Package: nlmixr2 (via r-universe)

October 29, 2024

```
Version 3.0.1
Description Fit and compare nonlinear mixed-effects models in
      differential equations with flexible dosing information
      commonly seen in pharmacokinetics and pharmacodynamics
      (Almquist, Leander, and Jirstrand 2015
      <doi:10.1007/s10928-015-9409-1>). Differential equation solving
      is by compiled C code provided in the 'rxode2' package (Wang,
      Hallow, and James 2015 <doi:10.1002/psp4.12052>).
License GPL (>= 3)
Encoding UTF-8
RoxygenNote 7.3.2
Imports nlmixr2est (>= 2.2.2), nlmixr2extra (>= 2.0.10), rxode2 (>=
      2.1.3), lotri (>= 0.4.3), nlmixr2plot (>= 2.0.8), magrittr,
      crayon, cli
Depends nlmixr2data
Suggests rmarkdown, knitr, devtools, ggplot2, testthat, n1qn1, withr
BugReports https://github.com/nlmixr2/nlmixr2/issues/
URL https://nlmixr2.org/, https://github.com/nlmixr2/nlmixr2/
NeedsCompilation no
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Date/Publication 2024-10-28 21:30:02 UTC

Title Nonlinear Mixed Effects Models in Population PK/PD

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Description

This returns a new fit object with CWRES attached

Usage

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```
addCwres(fit, focei = TRUE, updateObject = TRUE, envir = parent.frame(1))
```

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Arguments

fit nlmixr2 fit without WRES/CWRES

focei Boolean indicating if the focei objective function is added. If not the foce ob-

jective function is added.

update0bject Boolean indicating if the original fit object should be updated. By default this is

true.

envir Environment that should be checked for object to update. By default this is the

global environment.

Value

fit with CWRES

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {</pre>
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")</pre>
    ## the label("Label name") works with all models
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)</pre>
    cl <- exp(tcl + eta.cl)</pre>
    v \leftarrow exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}
f <- try(nlmixr2(one.cmt, theo_sd, "saem"))</pre>
print(f)
# even though you may have forgotten to add the cwres, you can add it to the data.frame:
if (!inherits(f, "try-error")) {
  f <- try(addCwres(f))</pre>
```

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```
print(f)
}
# Note this also adds the FOCEi objective function
```

addNpde

NPDE calculation for nlmixr2

Description

NPDE calculation for nlmixr2

Usage

```
addNpde(
  object,
  updateObject = TRUE,
  table = tableControl(),
  ...,
  envir = parent.frame(1)
)
```

Arguments

object nlmixr2 fit object

updateObject Boolean indicating if original object should be updated. By default this is TRUE.

table 'tableControl()' list of options

... Additional arguments passed to nlmixr2est::addNpde().

envir Environment that should be checked for object to update. By default this is the

global environment.

Value

New nlmixr2 fit object

Author(s)

Matthew L. Fidler

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Examples

```
one.cmt <- function() {</pre>
 ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
   tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")
    ## the label("Label name") works with all models
   eta.ka ~ 0.6
   eta.cl ~ 0.3
   eta.v ~ 0.1
   add.sd <- 0.7
 })
 model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)</pre>
   v <- exp(tv + eta.v)</pre>
    linCmt() ~ add(add.sd)
 })
f <- nlmixr2(one.cmt, theo_sd, "saem")</pre>
# even though you may have forgotten to add the NPDE, you can add it to the data.frame:
f <- addNpde(f)</pre>
```

addTable

Add table information to nlmixr2 fit object without tables

Description

Add table information to nlmixr2 fit object without tables

Usage

```
addTable(
  object,
  updateObject = FALSE,
  data = object$dataSav,
  thetaEtaParameters = object$foceiThetaEtaParameters,
  table = tableControl(),
  keep = NULL,
  drop = NULL,
```

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```
envir = parent.frame(1)
)
```

Arguments

drop Character Vector of items to drop or NULL

envir Environment to search for updating

Value

Fit with table information attached

Author(s)

Matthew Fidler

Examples

```
one.cmt <- function() {</pre>
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")</pre>
    ## the label("Label name") works with all models
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)</pre>
    v \leftarrow exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}
# run without tables step
f <- nlmixr2(one.cmt, theo_sd, "saem", control=list(calcTables=FALSE))</pre>
```

```
print(f)
# Now add the tables
f <- addTable(f)
print(f)</pre>
```

bobyqaControl

Control for bobyqa estimation method in nlmixr2

Description

Control for bobyqa estimation method in nlmixr2

Usage

```
bobyqaControl(
  npt = NULL,
  rhobeg = NULL,
  rhoend = NULL,
  iprint = 0L,
  maxfun = 100000L,
  returnBobyqa = FALSE,
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
  odeRecalcFactor = 10^{(0.5)},
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
  covMethod = c("r", ""),
  adjObf = TRUE,
```

```
ci = 0.95,
sigdig = 4,
sigdigTable = NULL,
...
)
```

Arguments

npt The number of points used to approximate the objective function via a quadratic

approximation. The value of npt must be in the interval [n+2,(n+1)(n+2)/2] where n is the number of parameters in 'par'. Choices that exceed 2*n+1 are not

recommended. If not defined, it will be set to min(n * 2, n+2).

rhobeg 'rhobeg' and 'rhoend' must be set to the initial and final values of a trust region

radius, so both must be positive with '0 < rhoend < rhobeg'. Typically 'rhobeg' should be about one tenth of the greatest expected change to a variable. If the user does not provide a value, this will be set to ' $\min(0.95, 0.2 * \max(abs(par)))$ '. Note also that smallest difference 'abs(upper-lower)' should be greater than or

equal to 'rhobeg*2'. If this is not the case then 'rhobeg' will be adjusted.

rhoend The smallest value of the trust region radius that is allowed. If not defined, then

1e-6 times the value set for 'rhobeg' will be used.

iprint The value of 'iprint' should be set to an integer value in '0, 1, 2, 3, ...', which

controls the amount of printing. Specifically, there is no output if 'iprint=0' and there is output only at the start and the return if 'iprint=1'. Otherwise, each new value of 'rho' is printed, with the best vector of variables so far and the corresponding value of the objective function. Further, each new value of the objective function with its variables are output if 'iprint=3'. If 'iprint > 3', the objective function value and corresponding variables are output every 'iprint'

evaluations. Default value is '0'.

maxfun The maximum allowed number of function evaluations. If this is exceeded, the

method will terminate.

returnBobyqa return the bobyqa output instead of the nlmixr2 fit

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual. In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

Where

The other data normalization approaches follow the following formula

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

- = (max(all unscaled values) min(all unscaled values))/2
- rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

- = max(all unscaled values) min(all unscaled values)
- mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 v_{scaled}

= (

 $v_{current} - v_{init}$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

```
= v_{current} \label{eq:vcurrent} / v_{init}
```

*scaleTo

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

```
v_{scaled} = ( v_{current} - v_{init} ) + scaleTo Otherwise the parameter is scaled multiplicatively. v_{scaled} = v_{current} / v_{init}
```

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- These parameter scaling coefficients are chose to try to keep similar slopes

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

'rxode2' ODE solving options during fitting, created with 'rxControl()' rxControl

optExpression Optimize the rxode2 expression to speed up calculation. By default this is turned

on.

sumProd Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

addProp specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2).

The combined 1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

Should the object have compressed items

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient crossproduct (evaluated at the individual empirical Bayes estimates).

• "r, s" Uses the sandwich matrix to calculate the covariance, that is: solve(R) %*% S %*% solve(R)

• "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)

• "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)

• "" Does not calculate the covariance step.

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

сi Confidence level for some tables. By default this is 0.95 or 95% confidence.

Optimization significant digits. This controls:

• The tolerance of the inner and outer optimization is 10^-sigdig

• The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)

compress covMethod

adj0bf

sigdig

• The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

... Additional arguments passed to nlmixr2est::bobyqaControl().

Value

bobqya control structure

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model
dsn <- data.frame(i=1:1000)</pre>
dsn$time <- exp(rnorm(1000))</pre>
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
 ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g <- fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
 })
}
fit2 <- nlmixr(mod, dsn, est="bobyqa")</pre>
print(fit2)
# you can also get the nlm output with
fit2$bobyqa
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

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bootplot

Produce delta objective function for boostrap

Description

Produce delta objective function for boostrap

Usage

```
bootplot(x, ...)
```

Arguments

x fit object

... Additional arguments passed to nlmixr2extra::bootplot().

Value

Fit traceplot or nothing.

Author(s)

Vipul Mann, Matthew L. Fidler

References

R Niebecker, MO Karlsson. (2013) *Are datasets for NLME models large enough for a bootstrap to provide reliable parameter uncertainty distributions?* PAGE 2013. https://www.page-meeting.org/?abstract=2899

bootstrapFit

Bootstrap nlmixr2 fit

Description

Bootstrap input dataset and rerun the model to get confidence bounds and aggregated parameters

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Usage

```
bootstrapFit(
   fit,
   nboot = 200,
   nSampIndiv,
   stratVar,
   stdErrType = c("perc", "sd", "se"),
   ci = 0.95,
   pvalues = NULL,
   restart = FALSE,
   plotHist = FALSE,
   fitName = as.character(substitute(fit))
)
```

Arguments

fit	the nlmixr2 fit object
nboot	an integer giving the number of bootstrapped models to be fit; default value is 200
nSampIndiv	an integer specifying the number of samples in each bootstrapped sample; default is the number of unique subjects in the original dataset
stratVar	Variable in the original dataset to stratify on; This is useful to distinguish between sparse and full sampling and other features you may wish to keep distinct in your bootstrap
stdErrType	This gives the standard error type for the updated standard errors; The current possibilities are: "perc" which gives the standard errors by percentiles (default), "sd" which gives the standard errors by the using the normal approximation of the mean with standard devaition, or "se" which uses the normal approximation with standard errors calculated with nSampIndiv
ci	Confidence interval level to calculate. Default is 0.95 for a 95 percent confidence interval
pvalues	a vector of pvalues indicating the probability of each subject to get selected; default value is NULL implying that probability of each subject is the same
restart	A boolean to try to restart an interrupted or incomplete boostrap. By default this is FALSE
plotHist	A boolean indicating if a histogram plot to assess how well the bootstrap is doing. By default this is turned off (FALSE)
fitName	is the fit name that is used for the name of the boostrap files. By default it is the fit provided though it could be something else.

Value

Nothing, called for the side effects; The original fit is updated with the bootstrap confidence bands

Author(s)

Vipul Mann, Matthew Fidler

Examples

```
## Not run:
one.cmt <- function() {</pre>
  ini({
    tka <- 0.45; label("Ka")
    tcl <- 1; label("Cl")</pre>
    tv <- 3.45; label("V")
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)</pre>
    cl <- exp(tcl + eta.cl)</pre>
    v \leftarrow exp(tv + eta.v)
    linCmt() ~ add(add.sd)
 })
}
fit <- nlmixr2(one.cmt, nlmixr2data::theo_sd, est = "saem", control = list(print = 0))</pre>
withr::with_tempdir({ # Run example in temp dir
bootstrapFit(fit, nboot = 5, restart = TRUE) # overwrites any of the existing data or model files
bootstrapFit(fit, nboot = 7) # resumes fitting using the stored data and model files
# Note this resumes because the total number of bootstrap samples is not 10
bootstrapFit(fit, nboot=10)
# Note the boostrap standard error and variance/covariance matrix is retained.
# If you wish to switch back you can change the covariance matrix by
nlmixr2est::setCov(fit, "linFim")
# And change it back again
nlmixr2est::setCov(fit, "boot10")
# This change will affect any simulations with uncertainty in their parameters
# You may also do a chi-square diagnostic plot check for the bootstrap with
bootplot(fit)
})
## End(Not run)
```

foceiControl

Control Options for FOCEi

Description

Control Options for FOCEi

Usage

```
foceiControl(
  sigdig = 3,
  epsilon = NULL,
 maxInnerIterations = 1000,
 maxOuterIterations = 5000,
 n1qn1nsim = NULL,
 print = 1L,
 printNcol = floor((getOption("width") - 23)/12),
  scaleTo = 1,
  scaleObjective = 0,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleC0 = 1e+05,
  derivEps = rep(20 * sqrt(.Machine$double.eps), 2),
  derivMethod = c("switch", "forward", "central"),
  derivSwitchTol = NULL,
  covDerivMethod = c("central", "forward"),
  covMethod = c("r,s", "r", "s", ""),
  hessEps = (.Machine$double.eps)^(1/3),
 hessEpsLlik = (.Machine$double.eps)^(1/3),
  optimHessType = c("central", "forward"),
  optimHessCovType = c("central", "forward"),
  eventType = c("central", "forward"),
  centralDerivEps = rep(20 * sqrt(.Machine$double.eps), 2),
  lbfgsLmm = 7L,
  lbfgsPgtol = 0,
  lbfgsFactr = NULL,
  eigen = TRUE,
  addPosthoc = TRUE,
  diagXform = c("sqrt", "log", "identity"),
  sumProd = FALSE,
  optExpression = TRUE,
  literalFix = TRUE,
  ci = 0.95.
  useColor = crayon::has_color(),
 boundTol = NULL,
  calcTables = TRUE,
  noAbort = TRUE,
  interaction = TRUE,
```

```
cholSEtol = (.Machine$double.eps)^(1/3),
cholAccept = 0.001,
resetEtaP = 0.15,
resetThetaP = 0.05,
resetThetaFinalP = 0.15,
diagOmegaBoundUpper = 5,
diagOmegaBoundLower = 100,
cholSEOpt = FALSE,
cholSECov = FALSE,
fo = FALSE,
covTryHarder = FALSE,
outerOpt = c("nlminb", "bobyqa", "lbfgsb3c", "L-BFGS-B", "mma", "lbfgsbLG", "slsqp",
  "Rvmmin"),
innerOpt = c("n1qn1", "BFGS"),
rhobeg = 0.2,
rhoend = NULL,
npt = NULL,
rel.tol = NULL,
x.tol = NULL,
eval.max = 4000,
iter.max = 2000,
abstol = NULL,
reltol = NULL,
resetHessianAndEta = FALSE,
stateTrim = Inf,
shi21maxOuter = 0L,
shi21maxInner = 20L,
shi21maxInnerCov = 20L,
shi21maxFD = 20L,
gillK = 10L,
gillStep = 4,
gillFtol = 0,
gillRtol = sqrt(.Machine$double.eps),
gillKcov = 10L,
gillKcovLlik = 10L,
gillStepCovLlik = 4.5,
gillStepCov = 2,
gillFtolCov = 0,
gillFtolCovLlik = 0,
rmatNorm = TRUE,
rmatNormLlik = TRUE,
smatNorm = TRUE,
smatNormLlik = TRUE,
covGillF = TRUE,
optGillF = TRUE,
covSmall = 1e-05,
adjLik = TRUE,
gradTrim = Inf,
```

```
maxOdeRecalc = 5,
 odeRecalcFactor = 10^{\circ}(0.5),
  gradCalcCentralSmall = 1e-04,
 gradCalcCentralLarge = 10000,
  etaNudge = qnorm(1 - 0.05/2)/sqrt(3),
  etaNudge2 = qnorm(1 - 0.05/2) * sqrt(3/5),
  nRetries = 3,
  seed = 42,
  resetThetaCheckPer = 0.1,
  etaMat = NULL,
  repeatGillMax = 1,
  stickyRecalcN = 4,
  gradProgressOfvTime = 10,
  addProp = c("combined2", "combined1"),
  badSolveObjfAdj = 100,
  compress = TRUE,
  rxControl = NULL,
  sigdigTable = NULL,
  fallbackFD = FALSE,
  smatPer = 0.6,
  sdLowerFact = 0.001,
  zeroGradFirstReset = TRUE,
 zeroGradRunReset = TRUE,
  zeroGradBobyqa = TRUE
)
```

Arguments

. . .

sigdig Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

Additional arguments passed to nlmixr2est::foceiControl().

epsilon Precision of estimate for n1qn1 optimization.

maxInnerIterations

Number of iterations for n1qn1 optimization.

maxOuterIterations

Maximum number of L-BFGS-B optimization for outer problem.

n1qn1nsim Number of function evaluations for n1qn1 optimization.

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

printNcol Number of columns to printout before wrapping parameter estimates/gradient

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

scaleObjective Scale the initial objective function to this value. By default this is 0 (meaning do not scale)

normType

This is the type of parameter normalization/scaling used to get the scaled initial values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

 v_{scaled} = ($v_{unscaled} - C_1$)/ C_2

Where

The other data normalization approaches follow the following formula

 v_{scaled} = ($v_{unscaled} - C_1$)/ C_2

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

- = (max(all unscaled values) min(all unscaled values))/2
- rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• 1en or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 v_{scaled}

= (

 $v_{current} - v_{init} \\$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

norm This approach uses the simple scaling provided by the normType argument.

 mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

```
v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}
```

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

```
v_{scaled} = ( v_{current} - v_{init} ) + scaleTo Otherwise the parameter is scaled multiplicatively. v_{scaled} = v_{current} / v_{init}
```

*scaleTo

scaleCmax scaleCmin

scaleC

Maximum value of the scaleC to prevent overflow.

Minimum value of the scaleC to prevent underflow.

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleC0 Number to adjust the scaling factor by if the initial gradient is zero.

derivEps Forward difference tolerances, which is a vector of relative difference and abso-

lute difference. The central/forward difference step size h is calculated as:

h = abs(x)*derivEps[1] + derivEps[2]

derivMethod indicates the method for calculating derivatives of the outer problem. Cur-

rently supports "switch", "central" and "forward" difference methods. Switch starts with forward differences. This will switch to central differences when abs(delta(OFV)) <= derivSwitchTol and switch back to forward differences when

abs(delta(OFV)) > derivSwitchTol.

derivSwitchTol The tolerance to switch forward to central differences.

covDerivMethod indicates the method for calculating the derivatives while calculating the covari-

ance components (Hessian and S).

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-

product (evaluated at the individual empirical Bayes estimates)."r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R)

- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)
- "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)
- "" Does not calculate the covariance step.

hessEps is a double value representing the epsilon for the Hessian calculation. This is

used for the R matrix calculation.

%*% S %*% solve(R)

hessEpsLlik is a double value representing the epsilon for the Hessian calculation when do-

ing focei generalized log-likelihood estimation. This is used for the R matrix

calculation.

optimHessType The hessian type for when calculating the individual hessian by numeric dif-

ferences (in generalized log-likelihood estimation). The options are "central", and "forward". The central differences is what R's 'optimHess()' uses and is the default for this method. (Though the "forward" is faster and still reasonable for most cases). The Shi21 cannot be changed for the Gill83 algorithm with the

optimHess in a generalized likelihood problem.

 ${\tt optimHessCovType}$

The hessian type for when calculating the individual hessian by numeric differences (in generalized log-likelihood estimation). The options are "central", and "forward". The central differences is what R's 'optimHess()' uses. While this takes longer in optimization, it is more accurate, so for calculating the covariance and final likelihood, the central differences are used. This also uses the

modified Shi21 method

eventType Event gradient type for dosing events; Can be "central" or "forward"

centralDerivEps

Central difference tolerances. This is a numeric vector of relative difference and absolute difference. The central/forward difference step size h is calculated as:

h = abs(x)*derivEps[1] + derivEps[2]

lbfgsLmm An integer giving the number of BFGS updates retained in the "L-BFGS-B"

method, It defaults to 7.

lbfgsPgtol is a double precision variable.

On entry pgtol \geq 0 is specified by the user. The iteration will stop when:

 $max(\parallel proj g_i \parallel i = 1, ..., n) \le lbfgsPgtol$ where pg_i is the ith component of the projected gradient.

On exit pgtol is unchanged. This defaults to zero, when the check is suppressed.

lbfgsFactr Controls the convergence of the "L-BFGS-B" method. Convergence occurs

when the reduction in the objective is within this factor of the machine tolerance. Default is 1e10, which gives a tolerance of about 2e-6, approximately 4 sigdigs. You can check your exact tolerance by multiplying this value by

.Machine\$double.eps

eigen A boolean indicating if eigenvectors are calculated to include a condition num-

ber calculation.

addPosthoc Boolean indicating if posthoc parameters are added to the table output.

diagXform This is the transformation used on the diagonal of the chol(solve(omega)).

This matrix and values are the parameters estimated in FOCEi. The possibilities

are:

• sqrt Estimates the sqrt of the diagonal elements of chol(solve(omega)).

This is the default method.

• log Estimates the log of the diagonal elements of chol(solve(omega))

• identity Estimates the diagonal elements without any transformations

Is a boolean indicating if the model should change multiplication to high pre-

cision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

optExpression Optimize the rxode2 expression to speed up calculation. By default this is turned

on.

sumProd

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

ci Confidence level for some tables. By default this is 0.95 or 95% confidence.

useColor Boolean indicating if focei can use ASCII color codes

boundTol Tolerance for boundary issues.

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this

is TRUE

noAbort Boolean to indicate if you should abort the FOCEi evaluation if it runs into

troubles. (default TRUE)

interaction Boolean indicate FOCEi should be used (TRUE) instead of FOCE (FALSE)

cholSEtol tolerance for Generalized Cholesky Decomposition. Defaults to suggested (.Ma-

chine\$double.eps)^(1/3)

cholAccept Tolerance to accept a Generalized Cholesky Decomposition for a R or S matrix.

resetEtaP represents the p-value for reseting the individual ETA to 0 during optimization

(instead of the saved value). The two test statistics used in the z-test are either chol(omega^-1) %*% eta or eta/sd(allEtas). A p-value of 0 indicates the ETAs

never reset. A p-value of 1 indicates the ETAs always reset.

resetThetaP represents the p-value for reseting the population mu-referenced THETA param-

eters based on ETA drift during optimization, and resetting the optimization. A p-value of 0 indicates the THETAs never reset. A p-value of 1 indicates the THETAs always reset and is not allowed. The theta reset is checked at the beginning and when nearing a local minima. The percent change in objective function

where a theta reset check is initiated is controlled in resetThetaCheckPer.

resetThetaFinalP

represents the p-value for reseting the population mu-referenced THETA parameters based on ETA drift during optimization, and resetting the optimization one

final time.

diagOmegaBoundUpper

This represents the upper bound of the diagonal omega matrix. The upper bound is given by diag(omega)*diagOmegaBoundUpper. If diagOmegaBoundUpper is

1, there is no upper bound on Omega.

diagOmegaBoundLower

This represents the lower bound of the diagonal omega matrix. The lower bound is given by diag(omega)/diagOmegaBoundUpper. If diagOmegaBoundLower is

1, there is no lower bound on Omega.

cholSEOpt Boolean indicating if the generalized Cholesky should be used while optimizing.

cholSECov Boolean indicating if the generalized Cholesky should be used while calculating

the Covariance Matrix.

fo is a boolean indicating if this is a FO approximation routine.

covTryHarder If the R matrix is non-positive definite and cannot be corrected to be non-positive

definite try estimating the Hessian on the unscaled parameter space.

outerOpt optimization method for the outer problem

innerOpt optimization method for the inner problem (not implemented yet.)

rhobeg Beginning change in parameters for bobyqa algorithm (trust region). By default

this is 0.2 or 20 parameters when the parameters are scaled to 1. rhobeg and rhoend must be set to the initial and final values of a trust region radius, so both must be positive with 0 < rhoend < rhobeg. Typically rhobeg should be about one tenth of the greatest expected change to a variable. Note also that smallest difference abs(upper-lower) should be greater than or equal to rhobeg*2. If this

is not the case then rhobeg will be adjusted. (bobyqa)

rhoend The smallest value of the trust region radius that is allowed. If not defined, then

10^(-sigdig-1) will be used. (bobyqa)

npt The number of points used to approximate the objective function via a quadratic

approximation for bobyqa. The value of npt must be in the interval [n+2,(n+1)(n+2)/2] where n is the number of parameters in par. Choices that exceed 2*n+1 are not

recommended. If not defined, it will be set to 2*n + 1. (bobyqa)

rel.tol Relative tolerance before nlminb stops (nlmimb).

x.tol X tolerance for nlmixr2 optimizer eval.max Number of maximum evaluations of the objective function (nlmimb) Maximum number of iterations allowed (nlmimb) iter.max abstol Absolute tolerance for nlmixr2 optimizer (BFGS) tolerance for nlmixr2 (BFGS) reltol resetHessianAndEta is a boolean representing if the individual Hessian is reset when ETAs are reset using the option resetEtaP. stateTrim Trim state amounts/concentrations to this value. shi21maxOuter The maximum number of steps for the optimization of the forward-difference step size. When not zero, use this instead of Gill differences. shi21maxInner The maximum number of steps for the optimization of the individual Hessian matrices in the generalized likelihood problem. When 0, un-optimized finite differences are used. shi21maxInnerCov The maximum number of steps for the optimization of the individual Hessian matrices in the generalized likelihood problem for the covariance step. When 0, un-optimized finite differences are used. shi21maxFD The maximum number of steps for the optimization of the forward difference step size when using dosing events (lag time, modeled duration/rate and bioavailability) gillK The total number of possible steps to determine the optimal forward/central difference step size per parameter (by the Gill 1983 method). If 0, no optimal step size is determined. Otherwise this is the optimal step size determined. gillStep When looking for the optimal forward difference step size, this is This is the step size to increase the initial estimate by. So each iteration the new step size = (prior step size)*gillStep gillFtol The gillFtol is the gradient error tolerance that is acceptable before issuing a warning/error about the gradient estimates. The relative tolerance used for Gill 1983 determination of optimal step size. gillRtol The total number of possible steps to determine the optimal forward/central difgillKcov ference step size per parameter (by the Gill 1983 method) during the covariance step. If 0, no optimal step size is determined. Otherwise this is the optimal step size determined. gillKcovLlik The total number of possible steps to determine the optimal forward/central difference step per parameter when using the generalized focei log-likelihood method (by the Gill 1986 method). If 0, no optimal step size is determined. Otherwise this is the optimal step size is determined gillStepCovLlik Same as above but during generalized focei log-likelihood gillStepCov When looking for the optimal forward difference step size, this is This is the step size to increase the initial estimate by. So each iteration during the covariance

step is equal to the new step size = (prior step size)*gillStepCov

gillFtolCov The gillFtol is the gradient error tolerance that is acceptable before issuing a

warning/error about the gradient estimates during the covariance step.

gillFtolCovLlik

Same as above but applied during generalized log-likelihood estimation.

rmatNorm A parameter to normalize gradient step size by the parameter value during the

calculation of the R matrix

rmatNormLlik A parameter to normalize gradient step size by the parameter value during the

calculation of the R matrix if you are using generalized log-likelihood Hessian

matrix

smatNorm A parameter to normalize gradient step size by the parameter value during the

calculation of the S matrix

smatNormLlik A parameter to normalize gradient step size by the parameter value during the

calculation of the S matrix if you are using the generalized log-likelihood.

covGillF Use the Gill calculated optimal Forward difference step size for the instead of

the central difference step size during the central difference gradient calculation.

optGillF Use the Gill calculated optimal Forward difference step size for the instead of

the central difference step size during the central differences for optimization.

covSmall The covSmall is the small number to compare covariance numbers before reject-

ing an estimate of the covariance as the final estimate (when comparing sandwich vs R/S matrix estimates of the covariance). This number controls how

small the variance is before the covariance matrix is rejected.

adjLik In nlmixr2, the objective function matches NONMEM's objective function, which

removes a 2*pi constant from the likelihood calculation. If this is TRUE, the likelihood function is adjusted by this 2*pi factor. When adjusted this number more closely matches the likelihood approximations of nlme, and SAS approximations. Regardless of if this is turned on or off the objective function matches

NONMEM's objective function.

gradTrim The parameter to adjust the gradient to if the lgradientl is very large.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

gradCalcCentralSmall

A small number that represents the value where |grad| < gradCalcCentralSmall

where forward differences switch to central differences.

gradCalcCentralLarge

A large number that represents the value where |gradl > gradCalcCentralLarge

where forward differences switch to central differences.

etaNudge By default initial ETA estimates start at zero; Sometimes this doesn't optimize

appropriately. If this value is non-zero, when the n1qn1 optimization didn't perform appropriately, reset the Hessian, and nudge the ETA up by this value; If the ETA still doesn't move, nudge the ETA down by this value. By default this value is qnorm(1-0.05/2)*1/sqrt(3), the first of the Gauss Quadrature numbers times by the 0.95% normal region. If this is not successful try the second eta

nudge number (below). If +-etaNudge2 is not successful, then assign to zero and do not optimize any longer

etaNudge2 This is the second eta nudge. By default it is qnorm(1-0.05/2)*sqrt(3/5), which

is the n=3 quadrature point (excluding zero) times by the 0.95% normal region

nRetries If FOCEi doesn't fit with the current parameter estimates, randomly sample new

parameter estimates and restart the problem. This is similar to 'PsN' resampling.

seed an object specifying if and how the random number generator should be initial-

ized

resetThetaCheckPer

represents objective function % percentage below which resetThetaP is checked.

etaMat Eta matrix for initial estimates or final estimates of the ETAs.

repeatGillMax If the tolerances were reduced when calculating the initial Gill differences, the

Gill difference is repeated up to a maximum number of times defined by this

parameter.

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

gradProgressOfvTime

This is the time for a single objective function evaluation (in seconds) to start

progress bars on gradient evaluations

addProp specifies the type of additive plus proportional errors, the one where standard

deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

badSolveObjfAdj

The objective function adjustment when the ODE system cannot be solved. It is

based on each individual bad solve.

compress Should the object have compressed items

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

sigdigTable Significant digits in the final output table. If not specified, then it matches the

significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use

3.

fallbackFD Fallback to the finite differences if the sensitivity equations do not solve.

smatPer A percentage representing the number of failed parameter gradients for each

individual (which are replaced with the overall gradient for the parameter) out of the total number of gradients parameters (ie 'ntheta*nsub') before the S matrix

is considered to be a bad matrix.

sdLowerFact A factor for multiplying the estimate by when the lower estimate is zero and

the error is known to represent a standard deviation of a parameter (like add.sd, prop.sd, pow.sd, lnorm.sd, etc). When zero, no factor is applied. If your initial estimate is 0.15 and your lower bound is zero, then the lower bound would be

assumed to be 0.00015.

zeroGradFirstReset

boolean, when 'TRUE' if the first gradient is zero, reset the zero gradient to 'sqrt(.Machine\$double.eps)' to get past the bad initial estimate, otherwise error (and possibly reset), when 'FALSE' error when the first gradient is zero. When 'NA' on the last reset, have the zero gradient ignored, otherwise error and look

for another value. Default is 'TRUE'

zeroGradRunReset

boolean, when 'TRUE' if a gradient is zero, reset the zero gradient to 'sqrt(.Machine\$double.eps)'

to get past the bad estimate while running. Otherwise error (and possibly reset).

Default is 'TRUE'

zeroGradBobyqa boolean, when 'TRUE' if a gradient is zero, the reset will change the method to

the gradient free bobyqa method. When 'NA', the zero gradient will change to

bobyqa only when the first gradient is zero. Default is 'TRUE'

Details

Note this uses the R's L-BFGS-B in optim for the outer problem and the BFGS n1qn1 with that allows restoring the prior individual Hessian (for faster optimization speed).

However the inner problem is not scaled. Since most eta estimates start near zero, scaling for these parameters do not make sense.

This process of scaling can fix some ill conditioning for the unscaled problem. The covariance step is performed on the unscaled problem, so the condition number of that matrix may not be reflective of the scaled problem's condition-number.

Value

The control object that changes the options for the FOCEi family of estimation methods

Author(s)

Matthew L. Fidler

References

Gill, P.E., Murray, W., Saunders, M.A., & Wright, M.H. (1983). Computing Forward-Difference Intervals for Numerical Optimization. Siam Journal on Scientific and Statistical Computing, 4, 310-321.

Shi, H.M., Xie, Y., Xuan, M.Q., & Nocedal, J. (2021). Adaptive Finite-Difference Interval Estimation for Noisy Derivative-Free Optimization.

See Also

```
optim
n1qn1
rxSolve
Other Estimation control: nlmixr2NlmeControl(), saemControl()
```

lbfgsb3cControl

Control for lbfgsb3c estimation method in nlmixr2

Description

Control for lbfgsb3c estimation method in nlmixr2

Usage

```
lbfgsb3cControl(
  trace = 0,
  factr = 1e+07,
  pgtol = 0,
  abstol = 0,
  reltol = 0,
  1mm = 5L,
 maxit = 10000L,
  returnLbfgsb3c = FALSE,
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
  odeRecalcFactor = 10^{(0.5)},
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
  covMethod = c("r", ""),
```

```
adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
  ...
)
```

Arguments

trace If positive, tracing information on the progress of the optimization is produced. Higher values may produce more tracing information: for method "L-BFGS-B" there are six levels of tracing. (To understand exactly what these do see the source code: higher levels give more detail.) factr controls the convergence of the "L-BFGS-B" method. Convergence occurs when the reduction in the objective is within this factor of the machine tolerance. Default is 1e7, that is a tolerance of about 1e-8. pgtol helps control the convergence of the "L-BFGS-B" method. It is a tolerance on the projected gradient in the current search direction. This defaults to zero, when the check is suppressed. abstol helps control the convergence of the "L-BFGS-B" method. It is an absolute tolerance difference in x values. This defaults to zero, when the check is suppressed. reltol helps control the convergence of the "L-BFGS-B" method. It is an relative tolerance difference in x values. This defaults to zero, when the check is suppressed. is an integer giving the number of BFGS updates retained in the "L-BFGS-B" 1mm method, It defaults to 5. maximum number of iterations. maxit return the lbfgsb3c output instead of the nlmixr2 fit returnLbfgsb3c stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the problem. maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the system if there was a bad ODE solve. odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2

The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) \prime \\ C_2$

Where

The other data normalization approaches follow the following formula

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

- = (max(all unscaled values) min(all unscaled values))/2
- rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

- = max(all unscaled values) min(all unscaled values)
- mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 v_{scaled}

= (

 $v_{current} - v_{init}$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

```
= v_{current} / v_{init}
```

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

```
v_{scaled} = ( v_{current} - v_{init} ) + scaleTo Otherwise the parameter is scaled multiplicatively. v_{scaled} = v_{current} / v_{init} *scaleTo
```

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- These parameter scaling coefficients are chose to try to keep similar slopes

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

gradTo this is the factor that the gradient is scaled to before optimizing. This only works

with scaleType="nlmixr2".

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression Optimize the rxode2 expression to speed up calculation. By default this is turned

on.

addProp

sumProd Is a boolean indicating if the model should change multiplication to high pre-

cision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this

is TRUE

compress Should the object have compressed items

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-product (evaluated at the individual empirical Bayes estimates).

"r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R)
 %*% S %*% solve(R)

• "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)

• "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)

• "" Does not calculate the covariance step.

adj0bf is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

Confidence level for some tables. By default this is 0.95 or 95% confidence.

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• The tolerance of the inner and outer optimization is 10^-sigdig

Optimization significant digits. This controls:

ci

sigdig

covMethod

- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 * 10 ^ (-sigdig + 1)$

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

. Additional arguments passed to nlmixr2est::lbfgsb3cControl().

Value

bobqya control structure

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model
dsn \leftarrow data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))</pre>
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
 ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g <- fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
 })
}
fit2 <- nlmixr(mod, dsn, est="lbfgsb3c")</pre>
print(fit2)
# you can also get the nlm output with fit2$lbfgsb3c
fit2$lbfgsb3c
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

n1qn1Control

Control for n1qn1 estimation method in nlmixr2

Description

Control for n1qn1 estimation method in nlmixr2

Usage

```
n1qn1Control(
  epsilon = (.Machine$double.eps)^0.25,
 max_iterations = 10000,
  nsim = 10000,
  imp = 0,
  print.functions = FALSE,
  returnN1qn1 = FALSE,
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
  odeRecalcFactor = 10^{(0.5)},
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
  covMethod = c("r", "n1qn1", ""),
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

epsilon

Precision of estimate for n1qn1 optimization.

max_iterations Number of iterations

nsim Number of function evaluations

imp Verbosity of messages.

print.functions

Boolean to control if the function value and parameter estimates are echoed

every time a function is called.

returnN1qn1 return the n1qn1 output instead of the nlmixr2 fit

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from $\overline{\text{Feature Scaling}}.$ The rescale2

The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

$$v_{scaled}$$
 = (
$$v_{unscaled} - C_1$$
)/
$$C_2$$

Where

The other data normalization approaches follow the following formula

 v_{scaled} = ($v_{unscaled} - C_1$)/ C_2

 rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

= (max(all unscaled values) - min(all unscaled values))/2

• rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

 $\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$

• constant which does not perform data normalization. That is

$$C_1$$
 = 0
$$C_2$$
 = 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

nlmixr2 In this approach the scaling is performed by the following equation:

$$v_{scaled} \\ = (\\ v_{current} - v_{init} \\$$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

$$v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}$$

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

$$v_{scaled} \\ = (\\ v_{current} - v_{init} \\$$

) + scaleTo

Otherwise the parameter is scaled multiplicatively.

 v_{scaled} : $v_{current}$

/

 v_{init}

*scaleTo

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate))*abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

gradTo

this is the factor that the gradient is scaled to before optimizing. This only works with scaleType="nlmixr2".

rxControl

'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression

Optimize the rxode2 expression to speed up calculation. By default this is turned

sumProd

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

literalFix

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress

Should the object have compressed items

covMethod

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-product (evaluated at the individual empirical Bayes estimates).

- "r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R)
 **% S **% solve(R)
- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)
- "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)
- "" Does not calculate the covariance step.

adi0bf

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is 5 * 10 ^ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

Additional arguments passed to nlmixr2est::n1qn1Control().

Value

bobqya control structure

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model
dsn <- data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))</pre>
```

```
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
 ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g \leftarrow fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
 })
fit2 <- nlmixr(mod, dsn, est="n1qn1")</pre>
print(fit2)
# you can also get the nlm output with fit2$n1qn1
fit2$n1qn1
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

newuoaControl

Control for newuoa estimation method in nlmixr2

Description

Control for newuoa estimation method in nlmixr2

Usage

```
newuoaControl(
  npt = NULL,
  rhobeg = NULL,
  rhoend = NULL,
  iprint = 0L,
  maxfun = 100000L,
  returnNewuoa = FALSE,
  stickyRecalcN = 4,
  maxOdeRecalc = 5,
  odeRecalcFactor = 10^(0.5),
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
```

```
normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  rxControl = NULL,
 optExpression = TRUE,
  sumProd = FALSE,
 literalFix = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
 covMethod = c("r", ""),
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

npt

The number of points used to approximate the objective function via a quadratic approximation for bobyqa. The value of npt must be in the interval [n+2,(n+1)(n+2)/2] where n is the number of parameters in par. Choices that exceed 2*n+1 are not recommended. If not defined, it will be set to 2*n+1. (bobyqa)

rhobeg

Beginning change in parameters for bobyqa algorithm (trust region). By default this is 0.2 or 20 parameters when the parameters are scaled to 1. rhobeg and rhoend must be set to the initial and final values of a trust region radius, so both must be positive with 0 < rhoend < rhobeg. Typically rhobeg should be about one tenth of the greatest expected change to a variable. Note also that smallest difference abs(upper-lower) should be greater than or equal to rhobeg*2. If this is not the case then rhobeg will be adjusted. (bobyqa)

rhoend

The smallest value of the trust region radius that is allowed. If not defined, then 10^(-sigdig-1) will be used. (bobyqa)

iprint

The value of 'iprint' should be set to an integer value in '0, 1, 2, 3, ...', which controls the amount of printing. Specifically, there is no output if 'iprint=0' and there is output only at the start and the return if 'iprint=1'. Otherwise, each new value of 'rho' is printed, with the best vector of variables so far and the corresponding value of the objective function. Further, each new value of the objective function with its variables are output if 'iprint=3'. If 'iprint > 3', the objective function value and corresponding variables are output every 'iprint' evaluations. Default value is '0'.

maxfun

The maximum allowed number of function evaluations. If this is exceeded, the method will terminate.

returnNewuoa

return the newuoa output instead of the nlmixr2 fit

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the rtol/atol is reduced

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

Where

The other data normalization approaches follow the following formula

 v_{scaled} = ($v_{unscaled} - C_1$)/ C_2

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

= (max(all unscaled values) - min(all unscaled values))/2

• rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType The scaling scheme for nlmixr2. The supported types are:

nlmixr2 In this approach the scaling is performed by the following equation:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}$

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

) + scaleTo

Otherwise the parameter is scaled multiplicatively.

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}$

*scaleTo

scaleCmax Maximum value of the scaleC to prevent overflow.
scaleCmin Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*a

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

rxControl

'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression

Optimize the rxode2 expression to speed up calculation. By default this is turned on.

sumProd

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

literalFix

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress

Should the object have compressed items

covMethod

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-product (evaluated at the individual empirical Bayes estimates).

- "r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R)
 **% S **% solve(R)
- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)
- "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)
- "" Does not calculate the covariance step.

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is 5 * 10 ^ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

Additional arguments passed to nlmixr2est::newuoaControl().

Value

newuoa control structure

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model

dsn <- data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))

mod <- function() {
   ini({
      E0 <- 0.5
      Em <- 0.5
      E50 <- 2
      g <- fix(2)
})
   model({</pre>
```

```
v <- E0+Em*time^g/(E50^g+time^g)
    ll(bin) ~ DV * v - log(1 + exp(v))
})

fit2 <- nlmixr(mod, dsn, est="newuoa")

print(fit2)

# you can also get the nlm output with

fit2$newuoa

# The nlm control has been modified slightly to include
# extra components and name the parameters</pre>
```

nlmControl

nlmixr2 defaults controls for nlm

Description

nlmixr2 defaults controls for nlm

Usage

```
nlmControl(
  typsize = NULL,
  fscale = 1,
 print.level = 0,
 ndigit = NULL,
  gradtol = 1e-06,
  stepmax = NULL,
  steptol = 1e-06,
  iterlim = 10000,
  check.analyticals = FALSE,
  returnNlm = FALSE,
  solveType = c("hessian", "grad", "fun"),
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
  odeRecalcFactor = 10^{(0.5)},
  eventType = c("central", "forward"),
  shiErr = (.Machine$double.eps)^(1/3),
  shi21maxFD = 20L,
  optimHessType = c("central", "forward"),
  hessErr = (.Machine$double.eps)^(1/3),
  shi21maxHess = 20L,
  useColor = crayon::has_color(),
```

```
printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
  covMethod = c("r", "nlm", ""),
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

typsize an estimate of the size of each parameter at the minimum.

fscale an estimate of the size of f at the minimum.

print.level this argument determines the level of printing which is done during the mini-

mization process. The default value of 0 means that no printing occurs, a value of 1 means that initial and final details are printed and a value of 2 means that

full tracing information is printed.

ndigit the number of significant digits in the function f.

gradtol a positive scalar giving the tolerance at which the scaled gradient is considered

close enough to zero to terminate the algorithm. The scaled gradient is a measure of the relative change in f in each direction p[i] divided by the relative change

in p[i].

stepmax a positive scalar which gives the maximum allowable scaled step length. stepmax

is used to prevent steps which would cause the optimization function to overflow, to prevent the algorithm from leaving the area of interest in parameter space, or to detect divergence in the algorithm. stepmax would be chosen small enough to prevent the first two of these occurrences, but should be larger than any antic-

ipated reasonable step.

steptol A positive scalar providing the minimum allowable relative step length.

iterlim a positive integer specifying the maximum number of iterations to be performed

before the program is terminated.

check.analyticals

a logical scalar specifying whether the analytic gradients and Hessians, if they are supplied, should be checked against numerical derivatives at the initial parameter values. This can help detect incorrectly formulated gradients or Hessians.

returnNlm

is a logical that allows a return of the 'nlm' object

solveType

tells if 'nlm' will use nlmixr2's analytical gradients when available (finite differences will be used for event-related parameters like parameters controlling lag time, duration/rate of infusion, and modeled bioavailability). This can be:

- "hessian" which will use the analytical gradients to create a Hessian with finite differences.
- "gradient" which will use the gradient and let 'nlm' calculate the finite difference hessian
- "fun" where nlm will calculate both the finite difference gradient and the finite difference Hessian

When using nlmixr2's finite differences, the "ideal" step size for either central or forward differences are optimized for with the Shi2021 method which may give more accurate derivatives

stickyRecalcN

The number of bad ODE solves before reducing the atol/rtol for the rest of the problem.

maxOdeRecalc

Maximum number of times to reduce the ODE tolerances and try to resolve the system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the rtol/atol is reduced

eventType

Event gradient type for dosing events; Can be "central" or "forward"

shiErr

This represents the epsilon when optimizing the ideal step size for numeric differentiation using the Shi2021 method

shi21maxFD

The maximum number of steps for the optimization of the forward difference step size when using dosing events (lag time, modeled duration/rate and bioavailability)

optimHessType

The hessian type for when calculating the individual hessian by numeric differences (in generalized log-likelihood estimation). The options are "central", and "forward". The central differences is what R's 'optimHess()' uses and is the default for this method. (Though the "forward" is faster and still reasonable for most cases). The Shi21 cannot be changed for the Gill83 algorithm with the optimHess in a generalized likelihood problem.

hessErr

This represents the epsilon when optimizing the Hessian step size using the Shi2021 method.

shi21maxHess

Maximum number of times to optimize the best step size for the hessian calculation

useColor

Boolean indicating if focei can use ASCII color codes

printNcol

Number of columns to printout before wrapping parameter estimates/gradient

print

Integer representing when the outer step is printed. When this is 0 or do not print the iterations. 1 is print every function evaluation (default), 5 is print every 5 evaluations.

normType

This is the type of parameter normalization/scaling used to get the scaled initial values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the $\mbox{Optdes}X$ software manual.

In general, all all scaling formula can be described by:

$$v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$$

Where

The other data normalization approaches follow the following formula

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) \prime \\ C_2$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

- = (max(all unscaled values) min(all unscaled values))/2
- rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

- = max(all unscaled values) min(all unscaled values)
- std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

- = sd(all unscaled values)
- 1en or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 v_{scaled}

= (

$$v_{current} - v_{init} \\$$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

norm This approach uses the simple scaling provided by the normType argument.

 mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

```
v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}
```

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

```
v_{scaled} = ( v_{current} - v_{init} ) + scaleTo Otherwise the parameter is scaled multiplicatively. v_{scaled} = v_{current} /
```

*scaleTo

scaleCmax
scaleCmin

scaleC

Maximum value of the scaleC to prevent overflow.

Minimum value of the scaleC to prevent underflow.

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

 v_{init}

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo Scale the initial parameter estimate to this value. By default this is 1. When zero

or below, no scaling is performed.

gradTo this is the factor that the gradient is scaled to before optimizing. This only works

with scaleType="nlmixr2".

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression Optimize the rxode2 expression to speed up calculation. By default this is turned

on.

sumProd Is a boolean indicating if the model should change multiplication to high pre-

cision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

addProp specifies the type of additive plus proportional errors, the one where standard

deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this

is TRUE

compress Should the object have compressed items

covMethod allows selection of "r", which uses nlmixr2's 'nlmixr2Hess()' for the hessian cal-

culation or "nlm" which uses the hessian from 'stats::nlm(.., hessian=TRUE)'. When using 'nlmixr2's' hessian for optimization or 'nlmixr2's' gradient for solving this defaults to "nlm" since 'stats::optimHess()' assumes an accurate

gradient and is faster than 'nlmixr2Hess'

adj0bf is a boolean to indicate if the objective function should be adjusted to be closer

to NONMEM's default objective function. By default this is TRUE

ci Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

Additional arguments passed to nlmixr2est::nlmControl().

Value

. . .

nlm control object

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model
dsn <- data.frame(i=1:1000)</pre>
dsn$time <- exp(rnorm(1000))</pre>
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
ini({
  E0 <- 0.5
  Em <- 0.5
  E50 <- 2
   g \leftarrow fix(2)
})
model({
  v \leftarrow E0+Em*time^g/(E50^g+time^g)
  ll(bin) \sim DV * v - log(1 + exp(v))
})
}
fit2 <- nlmixr(mod, dsn, est="nlm")</pre>
print(fit2)
# you can also get the nlm output with fit2$nlm
fit2$nlm
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

nlmeControl

Control Values for nlme Fit with extra options for nlmixr

Description

The values supplied in the function call replace the defaults and a list with all possible arguments is returned. The returned list is used as the 'control' argument to the 'nlme' function.

Usage

```
nlmeControl(
 maxIter = 100,
 pnlsMaxIter = 100,
 msMaxIter = 100,
 minScale = 0.001,
  tolerance = 1e-05,
  niterEM = 25,
 pnlsTol = 0.001,
 msTol = 1e-06,
  returnObject = FALSE,
 msVerbose = FALSE,
 msWarnNoConv = TRUE,
  gradHess = TRUE,
  apVar = TRUE,
  .relStep = .Machine$double.eps^(1/3),
 minAbsParApVar = 0.05,
  opt = c("nlminb", "nlm"),
  natural = TRUE,
  sigma = NULL,
  optExpression = TRUE,
  literalFix = TRUE,
  sumProd = FALSE,
  rxControl = NULL,
 method = c("ML", "REML"),
  random = NULL,
  fixed = NULL,
 weights = NULL,
  verbose = TRUE,
  returnNlme = FALSE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
 muRefCovAlg = TRUE,
```

)

Arguments

maxIter maximum number of iterations for the nlme optimization algorithm. Default is

50.

pnlsMaxIter maximum number of iterations for the PNLS optimization step inside the nlme

optimization. Default is 7.

msMaxIter maximum number of iterations for nlminb (iter.max) or the nlm (iterlim,

from the 10-th step) optimization step inside the nlme optimization. Default is

50 (which may be too small for e.g. for overparametrized cases).

minScale minimum factor by which to shrink the default step size in an attempt to decrease

the sum of squares in the PNLS step. Default 0.001.

tolerance tolerance for the convergence criterion in the nlme algorithm. Default is 1e-6.

niterEM number of iterations for the EM algorithm used to refine the initial estimates of

the random effects variance-covariance coefficients. Default is 25.

pnlsTol tolerance for the convergence criterion in PNLS step. Default is 1e-3.

msTol tolerance for the convergence criterion in nlm, passed as the gradtol argument

to the function (see documentation on nlm). Default is 1e-7.

returnObject a logical value indicating whether the fitted object should be returned when the

maximum number of iterations is reached without convergence of the algorithm.

Default is FALSE.

msVerbose a logical value passed as the trace to nlminb(.., control=list(trace = *,

..)) or as argument print.level to nlm(). Default is FALSE.

msWarnNoConv logical indicating if a warning should be signalled whenever the minimization

(by opt) in the LME step does not converge; defaults to TRUE.

gradHess a logical value indicating whether numerical gradient vectors and Hessian ma-

trices of the log-likelihood function should be used in the nlm optimization. This option is only available when the correlation structure (corStruct) and the variance function structure (varFunc) have no "varying" parameters and the pdMat classes used in the random effects structure are pdSymm (general positive-definite), pdDiag (diagonal), pdIdent (multiple of the identity), or pdCompSymm

(compound symmetry). Default is TRUE.

apVar a logical value indicating whether the approximate covariance matrix of the

variance-covariance parameters should be calculated. Default is TRUE.

.relStep relative step for numerical derivatives calculations. Default is .Machine\$double.eps^(1/3).

minAbsParApVar numeric value - minimum absolute parameter value in the approximate variance

calculation. The default is 0.05.

opt the optimizer to be used, either "nlminb" (the default) or "nlm".

natural a logical value indicating whether the pdNatural parametrization should be

used for general positive-definite matrices (pdSymm) in reStruct, when the approximate covariance matrix of the estimators is calculated. Default is TRUE.

sigma optionally a positive number to fix the residual error at. If NULL, as by default,

or 0, sigma is estimated.

optExpression Optimize the rxode2 expression to speed up calculation. By default this is turned

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

sumProd Is a boolean indicating if the model should change multiplication to high pre-

cision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

method a character string. If "REML" the model is fit by maximizing the restricted log-

likelihood. If "ML" the log-likelihood is maximized. Defaults to "ML".

optionally, any of the following: (i) a two-sided formula of the form $r1+...+rn^{x}1+...+xm$

| g1/.../gQ, with r1,...,rn naming parameters included on the right hand side of model, x1+...+xm specifying the random-effects model for these parameters and g1/.../gQ the grouping structure (Q may be equal to 1, in which case no / is required). The random effects formula will be repeated for all levels of grouping, in the case of multiple levels of grouping; (ii) a two-sided formula of the form r1+...+rn~x1+...+xm, a list of two-sided formulas of the form r1~x1+...+xm, with possibly different random-effects models for different parameters, a pdMat object with a two-sided formula, or list of two-sided formulas (i.e. a non-NULL value for formula (random)), or a list of pdMat objects with two-sided formulas, or lists of two-sided formulas. In this case, the grouping structure formula will be given in groups, or derived from the data used to fit the nonlinear mixed-effects model, which should inherit from class groupedData; (iii) a named list of formulas, lists of formulas, or pdMat objects as in (ii), with the grouping factors as names. The order of nesting will be assumed the same as the order of the order of the elements in the list; (iv) an reStruct object. See the documentation on pdClasses for a description of the available pdMat classes. Defaults to fixed, resulting in all fixed effects having

also random effects.

a two-sided linear formula of the form f1+...+fn~x1+...+xm, or a list of twosided formulas of the form f1~x1+...+xm, with possibly different models for different parameters. The f1,..., fn are the names of parameters included on the right hand side of model and the x1+...+xm expressions define linear models for these parameters (when the left hand side of the formula contains several parameters, they all are assumed to follow the same linear model, described by the right hand side expression). A 1 on the right hand side of the formula(s)

indicates a single fixed effects for the corresponding parameter(s).

weights an optional varFunc object or one-sided formula describing the within-group

> heteroscedasticity structure. If given as a formula, it is used as the argument to varFixed, corresponding to fixed variance weights. See the documentation on varClasses for a description of the available varFunc classes. Defaults to

NULL, corresponding to homoscedastic within-group errors.

an optional logical value. If TRUE information on the evolution of the iterative

algorithm is printed. Default is FALSE.

fixed

random

verbose

returnNlme

Returns the nlme object instead of the nlmixr object (by default FALSE). If any of the nlme specific options of 'random', 'fixed', 'sens', the nlme object is returned

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress

Should the object have compressed items

adj0bf

sigdig

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

Optimization significant digits. This controls:

• The tolerance of the inner and outer optimization is 10^-sigdig

- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

muRefCovAlg

This controls if algebraic expressions that can be mu-referenced are treated as mu-referenced covariates by:

- 1. Creating a internal data-variable 'nlmixrMuDerCov#' for each algebraic mureferenced expression
- 2. Change the algebraic expression to 'nlmixrMuDerCov# * mu cov theta'
- 3. Use the internal mu-referenced covariate for saem
- 4. After optimization is completed, replace 'model()' with old 'model()' expression
- 5. Remove 'nlmixrMuDerCov#' from nlmix2 output

In general, these covariates should be more accurate since it changes the system to a linear compartment model. Therefore, by default this is 'TRUE'.

Additional arguments passed to nlmixr2est::nlmeControl().

. . .

Value

a nlmixr-nlme list

See Also

Other Estimation control: foceiControl(), saemControl()

Examples

```
nlmeControl()
nlmixr2NlmeControl()
```

nlminbControl

nlmixr2 nlminb defaults

Description

nlmixr2 nlminb defaults

Usage

```
nlminbControl(
  eval.max = 200,
  iter.max = 150,
  trace = 0,
  abs.tol = 0,
  rel.tol = 1e-10,
 x.tol = 1.5e-08,
  xf.tol = 2.2e-14,
  step.min = 1,
  step.max = 1,
  sing.tol = rel.tol,
  scale = 1,
  scale.init = NULL,
  diff.g = NULL,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  returnNlminb = FALSE,
  solveType = c("hessian", "grad", "fun"),
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
  odeRecalcFactor = 10^{\circ}(0.5),
  eventType = c("central", "forward"),
  shiErr = (.Machine$double.eps)^(1/3),
  shi21maxFD = 20L,
```

```
optimHessType = c("central", "forward"),
 hessErr = (.Machine$double.eps)^(1/3),
  shi21maxHess = 20L,
 useColor = crayon::has_color(),
 printNcol = floor((getOption("width") - 23)/12),
 normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
 scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
 scaleCmin = 1e-05,
 scaleC = NULL,
  scaleTo = 1,
 gradTo = 1,
 addProp = c("combined2", "combined1"),
 calcTables = TRUE,
  compress = TRUE,
 covMethod = c("r", "nlminb", ""),
 adjObf = TRUE,
 ci = 0.95,
 sigdig = 4,
 sigdigTable = NULL,
)
```

Arguments

eval.max	Maximum number of evaluations of the objective function allowed. Defaults to 200.
iter.max	Maximum number of iterations allowed. Defaults to 150.
trace	The value of the objective function and the parameters is printed every trace'th iteration. When 0 no trace information is to be printed
abs.tol	Absolute tolerance. Defaults to 0 so the absolute convergence test is not used. If the objective function is known to be non-negative, the previous default of '1e-20' would be more appropriate
rel.tol	Relative tolerance. Defaults to '1e-10'.
x.tol	X tolerance. Defaults to '1.5e-8'.
xf.tol	false convergence tolerance. Defaults to '2.2e-14'.
step.min	Minimum step size. Default to '1.'.
step.max	Maximum step size. Default to '1.'.
sing.tol	singular convergence tolerance; defaults to 'rel.tol;.
scale	See PORT documentation (or leave alone).
scale.init	probably need to check PORT documentation
diff.g	an estimated bound on the relative error in the objective function value
rxControl	'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression Optimize the rxode2 expression to speed up calculation. By default this is turned sumProd Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE. literalFix boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'. logical; when TRUE this will return the nlminb result instead of the nlmixr2 fit returnNlminb object tells if 'nlm' will use nlmixr2's analytical gradients when available (finite differsolveType ences will be used for event-related parameters like parameters controlling lag time, duration/rate of infusion, and modeled bioavailability). This can be: - "hessian" which will use the analytical gradients to create a Hessian with finite differences. - "gradient" which will use the gradient and let 'nlm' calculate the finite difference hessian - "fun" where nlm will calculate both the finite difference gradient and the finite difference Hessian When using nlmixr2's finite differences, the "ideal" step size for either central or forward differences are optimized for with the Shi2021 method which may give more accurate derivatives stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the problem. maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the system if there was a bad ODE solve. odeRecalcFactor The ODE recalculation factor when ODE solving goes bad, this is the factor the rtol/atol is reduced eventType Event gradient type for dosing events; Can be "central" or "forward" This represents the epsilon when optimizing the ideal step size for numeric difshiErr ferentiation using the Shi2021 method shi21maxFD The maximum number of steps for the optimization of the forward difference step size when using dosing events (lag time, modeled duration/rate and bioavailability) optimHessType The hessian type for when calculating the individual hessian by numeric differences (in generalized log-likelihood estimation). The options are "central", and "forward". The central differences is what R's 'optimHess()' uses and is the default for this method. (Though the "forward" is faster and still reasonable for most cases). The Shi21 cannot be changed for the Gill83 algorithm with the optimHess in a generalized likelihood problem. hessErr This represents the epsilon when optimizing the Hessian step size using the Shi2021 method.

Maximum number of times to optimize the best step size for the hessian calcu-

shi21maxHess

lation

useColor

Boolean indicating if focei can use ASCII color codes

printNcol
print

Number of columns to printout before wrapping parameter estimates/gradient

Integer representing when the outer step is printed. When this is 0 or do not print the iterations. 1 is print every function evaluation (default), 5 is print every 5 evaluations.

normType

This is the type of parameter normalization/scaling used to get the scaled initial values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual. In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

Where

The other data normalization approaches follow the following formula

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) \prime \\ C_2$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

- = (max(all unscaled values) min(all unscaled values))/2
- rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• 1en or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 v_{scaled}

= (

$$v_{current} - v_{init} \\$$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

norm This approach uses the simple scaling provided by the normType argument.

 mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

```
v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}
```

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

```
v_{scaled} = ( v_{current} - v_{init} ) + scaleTo Otherwise the parameter is scaled multiplicatively. v_{scaled} = v_{current} / v_{init}
```

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin Minimum value of the scaleC to prevent underflow.

scaleC The scaling constant used with scaleType=nlmix

*scaleTo

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

gradTo

this is the factor that the gradient is scaled to before optimizing. This only works with scaleType="nlmixr2".

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress

Should the object have compressed items

covMethod

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-product (evaluated at the individual empirical Bayes estimates).

- "r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R)
 %*% S %*% solve(R)
- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)
- "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)
- "" Does not calculate the covariance step.

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

• The tolerance of the inner and outer optimization is 10^-sigdig

sigdig

Optimization significant digits. This controls:

- pumization significant digits. This controls.
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)

nlmixr2

• The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

... Additional arguments passed to nlmixr2est::nlminbControl().

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model
dsn \leftarrow data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))</pre>
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
 ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g \leftarrow fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   11(bin) \sim DV * v - log(1 + exp(v))
 })
}
fit2 <- nlmixr(mod, dsn, est="nlminb")</pre>
print(fit2)
# you can also get the nlm output with fit2$nlminb
fit2$nlminb
```

nlmixr2

nlmixr2 fits population PK and PKPD non-linear mixed effects models.

Description

 $nlmix r2 \ is \ an \ R \ package \ for \ fitting \ population \ pharmacokinetic \ (PK) \ and \ pharmacokinetic-pharmacodynamic \ (PKPD) \ models.$

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Usage

```
nlmixr2(
  object,
  data,
  est = NULL,
  control = list(),
  table = tableControl(),
  . . . ,
  save = NULL,
  envir = parent.frame()
)
```

Arguments

object Fitted object or function specifying the model. data nlmixr data est estimation method (all methods are shown by 'nlmixr2AllEst()'). Methods can be added for other tools control The estimation control object. These are expected to be different for each type of estimation method table The output table control object (like 'tableControl()') Additional arguments passed to nlmixr2est::nlmixr2(). . . . Boolean to save a nlmixr2 object in a rds file in the working directory. If NULL, save uses option "nlmixr2.save"

Details

envir

The nlmixr2 generalized function allows common access to the nlmixr2 estimation routines.

The nlmixr object has the following fields:

Field Description

conditionNumber Condition number, that is the highest divided by the lowest eigenvalue in the population covariance matrix

Environment where the nlmixr object/function is evaluated before running the

cor Correlation matrix

correlation matrix of each individual's eta (if present) phiR

objDF Data frame containing objective function information (AIC, BIC, etc.)

Duration of different parts of the analysis (e.g. setup, optimization, calculation of covariance, etc.) time

theta Estimates for eta for each individual

estimation routine.

etaObf Estimates for eta for each individual, This also includes the objective function for each individual

fixef Estimates of fixed effects

foceiControl Estimation options if focei was used

Final estimates for the model ui

dataMergeFull Full data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which includes t censInfo Gives the censoring information abot the fit (the type of censoring that was seend and handled in the dataset Gives the lloq from the dataset (average) when cesoring has occured; Requires the fit to have a table step dataLloq

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dataUloq Gives the uloq from the dataset (average) when censoring has occured; requires the fit to have a table step

eta IIV values for each indiviudal

dataMergeInner Inner data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which includes

rxControl Integration options used to control rxode2

dataMergeLeft Left data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which includes t

omega Matrix containing the estimates of the multivarte normal covariance matrix for between subject variabiliti

covMethod Method used to calculate covariance of the fixed effects

modelName Name of the R object containing the model

origData Original dataset

phiRSE Relative standard error of each individuals eta

dataMergeRight Right data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which includes

ipredModel rxode2 estimation model for fit (internal will likely be removed from visibility

phiSE Standard error of each individuals eta

parFixed Table of parameter estimates (rounded and pretty looking)

parFixedDF Table of parameter estimates as a data frame

omegaR The correlation matirx of omega with standard deviations for the diagonal pieces

iniUi The initial model used to start the estimation finalUi The model with the estimates replaced as values

scaleInfo The scaling factors used for nlmixr2 estimation in focei; The can be changed by foceiControl(scaleC=...) table These are the table options that were used when generating the table output (were CWRES included, etc

shrink This is a table of shrinkages for all the individual ETAs as well as the variance shrinkage as well as summen this is the environment where all the information for the fit is stored outside of the data-frame. It is an R

seed This is the initial seed used for saem

simInfo This returns a list of all the fit information used for a traditional rxode2 simulation, which you can tweak

runInfo This returns a list of all the warnings or fit information

parHistStacked Value of objective function and parameters at each iteration (tall format)

Value of objective function and parameters at each iteration (wide format)

cov Variance-covariance matrix

Value

Either a nlmixr2 model or a nlmixr2 fit object

nlmixr modeling mini-language

Rationale

nlmixr estimation routines each have their own way of specifying models. Often the models are specified in ways that are most intuitive for one estimation routine, but do not make sense for another estimation routine. Sometimes, legacy estimation routines like nlme have their own syntax that is outside of the control of the nlmixr package.

The unique syntax of each routine makes the routines themselves easier to maintain and expand, and allows interfacing with existing packages that are outside of nlmixr (like nlme). However, a model definition language that is common between estimation methods, and an output object that is uniform, will make it easier to switch between estimation routines and will facilitate interfacing output with external packages like Xpose.

The nlmixr mini-modeling language, attempts to address this issue by incorporating a common language. This language is inspired by both R and NONMEM, since these languages are familiar

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to many pharmacometricians.

Initial Estimates and boundaries for population parameters

nlmixr models are contained in a R function with two blocks: ini and model. This R function can be named anything, but is not meant to be called directly from R. In fact if you try you will likely get an error such as Error: could not find function "ini".

The ini model block is meant to hold the initial estimates for the model, and the boundaries of the parameters for estimation routines that support boundaries (note nlmixr's saem and nlme do not currently support parameter boundaries).

To explain how these initial estimates are specified we will start with an annotated example:

```
f <- function(){ ## Note the arguments to the function are currently</pre>
                 ## ignored by nlmixr
    ini({
        ## Initial conditions for population parameters (sometimes
       ## called theta parameters) are defined by either `<-` or '='</pre>
       lCl <- 1.6
                        #log Cl (L/hr)
       ## Note that simple expressions that evaluate to a number are
       ## OK for defining initial conditions (like in R)
       1Vc = log(90) #log V (L)
       ## Also a comment on a parameter is captured as a parameter label
       lKa <- 1 #log Ka (1/hr)</pre>
       ## Bounds may be specified by c(lower, est, upper), like NONMEM:
        ## Residuals errors are assumed to be population parameters
       prop.err <- c(0, 0.2, 1)
    })
    ## The model block will be discussed later
   model({})
}
```

As shown in the above examples:

- Simple parameter values are specified as a R-compatible assignment
- Boundaries my be specified by c(lower, est, upper).
- Like NONMEM, c(lower, est) is equivalent to c(lower, est, Inf)
- Also like NONMEM, c(est) does not specify a lower bound, and is equivalent to specifying the parameter without R's 'c' function.
- The initial estimates are specified on the variance scale, and in analogy with NONMEM, the square roots of the diagonal elements correspond to coefficients of variation when used in the exponential IIV implementation

These parameters can be named almost any R compatible name. Please note that:

- Residual error estimates should be coded as population estimates (i.e. using an '=' or '<-' statement, not a '~').
- Naming variables that start with "_" are not supported. Note that R does not allow variable starting with "_" to be assigned without quoting them.

• Naming variables that start with "rx_" or "nlmixr_" is not supported since rxode2 and nlmixr2 use these prefixes internally for certain estimation routines and calculating residuals.

• Variable names are case sensitive, just like they are in R. "CL" is not the same as "C1".

Initial Estimates for between subject error distribution (NONMEM's \$OMEGA)

In mixture models, multivariate normal individual deviations from the population parameters are estimated (in NONMEM these are called eta parameters). Additionally the variance/covariance matrix of these deviations is also estimated (in NONMEM this is the OMEGA matrix). These also have initial estimates. In nlmixr these are specified by the '~' operator that is typically used in R for "modeled by", and was chosen to distinguish these estimates from the population and residual error parameters.

Continuing the prior example, we can annotate the estimates for the between subject error distribution

```
f <- function(){</pre>
    ini({
       1Cl <- 1.6
                        #log Cl (L/hr)
        1Vc = log(90) \#log V (L)
       lKa <- 1 #log Ka (1/hr)</pre>
       prop.err <- c(0, 0.2, 1)
       ## Initial estimate for ka IIV variance
       ## Labels work for single parameters
       eta.ka ~ 0.1 # BSV Ka
       ## For correlated parameters, you specify the names of each
       ## correlated parameter separated by a addition operator `+`
       ## and the left handed side specifies the lower triangular
       ## matrix initial of the covariance matrix.
       eta.cl + eta.vc \sim c(0.1,
                            0.005, 0.1)
       ## Note that labels do not currently work for correlated
        ## parameters. Also do not put comments inside the lower
       ## triangular matrix as this will currently break the model.
    })
   ## The model block will be discussed later
   model({})
}
```

As shown in the above examples:

- Simple variances are specified by the variable name and the estimate separated by '~'.
- Correlated parameters are specified by the sum of the variable labels and then the lower triangular matrix of the covariance is specified on the left handed side of the equation. This is also separated by '~'.

Currently the model syntax does not allow comments inside the lower triangular matrix.

Model Syntax for ODE based models (NONMEM's \$PK, \$PRED, \$DES and \$ERROR)

Once the initialization block has been defined, you can define a model in terms of the defined variables in the ini block. You can also mix in RxODE blocks into the model.

The current method of defining a nlmixr model is to specify the parameters, and then possibly the RxODE lines:

Continuing describing the syntax with an annotated example:

```
f <- function(){</pre>
    ini({
        1Cl <- 1.6
                        #log Cl (L/hr)
        1Vc < - \log(90)
                         #log Vc (L)
        1KA <- 0.1
                        #log Ka (1/hr)
        prop.err <- c(0, 0.2, 1)
        eta.Cl ~ 0.1 ## BSV Cl
        eta.Vc ~ 0.1 ## BSV Vc
        eta.KA ~ 0.1 ## BSV Ka
    })
    model({
        ## First parameters are defined in terms of the initial estimates
        ## parameter names.
        C1 \leftarrow exp(1C1 + eta.C1)
        Vc = exp(1Vc + eta.Vc)
        KA <- exp(lKA + eta.KA)</pre>
        ## After the differential equations are defined
        kel <- Cl / Vc;
        d/dt(depot)
                        = -KA*depot;
        d/dt(centr) = KA*depot-kel*centr;
        ## And the concentration is then calculated
        cp = centr / Vc;
        ## Last, nlmixr is told that the plasma concentration follows
        ## a proportional error (estimated by the parameter prop.err)
        cp ~ prop(prop.err)
    })
}
```

A few points to note:

- Parameters are often defined before the differential equations.
- The differential equations, parameters and error terms are in a single block, instead of multiple sections.
- State names, calculated variables cannot start with either "rx_" or "nlmixr_" since these are used internally in some estimation routines.
- Errors are specified using the '~'. Currently you can use either add(parameter) for additive error, prop(parameter) for proportional error or add(parameter1) + prop(parameter2) for additive plus proportional error. You can also specify norm(parameter) for the additive error, since it follows a normal distribution.
- Some routines, like saem require parameters in terms of Pop.Parameter + Individual.Deviation.Parameter + Covariate*Covariate.Parameter. The order of these parameters do not matter. This is similar to NONMEM's mu-referencing, though not quite so restrictive.

• The type of parameter in the model is determined by the initial block; Covariates used in the model are missing in the ini block. These variables need to be present in the modeling dataset for the model to run.

Model Syntax for solved PK systems

Solved PK systems are also currently supported by nlmixr with the 'linCmt()' pseudo-function. An annotated example of a solved system is below:

##

```
f <- function(){
    ini({
       1Cl <- 1.6
                        #log Cl (L/hr)
       1Vc < - \log(90)
                       #log Vc (L)
       1KA <- 0.1
                        #log Ka (1/hr)
       prop.err <- c(0, 0.2, 1)
       eta.Cl ~ 0.1 ## BSV Cl
       eta.Vc ~ 0.1 ## BSV Vc
       eta.KA ~ 0.1 ## BSV Ka
   })
   model({
       Cl <- exp(lCl + eta.Cl)
       Vc = exp(1Vc + eta.Vc)
       KA <- exp(lKA + eta.KA)</pre>
       ## Instead of specifying the ODEs, you can use
       ## the linCmt() function to use the solved system.
       ## This function determines the type of PK solved system
       ## to use by the parameters that are defined. In this case
       ## it knows that this is a one-compartment model with first-order
       ## absorption.
       linCmt() ~ prop(prop.err)
    })
}
```

A few things to keep in mind:

- While RxODE allows mixing of solved systems and ODEs, this has not been implemented in nlmixr yet.
- The solved systems implemented are the one, two and three compartment models with or without first-order absorption. Each of the models support a lag time with a tlag parameter.
- In general the linear compartment model figures out the model by the parameter names. nlmixr
 currently knows about numbered volumes, Vc/Vp, Clearances in terms of both Cl and Q/CLD.
 Additionally nlmixr knows about elimination micro-constants (ie K12). Mixing of these parameters for these models is currently not supported.

Checking model syntax

After specifying the model syntax you can check that nlmixr is interpreting it correctly by using the nlmixr function on it.

Using the above function we can get:

```
> nlmixr(f)
## 1-compartment model with first-order absorption in terms of Cl
## Initialization:
Fixed Effects ($theta):
   1C1
         1Vc
1.60000 4.49981 0.10000
Omega ($omega):
    [,1] [,2] [,3]
[1,] 0.1 0.0 0.0
[2,] 0.0 0.1 0.0
[3,] 0.0 0.0 0.1
## Model:
Cl <- exp(lCl + eta.Cl)
Vc = exp(1Vc + eta.Vc)
KA <- exp(lKA + eta.KA)
## Instead of specifying the ODEs, you can use
## the linCmt() function to use the solved system.
## This function determines the type of PK solved system
## to use by the parameters that are defined. In this case
## it knows that this is a one-compartment model with first-order
## absorption.
linCmt() ~ prop(prop.err)
```

In general this gives you information about the model (what type of solved system/RxODE), initial estimates as well as the code for the model block.

Using the model syntax for estimating a model

Once the model function has been created, you can use it and a dataset to estimate the parameters for a model given a dataset.

This dataset has to have RxODE compatible events IDs. Both Monolix and NONMEM use a a very similar standard to what nlmixr can support.

Once the data has been converted to the appropriate format, you can use the nlmixr function to run the appropriate code.

The method to estimate the model is:

```
fit <- nlmixr(model.function, dataset, est="est", control=estControl(options))</pre>
```

Currently nlme and saem are implemented. For example, to run the above model with saem, we could have the following:

```
1Vc < - log(90)
                        #log Vc (L)
        1KA <- 0.1
                        #log Ka (1/hr)
        prop.err <- c(0, 0.2, 1)
        eta.Cl ~ 0.1 ## BSV Cl
        eta.Vc \sim 0.1 ## BSV Vc
        eta.KA ~ 0.1 ## BSV Ka
    })
    model({
        ## First parameters are defined in terms of the initial estimates
        ## parameter names.
        Cl <- exp(lCl + eta.Cl)</pre>
        Vc = exp(1Vc + eta.Vc)
        KA <- exp(lKA + eta.KA)</pre>
        ## After the differential equations are defined
        kel <- Cl / Vc;
        d/dt(depot)
                       = -KA*depot;
        d/dt(centr) = KA*depot-kel*centr;
        ## And the concentration is then calculated
        cp = centr / Vc;
        ## Last, nlmixr is told that the plasma concentration follows
        ## a proportional error (estimated by the parameter prop.err)
        cp ~ prop(prop.err)
    })
}
> fit.s <- nlmixr(f,d,est="saem",control=saemControl(n.burn=50,n.em=100,print=50));</pre>
Compiling RxODE differential equations...done.
c:/Rtools/mingw_64/bin/g++ -I"c:/R/R-34~1.1/include" -DNDEBUG
                                                                 -I"d:/Compiler/gcc-4.9.3/local330/i
In file included from c:/R/R-34~1.1/library/RCPPAR~1/include/armadillo:52:0,
           from c:/R/R-34~1.1/library/RCPPAR~1/include/RcppArmadilloForward.h:46,
                from c:/R/R-34~1.1/library/RCPPAR~1/include/RcppArmadillo.h:31,
                 from saem3090757b4bd1x64.cpp:1:
c:/R/R-34~1.1/library/RCPPAR~1/include/armadillo_bits/compiler_setup.hpp:474:96: note: #pragma messa
  #pragma message ("WARNING: use of OpenMP disabled; this compiler doesn't support OpenMP 3.0+")
c:/Rtools/mingw_64/bin/g++ -shared -s -static-libgcc -o saem3090757b4bd1x64.dll tmp.def saem3090757b4b
done.
1:
      1.8174
               4.6328
                        0.0553
                                 0.0950
                                           0.0950
                                                    0.0950
                                                             0.6357
50:
       1.3900
                4.2039
                         0.0001
                                   0.0679
                                            0.0784
                                                     0.1082
                                                              0.1992
100:
        1.3894
                 4.2054
                          0.0107
                                   0.0686
                                             0.0777
                                                      0.1111
                                                               0.1981
                 4.2041
150:
        1.3885
                          0.0089
                                   0.0683
                                             0.0778
                                                      0.1117
                                                               0.1980
Using sympy via SnakeCharmR
## Calculate ETA-based prediction and error derivatives:
Calculate Jacobian.....done.
Calculate sensitivities.....
## Calculate d(f)/d(eta)
## ...
## done
```

```
## ...
## done
The model-based sensitivities have been calculated
Calculating Table Variables...
done
```

The options for saem are controlled by saemControl. You may wish to make sure the minimization is complete in the case of saem. You can do that with traceplot which shows the iteration history with the divided by burn-in and EM phases. In this case, the burn in seems reasonable; you may wish to increase the number of iterations in the EM phase of the estimation. Overall it is probably a semi-reasonable solution.

nlmixr output objects

3 1

0.75 389.

In addition to unifying the modeling language sent to each of the estimation routines, the outputs currently have a unified structure.

You can see the fit object by typing the object name:

```
> fit.s
-- nlmixr SAEM fit (ODE); OBJF calculated from FOCEi approximation ------
               AIC
                        BIC Log-likelihood Condition Number
 62337.09 62351.09 62399.01
                                -31168.55
                                                   82.6086
-- Time (sec; fit.s$time): ------
          saem setup Likelihood Calculation covariance table
elapsed 430.25 31.64
                                      1.19
-- Parameters (fit.s$par.fixed): -----
             Parameter Estimate
                                   SE
1C1
         log Cl (L/hr)
                          1.39 0.0240 1.73
                                                 4.01 (3.83, 4.20)
                                                                      26.6
1Vc
            log Vc (L)
                          4.20 0.0256 0.608
                                                 67.0 (63.7, 70.4)
                                                                      28.5
1KA
         log Ka (1/hr) 0.00924 0.0323 349.
                                                 1.01 (0.947, 1.08)
                                                                      34.3
                                                           19.8
              prop.err
                         0.198
prop.err
         Shrink(SD)
1C1
             0.248
1Vc
              1.09
              4.19
1KA
              1.81
prop.err
  No correlations in between subject variability (BSV) matrix
 Full BSV covariance (fit.s$omega) or correlation (fit.s$omega.R; diagonals=SDs)
  Distribution stats (mean/skewness/kurtosis/p-value) available in fit.s$shrink
-- Fit Data (object fit.s is a modified data.frame): ------
# A tibble: 6,947 x 22
  ID
         TIME
                 DV PRED
                            RES
                                   WRES IPRED IRES IWRES CPRED
                                                                  CRES
* <fct> <dbl> <dbl> <dbl>
                          <dbl>
                                  <dbl> <dbl> <dbl>
                                                     <dbl> <dbl>
                                                                 <dbl>
1 1
         0.25 205.
                    198.
                           6.60 0.0741 189. 16.2 0.434
                                                           198.
                                                                  6.78
2 1
         0.5
               311.
                     349. -38.7 -0.261
                                         330. -19.0 -0.291
                                                           349. -38.3
```

464. -74.5 -0.398 434. -45.2 -0.526 463. -73.9

```
# ... with 6,944 more rows, and 11 more variables: CWRES <dbl>, eta.Cl <dbl>, # eta.Vc <dbl>, eta.KA <dbl>, depot <dbl>, centr <dbl>, Cl <dbl>, Vc <dbl>, # KA <dbl>, kel <dbl>, cp <dbl>
```

This example shows what is typical printout of a nlmixr fit object. The elements of the fit are:

- The type of fit (nlme, saem, etc)
- Metrics of goodness of fit (AIC, BIC, and logLik).
 - To align the comparison between methods, the FOCEi likelihood objective is calculated regardless of the method used and used for goodness of fit metrics.
 - This FOCEi likelihood has been compared to NONMEM's objective function and gives the same values (based on the data in Wang 2007)
 - Also note that saem does not calculate an objective function, and the FOCEi is used as the only objective function for the fit.
 - Even though the objective functions are calculated in the same manner, caution should be used when comparing fits from various estimation routines.
- The next item is the timing of each of the steps of the fit.
 - These can be also accessed by (fit.s\$time).
 - As a mnemonic, the access for this item is shown in the printout. This is true for almost all of the other items in the printout.
- After the timing of the fit, the parameter estimates are displayed (can be accessed by fit.s\$par.fixed)
 - While the items are rounded for R printing, each estimate without rounding is still accessible by the '\$' syntax. For example, the '\$Untransformed' gives the untransformed parameter values.
 - The Untransformed parameter takes log-space parameters and back-transforms them to normal parameters. Not the CIs are listed on the back-transformed parameter space.
 - Proportional Errors are converted to
- Omega block (accessed by fit.s\$omega)
- The table of fit data. Please note:
 - A nlmixr fit object is actually a data frame. Saving it as a Rdata object and then loading it without nlmixr will just show the data by itself. Don't worry; the fit information has not vanished, you can bring it back by simply loading nlmixr, and then accessing the data.
 - Special access to fit information (like the \$omega) needs nlmixr to extract the information.
 - If you use the \$ to access information, the order of precedence is:
 - * Fit data from the overall data.frame
 - * Information about the parsed nlmixr model (via \$uif)
 - * Parameter history if available (via \$par.hist and \$par.hist.stacked)
 - * Fixed effects table (via \$par.fixed)
 - * Individual differences from the typical population parameters (via \$eta)
 - * Fit information from the list of information generated during the post-hoc residual calculation.
 - * Fit information from the environment where the post-hoc residual were calculated
 - * Fit information about how the data and options interacted with the specified model (such as estimation options or if the solved system is for an infusion or an IV bolus).

 While the printout may displays the data as a data.table object or tbl object, the data is NOT any of these objects, but rather a derived data frame.

- Since the object is a data.frame, you can treat it like one.

In addition to the above properties of the fit object, there are a few additional that may be helpful for the modeler:

- \$theta gives the fixed effects parameter estimates (in NONMEM the thetas). This can also be accessed in fixed.effects function. Note that the residual variability is treated as a fixed effect parameter and is included in this list.
- \$eta gives the random effects parameter estimates, or in NONMEM the etas. This can also be accessed in using the random effects function.

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {</pre>
ini({
   ## You may label each parameter with a comment
   tka <- 0.45 # Ka
   tcl <- log(c(0, 2.7, 100)) # Log Cl
   ## This works with interactive models
   ## You may also label the preceding line with label("label text")
   tv <- 3.45; label("log V")
   ## the label("Label name") works with all models
   eta.ka ~ 0.6
   eta.cl ~ 0.3
   eta.v ~ 0.1
   add.sd <- 0.7
   prop.sd <- 0.01
 })
 model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)</pre>
  v <- exp(tv + eta.v)</pre>
   linCmt() ~ add(add.sd) + prop(prop.sd)
})
}
# fitF <- nlmixr(one.cmt, theo_sd, "focei")</pre>
fitS <- nlmixr(one.cmt, theo_sd, "saem")</pre>
```

nlmixr2CheckInstall 81

nlmixr2CheckInstall

Check your nlmixr2 installation for potential issues

Description

Check your nlmixr2 installation for potential issues

Usage

```
nlmixr2CheckInstall()
```

Examples

```
nlmixr2CheckInstall()
```

nlsControl

nlmixr2 defaults controls for nls

Description

nlmixr2 defaults controls for nls

Usage

```
nlsControl(
 maxiter = 10000,
  tol = 1e-05,
 minFactor = 1/1024,
  printEval = FALSE,
 warnOnly = FALSE,
  scaleOffset = 0,
  nDcentral = FALSE,
  algorithm = c("LM", "default", "plinear", "port"),
  ftol = sqrt(.Machine$double.eps),
  ptol = sqrt(.Machine$double.eps),
  gtol = 0,
  diag = list(),
  epsfcn = 0,
  factor = 100,
  maxfev = integer(),
  nprint = 0,
  solveType = c("grad", "fun"),
  stickyRecalcN = 4,
  maxOdeRecalc = 5,
  odeRecalcFactor = 10^{(0.5)},
```

```
eventType = c("central", "forward"),
  shiErr = (.Machine$double.eps)^(1/3),
  shi21maxFD = 20L
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  trace = FALSE,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  returnNls = FALSE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

maxiter A positive integer specifying the maximum number of iterations allowed.

tol A positive numeric value specifying the tolerance level for the relative offset

convergence criterion.

minFactor A positive numeric value specifying the minimum step-size factor allowed on

any step in the iteration. The increment is calculated with a Gauss-Newton algorithm and successively halved until the residual sum of squares has been

decreased or until the step-size factor has been reduced below this limit.

printEval a logical specifying whether the number of evaluations (steps in the gradient

direction taken each iteration) is printed.

warnOnly a logical specifying whether nls() should return instead of signalling an error

in the case of termination before convergence. Termination before convergence happens upon completion of maxiter iterations, in the case of a singular gradi-

ent, and in the case that the step-size factor is reduced below minFactor.

scaleOffset a constant to be added to the denominator of the relative offset convergence criterion calculation to avoid a zero divide in the case where the fit of a model to

data is very close. The default value of 0 keeps the legacy behaviour of nls().

A value such as 1 seems to work for problems of reasonable scale with very
small residuals.
only when $numerical$ derivatives are used: logical indicating if $central$ differ-

ences should be employed, i.e., numericDeriv(*, central=TRUE) be used.

character string specifying the algorithm to use. The default algorithm is a Gauss-Newton algorithm. Other possible values are "plinear" for the Golub-Pereyra algorithm for partially linear least-squares models and "port" for the 'nl2sol' algorithm from the Port library – see the references. Can be abbreviated.

non-negative numeric. Termination occurs when both the actual and predicted relative reductions in the sum of squares are at most ftol. Therefore, ftol measures the relative error desired in the sum of squares.

non-negative numeric. Termination occurs when the relative error between two consecutive iterates is at most ptol. Therefore, ptol measures the relative error desired in the approximate solution.

non-negative numeric. Termination occurs when the cosine of the angle between result of fn evaluation fvec and any column of the Jacobian is at most gtol in absolute value. Therefore, gtol measures the orthogonality desired between the function vector and the columns of the Jacobian.

a list or numeric vector containing positive entries that serve as multiplicative scale factors for the parameters. Length of diag should be equal to that of par. If not, user-provided diag is ignored and diag is internally set.

(used if jac is not provided) is a numeric used in determining a suitable step for the forward-difference approximation. This approximation assumes that the relative errors in the functions are of the order of epsfcn. If epsfcn is less than the machine precision, it is assumed that the relative errors in the functions are of the order of the machine precision.

positive numeric, used in determining the initial step bound. This bound is set to the product of factor and the |diag*par| if nonzero, or else to factor itself. In most cases factor should lie in the interval (0.1,100). 100 is a generally recommended value.

integer; termination occurs when the number of calls to fn has reached maxfev. Note that nls.lm sets the value of maxfev to 100*(length(par) + 1) if maxfev = integer(), where par is the list or vector of parameters to be optimized.

is an integer; set nprint to be positive to enable printing of iterates

tells if 'nlm' will use nlmixr2's analytical gradients when available (finite differences will be used for event-related parameters like parameters controlling lag time, duration/rate of infusion, and modeled bioavailability). This can be:

- "hessian" which will use the analytical gradients to create a Hessian with finite differences.
- "gradient" which will use the gradient and let 'nlm' calculate the finite difference hessian
- "fun" where nlm will calculate both the finite difference gradient and the finite difference Hessian

When using nlmixr2's finite differences, the "ideal" step size for either central or forward differences are optimized for with the Shi2021 method which may give more accurate derivatives

ptol

ftol

nDcentral

algorithm

gtol

diag

epsfcn

factor

maxfev

nprint
solveType

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the rtol/atol is reduced

eventType Event gradient type for dosing events; Can be "central" or "forward"

shiErr This represents the epsilon when optimizing the ideal step size for numeric dif-

ferentiation using the Shi2021 method

shi21maxFD The maximum number of steps for the optimization of the forward difference

step size when using dosing events (lag time, modeled duration/rate and bioavail-

ability)

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

$$v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) \prime \\ C_2$$

Where

The other data normalization approaches follow the following formula

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

= (max(all unscaled values) - min(all unscaled values))/2

• rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}$

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

) + scaleTo

Otherwise the parameter is scaled multiplicatively.

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}$

*scaleTo

scaleCmax Maximum value

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate))*abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

gradTo

this is the factor that the gradient is scaled to before optimizing. This only works with scaleType="nlmixr2".

trace

logical value indicating if a trace of the iteration progress should be printed. Default is FALSE. If TRUE the residual (weighted) sum-of-squares, the convergence criterion and the parameter values are printed at the conclusion of each iteration. Note that format() is used, so these mostly depend on getOption("digits"). When the "plinear" algorithm is used, the conditional estimates of the linear parameters are printed after the nonlinear parameters. When the "port" algorithm is used the objective function value printed is half the residual (weighted) sum-of-squares.

rxControl

'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression

Optimize the rxode2 expression to speed up calculation. By default this is turned on.

sumProd

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

literalFix

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

returnNls

logical; when TRUE, will return the nls object instead of the nlmixr object

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress

Should the object have compressed items

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is 5 * 10 ^ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

Additional arguments passed to nlmixr2est::nlsControl().

Value

nls control object

Author(s)

Matthew L. Fidler

Examples

```
if (rxode2::.linCmtSensB()) {
  one.cmt <- function() {
    ini({
      tka <- 0.45
      tcl <- log(c(0, 2.7, 100))</pre>
```

```
tv <- 3.45
   add.sd <- 0.7
 })
 model({
   ka <- exp(tka)</pre>
   cl <- exp(tcl)</pre>
   v <- exp(tv)
   linCmt() ~ add(add.sd)
})
}
# Uses nlsLM from minpack.lm if available
fit1 <- nlmixr(one.cmt, nlmixr2data::theo_sd, est="nls", nlsControl(algorithm="LM"))</pre>
# Uses port and respect parameter boundaries
fit2 <- nlmixr(one.cmt, nlmixr2data::theo_sd, est="nls", nlsControl(algorithm="port"))</pre>
# You can access the underlying nls object with `$nls`
fit2$nls
}
```

optimControl

nlmixr2 optim defaults

Description

nlmixr2 optim defaults

Usage

```
optimControl(
 method = c("Nelder-Mead", "BFGS", "CG", "L-BFGS-B", "SANN", "Brent"),
  trace = 0,
  fnscale = 1,
  parscale = 1,
  ndeps = 0.001,
 maxit = 10000,
  abstol = 1e-08,
  reltol = 1e-08,
  alpha = 1,
  beta = 0.5,
  gamma = 2,
  REPORT = NULL,
  warn.1d.NelderMead = TRUE,
  type = NULL,
  1mm = 5,
  factr = 1e+07,
```

```
pgtol = 0,
  temp = 10,
  tmax = 10,
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
 odeRecalcFactor = 10^{(0.5)},
  eventType = c("central", "forward"),
 shiErr = (.Machine$double.eps)^(1/3),
  shi21maxFD = 20L
  solveType = c("grad", "fun"),
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
 print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  rxControl = NULL,
 optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  returnOptim = FALSE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
  covMethod = c("r", "optim", ""),
 adjObf = TRUE,
 ci = 0.95,
 sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

method The method to be used. See 'Details'. Can be abbreviated.

Non-negative integer. If positive, tracing information on the progress of the

optimization is produced. Higher values may produce more tracing information: for method '"L-BFGS-B"', there are six levels of tracing. See 'optim()' for more

information

An overall scaling to be applied to the value of 'fn' and 'gr' during optimization.

If negative, turns the problem into a maximization problem. Optimization is

performed on 'fn(par)/fnscale'

A vector of scaling values for the parameters. Optimization is performed on 'par/parscale' and these should be comparable in the sense that a unit change

in any element produces about a unit change in the scaled value. Not used (nor needed) for 'method = "Brent" ' A vector of step sizes for the finite-difference approximation to the gradient, on ndeps 'par/parscale' scale. Defaults to '1e-3' The maximum number of iterations. Defaults to '100' for the derivative-based maxit methods, and '500' for "Nelder-Mead". abstol The absolute convergence tolerance. Only useful for non-negative functions, as a tolerance for reaching zero. reltol Relative convergence tolerance. The algorithm stops if it is unable to reduce the value by a factor of 'reltol * (abs(val) + reltol)' at a step Reflection factor for the "Nelder-Mead" method. alpha Contraction factor for the "Nelder-Mead" method beta Expansion factor for the "Nelder-Mead" method gamma REPORT The frequency of reports for the "BFGS", "L-BFGS-B" and "SANN" methods if 'control\$trace' is positive. Defaults to every 10 iterations for "BFGS"' and "L-BFGS-B", or every 100 temperatures for "SANN" warn.1d.NelderMead a logical indicating if the (default) "Nelder-Mead" method should signal a warning when used for one-dimensional minimization. As the warning is sometimes inappropriate, you can suppress it by setting this option to 'FALSE' for the conjugate-gradients method. Takes value '1' for the Fletcher-Reeves type update, '2' for Polak-Ribiere and '3' for Beale-Sorenson. is an integer giving the number of BFGS updates retained in the "L-BFGS-B" 1mm method, It defaults to '5' factr controls the convergence of the "L-BFGS-B" method. Convergence occurs when the reduction in the objective is within this factor of the machine tolerance. Default is '1e7', that is a tolerance of about '1e-8'. helps control the convergence of the "L-BFGS-B" method. It is a tolerance pgtol on the projected gradient in the current search direction. This defaults to zero, when the check is suppressed controls the "SANN" method. It is the starting temperature for the cooling temp schedule. Defaults to '10'. is the number of function evaluations at each temperature for the "SANN"' tmax method. Defaults to '10'. stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the problem. maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the system if there was a bad ODE solve. odeRecalcFactor The ODE recalculation factor when ODE solving goes bad, this is the factor the rtol/atol is reduced Event gradient type for dosing events; Can be "central" or "forward" eventType

shiErr This represents the epsilon when optimizing the ideal step size for numeric differentiation using the Shi2021 method

> The maximum number of steps for the optimization of the forward difference step size when using dosing events (lag time, modeled duration/rate and bioavail-

ability)

tells if 'optim' will use nlmixr2's analytical gradients when available (finite differences will be used for event-related parameters like parameters controlling lag time, duration/rate of infusion, and modeled bioavailability). This can be:

- "gradient" which will use the gradient and let 'optim' calculate the finite difference hessian
- "fun" where optim will calculate both the finite difference gradient and the finite difference Hessian

When using nlmixr2's finite differences, the "ideal" step size for either central or forward differences are optimized for with the Shi2021 method which may give more accurate derivatives

These are only applied in the gradient based methods: "BFGS", "CG", "L-BFGS-B"

Boolean indicating if focei can use ASCII color codes useColor

Number of columns to printout before wrapping parameter estimates/gradient

Integer representing when the outer step is printed. When this is 0 or do not print the iterations. 1 is print every function evaluation (default), 5 is print every 5 evaluations.

This is the type of parameter normalization/scaling used to get the scaled initial values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual. In general, all all scaling formula can be described by:

 v_{scaled} = ($v_{unscaled} - C_1$)/ C_2

Where

The other data normalization approaches follow the following formula

 v_{scaled} = ($v_{unscaled} - C_1$)/ C_2

shi21maxFD

solveType

printNcol print

normType

 rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

= (max(all unscaled values) - min(all unscaled values))/2

• rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

 $\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$

• constant which does not perform data normalization. That is

$$C_1$$
 = 0
$$C_2$$
 = 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

nlmixr2 In this approach the scaling is performed by the following equation:

$$v_{scaled} \\ = (\\ v_{current} - v_{init} \\$$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

$$v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}$$

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

$$v_{scaled} \\ = (\\ v_{current} - v_{init} \\$$

) + scaleTo

Otherwise the parameter is scaled multiplicatively.

 v_{scaled} = $v_{current}$

 v_{init}

*scaleTo

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- hese parameter scaling coefficients are chose to try to keep similar slopes

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial estimate))*abs(initial estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

gradTo

this is the factor that the gradient is scaled to before optimizing. This only works with scaleType="nlmixr2".

rxControl

'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression

Optimize the rxode2 expression to speed up calculation. By default this is turned

ادید

sumProd

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

literalFix

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

returnOptim

logical; when TRUE this will return the optim list instead of the nlmixr2 fit object

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this

is TRUE

compress Should the object have compressed items

covMethod allows selection of "r", which uses nlmixr2's 'nlmixr2Hess()' for the hessian cal-

culation or "optim" which uses the hessian from 'stats::optim(.., hessian=TRUE)'

adj0bf is a boolean to indicate if the objective function should be adjusted to be closer

to NONMEM's default objective function. By default this is TRUE

ci Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig Optimization significant digits. This controls:

• The tolerance of the inner and outer optimization is 10^-sigdig

• The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)

• The tolerance of the boundary check is $5 * 10 ^ (-sigdig + 1)$

sigdigTable Significant digits

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use

3.

... Additional arguments passed to nlmixr2est::optimControl().

Value

optimControl object for nlmixr2

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model

dsn <- data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))

mod <- function() {
  ini({</pre>
```

preconditionFit 97

```
E0 <- 0.5
Em <- 0.5
Eb0 <- 2
g <- fix(2)
})
model({
   v <- E0+Em*time^g/(E50^g+time^g)
   ll(bin) ~ DV * v - log(1 + exp(v))
})
}
fit2 <- nlmixr(mod, dsn, est="optim", optimControl(method="BFGS"))
fit2</pre>
```

preconditionFit

Linearly re-parameterize the model to be less sensitive to rounding errors

Description

Linearly re-parameterize the model to be less sensitive to rounding errors

Usage

```
preconditionFit(fit, estType = c("full", "posthoc", "none"), ntry = 10L)
```

Arguments

fit A nlmixr2 fit to be preconditioned

estType Once the fit has been linearly reparameterized, should a "full" estimation, "posthoc" estimation or simply a estimation of the covariance matrix "none" before the fit is updated

ntry number of tries before giving up on a pre-conditioned covariance estimate

Value

A nlmixr2 fit object that was preconditioned to stabilize the variance/covariance calculation

References

Aoki Y, Nordgren R, Hooker AC. Preconditioning of Nonlinear Mixed Effects Models for Stabilisation of Variance-Covariance Matrix Computations. AAPS J. 2016;18(2):505-518. doi:10.1208/s12248-016-9866-5

98 profileFixed

profileFixed	Estimate the objective function values for a model while fixing defined parameter values

Description

Estimate the objective function values for a model while fixing defined parameter values

Usage

```
profileFixed(fitted, which, control = list())
```

Arguments

fitted	The fit model
which	A data.frame with column names of parameters to fix and values of the fitted value to fix (one row only).
control	A list passed to fixedControl() (currently unused)

Value

which with a column named OFV added with the objective function value of the fitted estimate fixing the parameters in the other columns

Functions

• profileFixedSingle(): Estimate the objective function value for a model while fixing a single set of defined parameter values (for use in parameter profiling)

See Also

```
Other Profiling: fixedControl(), llpControl(), profile.nlmixr2FitCore(), profileLlp(), profileNlmixr2FitCoreRet()

Other Profiling: fixedControl(), llpControl(), profile.nlmixr2FitCore(), profileLlp(), profileNlmixr2FitCoreRet()
```

profileFixedSingle 99

profileFixedSingle	Estimate the objective function values for a model while fixing defined parameter values

Description

Estimate the objective function values for a model while fixing defined parameter values

Usage

```
profileFixedSingle(fitted, which)
```

Arguments

fitted The fit model

which A data frame with column names of parameters to fix and values of the fitted

value to fix (one row only).

Value

which with a column named OFV added with the objective function value of the fitted estimate fixing the parameters in the other columns

Functions

• profileFixedSingle(): Estimate the objective function value for a model while fixing a single set of defined parameter values (for use in parameter profiling)

See Also

```
Other Profiling: fixedControl(), llpControl(), profile.nlmixr2FitCore(), profileLlp(), profileNlmixr2FitCoreRet()

Other Profiling: fixedControl(), llpControl(), profile.nlmixr2FitCore(), profileLlp(), profileNlmixr2FitCoreRet()
```

profileLlp

Profile confidence intervals with log-likelihood profiling

Description

Profile confidence intervals with log-likelihood profiling

Usage

```
profileLlp(fitted, which, control)
```

Arguments

fitted The fit model

which Either NULL to profile all parameters or a character vector of parameters to estimate

control A list passed to llpControl()

Value

A data.frame with columns named "Parameter" (the parameter name(s) that were fixed), OFV (the objective function value), and the current estimate for each of the parameters. In addition, if any boundary is found, the OFV increase will be indicated by the absolute value of the "profileBound" column and if that boundary is the upper or lower boundary will be indicated by the "profileBound" column being positive or negative, respectively.

See Also

```
Other Profiling: fixedControl(), llpControl(), profile.nlmixr2FitCore(), profileFixed(), profileNlmixr2FitCoreRet()
```

saemControl

Control Options for SAEM

Description

Control Options for SAEM

Usage

```
saemControl(
  seed = 99,
 nBurn = 200,
 nEm = 300,
  nmc = 3,
  nu = c(2, 2, 2),
 print = 1,
  trace = 0,
  covMethod = c("linFim", "fim", "r,s", "r", "s", ""),
  calcTables = TRUE,
  logLik = FALSE,
  nnodesGq = 3,
  nsdGq = 1.6,
  optExpression = TRUE,
  literalFix = TRUE,
  adjObf = TRUE,
  sumProd = FALSE,
  addProp = c("combined2", "combined1"),
```

```
tol = 1e-06,
  itmax = 30,
  type = c("nelder-mead", "newuoa"),
  powRange = 10,
  lambdaRange = 3,
  odeRecalcFactor = 10^{(0.5)},
 maxOdeRecalc = 5L,
 perSa = 0.75,
  perNoCor = 0.75,
  perFixOmega = 0.1,
  perFixResid = 0.1,
  compress = TRUE,
  rxControl = NULL,
  sigdig = NULL,
  sigdigTable = NULL,
  ci = 0.95,
 muRefCov = TRUE,
 muRefCovAlg = TRUE,
  handleUninformativeEtas = TRUE,
)
```

Arguments

seed	Random Seed for SAEM step. (Needs to be set for reproducibility.) By default
	this is 99.

Number of iterations in the first phase, ie the MCMC/Stochastic Approximation nBurn

steps. This is equivalent to Monolix's K_0 or K_b.

Number of iterations in the Expectation-Maximization (EM) Step. This is equivalent to Monolix's K_1.

> Number of Markov Chains. By default this is 3. When you increase the number of chains the numerical integration by MC method will be more accurate at the cost of more computation. In Monolix this is equivalent to L.

> This is a vector of 3 integers. They represent the numbers of transitions of the three different kernels used in the Hasting-Metropolis algorithm. The default value is c(2,2,2), representing 40 for each transition initially (each value is multiplied by 20).

> The first value represents the initial number of multi-variate Gibbs samples are taken from a normal distribution.

> The second value represents the number of uni-variate, or multi-dimensional random walk Gibbs samples are taken.

> The third value represents the number of bootstrap/reshuffling or uni-dimensional random samples are taken.

The number it iterations that are completed before anything is printed to the console. By default, this is 1.

An integer indicating if you want to trace(1) the SAEM algorithm process. Use-

ful for debugging, but not for typical fitting.

nEm

nmc

nu

print

trace

covMethod

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of each individual's gradient cross-product (evaluated at the individual empirical Bayes estimates).

"linFim" Use the Linearized Fisher Information Matrix to calculate the covariance.

"fim" Use the SAEM-calculated Fisher Information Matrix to calculate the covariance.

"r, s" Uses the sandwich matrix to calculate the covariance, that is: $R^-1 \times S \times R^-1$

"r" Uses the Hessian matrix to calculate the covariance as $2 \times R^{-1}$

"s" Uses the crossproduct matrix to calculate the covariance as $4 \times S^{-1}$

"" Does not calculate the covariance step.

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

logLik

boolean indicating that log-likelihood should be calculate by Gaussian quadrature.

nnodesGq

number of nodes to use for the Gaussian quadrature when computing the likelihood with this method (defaults to 1, equivalent to the Laplacian likelihood)

nsdGq

span (in SD) over which to integrate when computing the likelihood by Gaussian quadrature. Defaults to 3 (eg 3 times the SD)

optExpression

Optimize the rxode2 expression to speed up calculation. By default this is turned on.

literalFix

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

sumProd

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

tol This is the tolerance for the regression models used for complex residual errors

(ie add+prop etc)

itmax This is the maximum number of iterations for the regression models used for

complex residual errors. The number of iterations is itmax*number of parame-

ters

type indicates the type of optimization for the residuals; Can be one of c("nelder-

mead", "newuoa")

powRange This indicates the range that powers can take for residual errors; By default this

is 10 indicating the range is c(-10, 10)

lambdaRange This indicates the range that Box-Cox and Yeo-Johnson parameters are con-

strained to be; The default is 3 indicating the range c(-3,3)

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

perSa This is the percent of the time the 'nBurn' iterations in phase runs runs a simu-

lated annealing.

perNoCor This is the percentage of the MCMC phase of the SAEM algorithm where the

variance/covariance matrix has no correlations. By default this is 0.75 or 75

Monte-carlo iteration.

perFixOmega This is the percentage of the 'nBurn' phase where the omega values are unfixed

to allow better exploration of the likelihood surface. After this time, the omegas

are fixed during optimization.

perFixResid This is the percentage of the 'nBurn' phase where the residual components are

unfixed to allow better exploration of the likelihood surface.

compress Should the object have compressed items

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

sigdig Specifies the "significant digits" that the ode solving requests. When specified

this controls the relative and absolute tolerances of the ODE solvers. By default the tolerance is $0.5*10^{-sigdig-2}$ for regular ODEs. For the sensitivity equations the default is $0.5*10^{-sigdig-1.5}$ (sensitivity changes only applicable for liblsoda). This also controls the atol/rtol of the steady state solutions. The ssAtol/ssRtol is $0.5*10^{-sigdig}$ and for the sensitivities $0.5*10^{-sigdig+0.625}$. By default this is unspecified (NULL) and uses the

standard atol/rtol.

sigdigTable Significant digits in the final output table. If not specified, then it matches the

significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use

3.

ci Confidence level for some tables. By default this is 0.95 or 95% confidence.

muRefCov This controls if mu-referenced covariates in 'saem' are handled differently than

non mu-referenced covariates. When 'TRUE', mu-referenced covariates have special handling. When 'FALSE' mu-referenced covariates are treated the same

as any other input parameter.

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muRefCovAlg

This controls if algebraic expressions that can be mu-referenced are treated as mu-referenced covariates by:

- 1. Creating a internal data-variable 'nlmixrMuDerCov#' for each algebraic mureferenced expression
- 2. Change the algebraic expression to 'nlmixrMuDerCov# * mu_cov_theta'
- 3. Use the internal mu-referenced covariate for saem
- 4. After optimization is completed, replace 'model()' with old 'model()' expression
- 5. Remove 'nlmixrMuDerCov#' from nlmix2 output

In general, these covariates should be more accurate since it changes the system to a linear compartment model. Therefore, by default this is 'TRUE'.

handleUninformativeEtas

boolean that tells nlmixr2's saem to calculate uninformative etas and handle them specially (default is 'TRUE').

.. Additional arguments passed to nlmixr2est::saemControl().

Value

List of options to be used in nlmixr2 fit for SAEM.

Author(s)

Wenping Wang & Matthew L. Fidler

See Also

Other Estimation control: foceiControl(), nlmixr2NlmeControl()

set0fv

Set/get Objective function type for a nlmixr2 object

Description

Set/get Objective function type for a nlmixr2 object

Usage

```
setOfv(x, type)
```

Arguments

x nlmixr2 fit object

type Type of objective function to use for AIC, BIC, and \$objective

Value

Nothing

tableControl 105

Author(s)

Matthew L. Fidler

tableControl

Output table/data.frame options

Description

Output table/data.frame options

Usage

```
tableControl(
  npde = NULL,
  cwres = NULL,
 nsim = 300,
  ties = TRUE,
  censMethod = c("truncated-normal", "cdf", "ipred", "pred", "epred", "omit"),
  seed = 1009,
  cholSEtol = (.Machine$double.eps)^(1/3),
  state = TRUE,
  lhs = TRUE,
  eta = TRUE,
  covariates = TRUE,
  addDosing = FALSE,
  subsetNonmem = TRUE,
  cores = NULL,
 keep = NULL,
  drop = NULL
)
```

Arguments

npde When TRUE, request npde regardless of the algorithm used.

cwres When TRUE, request CWRES and FOCEi likelihood regardless of the algorithm

used.

nsim represents the number of simulations. For rxode2, if you supply single subject

event tables (created with [eventTable()])

ties When 'TRUE' jitter prediction-discrepancy points to discourage ties in cdf.

censMethod Handle censoring method:

- "truncated-normal" Simulates from a truncated normal distribution under the assumption of the model and censoring.

- '"cdf"' Use the cdf-method for censoring with npde and use this for any other residuals ('cwres' etc)

- "omit" omit the residuals for censoring

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seed an object specifying if and how the random number generator should be initial-

ized

cholSEtol The tolerance for the 'rxode2::choleSE' function

state is a Boolean indicating if 'state' values will be included (default 'TRUE')

1hs is a Boolean indicating if remaining 'lhs' values will be included (default 'TRUE')

eta is a Boolean indicating if 'eta' values will be included (default 'TRUE') covariates is a Boolean indicating if covariates will be included (default 'TRUE')

addDosing Boolean indicating if the solve should add rxode2 EVID and related colu

Boolean indicating if the solve should add rxode2 EVID and related columns. This will also include dosing information and estimates at the doses. Be default, rxode2 only includes estimates at the observations. (default FALSE). When addDosing is NULL, only include EVID=0 on solve and exclude any model-times or EVID=2. If addDosing is NA the classic rxode2 EVID events are returned. When addDosing is TRUE add the event information in NONMEM-style format; If subsetNonmem=FALSE rxode2 will also include extra event types (EVID) for ending infusion and modeled times:

- EVID=-1 when the modeled rate infusions are turned off (matches rate=-1)
- EVID=-2 When the modeled duration infusions are turned off (matches rate=-2)
- EVID=-10 When the specified rate infusions are turned off (matches rate>0)
- EVID=-20 When the specified dur infusions are turned off (matches dur>0)
- EVID=101,102,103,... Modeled time where 101 is the first model time, 102 is the second etc.

subsetNonmem subset to NONMEM compatible EVIDs only. By default TRUE.

cores Number of cores used in parallel ODE solving. This is equivalent to calling

setRxThreads()

keep is the keep sent to the table

drop is the dropped variables sent to the table

Details

If you ever want to add CWRES/FOCEi objective function you can use the addCwres

If you ever want to add NPDE/EPRED columns you can use the addNpde

Value

A list of table options for nlmixr2

Author(s)

Matthew L. Fidler

traceplot 107

traceplot

Produce trace-plot for fit if applicable

Description

Produce trace-plot for fit if applicable

Usage

```
traceplot(x, ...)
```

Arguments

```
x fit object
```

... Additional arguments passed to nlmixr2plot::traceplot().

Value

Fit traceplot or nothing.

Author(s)

Rik Schoemaker, Wenping Wang & Matthew L. Fidler

Examples

```
library(nlmixr2est)
## The basic model consiss of an ini block that has initial estimates
one.compartment <- function() {</pre>
  ini({
    tka <- 0.45 # Log Ka
    tcl <- 1 # Log Cl
    tv <- 3.45 # Log V
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  # and a model block with the error sppecification and model specification
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)</pre>
    v <- exp(tv + eta.v)</pre>
    d/dt(depot) = -ka * depot
    d/dt(center) = ka * depot - cl / v * center
    cp = center / v
    cp ~ add(add.sd)
  })
```

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```
## The fit is performed by the function nlmixr/nlmix2 specifying the model, data and estimate
fit <- nlmixr2(one.compartment, theo_sd, est="saem", saemControl(print=0))

# This shows the traceplot of the fit (useful for saem)
traceplot(fit)</pre>
```

uobygaControl

Control for uobyqa estimation method in nlmixr2

Description

Control for uobyqa estimation method in nlmixr2

Usage

```
uobygaControl(
  npt = NULL,
  rhobeg = NULL,
  rhoend = NULL,
  iprint = 0L,
  maxfun = 100000L
  returnUobyga = FALSE,
  stickyRecalcN = 4,
  maxOdeRecalc = 5,
  odeRecalcFactor = 10^{(0.5)},
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
  covMethod = c("r", ""),
  adjObf = TRUE,
  ci = 0.95,
```

```
sigdig = 4,
sigdigTable = NULL,
...
)
```

Arguments

npt The number of points used to approximate the objective function via a quadratic

approximation for bobyqa. The value of npt must be in the interval [n+2,(n+1)(n+2)/2] where n is the number of parameters in par. Choices that exceed 2*n+1 are not

recommended. If not defined, it will be set to 2*n + 1. (bobyqa)

rhobeg Beginning change in parameters for bobyqa algorithm (trust region). By default

this is 0.2 or 20 parameters when the parameters are scaled to 1. rhobeg and rhoend must be set to the initial and final values of a trust region radius, so both must be positive with 0 < rhoend < rhobeg. Typically rhobeg should be about one tenth of the greatest expected change to a variable. Note also that smallest difference abs(upper-lower) should be greater than or equal to rhobeg*2. If this

is not the case then rhobeg will be adjusted. (bobyqa)

rhoend The smallest value of the trust region radius that is allowed. If not defined, then

10^(-sigdig-1) will be used. (bobyqa)

iprint The value of 'iprint' should be set to an integer value in '0, 1, 2, 3, ...', which

controls the amount of printing. Specifically, there is no output if 'iprint=0' and there is output only at the start and the return if 'iprint=1'. Otherwise, each new value of 'rho' is printed, with the best vector of variables so far and the corresponding value of the objective function. Further, each new value of the objective function with its variables are output if 'iprint=3'. If 'iprint > 3', the objective function value and corresponding variables are output every 'iprint'

evaluations. Default value is '0'.

maxfun The maximum allowed number of function evaluations. If this is exceeded, the

method will terminate.

returnUobyqa return the uobyqa output instead of the nlmixr2 fit

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual. In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

Where

The other data normalization approaches follow the following formula

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

- = (max(all unscaled values) min(all unscaled values))/2
- rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

- = max(all unscaled values) min(all unscaled values)
- mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= max(all unscaled values) - min(all unscaled values)

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 v_{scaled}

= (

 $v_{current} - v_{init}$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

= $v_{current}$ / v_{init}

*scaleTo

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

 v_{scaled} = ($v_{current} - v_{init}$) + scaleTo Otherwise the parameter is scaled multiplicatively. v_{scaled} = $v_{current}$ / v_{init}

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- These parameter scaling coefficients are chose to try to keep similar slopes

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

rxControl

'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression

Optimize the rxode2 expression to speed up calculation. By default this is turned on.

sumProd

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

literalFix

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress

Should the object have compressed items

covMethod

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-product (evaluated at the individual empirical Bayes estimates).

- "r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R)
 %*% S %*% solve(R)
- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)
- "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)
- "" Does not calculate the covariance step.

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)

• The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

.. Additional arguments passed to nlmixr2est::uobyqaControl().

Value

uobyqa control structure

Author(s)

Matthew L. Fidler

```
# A logit regression example with emax model
dsn <- data.frame(i=1:1000)</pre>
dsn$time <- exp(rnorm(1000))</pre>
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
 ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g <- fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
 })
}
fit2 <- nlmixr(mod, dsn, est="uobyqa")</pre>
print(fit2)
# you can also get the nlm output with fit2$nlm
fit2$uobyqa
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

vpcCens 115

vpcCens

VPC based on ui model

Description

VPC based on ui model

Usage

```
vpcCens(..., cens = TRUE, idv = "time")
```

Arguments

Additional arguments passed to nlmixr2plot::vpcCens(). . . . is a boolean to show if this is a censoring plot or not. When cens=TRUE this cens is actually a censoring vpc plot (with vpcCens() and vpcCensTad()). When cens=FALSE this is traditional VPC plot (vpcPlot() and vpcPlotTad()). idv Name of independent variable. For vpcPlot() and vpcCens() the default is

"time" for vpcPlotTad() and vpcCensTad() this is "tad"

Value

Simulated dataset (invisibly)

Author(s)

Matthew L. Fidler

```
one.cmt <- function() {</pre>
ini({
   tka <- 0.45; label("Ka")
   tcl <- log(c(0, 2.7, 100)); label("Cl")
   tv <- 3.45; label("V")
   eta.ka ~ 0.6
   eta.cl ~ 0.3
   eta.v ~ 0.1
  add.sd <- 0.7; label("Additive residual error")</pre>
})
model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)</pre>
   v \leftarrow exp(tv + eta.v)
   linCmt() ~ add(add.sd)
})
}
```

vpcCensTad vpcCensTad

```
fit <-
  nlmixr2est::nlmixr(
    one.cmt,
    data = nlmixr2data::theo_sd,
    est = "saem",
    control = list(print = 0)
)
vpcPlot(fit)</pre>
```

vpcCensTad

VPC based on ui model

Description

VPC based on ui model

Usage

```
vpcCensTad(..., cens = TRUE, idv = "tad")
```

Arguments

... Additional arguments passed to nlmixr2plot::vpcCensTad().

cens is a boolean to show if this is a censoring plot or not. When c

is a boolean to show if this is a censoring plot or not. When cens=TRUE this is actually a censoring vpc plot (with vpcCens() and vpcCensTad()). When

cens=FALSE this is traditional VPC plot (vpcPlot() and vpcCensTad()).

idv Name of independent variable. For vpcPlot() and vpcCens() the default is

"time" for vpcPlotTad() and vpcCensTad() this is "tad"

Value

Simulated dataset (invisibly)

Author(s)

Matthew L. Fidler

```
one.cmt <- function() {
  ini({
    tka <- 0.45; label("Ka")
    tcl <- log(c(0, 2.7, 100)); label("Cl")
    tv <- 3.45; label("V")
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1</pre>
```

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```
add.sd <- 0.7; label("Additive residual error")</pre>
 })
 model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)</pre>
   v <- exp(tv + eta.v)</pre>
   linCmt() ~ add(add.sd)
})
}
fit <-
  nlmixr2est::nlmixr(
    one.cmt,
    data = nlmixr2data::theo_sd,
    est = "saem",
    control = list(print = 0)
vpcPlot(fit)
```

vpcPlot

VPC based on ui model

Description

VPC based on ui model

Usage

```
vpcPlot(
  fit,
  data = NULL,
  n = 300,
 bins = "jenks",
  n_bins = "auto",
  bin_mid = "mean",
  show = NULL,
  stratify = NULL,
  pred_corr = FALSE,
  pred_corr_lower_bnd = 0,
  pi = c(0.05, 0.95),
  ci = c(0.05, 0.95),
  uloq = fit$dataUloq,
  lloq = fit$dataLloq,
  log_y = FALSE,
  log_y_min = 0.001,
  xlab = NULL,
 ylab = NULL,
```

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```
title = NULL,
smooth = TRUE,
vpc_theme = NULL,
facet = "wrap",
scales = "fixed",
labeller = NULL,
vpcdb = FALSE,
verbose = FALSE,
...,
seed = 1009,
idv = "time",
cens = FALSE
)
```

Arguments

fit nlmixr2	2 fit object
-------------	--------------

data this is the data to use to augment the VPC fit. By default is the fitted data, (can

be retrieved by getData), but it can be changed by specifying this argument.

n Number of VPC simulations

bins either "density", "time", or "data", "none", or one of the approaches available in

classInterval() such as "jenks" (default) or "pretty", or a numeric vector specify-

ing the bin separators.

n_bins when using the "auto" binning method, what number of bins to aim for

bin_mid either "mean" for the mean of all timepoints (default) or "middle" to use the

average of the bin boundaries.

show what to show in VPC (obs_dv, obs_ci, pi, pi_as_area, pi_ci, obs_median, sim_median,

sim_median_ci)

stratify character vector of stratification variables. Only 1 or 2 stratification variables

can be supplied.

pred_corr perform prediction-correction?

pred_corr_lower_bnd

lower bound for the prediction-correction

pi simulated prediction interval to plot. Default is c(0.05, 0.95),

ci confidence interval to plot. Default is (0.05, 0.95)

Number or NULL indicating upper limit of quantification. Default is NULL.

Number or NULL indicating lower limit of quantification. Default is NULL.

log_y Boolean indicting whether y-axis should be shown as logarithmic. Default is

FALSE.

log_y_min minimal value when using log_y argument. Default is 1e-3.

xlab label for x axis ylab label for y axis

title title

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smooth	"smooth" the VPC (connect bin midpoints) or show bins as rectangular boxes. Default is TRUE.
vpc_theme	theme to be used in VPC. Expects list of class vpc_theme created with function vpc_theme()
facet	either "wrap", "columns", or "rows"
scales	either "fixed" (default), "free_y", "free_x" or "free"
labeller	ggplot2 labeller function to be passed to underlying ggplot object
vpcdb	Boolean whether to return the underlying vpcdb rather than the plot
verbose	show debugging information (TRUE or FALSE)
	Additional arguments passed to nlmixr2plot::vpcPlot().
seed	an object specifying if and how the random number generator should be initialized
idv	Name of independent variable. For vpcPlot() and vpcCens() the default is "time" for vpcPlotTad() and vpcCensTad() this is "tad"
cens	is a boolean to show if this is a censoring plot or not. When cens=TRUE this is actually a censoring vpc plot (with vpcCens() and vpcCensTad()). When cens=FALSE this is traditional VPC plot (vpcPlot() and vpcPlotTad()).

Value

Simulated dataset (invisibly)

Author(s)

Matthew L. Fidler

```
one.cmt <- function() {</pre>
 ini({
   tka <- 0.45; label("Ka")
   tcl <- log(c(0, 2.7, 100)); label("C1")
   tv <- 3.45; label("V")
   eta.ka ~ 0.6
   eta.cl ~ 0.3
   eta.v ~ 0.1
   add.sd <- 0.7; label("Additive residual error")</pre>
 })
 model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)</pre>
   v <- exp(tv + eta.v)</pre>
   linCmt() ~ add(add.sd)
})
}
fit <-
 nlmixr2est::nlmixr(
```

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```
one.cmt,
  data = nlmixr2data::theo_sd,
  est = "saem",
  control = list(print = 0)
)
vpcPlot(fit)
```

vpcPlotTad

VPC based on ui model

Description

VPC based on ui model

Usage

```
vpcPlotTad(..., idv = "tad")
```

Arguments

... Additional arguments passed to nlmixr2plot::vpcPlotTad().

idv Name of independent variable. For vpcPlot() and vpcCens() the default is "time" for vpcPlotTad() and vpcCensTad() this is "tad"

Value

Simulated dataset (invisibly)

Author(s)

Matthew L. Fidler

```
one.cmt <- function() {
  ini({
    tka <- 0.45; label("Ka")
    tcl <- log(c(0, 2.7, 100)); label("Cl")
    tv <- 3.45; label("V")
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7; label("Additive residual error")
})
model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)</pre>
```

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```
v <- exp(tv + eta.v)
linCmt() ~ add(add.sd)
})

fit <-
nlmixr2est::nlmixr(
   one.cmt,
   data = nlmixr2data::theo_sd,
   est = "saem",
   control = list(print = 0)
)

vpcPlot(fit)</pre>
```

vpcSim

VPC simulation

Description

VPC simulation

Usage

```
vpcSim(
  object,
    ...,
  keep = NULL,
  n = 300,
  pred = FALSE,
  seed = 1009,
  nretry = 50,
  minN = 10,
  normRelated = TRUE
)
```

Arguments

object	This is the nlmixr2 fit object
	Additional arguments passed to nlmixr2est::vpcSim().
keep	Column names to keep in the output simulated dataset
n	Number of simulations
pred	Should predictions be added to the simulation
seed	Seed to set for the VPC simulation
nretry	Number of times to retry the simulation if there is NA values in the simulation
minN	With retries, the minimum number of studies to restimulate (by default 10)
normRelated	should the VPC style simulation be for normal related variables only

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Value

data frame of the VPC simulation

Author(s)

Matthew L. Fidler

```
if (rxode2::.linCmtSensB()) {
one.cmt <- function() {</pre>
 ini({
   ## You may label each parameter with a comment
   tka <- 0.45 # Log Ka
   tcl <- log(c(0, 2.7, 100)) # Log Cl
   ## This works with interactive models
   ## You may also label the preceding line with label("label text")
   tv <- 3.45; label("log V")</pre>
   ## the label("Label name") works with all models
   eta.ka ~ 0.6
   eta.cl ~ 0.3
   eta.v ~ 0.1
   add.sd <- 0.7
 })
 model({
   ka <- exp(tka + eta.ka)</pre>
   cl <- exp(tcl + eta.cl)</pre>
   v <- exp(tv + eta.v)</pre>
   linCmt() \sim add(add.sd)
})
}
fit <- nlmixr(one.cmt, theo_sd, est="focei")</pre>
head(vpcSim(fit, pred=TRUE))
}
```

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