Package ‘gllvm’

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### Description

Computes an analysis of deviance table for two generalized linear latent variable model fits.

### Usage

```r
## S3 method for class 'gllvm'
anova(object, ...)
```

### Arguments

- `object` an object of class `gllvm`.
- `...` one or more objects of class `gllvm`

### Details

Computes likelihood-ratio test for two or more gllvm models. Test results makes sense only for nested models. Notice also that this test is not designed for testing models which have degrees of freedom difference larger than 20. For such models the P-value should be treated as very approximate.
Examples

```r
## Load a dataset from the mvabund package
data(antTraits)
y <- antTraits$abund
X <- antTraits$env
TR <- antTraits$traits
# Fit gllvm model
fit1 <- gllvm(y, X, TR, formula = ~ Bare.ground + Shrub.cover, family = poisson())
fit2 <- gllvm(y, X, TR, formula = ~ Bare.ground + Shrub.cover +
               (Bare.ground + Shrub.cover) : Webers.length, family = poisson())
# Test if the model with fourth corner interaction terms is significantly
# better using likelihood-ratio test:
anova(fit1, fit2)
```

**Description**

Plots covariate coefficients and their confidence intervals.

**Usage**

```r
## S3 method for class 'gllvm'
coefplot(object, y.label = TRUE, which.Xcoef = NULL,
cex.ylab = 0.5, mfrow = NULL, mar = c(4, 6, 2, 1),
xlim.list = NULL, ...)
```

**Arguments**

- `object` an object of class 'gllvm'.
- `y.label` logical, if TRUE (default) colnames of y with respect to coefficients are added to plot.
- `which.Xcoef` vector indicating which covariate coefficients will be plotted. Can be vector of covariate names or numbers. Default is NULL when all covariate coefficients are plotted.
- `cex.ylab` the magnification to be used for axis annotation relative to the current setting of cex.
- `mfrow` same as mfrow in par. If NULL (default) it is determined automatically.
- `mar` vector of length 4, which defines the margin sizes: c(bottom, left, top, right). Defaults to c(4, 5, 2, 1).
confint.gllvm

Confidence intervals for model parameters

Description
Computes confidence intervals for parameters in a fitted gllvm model.

Usage
## S3 method for class 'gllvm'
confint(object, parm = NULL, level = 0.95, ...)

Arguments
object an object of class 'gllvm'.
parm a specification of which parameters are to be given confidence intervals, a vector
      of names. If missing, all parameters are considered.
getLV.gllvm

level: the confidence level. Scalar between 0 and 1.

...not used.

Author(s)

Jenni Niku <jenni.m.e.niku@jyu.fi>

Examples

```r
## Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
X <- as.matrix(antTraits$env[,1:2])
# Fit gllvm model
fit <- gllvm(y = y, X = X, family = poisson())
# 95% confidence intervals for coefficients of X variables
confint(fit, level = 0.95, parm = "Xcoef")
```

getLV.gllvm  Extract latent variables

Description

Extract latent variables from gllvm object.

Usage

```r
## S3 method for class 'gllvm'
getLV(object)
```

Arguments

- object: an object of class 'gllvm'.

getPredictErr.gllvm  Extract prediction errors for latent variables from gllvm object

Description

Calculates the prediction errors for latent variables for gllvm model.

Usage

```r
## S3 method for class 'gllvm'
getPredictErr(object, CMSEP = TRUE, ...)
```
Arguments

- **object**: an object of class 'gllvm'.
- **CMSEP**: logical, if TRUE conditional mean squared errors for predictions are calculated. If FALSE, prediction errors are based on covariances of the variational distributions for method = "VA".
- ... not used

Details

Calculates conditional mean squared errors for predictions. If variational approximation is used, prediction errors can be based on covariances of the variational distributions, and therefore they do not take into account the uncertainty in the estimation of (fixed) parameters.

Value

Function returns following components:

- **lvs**: prediction errors for latent variables
- **row.effects**: prediction errors for random row effects if included

Author(s)

Francis K.C. Hui, Jenni Niku, David I. Warton

Examples

```r
# Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
# Fit gllvm model
fit <- gllvm(y = y, family = poisson())
# prediction errors for latent variables:
getPredictErr(fit)
```

Description

Calculates the residual correlation matrix for gllvm model.

Usage

```r
## S3 method for class 'gllvm'
getResidualCor(object, adjust = 1)
```
getResidualCov.gllvm

Arguments

object  an object of class 'gllvm'.
adjust  The type of adjustment used for negative binomial and binomial distribution when computing residual correlation matrix. Options are 0 (no adjustment), 1 (the default adjustment) and 2 (alternative adjustment for NB distribution). See details.

Details

Residual correlation matrix is calculated based on the residual covariance matrix, see details from getResidualCov.gllvm.

Author(s)

Francis K.C. Hui, Jenni Niku, David I. Warton

Examples

# Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
# Fit gllvm model
fit <- gllvm(y = y, family = poisson())
# residual correlations:
cr <- getResidualCor(fit)
## Not run:
# Plot residual correlations:
install.packages("corrplot", "gclus")
library(corrplot)
library(gclus)
corrplot(cr[order.single(cr), order.single(cr)], diag = F,
        type = "lower", method = "square", tl.cex = 0.8, tl.srt = 45, tl.col = "red")
## End(Not run)
Arguments

object  an object of class ‘gllvm’.
adjust  The type of adjustment used for negative binomial and binomial distribution when computing residual correlation matrix. Options are 0 (no adjustment), 1 (the default adjustment) and 2 (alternative adjustment for NB distribution), see details.

Details

Residual covariance matrix, storing information on species co-occurrence that is not explained by the environmental variables (if included), is calculated using the matrix of latent variables loadings, that is, $\Theta\Theta'$.

When the responses are modelled using the negative binomial distribution, the residual variances for each species must be adjusted for overdispersion. The two possible adjustment terms are $\log(\phi_j + 1)$ (adjust = 1) and $\psi^{(1)}(1/\phi_j)$ (adjust = 2), where $\psi^{(1)}$ is the trigamma function.

The negative binomial model can be written using different parametrizations. The residual covariance with adjust = 1 can be obtained using the lognormal-Poisson parametrization, that is,

$Y_{ij} \sim \text{Poisson}(\mu_{ij}\lambda_j),$

where $\lambda_j \sim \text{lognormal}(-\sigma^2/2, \sigma^2)$ and $\sigma^2 = \log(\phi_j + 1)$ and $\log(\mu_{ij}) = \eta_{ij}$. Now $E[Y_{ij}] = \mu_{ij}$ and variance $V(\mu_{ij}) = \mu_{ij} + \mu_{ij}^2(\exp(\sigma^2) - 1) = \mu_{ij} + \mu_{ij}^2\phi_j$, which are the same as for the NB distribution. Therefore, on linear predictor scale, we have the variance

$V(\log(\mu_{ij}\lambda_j)) = V(\log\mu_{ij}) + V(\log\lambda_j) = V(u'_i\theta_j) + \sigma^2 = \theta'_j\theta_j + \log(\phi_j + 1),$

which leads to the residual covariance matrix $\Theta\Theta' + \text{diag}(\Phi)$, where $\Psi$ is the diagonal matrix with $\log(\phi_j + 1)$ as diagonal elements (adjust = 1).

The residual covariance matrix with adjust = 2 can be obtained by using Poisson-Gamma parametrization

$Y_{ij} \sim \text{Poisson}(\mu_{ij}\lambda_j),$

where $\lambda_j \sim \text{Gamma}(1/\phi_j, 1/\phi_j)$ and $\mu_{ij}$ is as above. The mean and the variance are of similar form as above and we have that

$V(\log(\mu_{ij}\lambda_j)) = V(\log\mu_{ij}) + V(\log\lambda_j) = \theta'_j\theta_j + \psi^{(1)}(1/\phi_j),$

where $\psi^{(1)}$ is the trigamma function.

In the case of binomial distribution, the adjustment terms (adjust = 1) are 1 for probit link and $\pi^2/3$ for logit link. These are obtained by treating binomial model as latent variable model. Assume

$Y_{ij}^* = \eta_{ij} + e_{ij},$

where $e_{ij} \sim N(0, 1)$ for probit model, and $e_{ij}$ logistic$(0, 1)$ for logit model. Then binary response is defined as $Y_{ij} = 1$, if $Y_{ij}^* > 0$ and 0 otherwise. Now we have that $\mu_{ij} = P(Y_{ij} = 1) = P(Y_{ij}^* > 0) = P(\eta_{ij} > -e_{ij}) = P(e_{ij} <= \eta_{ij})$ which leads to probit and logit models. On linear predictor scale we then have that

$V(\eta_{ij} + e_{ij}) = V(\eta_{ij}) + V(e_{ij}).$

For the probit model, the residual covariance matrix is then $\Theta\Theta' + I_m$, and for the logit model $\Theta\Theta' + \pi^2/3I_m$. 

getResidualCov.gllvm
Value

Function returns following components:

- **cov**: residual covariance matrix
- **trace**: trace of the residual covariance matrix
- **trace.q**: trace of the residual covariance matrix per latent variable

Author(s)

Francis K.C. Hui, Jenni Niku, David I. Warton

Examples

```r
# Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
# Fit gllvm model
fit <- gllvm(y = y, family = poisson())
# residual covariance:
rescov <- getResidualCov(fit)
rescov$cov
# Trace of the covariance matrix
rescov$tr
# Trace per latent variable
rescov$trace.q
```

Description

Fits generalized linear latent variable model for multivariate data. The model can be fitted using Laplace approximation method or variational approximation method.

Usage

```r
gllvm(y = NULL, X = NULL, TR = NULL, data = NULL, formula = NULL, 
num.lv = 2, family, method = "VA", row.eff = FALSE, 
offset = NULL, sd.errors = TRUE, Lambda.struc = "unstructured", 
Ab.struct = "unstructured", diag.iter = 5, Ab.diag.iter = 0, 
trace = FALSE, plot = FALSE, la.link.bin = "probit", n.init = 1, 
Power = 1.5, reltol = 1e-08, seed = NULL, max.iter = 200, 
maxit = 1000, start.fit = NULL, start.lvs = NULL, 
starting.val = "res", TMB = TRUE, optimizer = "optim", 
scale.X = TRUE, Lambda.start = c(0.1, 0.1, 0.1), jitter.var = 0, 
randomX = NULL, randomX.start = "res", dependent.row = FALSE, 
beta0com = FALSE, zeta.struc = "species")
```
Arguments

- **y**: (n x m) matrix of responses.
- **X**: matrix or data.frame of environmental covariates.
- **TR**: matrix or data.frame of trait covariates.
- **data**: data in long format, that is, matrix of responses, environmental and trait covariates and row index named as 'id'. When used, model needs to be defined using formula. This is alternative data input for y, X and TR.
- **formula**: an object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted.
- **num.lv**: number of latent variables, d, in gllvm model. Non-negative integer, less than number of response variables (m). Defaults to 2.
- **family**: distribution function for responses. Options are poisson(link = "log"), "negative.binomial" (with log link), binomial(link = "probit") (and also binomial(link = "logit") when method = "LA"), zero inflated poisson("ZIP”), gaussian(link = "identity"), "gamma" (with log link), "exponential" (with log link), Tweedie("tweedie") (with log link, only with "LA"-method) and "ordinal" (only with "VA"-method).
- **method**: model can be fitted using Laplace approximation method (method = "LA") or variational approximation method (method = "VA"). Defaults to "VA".
- **row.eff**: FALSE, fixed or "random", Indicating whether row effects are included in the model as a fixed or as a random effects. Defaults to FALSE when row effects are not included.
- **offset**: vector or matrix of offset terms.
- **sd.errors**: logical. If TRUE (default) standard errors for parameter estimates are calculated.
- **Lambda.struc**: covariance structure of VA distributions for latent variables when method = "VA", "unstructured" or "diagonal".
- **Ab.struct**: covariance structure of VA distributions for random slopes when method = "VA", "unstructured" or "diagonal".
- **diag.iter**: non-negative integer which is used to speed up the updating of variational (covariance) parameters in VA method. Defaults to 5 if TMB = FALSE. If TMB = TRUE either 0 or 1.
- **Ab.diag.iter**: As above, but for variational covariance of random slopes.
- **trace**: logical, if TRUE (default) information on current step will be printed. Defaults to FALSE. Only with TMB = FALSE.
- **plot**: logical, if TRUE ordination plots will be printed in each iteration step when TMB = FALSE. Defaults to FALSE.
- **la.link.bin**: link function for binomial family if method = "LA". Options are "logit" and "probit".
- **n.init**: number of initial runs. Uses multiple runs and picks up the one giving highest log-likelihood value. Defaults to 1.
- **Power**: fixed power parameter in Tweedie model. Scalar from interval (1,2). Defaults to 1.5.
- **reltol**: convergence criteria for log-likelihood, defaults to 1e-6.
seed  a single seed value, defaults to NULL.  
max.iter maximum number of iterations when TMB = FALSE, defaults to 200.  
maxit maximum number of iterations within optim function, defaults to 1000.  
start.fit object of class 'gllvm' which can be given as starting parameters for count data (poisson, NB, or ZIP).  
start.lvs initialize starting values for latent variables with (n x num.lv) matrix. Defaults to NULL.  
starting.val starting values can be generated by fitting model without latent variables, and applying factorial analysis to residuals to get starting values for latent variables and their coefficients (starting.val = "res"). Another options are to use zeros as a starting values (starting.val = "zero") or initialize starting values for latent variables with (n x num.lv) matrix. Defaults to "res", which is recommended.  
TMB logical, if TRUE model will be fitted using Template Model Builder (TMB). TMB is always used if method = "LA". Defaults to TRUE.  
optimizer if TMB=TRUE, log-likelihood can be optimized using "optim" (default) or "nlminb".  
scale.X if TRUE, covariates are scaled when fourth corner model is fitted.  
Lambda.start starting values for variances in VA distributions for latent variables, random row effects and random slopes in variational approximation method. Defaults to 0.1.  
Jitter.var jitter variance for starting values of latent variables. Defaults to 0, meaning no jittering.  
randomX formula for species specific random effects of environmental variables in fourth corner model. Defaults to NULL, when random slopes are not included.  
randomX.start Starting value method for the random slopes. Options are "zero" and "res". Defaults to "res".  
dependent.row logical, whether or not random row effects are correlated (dependent) with the latent variables. Defaults to FALSE when correlation terms are not included.  
betacom logical, if FALSE column-specific intercepts are assumed. If TRUE, a common intercept is used which is allowed only for fourth corner models.  
zeta.struc Structure for cut-offs in the ordinal model. Either "common", for the same cut-offs for all species, or "species" for species-specific cut-offs. For the latter, classes are arbitrary per species, each category per species needs to have at least one observations. Defaults to "species".  

Details
Fits generalized linear latent variable models as in Hui et al. (2015 and 2017) and Niku et al. (2017). Method can be used with two types of latent variable models depending on covariates. If only site related environmental covariates are used, the expectation of response $Y_{ij}$ is determined by

$$g(\mu_{ij}) = \eta_{ij} = \alpha_i + \beta_{0j} + \beta_j x_i^j + u_i^j \theta_j,$$

where $g(.)$ is a known link function, $u_i$ are $d$-variate latent variables ($d=m$), $\alpha_i$ is an optional row effect at site $i$, and it can be fixed or random effect, $\beta_{0j}$ is an intercept term for species $j$, $\beta_j$ and $\theta_j$ are column specific coefficients related to covariates and the latent variables, respectively.
An alternative model is the fourth corner model (Brown et al., 2014, Warton et al., 2015) which will be fitted if also trait covariates are included. The expectation of response $Y_{ij}$ is

$$g(\mu_{ij}) = \alpha_i + \beta_{0j} + \beta_x' \beta_x + b_j + TR_j' \beta_t + \text{vec}(B) \ast \text{kronecker}(TR_j, X_i) + u_i' \theta_j$$

where $g(.)$, $u_i$, $\beta_{0j}$ and $\theta_j$ are defined as above. Vectors $\beta_x$ and $\beta_t$ are the main effects or coefficients related to environmental and trait covariates, respectively, matrix $B$ includes interaction terms. Vectors $b_j$ are optional species-specific random slopes for environmental covariates. The interaction/fourth corner terms are optional as well as are the main effects of trait covariates.

The method is sensitive for the choices of initial values of the latent variables. Therefore it is recommendable to use multiple runs and pick up the one giving the highest log-likelihood value. However, sometimes this is computationally too demanding, and default option starting.val = "res" is recommended. For more details on different starting value methods, see Niku et al., (2018).

Models are implemented using TMB (Kristensen et al., 2015) applied to variational approximation (Hui et al., 2017) and Laplace approximation (Niku et al., 2017).

With ordinal family response classes must start from 0 or 1.

**Distributions:**

Mean and variance for distributions are defined as follows.

- For count data family = poisson(): Expectation $E[Y_{ij}] = \mu_{ij}$, variance $V(\mu_{ij}) = \mu_{ij}$, or family = "negative.binomial": Expectation $E[Y_{ij}] = \mu_{ij}$, variance $V(\mu_{ij}) = \mu_{ij} + \mu_{ij}^2 \phi_j$, or

- family = "ZIP": Expectation $E[Y_{ij}] = (1 - p)\mu_{ij}$, variance $V(\mu_{ij}) = \mu_{ij}(1 - p)(1 + \mu_{ij}p)$.

- For binary data family = binomial(): Expectation $E[Y_{ij}] = \mu_{ij}$, variance $V(\mu_{ij}) = \mu_{ij}(1 - \mu_{ij})$.

- For positive continuous data family = "gamma": Expectation $E[Y_{ij}] = \mu_{ij}$, variance $V(\mu_{ij}) = \mu_{ij}^2 / \phi_j$, where $\phi_j$ is species specific shape parameter.

- For non-negative continuous data family = "exponential": Expectation $E[Y_{ij}] = \mu_{ij}$, variance $V(\mu_{ij}) = \mu_{ij}^2$.

- For non-negative continuous or biomass data family = "tweedie" Expectation $E[Y_{ij}] = \mu_{ij}$, variance $V(\mu_{ij}) = \phi_j \ast \mu_{ij}^\nu$, where $\nu$ is a power parameter of Tweedie distribution. See details Dunn and Smyth (2005).

- For ordinal data family = "ordinal": Cumulative probit model, see Hui et.al. (2016).

- For normal distributed data family = gaussian(): Expectation $E[Y_{ij}] = \mu_{ij}$, variance $V(y_{ij}) = \phi_j^2$.

**Value**

An object of class "gllvm" includes the following components:

- `call` function call
- `logL` log likelihood
- `lvs` latent variables
- `params` list of parameters
- theta coefficients related to latent variables
- beta0 column specific intercepts
- Xcoef coefficients related to environmental covariates X
- B coefficients in fourth corner model
- row.params row-specific intercepts
- phi dispersion parameters $\phi$ for negative binomial or Tweedie family, probability of zero inflation for ZIP family, standard deviation for gaussian family or shape parameter for gamma family
- inv.phi dispersion parameters $1/\phi$ for negative binomial

**Power**
- power parameter $\nu$ for Tweedie family

**sd**
- list of standard errors of parameters

**prediction.errors**
- list of prediction covariances for latent variables and variances for random row effects when method "LA" is used

**A, Ar**
- covariance matrices for variational densities of latent variables and variances for random row effects

**Note**

If function gives warning: 'In f(x, order = 0) : value out of range in 'lgamma”, optimizer have visited an area where gradients become too big. It is automatically fixed by trying another step in the optimization process, and can be ignored if errors do not occur.

**Author(s)**

Jenni Niku <jenni.m.e.niku@jyu.fi>, Wesley Brooks, Riki Herliansyah, Francis K.C. Hui, Sara Taskinen, David I. Warton, Bert van der Veen

**References**


See Also

coeffplot.gllvm, confint.gllvm, ordiplot.gllvm, plot.gllvm, residuals.gllvm, summary.gllvm.

Examples

## Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
X <- as.matrix(antTraits$env)
TR <- antTraits$traits
# Fit model with environmental covariates Bare.ground and Shrub.cover
fit <- gllvm(y, X, formula = ~ Bare.ground + Shrub.cover,
               family = poisson())
ordiplot(fit)
coefplot(fit)

## Example 1: Fit model with two latent variables
# Using variational approximation:
fitv0 <- gllvm(y, family = "negative.binomial", method = "VA")
ordiplot(fitv0)
plot(fitv0, mfrow = c(2,2))
summary(fitv0)
confint(fitv0)
# Using Laplace approximation: (this line may take about 30 sec to run)
fitl0 <- gllvm(y, family = "negative.binomial", method = "LA")
ordiplot(fitl0)

# Poisson family:
fit.p <- gllvm(y, family = poisson(), method = "LA")
ordiplot(fit.p)
# Use poisson model as a starting parameters for ZIP-model, this line may take few minutes to run
fit.z <- gllvm(y, family = "ZIP", method = "LA", start.fit = fit.p)
ordiplot(fit.z)

## Example 2: gllvm with environmental variables
# Fit model with two latent variables and all environmental covariates,
fitvX <- gllvm(formula = y ~ X, family = "negative.binomial")
ordiplot(fitvX, biplot = TRUE)
coefplot(fitvX)
# Fit model with environmental covariates Bare.ground and Shrub.cover
fitvX2 <- gllvm(y, X, formula = ~ Bare.ground + Shrub.cover,
                family = "negative.binomial")
ordiplot(fitvX2)
# Use 5 initial runs and pick the best one
fitvX_5 <- gllvm(y, X, formula = ~ Bare.ground + Shrub.cover,
                 family = "negative.binomial", n.init = 5, jitter.var = 0.1)
ordiplot(fitvX_5)
coefplot(fitvX_5)

## Example 3: Data in long format
# Reshape data to long format:
datalong <- reshape(data.frame(cbind(y,X)), direction = "long",
                     varying = colnames(y), v.names = "y")
head(datalong)
fitvLong <- gllvm(data = datalong, formula = y ~ Bare.ground + Shrub.cover,
                 family = "negative.binomial")

## Example 4: Fourth corner model
# Fit fourth corner model with two latent variables
fitF1 <- gllvm(y = y, X = X, TR = TR, family = "negative.binomial")
coefplot(fitF1)
# Fourth corner can be plotted also with next lines
fourth = fitF1$fourth.corner
library(lattice)
#a = max( abs(fourth) )
colorr = colorRampPalette(c("blue","white","red"))
plot.4th = levelplot(t(as.matrix(fourth)), xlab = "Environmental Variables",
                    ylab = "Species traits", col.regions = colorr(100),
                    at = seq(-a, a, length = 100), scales = list( x = list(rot = 45)))
print(plot.4th)

# Specify model using formula
fitF2 <- gllvm(y = y, X = X, TR = TR,
               formula = ~ Bare.ground + Canopy.cover * (Pilosity + Webers.length),
               family = "negative.binomial")
ordiplot(fitF2)
coefplot(fitF2)

## Include species specific random slopes to the fourth corner model
fitF3 <- gllvm(y = y, X = X, TR = TR,
               formula = ~ Bare.ground + Canopy.cover * (Pilosity + Webers.length),
               family = "negative.binomial", randomX = ~ Bare.ground + Canopy.cover, n.init = 3)
ordiplot(fitF3)
coefplot(fitF3)

## Example 5: Fit Tweedie model
# Load coral data
data(tikus)
ycoral <- tikus$abund
# Let's consider only years 1981 and 1983
ycoral <- ycoral[((tikus$x$time == 81) + (tikus$x$time == 83)) > 0,]
# Exclude species which have observed at less than 4 sites
ycoral <- ycoral[(-17, (colSums(ycoral > 0) > 4)]
# Fit Tweedie model for coral data (this line may take few minutes to run)
fit.twe <- gllvm(y = ycoral, family = "tweedie", method = "LA")
ordiplot(fit.twe)

## Example 6: Random row effects
fitRand <- gllvm(y, family = "negative.binomial", row.eff = "random")
ordiplot(fitRand, biplot = TRUE)

logLik.gllvm

Log-likelihood of gllvm

Description

Extracts Log-likelihood from 'gllvm' objects.

Usage

## S3 method for class 'gllvm'
logLik(object, ...)

Arguments

object an object of class 'gllvm'.
...
not used.

Author(s)

David I. Warton, Jenni Niku

Examples

## Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
# Fit gllvm model
fit <- gllvm(y = y, family = poisson())
# log-Likelihood:
logLik(fit)
Microbial community data consist of abundances of 985 bacteria species measured at 56 soil sample sites from three regions, Kilpisjarvi (Finland), Ny-Alesund (Norway), and Mayrhofen (Austria). In addition to bacteria counts, three continuous environmental variables (pH, available phosphorous and soil organic matter) were measured from each soil sample.

Usage

data(microbialdata)

Format

Y A data frame with abundances of 985 bacteria species measured at 56 soil sample sites

X Environmental variables SOM: soil organic matter, pH: soil pH value and Phosp: available phosphorus and information from the samples, including Region: sampling region (Kilpisjarvi (Finland), Ny-Alesund (Norway), and Mayrhofen (Austria)), Site: sampling site and Soiltype: soil sample type (top soil (T) or bottom soil (B))

References


ordiplot.gllvm

Description

Plots latent variables and their corresponding coefficients (biplot).

Usage

## S3 method for class 'gllvm'
ordiplot(object, biplot = FALSE, ind.spp = NULL, alpha = 0.5, main = NULL, which.lvs = c(1, 2), predict.region = FALSE, level = 0.95, jitter = FALSE, jitter.amount = 0.2, s.colors = 1, symbols = FALSE, cex.spp = 0.7, lwd.ellips = 0.5, col.ellips = 4, lty.ellips = 1, ...)

Arguments

object  
an object of class 'gllvm'.

biplot  
TRUE if both latent variables and their coefficients are plotted, FALSE if only latent variables.

ind.spp  
the number of response variables (usually, species) to include on the biplot. The default is none, or all if biplot = TRUE.

alpha  
a numeric scalar between 0 and 1 that is used to control the relative scaling of the latent variables and their coefficients, when constructing a biplot.

main  
main title.

which.lvs  
indices of two latent variables to be plotted if number of the latent variables is more than 2. A vector with length of two. Defaults to c(1,2).

predict.region  
logical, if TRUE prediction regions for the predicted latent variables are plotted, defaults to FALSE.

level  
level for prediction regions.

jitter  
if TRUE, jittering is applied on points.

jitter.amount  
numeric, positive value indicating an amount of jittering for each point, defaults to 0.2 (jitter range).

s.colors  
colors for sites

symbols  
logical, if TRUE sites are plotted using symbols, if FALSE (default) site numbers are used

cex.spp  
size of species labels in biplot

lwd.ellips  
line width for prediction ellipses. See graphical parameter lwd.

col.ellips  
colors for prediction ellipses.

lty.ellips  
line type for prediction ellipses. See graphical parameter lty.

...  
additional graphical arguments.

Details

Function constructs a scatter plot of two latent variables, i.e. an ordination plot. If only one latent variable is in the fitted model, latent variables are plotted against their corresponding row indices. The latent variables are labeled using the row index of the response matrix y.

Coefficients related to latent variables are plotted in the same figure with the latent variables if biplot = TRUE. They are labeled using the column names of y. The number of latent variable coefficients to be plotted can be controlled by ind.spp. An argument alpha is used to control the relative scaling of the latent variables and their coefficients. If alpha = 0.5, the latent variables and their coefficients are on the same scale. For details for constructing a biplot, see Gabriel (1971).

Note

- If error is occurred when using ordiplot(), try full name of the function ordiplot.gllvm() as functions named 'ordiplot' might be found in other packages as well.
Author(s)
Jenni Niku <jenni.m.e.niku@jyu.fi>, Francis K.C. Hui

References

Examples
```r
## Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
fit <- gllvm(y, family = poisson())
# Ordination plot:
ordiplot(fit)
# Biplot with 10 species
ordiplot(fit, biplot = TRUE, ind.spp = 10)
```

plot.gllvm

Plot Diagnostics for an gllvm Object

Description
Five plots (selectable by which) are currently available: a plot of residuals against linear predictors of fitted values, a Normal Q-Q plot of residuals with a simulated point-wise 95% confidence interval envelope, residuals against row index and column index and scale location plot.

Usage
```r
## S3 method for class 'gllvm'
plot(x, which = 1:5,
caption = c("Residuals vs linear predictors", "Normal Q-Q",
"Residuals vs row index", "Residuals vs column index", "Scale-Location"),
var.colors = NULL, add.smooth = TRUE, envelopes = TRUE,
reps = 150, envelope.col = c("blue", "lightblue"), n.plot = NULL,
...)
```

Arguments
- `x` an object of class 'gllvm'.
- `which` if a subset of the plots is required, specify a subset of the numbers 1:5, see caption below.
- `caption` captions to appear above the plots.
- `var.colors` colors for responses, vector with length of number of response variables or 1. Defaults to NULL, when different responses have different colors.
plot.gllvm

- `add.smooth` logical indicating if a smoother should be added.
- `envelopes` logical, indicating if simulated point-wise confidence interval envelope will be added to Q-Q plot, defaults to `TRUE`.
- `reps` number of replications when simulating confidence envelopes for normal Q-Q plot.
- `envelope.col` colors for envelopes, vector with length of two.
- `n.plot` number of species (response variables) to be plotted. Defaults to `NULL` when all response variables are plotted. Might be useful when data is very high dimensional.
- `...` additional graphical arguments.

Details

`plot.gllvm` is used for model diagnostics. Dunn-Smyth residuals (randomized quantile residuals) (Dunn and Smyth, 1996) are used in plots. Colors indicate different species.

Author(s)

Jenni Niku <jenni.m.e.niku@jyu.fi>

References


See Also

gllvm, residuals.gllvm

Examples

```r
## Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
# Fit gllvm model with Poisson family
fit <- gllvm(y, family = poisson())
# Plot residuals
plot(fit, mfrow = c(3,2))

# Fit gllvm model with negative binomial family
fitnb <- gllvm(y = y, family = "negative.binomial")
# Plot residuals
plot(fitnb, mfrow = c(3,2))
# Plot only two first plots
plot(fitnb, which = 1:2, mfrow = c(1,2))
```
predict.gllvm

Predict Method for gllvm Fits

Description

Obtains predictions from a fitted generalized linear latent variable model object.

Usage

```r
## S3 method for class 'gllvm'
predict(object, newX = NULL, newTR = NULL, newLV = NULL, type = "link", ...)
```

Arguments

- `object`: an object of class 'gllvm'.
- `newX`: A new data frame of environmental variables. If omitted, the original matrix of environmental variables is used.
- `newTR`: A new data frame of traits for each response taxon. If omitted, the original matrix of traits is used.
- `newLV`: A new matrix of latent variables. If omitted, the original matrix of latent variables is used.
- `type`: the type of prediction required. The default ("link") is on the scale of the linear predictors; the alternative "response" is on the scale of the response variable. That is, the predictions for the binomial model are predicted probabilities. In case of ordinal data, `type = "response"` gives predicted probabilities for each level of ordinal variable.

Details

If `newX`, `newTR` and `newLV` are omitted the predictions are based on the data used for fitting the model. Notice that `newTR` need to match with the number of species in the original data. Instead, new sites can be specified in `newX`. If predictors `newX` (and `newTR`) are given, and `newLV` is not, latent variables are not used in the predictions.

Value

A matrix containing requested predictor types.

Author(s)

Jenni Niku <jenni.m.e.niku@jyu.fi>, David Warton
Examples

# Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
X <- scale(antTraits$env[, 1:3])
# Fit gllvm model
fit <- gllvm(y = y, X, family = poisson())
# fitted values
predfit <- predict(fit, type = "response")

# linear predictors
predlin <- predict(fit)
# Predict new sites:
# Generate matrix of environmental variables for 10 new sites
xnew <- cbind(rnorm(10), rnorm(10), rnorm(10))
colnames(xnew) <- colnames(X)
predfit <- predict(fit, newX = xnew, type = "response")

TR <- (antTraits$tr[, 1:3])
fitt <- gllvm(y = y, X, TR, family = poisson())
# linear predictors
predlin <- predict(fitt)
# Predict new sites:
# Generate matrix of environmental variables for 10 new sites
xnew <- cbind(rnorm(10), rnorm(10), rnorm(10))
colnames(xnew) <- colnames(X)
# Generate matrix of traits for species
trnew <- data.frame(Femur.length = rnorm(41), No.spines = rnorm(41),
                    Pilosity = factor(sample(0:3, 41, replace = TRUE)))
predfit <- predict(fitt, newX = xnew, newTR = trnew, type = "response")

predictLVs.gllvm

Description

Obtains predictions for latent variables from a fitted generalized linear latent variable model object. Currently works only for the variational approximation method.

Usage

## S3 method for class 'gllvm'
predictLVs(object, newX = if (is.null(object$X)) NULL
               else object$X, newY = object$y, ...)
Arguments

object  an object of class 'gllvm'.
newX  A new data frame of environmental variables. If omitted, the original matrix of environmental variables is used.
newY  A new response data. Defaults to the dataset used for original model fit.
...  not used.

Details

Obtains predictions for latent variables from a fitted generalized linear latent variable model object.

Value

A matrix containing requested predictor types.

Author(s)

David Warton, Jenni Niku <jenni.m.e.niku@jyu.fi>

Examples

# Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
X <- scale(antTraits$env[, 1:3])
# Fit gllvm model
fit <- gllvm(y = y, X, family = poisson())
# fitted values
predLVs <- predictLVs.gllvm(fit)

randomCoefplot.gllvm  Plot random slope coefficients

Description

Plots random slopes and their prediction intervals.

Usage

## S3 method for class 'gllvm'
randomCoefplot(object, y.label = TRUE, cex.ylab = 0.5, mrow = NULL, mar = c(4, 6, 2, 1), xlim.list = NULL, order = FALSE, ...)

Arguments

object an object of class 'gllvm'.
y.label logical, if TRUE (default) colnames of y with respect to coefficients are added to plot.
cex.ylab the magnification to be used for axis annotation relative to the current setting of cex.
mfrow same as mfrow in par. If NULL (default) it is determined automatically.
mar vector of length 4, which defines the margin sizes: c(bottom, left, top, right). Defaults to c(4, 5, 2, 1).
xlim.list list of vectors with length of two to define the intervals for x axis in each covariate plot. Defaults to NULL when the interval is defined by the range of point estimates and confidence intervals.
order logical, if TRUE (default), coefficients are sorted according to the point estimates

... additional graphical arguments.

Author(s)

Jenni Niku <jenni.m.e.niku@jyu.fi>, Francis K.C. Hui, Sara Taskinen

Examples

## Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
X <- as.matrix(antTraits$env)
TR <- antTraits$traits
# Fit model with random slopes
fitF <- gllvm(y = y, X = X, TR = TR,
  formula = ~ Bare.ground + Bare.ground : Webers.length,
  family = poisson(), randomX = ~ Bare.ground)
randomCoefplot(fitF)

residuals.gllvm Dunn-Smyth residuals for gllvm model

Description

Calculates Dunn-Smyth residuals for gllvm model.

Usage

## S3 method for class 'gllvm'
residuals(object, ...)

Arguments

object an object of class 'gllvm'.

Details

Computes Dunn-Smyth residuals (randomized quantile residuals, Dunn and Smyth, 1996) for gllvm model. For the observation $Y_{ij}$, Dunn-Smyth residuals are defined as

$$ r_{ij} = \Phi^{-1}(u_{ij}F_{ij}(y_{ij}) + (1 - u_{ij})F_{ij}^{-}(y_{ij})), $$

where $\Phi(\cdot)$ and $F_{ij}(\cdot)$ are the cumulative probability functions of the standard normal distribution, $F_{ij}^{-}(y)$ is the limit as $F_{ij}(y)$ is approached from the negative side, and $u_{ij}$ has been generated at random from the standard uniform distribution.

Value

residuals matrix of residuals
linpred matrix of linear predictors

Author(s)

Jenni Niku <jenni.m.e.niku@jyu.fi>

References


Examples

# Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
# Fit gllvm model
fit <- gllvm(y = y, family = poisson())
# residuals
res <- residuals(fit)
**simulate.gllvm**  
*Simulate data from gllvm fit*

**Description**

Generate new data using the fitted values of the parameters

**Usage**

```r
## S3 method for class 'gllvm'
simulate(object, nsim = 1, seed = NULL,
           conditional = FALSE, ...)
```

**Arguments**

- `object`:
  
an object of class 'gllvm'.

- `nsim`:
  
an optional positive integer specifying the number of simulated datasets. Defaults to 1.

- `seed`:
  
an optional integer to set seed number, passed to set.seed. Defaults to a random seed number.

- `conditional`:
  
if `conditional = FALSE` simulates marginally over the latent variables.

- `...`:
  
not used.

**Details**

simulate function for gllvm objects.

**Value**

A matrix containing generated data.

**Author(s)**

David Warton, Jenni Niku <jenni.m.e.niku@jyu.fi>

**Examples**

```r
# Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
X <- scale(antTraits$env[, 1:3])
# Fit gllvm model
fit <- gllvm(y = y, X, family = poisson())
# Simulate data
newdata <- simulate(fit)
```
Simulated bacteria data

Description
Simulated dataset of size 56 x 985 that can be used to illustrate the methods in Section 5.1 of Niku et al., (2017).

Usage
data(sim_bacteria)

Format
y A data frame with abundances of 985 species measured at 56 sites
X Environmental variables soil organic matter, pH and phosphorus and region variables

References

Summary of gllvm model

Description
A summary of the fitted 'gllvm' object, including function call, distribution family and model parameters.

Usage
## S3 method for class 'gllvm'
summary(object, ...)

Arguments
object an object of class 'gllvm'
... not used.

Author(s)
Jenni Niku <jenni.m.e.niku@jyu.fi>
Examples

```r
## Load a dataset from the mvabund package
data(antTraits)
y <- as.matrix(antTraits$abund)
# Fit gllvm model
fit <- gllvm(y = y, family = poisson())
summary(fit)
```
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