Package ‘pamm’

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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` and `lmerTest` packages.
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*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)**

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**References**


**See Also**

EAMM, SSF, PAMM

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**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

numsim number of simulation for each step

group number of group

group number of group

repl number of replicates per 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)

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)

VI variance component of intercept. Could be specified as a vector. Default: seq(0.05, 0.95, 0.05)

VS Variance component of the slope or IxE. Could be specified as a vector. Default: seq(0.05, 0.5, 0.05)

VS Variance component of the slope or IxE. 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

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

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

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

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"

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

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 \( \theta_1, \theta_2 \) 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 \( \sigma^2(v) = e^{2+\theta \cdot v} \), where \( \theta \) is the variance function coefficient. Default: "Null"

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 \( \theta_1, \theta_2 \) 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 \( \sigma^2(v) = e^{2+\theta \cdot v} \), where \( \theta \) is the variance function coefficient. Default: "Null"

mer.sim Use the simulate.merMod function to simulate the data. Potentially faster for large dataset but more restricted in terms of options

mer.sim Use the simulate.merMod function to simulate the data. Potentially faster for large dataset but more restricted in terms of options
Simulate the data based on an existing data and model structure from a lmer object. Should be specified as a list of 3 components: a mer object fitted via lmer, an environmental covariate for which to test the random slope, a random effect (e.g. `list(fm1,"Days","Subject")`)

**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**


**See Also**

PAMM, SSF, plot.EAMM

**Examples**

```r
## Not run:
ours <- EAMM(numsim = 10, group = 10, repl = 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, randompart, 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

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 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 $\theta_1$, $\theta_2$ 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 $\theta$ is the variance function coefficient.
ftype character value "lmer", "lme" or "MCMCglmm" specifying the function to use to fit the model. Actually "lmer" only is accepted

mer.sim simulate the data using simulate.merMod from lme4. 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


See Also

EAMM, SSF, plot.PAMM

Examples

```r
## 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

x an EAMM object

graphtype "VI", "VS", or "both" "VI" give graphs with varying variance component of intercept and with a fixed variance component for slope specified in vs argument "VS" give graphs with varying variance component for slope and with a fixed variance component of intercept specified in vi argument "both" 3-D plot see also fun3D argument

vi VI for which plots the output. Necessary for "VS" type of graph

vs VS for which plots the output. Necessary for "VI" 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

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)
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, nbcol 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
plot.SSF

Examples

## Not run:
ours <- PAMM(numsim=10, group=seq(10,50,10), repl=c(3,4,6),
             randompart=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", nbgroup=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)
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 $\theta_1$, $\theta_2$ are the variance function coefficients. If \text{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 $\sigma^2(v) = e^{2\theta_1 v}$, where $\theta$ 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


See Also

\text{PAMM, EAMM, plot.SSF}

Examples

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

## End(Not run)
```
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