) internal knots are placed at equidense quantiles of the predictor. For example, specifying \( k = 1 \) puts a knot at the 50th quantile (median), setting \( k = 3 \) puts knots at the 25th, 50th and 75th quantiles, and so on. If the user specifies both \( k \) and \( \text{knots} \) arguments then \( \text{knots} \) takes precedence. The default is \( k = 5 \), so if the user does not specify any of \( \text{knots} \), \( \text{boundary} \) or \( k \), then the knots will be at the 16th, 33th, 50th, 66th and 84th quantile of the predictor.

degree

the degree of the spline. The broken stick model requires linear splines, so the default is \( \text{degree} = 1 \). Setting \( \text{degree} = 0 \) yields (crisp) dummy coding, and one column less than for \( \text{degree} = 1 \). The brokenstick package supports only \( \text{degree} = 0 \) and \( \text{degree} = 1 \).

method

Estimation method. Either "kr" (for the Kasim-Raudenbush sampler) or "lmer" (for \text{lme4::lmer()}). Version 1.1.1.9000 changed the default to method = "kr".

control

List of control options returned by \text{set_control()} used to set algorithmic details. A list with parameters. When not specified, the functions sets to defaults for method "kr" by \text{control.kr()}, and for method "lmer" by \text{lme4::lmerControl()}. For ease of use, the user may set individual options to "kr" (e.g. niter = 500) via the \( \ldots \) arguments.

na.action

A function that indicates what \text{lme4::lmer()} should do when the data contain NAs. Default set to \text{na.exclude}. Only used by method "lmer".

light

Should the returned object be lighter? If \text{light} = \text{TRUE} the returned object will contain only the model settings and parameter estimates and not store the data, \text{imp} and \text{mod} elements. The light object can be used to predict broken stick estimates for new data, but does not disclose the training data and is very small (often <20 Kb).

hide

Should output for knots be hidden in \text{get}, \text{print}, \text{summary} and \text{plot} functions?
Can be "left", "right", "boundary", "internal" or "none". The default is "right".

\ldots

Forwards arguments to \text{control.kr()}.

Details

The choice between \text{method} = "kr" and \text{method} = "lmer" depends on the size of the data and the complexity of the model. In general, setting \text{method} = "lmer" can require substantial calculation time for more complex models (say > 8 internal knots) and may not converge. Method "kr" is less sensitive to model complexity and small samples, and has the added benefit that the variance-covariance matrix of the random effects can be constrained through the \text{cormodel} argument. On the other hand, "lmer" is the better-researched method, and is more efficient for simpler models and datasets with many rows.

The default algorithm since version 2.0 is the Bayesian Kasim-Raudenbush sampler (\text{method} = "kr"). The variance-covariance matrix of the broken stick estimates absorbs the relations over time. The "kr" method allows enforcing a simple structure on this variance-covariance matrix. Currently, there are three such correlation models: "none" (default), "argyle" and "cole". Specify the \text{seed} argument for reproducibility. See \text{control.kr()} for more details.

The alternative \text{method} = "lmer" fits the broken stick model by \text{lme4::lmer()}. With this method, the variance-covariance matrix can only be unstructured. This estimate may be unstable if the
number of children is small relative to the number of specified knots. The default setting in `lme4::lmerControl()` is `check.nobs.vs.nRE = "stop"`. The `set_control()` function changes this to `check.nobs.vs.nRE = "warning"` by default, since otherwise many broken stick models would not run at all. The method throws warnings that estimates are not stable. It can be time for models with many internal knots. Despite the warnings, the results often look reasonable.

Diagnostics with `coda` and `lme4`: The function returns an object of class `brokenstick`. For `method = "kr"` the list component named "mod" contains a list of `mcmc` objects that can be further analysed with `coda::acfplot()`, `coda::autocorr()`, `coda::cresscor()`, `coda::cumulativeplot()`, `coda::densplot()`, `coda::effectiveSize()`, `coda::geweke.plot()`, `coda::raftery.diag()`, `coda::traceplot()` and the usual `plot()` and `summary()` functions. For `method = "lmer"` the list component named "mod" contains an object of class `lme4::merMod`. These model objects are omitted in light `brokenstick` objects.

**Value**

A object of class `brokenstick`.

**Note**

Note that automatic knot specification is data-dependent, and may not reproduce on other data. Likewise, knots specified via `k` are data-dependent and do not transfer to other data sets. Fixing the model requires specifying both `knots` and `boundary`.

**Examples**

```r
data <- smocc_200[1:1198,]

# using kr method, default
f1 <- brokenstick(hgt_z ~ age | id, data, knots = 0:2, seed = 123)
plot(f1, data, n_plot = 9)

# study sampling behaviour of the sigma2 parameter with coda
library("coda")
plot(f1$mod$sigma2)
acfplot(f1$mod$sigma2)

# using lmer method
f2 <- brokenstick(hgt_z ~ age | id, data, knots = 0:2, method = "lmer")
plot(f2, data, n_plot = 9)

# drill down into merMod object with standard diagnostics in lme4
summary(f2$mod)
plot(f2$mod)

# a model with more knots
knots <- round(c(0, 1, 2, 3, 6, 9, 12, 15, 18, 24, 36) / 12, 4)

# method kr takes about 2 seconds
f3 <- brokenstick(hgt_z ~ age | id, data, knots, seed = 222)
plot(f3, data, n_plot = 9)
```
# method lmer takes about 40 seconds
f4 <- brokenstick(hgt_z ~ age | id, data, knots, method = "lmer")
plot(f4, data, n_plot = 9)

## brokenstick-class

**Class** brokenstick

### Description

The main fitting function `brokenstick()` returns an object of class brokenstick. This object collects the fitted broken stick model.

### Details

The package exports S3 methods for the brokenstick class for the following generic functions: `coef()`, `fitted()`, `model.frame()`, `model.matrix()`, `plot()`, `predict()`, `print()`, `residuals()` and `summary()`.

The package exports the following helper functions for brokenstick objects: `get_knots()`, `get_omega()` and `get_r2()`.

A brokenstick object is a list with the following named elements:

### Elements

- **call** Call that created the object
- **names** A named list with three elements ("x", "y", "g") providing the variable name for time, outcome and subject, respectively.
- **internal** Numeric vector of with internal knots.
- **boundary** Numeric vector of length 2 with the boundary knots.
- **degree** The degree of the B-spline. See `splines::bs()`. Support only the values of 0 (step model) or 1 (broken stick model).
- **method** String, either "kr" or "lmer", identifying the fitting model.
- **control** List of control options returned by `set_control()` used to set algorithmic details.
- **beta** Numeric vector with fixed effect estimates.
- **omega** Numeric matrix with variance-covariance estimates of the broken stick estimates.
- **sigma2** Numeric scalar with the mean residual variance.
- **sample** A numeric vector with descriptives of the training data.
- **light** Should the returned object be lighter? If `light = TRUE` the returned object will contain only the model settings and parameter estimates and not store the `sigma2j`, `sample`, `data`, `imp` and `mod` elements. The light object can be used to predict broken stick estimates for new data, but does not disclose the training data and is small.
- **hide** Should the output for boundary knots be hidden? Can be "right", "left", "boundary", "internal" or "none". The default is "right".
sigma2j Numeric vector with estimates of the residual variance per group. Only used by method “kr”.

data The training data used to fit the model.

imp The imputations generated for the missing outcome data. Only for method = "kr".

mod For method = "kr": A named list with four components, each of class coda::mcmc. For method = "lmer": An object of class lme4::merMod.

Author(s)
Stef van Buuren 2023

References
doi:10.18637/jss.v106.i07

Description
The broken stick model describes a set of individual curves by a linear mixed model using second-order linear B-splines. The main use of the model is to align irregularly observed data to a user-specified grid of break ages.

Details
The brokenstick package contains functions for fitting a broken stick model to data, for predicting broken stick curves for new data, and for plotting the results.

brokenstick functions
The main functions are:

brokenstick() Fit a broken stick model to irregular data
plot() Plot observed and fitted trajectories by group
predict() Obtain predictions on new data
summary() Extract object summaries

The following functions are user-oriented helpers:

coef() Extract estimated parameters
fitted() Calculate fitted values
get_knots() Obtain the knots from a broken stick model
get_omega() Extract variance-covariance of random effects
get_r2() Obtain proportion of explained variance
The following functions perform calculations:

- `model.frame()`  Extract model frame
- `model.matrix()`  Extract design matrix
- `residuals()`     Extract residuals from broken stick model

The following functions perform calculations:

- `set_control()`    Set controls to steer calculations
- `control_kr()`     Set controls for the `kr` method

**Note**

This work was supported by the Bill & Melinda Gates Foundation. The contents are the sole responsibility of the authors and may not necessarily represent the official views of the Bill & Melinda Gates Foundation or other agencies that may have supported the primary data studies used in the present study.

**References**


**See Also**

- `brokenstick`
- `EB`
- `predict.brokenstick`

---

**Description**

`coef.brokenstick`  
Extract Model Coefficients from brokenstick Object

**Usage**

```r
## S3 method for class 'brokenstick'
coef(
  object,
  complete = TRUE,
  ...,  
  hide = c("right", "left", "boundary", "internal", "none")
)```

```r
coef.brokenstick
```
control_kr

Arguments

object A brokenstick object
complete for the default (used for lm, etc) and aov methods: logical indicating if the full
coefficient vector should be returned also in case of an over-determined system
where some coefficients will be set to NA, see also alias. Note that the default
differs for lm() and aov() results.
... other arguments.
hide Should output for boundary knots be hidden in the print, summary and plot
functions? Can be "right", "left", "boundary", "internal" or "none". If
not specified, it is read from object$hide.

control_kr Set controls for Kasim-Raudenbush sampler

Description

Set controls for Kasim-Raudenbush sampler

Usage

control_kr(
  niter = 200L,
  nimp = 0L,
  start = 101L,
  thin = 1L,
  seed = NA_integer_,
  cormodel = c("none", "argyle", "cole"),
  ...
)

Arguments

niter Integer. Number of samples from posterior. Default: 200.
nimp Integer. Number of multiple imputations. Default: 0.
start Integer. The iteration number of the first observation
thin Integer. The thinning interval between consecutive observations
seed Integer. Seed number for base::set.seed(). Use NA to bypass seed setting.
cormodel String indicating the correlation model: "none" (default), "argyle" or "cole"
... Allow for dot parameters

Value

A list with eight components. The function calculates parameters end (the iteration number of the
last iteration) and thin_imp (thinning factor for multiple imputations) from the other inputs.
Empirical Bayes predictor for random effects

Description

This function can estimate random effect for a given set of model estimates and new user data. The unit may be new to the model. The methods implements the EB estimate (also known as BLUP) as described in Skrondal and Rabe-Hasketh, 2009, p. 683. This function can also provide the broken stick estimate for a given level, the sum of the global (fixed) and individual (random) effects. The current implementation does not provide prediction errors.

Usage

EB(model, y, X, Z = X, BS = TRUE)

Arguments

model  An object of class brokenstick.
y  A vector of new measurements for unit j, scaled in the same metric as the fitted model.
X  A nj * p matrix with fixed effects for unit j, typically produced by bs().
Z  A nj * q matrix with random effects for unit j. The default sets Z equal to X.
BS  A logical indicating whether broken stick estimates should be returned (BS = TRUE) or the random effects (BS = FALSE). The default is TRUE.

Value

A vector of length q containing the random effect or broken stick estimates for unit j.

Author(s)

Stef van Buuren 2023

References

fitted.brokenstick

Calculate fitted values

Description

Calculate fitted values

Usage

```r
## S3 method for class 'brokenstick'
fitted(object, newdata = NULL, ...)
```

Arguments

- `object`: A brokenstick object.
- `newdata`: Optional. A data frame in which to look for variables with which to predict. The training data are used if omitted and if `object$light` is `FALSE`.
- `...`: Additional arguments. Ignored.

Value

A numerical vector with predictions. The number of elements equals the number of rows in `newdata`. If `newdata` is not specified, the function looks for the training data in `object` as the element named `data`.

See Also

Other brokenstick: `residuals.brokenstick()`

fit_200

Broken stick model with nine lines for 200 children

Description

Object `fit_200` has class `brokenstick` and contains the fitted broken stick model, including the training data and diagnostics.

Format

An object of class `brokenstick`, fitted by the `brokenstick()`.
Details

The dataset was constructed as

knots <- round(c(0, 1, 2, 3, 6, 9, 12, 15, 18, 24)/12, 4)
fit_200 <- brokenstick(hgt_z ~ age | id, data = smocc_200,
                      knots = knots, seed = 1)

fit_200_light

Broken stick model with nine lines for 200 children (light)

Description

Object fit_200_light has class brokenstick and stores the the model settings and parameter estimates.

Format

An object of class brokenstick, fitted by the brokenstick().

Details

The datasets was constructed as

knots <- round(c(0, 1, 2, 3, 6, 9, 12, 15, 18, 24)/12, 4)
fit_200_light <- brokenstick(hgt_z ~ age | id, data = smocc_200,
                           knots = knots,
                           light = TRUE, seed = 1)

get_knots

Obtain the knots from a broken stick model

Description

Obtain the knots from a broken stick model

Usage

get_knots(
  object,
  hide = c("right", "left", "boundary", "internal", "none"),
  whatknots = "all",
  what = "all"
)
get_omega

Arguments

object
hide
whatknots
what

An object of class brokenstick
Should output for knots be hidden in get, print, summary and plot functions?
Can be "left", "right", "boundary", "internal" or "none". The default is "right".
Deprecated. Use hide instead.
Deprecated. Use hide instead.

Value

A vector with knot locations, either both, internal only or boundary only, depending on hide. The result is NULL if object does not have proper class. Returns numeric(0) if there are no internal knots.

Examples

get_knots(fit_200, hide = "bo")

Description

Extracts variance-covariance or correlation matrix from a brokenstick object.

Usage

get_omega(
x, hide = c("right", "left", "boundary", "internal", "none"),
cor = FALSE, whatknots = "all", what = "cov"
)

Arguments

x
hide
cor
whatknots
what

Object of class brokenstick
Should output for knots be hidden in get, print, summary and plot functions?
Can be "left", "right", "boundary", "internal" or "none". The default is "right".
Logical. Should the function return the correlation matrix instead of the covariance matrix? The default is FALSE.
Deprecated.
Deprecated.
Value
A numeric matrix, possibly with zero rows and columns if no names match

Examples
f1 <- brokenstick(hgt_z ~ age | id, smooc_200[1:1000, ], knots = 0:2, seed = 1)
get_omega(f1, cor = TRUE, hide = "boundary")

get_r2
Obtain proportion of explained variance from a broken stick model

Description
Obtain proportion of explained variance from a broken stick model

Usage
get_r2(object, newdata = NULL)

Arguments
object An object of class brokenstick
newdata Data on which r.squared must be calculated

Value
Proportion of explained variance

Examples
get_r2(fit_200)
get_r2(fit_200_light, newdata = smooc_200)

kr
Kasim-Raudenbush sampler for two-level normal model

Description
Simulates posterior distributions of parameters from a two-level normal model with heterogeneous within-cluster variances (Kasim and Raudenbush, 1998). Imputations can be drawn as an extra step to the algorithm.

Usage
kr(y, x, g, control = control_kr())
**Arguments**

- **y**: Vector with outcome value
- **x**: Matrix with predictor value
- **g**: Vector with group values
- **control**: A list created by `control_kr()` that sets algorithmic options of the sampler and correlation model.

**Details**

The speed of the Kasim-Raudenbush sampler is almost independent of the number of random effect, and foremost depends on the total number of iterations.

The defaults `start = 100, n = 200 and thin = 1` provide 200 parameter draws with a *reasonable* approximation to the variance-covariance matrix of the random effects.

For a closer approximations with 200 draws set `control = control_kr(thin = 10)` (*better*) or `thin = 20` (*best*), at the expense of a linear increase in calculation time. Drawing fewer than 50 observations is not recommended, and such results are best treated as *indicative*.

It is possible to draw multiple imputations by setting the `nimp` parameter. For example, to draw five imputations for each missing outcome specify `control = control_kr(nimp = 5)`.

**Value**

An object of class `kr`, basically a list with components:

- `beta`: Fixed effects
- `omega`: Variance-covariance of random effects
- `sigma2_j`: Residual variance per group
- `sigma2`: Average residual variance
- `sample`: Descriptive statistics about the data
- `imp`: Numeric matrix with `nimp` multiple imputations.
- `mod`: A list of objects of class `[coda::mcmc()]`

The number of rows in `imp` is equal to the number of missing values in the outcome vector `y`. The number of columns equals `nimp`.

**Author(s)**

Stef van Buuren, based on `mice::mice.impute.2l.norm()`

**References**

make_basis creates linear splines basis

Description

This function creates the basis function of a second-order (linear) splines at a user-specific set of break points.

Usage

make_basis(x, xname = "x", internal = NULL, boundary = range(x), degree = 1L, warn = TRUE)

Arguments

x numeric vector

xname predictor name. Default is "x"

internal a vector of internal knots, excluding boundary knots

boundary vector of external knots

degree the degree of the spline. The broken stick model requires linear splines, so the default is degree = 1. Setting degree = 0 yields (crisp) dummy coding, and one column less than for degree = 1.

warn a logical indicating whether warnings from splines::bs() should be given.

Value

A matrix with length(x) rows and length(breaks) columns, with some extra attributes described by bs().

Note

Before version 0.54, it was standard practice that the knots array always included boundary[1L].

Author(s)

Stef van Buuren 2023
parse_formula  

Parse formula for brokenstick model

Description

A bare bones formula parser to extract variables names from formulas of \( y \sim x \mid g \). It return the name of the first variable mentioned in each formula component.

Usage

\texttt{parse_formula(f)}

Arguments

\begin{itemize}
  \item \texttt{f} \hspace{1cm} \texttt{formula object}
\end{itemize}

Value

A list with elements \( x, y \) and \( g \). Each element has length 1.

Author(s)

Stef van Buuren 2023

plot.brokenstick  

Plot observed and fitted trajectories by group

Description

The \texttt{plot} method for a \texttt{brokenstick} object plots the observed and fitted trajectories of one or more groups.

Usage

\begin{verbatim}
## S3 method for class 'brokenstick'
plot(x, newdata = NULL, ...)
\end{verbatim}

Arguments

\begin{itemize}
  \item \texttt{x} \hspace{1cm} An object of class \texttt{brokenstick}.
  \item \texttt{newdata} \hspace{1cm} Optional. A data frame in which to look for variables with which to predict. The training data are used if omitted and if \texttt{object$light} is \texttt{FALSE}.
  \item \texttt{...} \hspace{1cm} Extra arguments passed down to \texttt{predict.brokenstick()} and \texttt{plot_trajectory()}.
\end{itemize}
plot_trajectory

Details

By default, plot(fit) will plot the observed and fitted data for the first three groups in the data. The default setting drops the fitted value at the right boundary knot from the display.

Value

An object of class ggplot2::ggplot.

Author(s)

Stef van Buuren 2023

See Also

predict.brokenstick, plot_trajectory.

Examples

```r
## Not run:
# fit model on raw hgt with knots at 0, 1, 2 and 3 years
fit1 <- brokenstick(hgt ~ age | id, smooc_200, knots = 0:2)
gp <- c(10001, 10005, 10022)
plot(fit1, group = gp, xlab = "Age (years)", ylab = "Length (cm)")

# fit model on standard deviation score
fit2 <- brokenstick(hgt_z ~ age | id, smooc_200, knots = 0:2)
plot(fit2, group = gp, xlab = "Age (years)", ylab = "Length (SDS)")

# built-in model with 11 knots
plot(fit_200, group = gp, xlab = "Age (years)", ylab = "Length (SDS)")

# black and white version
plot(fit_200, group = gp, xlab = "Age (years)", ylab = "Length (SDS)",
    color_y = rep("black", 2), shape_y = 1, linetype_y = 3,
    color_yhat = rep("grey20", 2), shape_yhat = NA)

## End(Not run)
```

plot_trajectory

Plot observed and fitted trajectories from fitted brokenstick model

Description

Plot observed and fitted trajectories from fitted brokenstick model
plot_trajectory

Usage

plot_trajectory(
  x,
  newdata = NULL,
  hide = c("right", "left", "boundary", "internal", "none"),
  .x = NULL,
  group = NULL,
  color_y = c(grDevices::hcl(240, 100, 40, 0.7), grDevices::hcl(240, 100, 40, 0.8)),
  size_y = 2,
  linetype_y = 1,
  shape_y = 19,
  color_yhat = c(grDevices::hcl(0, 100, 40, 0.7), grDevices::hcl(0, 100, 40, 0.8)),
  size_yhat = 2,
  linetype_yhat = 1,
  shape_yhat = 19,
  color_imp = c("grey80", "grey80"),
  size_imp = 2,
  ncol = 3L,
  xlab = NULL,
  ylab = NULL,
  xlim = NULL,
  ylim = NULL,
  show = c(TRUE, TRUE, FALSE),
  n_plot = 3L,
  scales = "fixed",
  theme = ggplot2::theme_light(),
  whatknots = "droplast",
  ...
)

Arguments

x An object of class brokenstick.
newdata A data.frame or matrix
hide Character indicating which knots should
.x The x argument of the predict.brokenstick() function.
group A vector with group identifications
color_y A character vector with two elements specifying the symbol and line color of
the measured data points
size_y Dot size of measured data points
linetype_y Line type of data points
shape_y Symbol for data points
color_yhat A character vector with two elements specifying the symbol and line color of
the predicted data points
size_yhat Dot size of predicted data points
predict.brokenstick

linetype_yhat Line type of predicted data
shape_yhat Symbol for predicted data
color_imp A character vector with two elements specifying the symbol and line color of the imputed data
size_imp Dot size of imputed data
ncol Number of columns in plot
xlab The label of the x-axis
ylab The label of the y-axis
xlim Vector of length 2 with range of x-axis
ylim Vector of length 2 with range of y-axis
show A logical vector of length 3. Element 1 specifies whether the observed data are plotted, element 2 specifies whether the broken stick are plotted, element 3 specifies whether imputations are plotted. The default is c(TRUE, TRUE, FALSE).
n_plot A integer indicating the number of individual plots. The default is 3, which plots the trajectories of the first three groups. The n_plot is a safety measure to prevent unintended plots of the entire data set.
scales Axis scaling, e.g. "fixed", "free", and so on
theme Plotting theme
whatknots Deprecated.
... Extra arguments passed down to predict.brokenstick().

Value
An object of class ggplot

See Also
plot.brokenstick

Description
The predictions from a broken stick model coincide with the group-conditional means of the random effects. This function takes an object of class brokenstick and returns predictions in one of several formats. The user can calculate predictions for new persons, i.e., for persons who are not part of the fitted model, through the x and y arguments.
Usage

## S3 method for class 'brokenstick'
predict(
  object,
  newdata = NULL,
  ..., 
  x = NULL,
  y = NULL,
  group = NULL,
  hide = c("right", "left", "boundary", "internal", "none"),
  shape = c("long", "wide", "vector"),
  include_data = TRUE,
  strip_data = TRUE,
  whatknots = "all"
)

Arguments

object  A brokenstick object.
newdata Optional. A data frame in which to look for variables with which to predict. The training data are used if omitted and if object$light is FALSE.
... Not used, but required for extensibility.
x Optional. A numeric vector with values of the predictor. It could also be the special keyword x = "knots" replaces x by the positions of the knots.
y Optional. A numeric vector with measurements.
group A vector with group identifications
hide Should output for knots be hidden in get, print, summary and plot functions? Can be "left", "right", "boundary", "internal" or "none". The default is "right".
shape A string: "long" (default), "wide" or "vector" specifying the shape of the return value. Note that use of "wide" with many unique values in x creates an unwieldy, large and sparse matrix.
include_data A logical indicating whether the observed data from object$data and newdata should be included into the return value. The default is TRUE. Use include_data = FALSE to keep only added data points (e.g. knots or observed data specified by x and y). Setting include_data = FALSE is useful in combination with shape = "wide" to avoid the warning Values from '.pred' are not uniquely identified. For convenience, in the special case x = "knots" the function overwrites include_data to FALSE to evade observed ages to show up in the wide matrix.
strip_data Deprecated. Use include_data instead.
whatknots Deprecated. Use hide instead.

Details

The function predict() calculates predictions for every row in newdata. If the user specifies no newdata argument, then the function sets newdata equal to the training data (object$data if
object$light is FALSE). For a light object without a newdata argument, the function throws the warning "Argument 'newdata' is required for a light brokenstick object." and returns NULL.

It is possible to tailor the behaviour of predict() through the x, y and group arguments. What exactly happens depends on which of these arguments is specified:

1. If the user specifies x, but no y and group, the function returns - for every group in newdata - predictions at the specified x values. This method will use the data from newdata.
2. If the user specifies x and y but no group, the function forms a hypothetical new group with the x and y values. This method uses no information from newdata, and also works for a light brokenstick object.
3. If the user specifies group, but no x or y, the function searches for the relevant data in newdata and limits its predictions to those groups. This is useful if the user needs a prediction for only one or a few groups. This does not work for a light brokenstick object.
4. If the user specifies x and group, but no y, the function will create new values for x in each group, search for the relevant data in newdata and provide predictions at values of x in those groups.
5. If the user specifies x, y and group, the function assumes that these vectors contain additional data on top on what is already available in newdata. The lengths of x, y and group must match. For a light brokenstick object, case effectively becomes case 6. See below.
6. As case 5, but now without newdata available. All data are specified through x, y and group and form a data frame. Matching to newdata is attempted, but as long as group id’s are different from the training sample effectively new cases will be made.

Value

If shape == "long" a long data.frame of predictions. If x, y and group are not specified, the number of rows in the data frame is guaranteed to be the same as the number of rows in newdata.

If shape == "wide" a wide data.frame of predictions, one record per group. Note that this format could be inefficient if observations times vary between subjects.

If shape == "vector" a vector of predicted values, of all x-values and groups.

If the function finds no data, it throws a warnings and returns NULL.

Examples

library("dplyr")

# -- Data

train <- smooc_200[1:1198, ]
test <- smooc_200[1199:1940, ]
## Not run:

# -- Fit model

fit <- brokenstick(hgt_z ~ age | id, data = train, knots = 0:2, seed = 1)
fit_light <- brokenstick(hgt_z ~ age | id,
data = train, knots = 0:2,
light = TRUE, seed = 1)
# -- Predict, standard cases

# Use train data, return column with predictions
pred <- predict(fit)
identical(nrow(train), nrow(pred))

# Predict without newdata, not possible for light object
predict(fit_light)

# Use test data
pred <- predict(fit, newdata = test)
identical(nrow(test), nrow(pred))

# Predict, same but using newdata with the light object
pred_light <- predict(fit_light, newdata = test)
identical(pred, pred_light)

# -- Predict, special cases

# -- Case 1: x, -y, -group

# Case 1: x as "knots", standard estimates, train sample (n = 124)
z <- predict(fit, x = "knots", shape = "wide")
head(z, 3)

# Case 1: x as values, linearly interpolated, train sample (n = 124)
z <- predict(fit, x = c(0.5, 1, 1.5), shape = "wide", include_data = FALSE)
head(z, 3)

# Case 1: x as values, linearly interpolated, test sample (n = 76)
z <- predict(fit, test, x = c(0.5, 1, 1.5), shape = "wide", include_data = FALSE)
head(z, 3)

# Case 1: x, not possible for light object
z <- predict(fit_light, x = "knots")

# -- Case 2: x, y, -group

# Case 2: form one new group with id = 0
predict(fit, x = "knots", y = c(1, 1, 0.5, 0), shape = "wide")

# Case 2: works also for a light object
predict(fit_light, x = "knots", y = c(1, 1, 0.5, 0), shape = "wide")

# -- Case 3: -x, -y, group

# Case 3: Predict at observed age for subset of groups, training sample
pred <- predict(fit, group = c(10001, 10005, 10022))
head(pred, 3)
# Case 3: Of course, we cannot do this for light objects
pred_light <- predict(fit_light, group = c(10001, 10005, 10022))

# Case 3: We can use another sample. Note there is no child 999
pred <- predict(fit, test, group = c(11045, 11120, 999))
tail(pred, 3)

# Case 3: Works also for a light object
pred_light <- predict(fit_light, test, group = c(11045, 11120, 999))
identical(pred, pred_light)

# -- Case 4: x, -y, group

# Case 4: Predict at specified x, only in selected groups, train sample
pred <- predict(fit, x = c(0.5, 1, 1.25), group = c(10001, 10005, 10022),
include_data = FALSE)
pred

# Case 4: Same, but include observed data and sort
pred_all <- predict(fit,
x = c(0.5, 1, 1.25), group = c(10001, 10005, 10022)) %>%
dplyr::arrange(id, age)

# Case 4: Applies also to test sample
pred <- predict(fit, test, x = c(0.5, 1, 1.25), group = c(11045, 11120, 999),
include_data = FALSE)
pred

# Case 4: Works also with light object
pred_light <- predict(fit_light, test, x = c(0.5, 1, 1.25),
group = c(11045, 11120, 999), include_data = FALSE)
identical(pred_light, pred)

# -- Case 5: x, y, group

# Case 5: Add new data to training sample, and refreshes broken stick estimate at age x.
# Note that novel child (not in train) 999 has one data point
predict(fit,
x = c(0.9, 0.9, 0.9), y = c(1, 1, 1),
group = c(10001, 10005, 999), include_data = FALSE)

# Case 5: Same, but now for test sample. Novel child 899 has two data points
predict(fit, test,
x = c(0.5, 0.9, 0.6, 0.9),
y = c(0, 0.5, 0.5, 0.6), group = c(11045, 11120, 899, 899),
include_data = FALSE)

# Case 5: Also works for light object
predict(fit_light, test,
x = c(0.5, 0.9, 0.6, 0.9),
y = c(0, 0.5, 0.5, 0.6), group = c(11045, 11120, 899, 899),
# -- Case 6: As Case 5, but without previous data

# Case 6: Same call as last, but now without newdata = test
# All children are de facto novel as they do not occur in the training
# or test samples.
# Note: Predictions for 11045 and 11120 differ from prediction in Case 5.
predict(fit,
    x = c(0.5, 0.9, 0.6, 0.9),
    y = c(0, 0.5, 0.5, 0.6), group = c(11045, 11120, 899, 899))

# This also work for the light brokenstick object
predict(fit_light,
    x = c(0.5, 0.9, 0.6, 0.9),
    y = c(0, 0.5, 0.5, 0.6), group = c(11045, 11120, 899, 899))

## End(Not run)

---

### print.brokenstick

**Print brokenstick object**

**Description**

Print brokenstick object

**Usage**

```r
## S3 method for class 'brokenstick'
print(
    x,
    digits = getOption("digits"),
    ...,  
    hide = c("right", "left", "boundary", "internal", "none")
)
```

**Arguments**

- **x**: A brokenstick object
- **digits**: minimal number of *significant* digits, see `print.default`
- **...**: further arguments passed to or from other methods.
- **hide**: Should output for boundary knots be hidden in the print, summary and plot functions? Can be "right", "left", "boundary", "internal" or "none". If not specified, it is read from the field x$hide.
residuals.brokenstick  Extract residuals from brokenstick model

Description
Extract residuals from brokenstick model

Usage
## S3 method for class 'brokenstick'
residuals(object, newdata = NULL, ...)

Arguments
object  A brokenstick object.
newdata Optional. A data frame in which to look for variables with which to predict. The
training data are used if omitted and if object$light is FALSE.
... Additional arguments. Ignored.

Value
A numerical vector with residuals The number of elements equals the number of rows in newdata.
If newdata is not specified, the function looks for the training data in object as the element named
data.

See Also
Other brokenstick: fitted.brokenstick()

set_control  Set controls to steer calculations

Description
Set controls to steer calculations

Usage
set_control(
  method = c("kr", "lmer"),  
  kr = control_kr(...),  
  lmer = lmerControl(check.nobs.vs.nRE = "warning"),  
  ...  
)
Arguments

method  String indicating estimation method: "kr" or "lmer"
    kr  A list generated by control_kr.
    lmer  A list generated by lme4::lmerControl. The default is set to lmerControl(check.nobs.vs.nRE = "warning"), which turns fatal errors with respect the number of parameters into warnings. Use lmerControl(check.nobs.vs.nRE = "ignore") to silence lmer().
    ...  Forwards arguments to control_kr()

Value

For method "kr", a list returned by control_kr(). For method "lmer", an object of class lmerControl. For other methods, set_control() returns NULL.

Examples

# defaults
control <- set_control()
control

smocc_200  Infant growth of 0-2 years, SMOCC data extract

Description

Longitudinal height and weight measurements during ages 0-2 years for a representative sample of 1933 Dutch children born in 1988-1989. The dataset smocc_200 is sample of size 200 from the full data.

Format

A tibble with 1942 rows and 7 columns:

  id  ID, unique id of each child (numeric)
  age  Decimal age, 0-2.68 years (numeric)
  sex  Sex, "male" or "female" (character)
  ga  Gestational age, completed weeks (numeric)
  bw  Birth weight in grammes (numeric)
  hgt  Height measurement in cm (numeric)
  hgt_z  Height in SDS relative Fourth Dutch Growth Study 1997 (numeric)

Source

summary.brokenstick  Create summary of brokenstick object

Description

Create summary of brokenstick object

Usage

```r
## S3 method for class 'brokenstick'
summary(
  object,
  ...,
  cor = FALSE,
  lower = TRUE,
  hide = c("right", "left", "boundary", "internal", "none")
)
```

Arguments

- `object`: A brokenstick object
- `...`: additional arguments affecting the summary produced.
- `cor`: Logical. Should the function return the correlation matrix instead of the covariance matrix? The default is `FALSE`.
- `lower`: Logical. Print lower triangle of correlation/covariance matrix?
- `hide`: Should output for boundary knots be hidden in the print, summary and plot functions? Can be "left", "right", "boundary", "internal" or "none". If not specified, it is read from the field `object$hide`.

weightloss  Weight loss self-measurement data

Description

Longitudinal weight measurements from 12 individuals with 63 daily measurement under three conditions.

Format

A data.frame with 695 rows and 6 columns:

- `subject`: ID, consecutive person number 1-12 (integer)
- `day`: Measurement day, 0-62 (integer)
- `sex`: Sex, 1 = male, 0 = female (integer)
weightloss

- **week**: Week number, 1-9 (integer)
- **condition**: Condition (control, diet, activity) (factor)
- **body_weight**: Body weight in kg (numeric)

**Note**

Constructed from file `pone.0232680.s001.csv`. We renumbered subject to consecutive integers 1-2 (as in the paper), corrected an error in the condition variable for subjects 4 and 12 to match the paper’s Figure 4, and filtered the records to the ones with an observed body_weight variable.

**Source**

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