

Package ‘pamm’

December 16, 2015

Type Package

Title Power Analysis for Random Effects in Mixed Models

Version 0.9

Date 2015-12-10

URL https://github.com/JulienGAMartin/pamm_R

BugReports https://github.com/JulienGAMartin/pamm_R/issues

Description

Simulation functions to assess or explore the power of a dataset to estimates significant random effects (intercept or slope) in a mixed model. The functions are based on the “lme4” package.

License GPL-2 | GPL-3

Depends R (>= 3.0.0)

Imports lmerTest, gmodels, lattice, mvtnorm, lme4

Suggests rgl

LazyLoad yes

NeedsCompilation no

Author Julien Martin [aut, cre]

Maintainer Julien Martin <julienmartin@abdn.ac.uk>

Repository CRAN

Date/Publication 2015-12-16 06:38:17

R topics documented:

pamm-package	2
EAMM	2
PAMM	5
plot.EAMM	7
plot.PAMM	8
plot.SSF	9
SSF	10

Index	12
--------------	-----------

pamm-package

Power Analysis for Random Effects in Mixed Models

Description

Description: Simulation functions to assess or explore the power of a dataset to estimates significant random effects in a mixed model. The functions are based on the "lme4" package.

Details

Package: pamm
Type: Package
Version: 0.9
Date: 2015-12-10
License: GPL 2.00
LazyLoad: yes

Author(s)

Julien Martin Maintainer:Julien Martin <julienmartin@abdn.ac.uk>

References

Martin, Nussey, Wilson and Reale Submitted Measuring between-individual variation in reaction norms in field and experimental studies: a power analysis of random regression models. *Methods in Ecology and Evolution*.

See Also

[EAMM](#), [SSF](#), [PAMM](#)

EAMM

Simulation function for exploratory power analysis for random effects

Description

Given a specific sample size, fixed number of group and replicates per group, the function simulate different variance-covariance structure and assess p-values and power of random intercept and random slope

Usage

```
EAMM(numsim, group, repl, fixed = c(0, 1, 0), VI = seq(0.05, 0.95, 0.05),
      VS = seq(0.05, 0.5, 0.05), CoIS = 0, relIS = "cor", n.X, autocorr.X,
      X.dist, intercept = 0, heteroscedasticity = c("null"), mer.sim, mer.model)
```

Arguments

numsim	number of simulation for each step
group	number of group
repl	number of replicates per group
fixed	vector of length 3 with mean, variance and estimate of fixed effect to simulate. Default: $c(0, 1, 0)$
VI	variance component of intercept. Could be specified as a vector. Default: $seq(0.05, 0.95, 0.05)$
VS	variance component of slope. Could be specified as a vector. Default: $seq(0.05, 0.5, 0.05)$
CoIS	value of correlation or covariance between random intercept and random slope. Default: 0
relIS	"cor" or "cov" set the type of relation give in CoIS. By default the relation is set to correlation
n.X	number of different values to simulate for the fixed effect (covariate). If NA, all values of X are independent between groups. If the value specified is equivalent to the number of replicates per group, repl, then all groups are observed for the same values of the covariate. Default: NA
autocorr.X	correlation between two successive covariate value for a group. Default: 0
X.dist	specify the distribution of the fixed effect. Only "gaussian" (normal distribution) and "unif" (uniform distribution) are accepted actually. Default: "gaussian"
intercept	a numeric value giving the expected intercept value. Default: 0
heteroscedasticity	a vector specifying heterogeneity in residual variance across X. If $c("null")$ residual variance is homogeneous across X. If $c("power", t1, t2)$ models heterogeneity with a constant plus power variance function. Letting v denote the variance covariate and $\sigma^2(v)$ denote the variance function evaluated at v , the constant plus power variance function is defined as $\sigma^2(v) = (\theta_1 + v ^{\theta_2})^2$, where θ_1, θ_2 are the variance function coefficients. If $c("exp", t)$, models heterogeneity with an exponential variance function. Letting v denote the variance covariate and $\sigma^2(v)$ denote the variance function evaluated at v , the exponential variance function is defined as $\sigma^2(v) = e^{2*\theta*v}$, where θ is the variance function coefficient. Default: "Null"
mer.sim	Use the <code>simluate.merMod</code> function to simulate the data. Potentially faster for large dataset but more restricted in terms of options
mer.model	Simulate the data based on a existing data and model structure from a <code>lmer</code> object. Should be specified as a list of 3 components: a <code>mer</code> object fitted via <code>lmer</code> , an environmental covariate for which to test the random slope, a random effect (e.g. <code>list(fm1, "Days", "Subject")</code>)

Details

P-values for random effects are estimated using a log-likelihood ratio test between two models with and without the effect. Power represent the percentage of simulations providing a significant p-value for a given random structure. Residual variance, e , is calculated as $1-VI$.

Value

data frame reporting estimated P-values and power with CI for random intercept and random slope

Warning

the simulation is based on a balanced data set with unrelated group

Author(s)

Julien Martin

References

Martin, Nussey, Wilson and Reale Submitted Measuring between-individual variation in reaction norms in field and experimental studies: a power analysis of random regression models. *Methods in Ecology and Evolution*.

See Also

[PAMM](#), [SSF](#), [plot.EAMM](#)

Examples

```
## Not run:
ours <- EAMM(numsim=10,group=10,rep1=4,fixed=c(0,1,1),VI=seq(0.1,0.3,0.05),
            VS=seq(0.05,0.2,0.05) )
plot(ours, "both")

(fm1 <- lmer(Reaction ~ Days + (Days | Subject), sleepstudy))
ours2 <- EAMM(numsim=10, mer.model=list(model=fm1,env="Days",random="Subject"),
            VI=seq(0.3,0.5,0.1), VS=seq(0.05,0.2,0.05) )
plot(ours2, "both")

## End(Not run)
```

Description

Given a specific variance-covariance structure for random effect, the function simulate different group size and assess p-values and power of random intercept and random slope

Usage

```
PAMM(numsim, group, repl, randpart, fixed, n.X, autocorr.X,
      X.dist, intercept, heteroscedasticity = c("null"), ftype="lmer", mer.sim=FALSE)
```

Arguments

numsim	number of simulation for each step
group	number of group. Could be specified as a vector
repl	number of replicates per group . Could be specified as a vector
randpart	vector of length 4 or 5, with 1: variance component of intercept, VI; 2: variance component of slope, VS; 3: residual variance, VR; 4: relation between random intercept and random slope; 5: "cor" or "cov" determine if the relation 4 between I ans S is a correlation or a covariance. Default: "cor"
fixed	vector with mean, variance and estimate of fixed effect to simulate. Default: $c(0, 1, 0)$
n.X	number of different values to simulate for the fixed effect (covariate). If NA, all values of X are independent between groups. If the value specified is equivalent to the number of replicates per group, repl, then all groups are observed for the same values of the covariate. Default: NA
autocorr.X	correlation between two successive covariate value for a group. Default: 0
X.dist	specify the distribution of the fixed effect. Only "gaussian" (normal distribution) and "unif" (uniform distribution) are accepted actually. Default: "gaussian"
intercept	a numeric value giving the expected intercept value. Default:0
heteroscedasticity	a vector specifying heterogeneity in residual variance across X. If c("null") residual variance is homogeneous across X. If c("power", t1, t2) models heterogeneity with a constant plus power variance function. Letting v denote the variance covariate and $\sigma^2(v)$ denote the variance function evaluated at v , the constant plus power variance function is defined as $\sigma^2(v) = (\theta_1 + v ^{\theta_2})^2$, where θ_1, θ_2 are the variance function coefficients. If c("exp", t), models heterogeneity with an exponential variance function. Letting v denote the variance covariate and $\sigma^2(v)$ denote the variance function evaluated at v , the exponential variance function is defined as $\sigma^2(v) = e^{2*\theta*v}$, where θ is the variance function coefficient.

<code>f.type</code>	character value "lmer", "lme" or "MCMCglmm" specifying the function to use to fit the model. Actually "lmer" only is accepted
<code>mer.sim</code>	simulate the data using <code>simulate.merMod</code> from <code>lme4</code> . Faster for large sample size but not as flexible.

Details

P-values for random effects are estimated using a log-likelihood ratio test between two models with and without the effect. Power represent the percentage of simulations providing a significant p-value for a given random structure

Value

data frame reporting estimated P-values and power with CI for random intercept and random slope

Warning

the simulation is based on a balanced data set with unrelated group

Author(s)

Julien Martin

References

Martin, Nussey, Wilson and Reale Submitted Measuring between-individual variation in reaction norms in field and experimental studies: a power analysis of random regression models. *Methods in Ecology and Evolution*.

See Also

[EAMM](#), [SSF](#), [plot.PAMM](#)

Examples

```
## Not run:
ours <- PAMM(numsim=10,group=c(seq(10,50,10),100),repl=c(3,4,6),
             randompart=c(0.4,0.1,0.5,0.1),fixed=c(0,1,0.7))
plot(ours,"both")

## End(Not run)
```

`plot.EAMM`*Graphic output of the EAMM function*

Description

provide graphic interpretation of the simulation results

Usage

```
## S3 method for class 'EAMM'  
plot(x, graphtype = "both", vi, vs, fun3D="wireframe", ...)
```

Arguments

<code>x</code>	an EAMM object
<code>graphtype</code>	"VI", "VS", or "both" "VI" give graphs with varying variance component of intercept and with a fixed variance component for slope specified in <code>vs</code> argument "VS" give graphs with varying variance component for slope and with a fixed variance component of intercept specified in <code>vi</code> argument "both" 3-D plot see also <code>fun3D</code> argument
<code>vi</code>	VI for which plots the output. Necessary for "VS" type of graph
<code>vs</code>	VS for which plots the output. Necessary for "VI" type of graph
<code>fun3D</code>	plot function used to plot the 3D graph. "wireframe" uses lattice, "persp" uses graphics (need to be implemented) and "open3d" uses rgl (broken need to be fixed)
<code>...</code>	potentially further arguments to pass to methods

Author(s)

Julien Martin

See Also

[EAMM](#), [plot.PAMM](#), [plot.SSF](#)

Examples

```
## Not run:  
ours <- EAMM(numsim=10, group=10, repl=4, VI=seq(0.1,0.95,0.05), VS=c(0.05,0.1) )  
plot(ours, "both")  
plot(ours, "VI",vs=0.1)  
plot(ours,"VS",vi=0.2)  
  
## End(Not run)
```

plot.PAMM

Graphic output of the PAMM function

Description

provide graphic interpretation of the simulation results

Usage

```
## S3 method for class 'PAMM'
plot(x, graphtype = "both", nbgroup, nbrepl, fun3D="wireframe",...)
```

Arguments

x	a PAMM object
graphtype	"group", "repl" or "both" "group" give graphs with varying number of ID and with a fixed number of replicates specified in nbrepl "repl" give graphs with varying number of replicates and with a fixed number of ID specified in nbgroup "both" 3-D plot. see also fun3D argument. Note: useful only with multiple group size and multiple number of replicates.
nbgroup	number of group for which plots the output. Necessary for "repl" type of graph
nbrepl	number of replicates for which plots the output. Necessary for "group" type of graph
fun3D	plot function used to plot the 3D graph. "wireframe" uses lattice, "persp" uses graphics and "open3d" uses rgl
...	potentially further arguments to pass to methods

Details

Parameters phi, theta, ticktype ("simple" or "detailed"), nticks, nbc col from [persp](#) function could also be specified for 3D plots. In addition, color schemes ("grey", "cm.colors" and "rainbow") and coltype ("restricted" or "0-1") parameters could also be specified for 3D plots.

Author(s)

Julien Martin

See Also

[PAMM](#), [plot.EAMM](#), [plot.SSF](#)

Examples

```
## Not run:
ours <- PAMM(numsim=10,group=c(seq(10,50,10),100),repl=c(3,4,6),
             randpart=c(0.4,0.1,0.5,0.1),fixed=c(0,1,0.7))
plot(ours, "both")
plot(ours, "group",nbrepl=4)
plot(ours,"repl",nbgrou=20)

## End(Not run)
```

plot.SSF

Graphic output of the PAMM function

Description

provide graphic interpretation of the simulation results

Usage

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

Arguments

x an SSF object
... potentially further arguments to pass to methods

Author(s)

Julien Martin

See Also

[SSF](#), [plot.PAMM](#), [plot.EAMM](#)

Examples

```
## Not run:
oursSSF <- SSF(50,100,10,c(0.4,0.1,0.6,0))
plot(oursSSF)

## End(Not run)
```

SSF

*Simulation function to assess power of mixed models***Description**

Given a specific total number of observations and variance-covariance structure for random effect, the function simulates different association of number of group and replicates, giving the specified sample size, and assess p-values and power of random intercept and random slope

Usage

```
SSF(numsim, tss, nbstep = 10, randompart, fixed = c(0, 1, 0), n.X, autocorr.X,
    X.dist, intercept = 0, exgr = NA, exrepl = NA, heteroscedasticity = c("null") )
```

Arguments

numsim	number of simulation for each step
tss	total sample size, nb group * nb replicates
nbstep	number of group*replicates associations to simulate
randompart	vector of length 4 or 5 with 1: variance component of intercept, VI; 2: variance component of slope, VS; 3: residual variance, VR; 4: relation between random intercept and random slope; 5: "cor" or "cov" determine if the relation between I and S is correlation or covariance, set to "cor" by default
fixed	vector of length 3 with mean, variance and estimate of fixed effect to simulate
n.X	number of different values to simulate for the fixed effect (covariate). If NA, all values of X are independent between groups. If the value specified is equivalent to the number of replicates per group, repl, then all groups are observed for the same values of the covariate. Default: NA
autocorr.X	correlation between two successive covariate value for a group. Default: 0
X.dist	specify the distribution of the fixed effect. Only "gaussian" (normal distribution) and "unif" (uniform distribution) are accepted actually. Default: "gaussian"
intercept	a numeric value giving the expected intercept value. Default:0
exgr	a vector specifying minimum and maximum value for number of group. Default:c(2, tss/2)
exrepl	a vector specifying minimum and maximum value for number of replicates. Default:c(2, tss/2)
heteroscedasticity	a vector specifying heterogeneity in residual variance across X. If c("null") residual variance is homogeneous across X. If c("power", t1, t2) models heterogeneity with a constant plus power variance function. Letting v denote the variance covariate and $\sigma^2(v)$ denote the variance function evaluated at v , the constant plus power variance function is defined as $\sigma^2(v) = (\theta_1 + v ^{\theta_2})^2$, where θ_1, θ_2 are the variance function coefficients. If c("exp", t), models heterogeneity with an exponential variance function. Letting v denote the variance

covariate and $\sigma^2(v)$ denote the variance function evaluated at v , the exponential variance function is defined as $\sigma^2(v) = e^{2*\theta*v}$, where θ is the variance function coefficient.

Details

P-values for random effects are estimated using a log-likelihood ratio test between two models with and without the effect. Power represent the percentage of simulations providing a significant p-value for a given random structure

Value

data frame reporting estimated P-values and power with CI for random intercept and random slope

Warning

the simulation is based on a balanced data set with unrelated group

Author(s)

Julien Martin

References

Martin, Nussey, Wilson and Reale Submitted Measuring between-individual variation in reaction norms in field and experimental studies: a power analysis of random regression models. *Methods in Ecology and Evolution*.

See Also

[PAMM](#), [EAMM](#), [plot.SSF](#)

Examples

```
## Not run:
oursSSF <- SSF(,100,10,c(0.4,0.1,0.6,0))
plot(oursSSF)

## End(Not run)
```

Index

*Topic **misc**

EAMM, [2](#)

PAMM, [5](#)

plot.EAMM, [7](#)

plot.PAMM, [8](#)

plot.SSF, [9](#)

SSF, [10](#)

*Topic **package**

pamm-package, [2](#)

*Topic

pamm-package, [2](#)

EAMM, [2](#), [2](#), [6](#), [7](#), [11](#)

PAMM, [2](#), [4](#), [5](#), [8](#), [11](#)

pamm (pamm-package), [2](#)

pamm-package, [2](#)

persp, [8](#)

plot.EAMM, [4](#), [7](#), [8](#), [9](#)

plot.PAMM, [6](#), [7](#), [8](#), [9](#)

plot.SSF, [7](#), [8](#), [9](#), [11](#)

SSF, [2](#), [4](#), [6](#), [9](#), [10](#)