Package: nlmm (via r-universe)

October 6, 2026

Type Package

Title Generalized Laplace Mixed-Effects Models

Version 1.1.1

Date 2025-7-28

Maintainer Marco Geraci <marco.geraci@uniroma1.it>

Depends R (>= 3.0.0), nlme

Imports gsl, lqmm, MASS, Matrix, mvtnorm, numDeriv, statmod, stats, Qtools, Rcpp (>= 0.12.13), utils

LinkingTo Rcpp, RcppArmadillo, BH

Description Provides functions to fit linear mixed models based on convolutions of the generalized Laplace (GL) distribution. The GL mixed-effects model includes four special cases with normal random effects and normal errors (NN), normal random effects and Laplace errors (NL), Laplace random effects and normal errors (LN), and Laplace random effects and Laplace errors (LL). The methods are described in Geraci and Farcomeni (2020, Statistical Methods in Medical Research) <doi:10.1177/0962280220903763>.

License GPL (>= 2)

LazyLoad yes

NeedsCompilation yes

Author Marco Geraci [aut, cph, cre] (ORCID: <https://orcid.org/0000-0002-6311-8685>), Alessio Farcomeni [ctb]

Repository https://cran.r-universe.dev

Date/Publication 2025-07-28 11:30:07 UTC

RemoteUrl https://github.com/cran/nlmm

RemoteRef HEAD

RemoteSha 7785b95174d005b6af8849f254309ee4e911408e

Contents

nlmm-package . . . 2
fixef.nlmm . . . 3
generate.data . . . 4
GenLaplace . . . 6
Laplace . . . 7
logLik.nlmm . . . 9
lrt_nlmm . . . 9
MultivariateGenLaplace . . . 11
MultivariateLaplace . . . 12
nlmm . . . 13
nlmmControl . . . 16
predict.nlmm . . . 17
print.nlmm . . . 19
print.summary.nlmm . . . 19
ranef.nlmm . . . 20
rats . . . 21
residuals.nlmm . . . 22
summary.nlmm . . . 23
VarCorr.nlmm . . . 24
vcov.nlmm . . . 25

Index **27**

`nlmm-package` *nlmm: Generalized Laplace Mixed-Effects Models*

Description

The nlmm package provides functions to fit linear mixed models based on convolutions of the generalized Laplace (GL) distribution. The GL mixed-effects model includes four special cases with normal random effects and normal errors (NN), normal random effects and Laplace errors (NL), Laplace random effects and normal errors (LN), and Laplace random effects and Laplace errors (LL). The methods are described in Geraci and Farcomeni (2020). See also Geraci (2017) for details on special cases.

Details

Package:	nlmm
Type:	Package
Version:	1.1.1
Date:	2025-7-28
License:	GPL (>=3)
LazyLoad:	yes

Author(s)

Marco Geraci [aut, cph, cre], Alessio Farcomeni [ctb]

Maintainer: Marco Geraci <marco.geraci@uniroma1.it>

References

Geraci M (2017). Mixed-effects models using the normal and the Laplace distributions: A 2 x 2 convolution scheme for applied research. arXiv:1712.07216v1 [stat.ME]. URL: https://arxiv.org/abs/1712.07216v1.

Geraci, M. and Farcomeni A (2020). A family of linear mixed-effects models using the generalized Laplace distribution. Statistical Methods in Medical Research 29(9), 2665-2682.

`fixef.nlmm` *Extract Generalized Mixed-Effects Models Coefficients*

Description

`fixef` extracts estimated fixed effects from `nlmm` objects.

Usage

```
## S3 method for class 'nlmm'
fixef(object, ...)
```

Arguments

`object`	a `nlmm` object.
`...`	not used.

Value

a vector of estimated fixed effects.

Author(s)

Marco Geraci

See Also

`nlmm` `summary.nlmm`

Examples

```
## Not run:
data(rats)
fit <- nlmm(y ~ trt*time, random = ~ 1, group = id, data = rats,
control = nlmmControl(multistart = FALSE))
fixef(fit)

## End(Not run)
```

---

generate.data *Simulate Data from Mixed-Effects Models*

Description

This function generates data from a 2-level hierarchical design.

Usage

```
generate.data(R, n, M, sigma_1 = NULL, sigma_2 = NULL,
 shape_1 = NULL, shape_2 = NULL, dist.u, dist.e,
 beta, gamma, fixed = FALSE, seed = round(runif(1,1,1000)))
```

Arguments

R	number of replications.
n	number of observations within cluster.
M	number of clusters.
sigma_1	scale parameter for the random effects.
sigma_2	scale parameter for the errors.
shape_1	shape parameter for the random effects.
shape_2	shape parameter for the errors.
dist.u	distribution of the random effects.
dist.e	distribution of the errors.
beta	vector of coefficients for fixed effects.
gamma	vector of coefficients for heteroscedasticity.
fixed	logical flag. See details.
seed	seed for random number generation.

Details

This function generates data as in the simulation study by Geraci and Farcomeni (2020). The data-generating model is

$$y[ij] = \beta[0] + \beta[1]x[ij] + \beta[2]z[ij] + u[i] + v[i]x[ij] + (\gamma[0] + \gamma[1]x[ij])e[ij]$$

where $(u[i], v[i])$ follows a distribution with scale `sigma_1` and shape `shape_1`, and e follows a distribution with scale `sigma_2` and shape `shape_2`.

The scale parameter `sigma_1` must be a 1 by 1 or a 2 by 2 matrix. In the former case, the model will include only random intercepts. In the latter case, then both random intercepts and slopes will be included. Currently, no more than 2 random effects can be specified. The scale parameter `sigma_2` must be a matrix `n` by `n`.

The options for `dist.u` and `dist.e` are: multivariate normal ("norm") (`rmvnorm`), multivariate symmetric Laplace ("laplace") (`rmal`), multivariate symmetric generalized Laplace ("genlaplace") `rmgl`, and multivariate Student's t ("t") (`rmvt`).

The shape parameter specifies the degrees of freedom for Student's t and chi-squared, and the kurtosis of the generalized Laplace.

The values $x[ij]$ are generated as $x[ij] = \delta[i] + \zeta[ij]$, where $\delta[i]$ and $\zeta[ij]$ are independent standard normal. If the argument `fixed = TRUE`, then $x[ij] = j$. The values $z[ij]$ are generated from Bernoullis with probability 0.5.

Value

`nlmm` returns an object of `class nlmm`.

The function `summary` is used to obtain and print a summary of the results.

An object of class `nlmm` is a list containing the following components:

`Y`	a matrix RxN, where $N = nxM$, with responses
`X`	an array $Nx3xR$ with fixed design matrix
`group`	vector of length N with cluster labels
`u`	an array $Mx2xR$ with random effects
`e`	a matrix RxN with errors

Author(s)

Marco Geraci

References

Geraci, M. and Farcomeni A. (2020). A family of linear mixed-effects models using the generalized Laplace distribution. Statistical Methods in Medical Research, 29(9), 2665-2682.

See Also

`nlmm`

Examples

```
# Simulate 10 replications from a homoscedastic normal mixed model.
generate.data(R = 10, n = 3, M = 5, sigma_1 = diag(2), sigma_2 = diag(3),
shape_1 = NULL, shape_2 = NULL, dist.u = "norm", dist.e = "norm",
beta = c(1,2,1), gamma = c(1,0))

# Simulate 10 replications from a generalized Laplace. Note: the shape
# parameter that is passed to rmgl corresponds to the reciprocal of the
# parameter alpha in Geraci and Farcomeni (2020)
generate.data(R = 10, n = 3, M = 5, sigma_1 = diag(2), sigma_2 = diag(3),
shape_1 = 1/0.5, shape_2 = 1/0.5, dist.u = "genlaplace", dist.e = "genlaplace",
beta = c(1,2,1), gamma = c(1,0))
```

GenLaplace *The Univariate Symmetric Generalized Laplace Distribution*

Description

Density, distribution function, quantile function and random generation for the univariate symmetric generalized Laplace distribution.

Usage

```
dgl(x, sigma = 1, shape = 1, log = FALSE)
pgl(x, sigma = 1, shape = 1, lower.tail = TRUE, log.p = FALSE)
qgl(p, sigma = 1, shape = 1, lower.tail = TRUE, log.p = FALSE)
rgl(n, sigma = 1, shape = 1)
```

Arguments

x	vector of quantiles.
p	vector of probabilities.
n	number of observations.
sigma	positive scale parameter.
shape	shape parameter.
log, log.p	logical; if TRUE, probabilities are log–transformed.
lower.tail	logical; if TRUE (default), probabilities are $P[X \leq x]$ otherwise, $P[X > x]$. Similarly for quantiles.

Details

The univariate symmetric generalized Laplace distribution (Kotz et al, 2001, p.190) has density

$$f(x) = \frac{2}{\sqrt{2\pi}\Gamma(s)\sigma^{s+1/2}}(\frac{|x|}{\sqrt{2}})^{\omega}B_{\omega}(\frac{\sqrt{2}|x|}{\sigma})$$

where σ is the scale parameter, $\omega = s - 1/2$, and s is the shape parameter. Γ denotes the Gamma function and B_u the modified Bessel function of the third kind with index u. The variance is $s\sigma^2$.

This distribution is the univariate and symmetric case of `MultivariateGenLaplace`.

Value

`dgl` gives the density, `pgl` gives the distribution function, `qgl` gives the quantile function, and `rgl` generates random deviates.

Author(s)

Marco Geraci

References

Kotz, S., Kozubowski, T., and Podgorski, K. (2001). The Laplace distribution and generalizations. Boston, MA: Birkhauser.

See Also

`MultivariateGenLaplace`

Laplace *The Laplace Distribution*

Description

Density, distribution function, quantile function and random generation for the (symmetric) Laplace distribution.

Usage

```
dl(x, mu = 0, sigma = 1, log = FALSE)
pl(x, mu = 0, sigma = 1, lower.tail = TRUE, log.p = FALSE)
ql(p, mu = 0, sigma = 1, lower.tail = TRUE, log.p = FALSE)
rl(n, mu = 0, sigma = 1)
```

Arguments

x	vector of quantiles.
p	vector of probabilities.
n	number of observations.
mu	location parameter.
sigma	positive scale parameter.
log, log.p	logical; if TRUE, probabilities are log–transformed.
lower.tail	logical; if TRUE (default), probabilities are $P[X \leq x]$ otherwise, $P[X > x]$. Similarly for quantiles.

Details

The Laplace distribution has density

$$f(x) = \frac{1}{\sqrt{2}\sigma} e^{-\frac{\sqrt{(2)}}{\sigma}|x-\mu|}$$

where μ is the location parameter and σ is the scale parameter. Note that based on this parameterization, the distribution has variance σ^2.

Value

dl gives the density and rl generates random deviates.

Author(s)

Marco Geraci

References

Kotz, S., Kozubowski, T., and Podgorski, K. (2001). The Laplace distribution and generalizations. Boston, MA: Birkhauser.

See Also

MultivariateLaplace, GenLaplace

logLik.nlmm *Extract Log-Likelihood*

Description

logLik.nlmm extracts the log-likelihood of a fitted nlmm.

Usage

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

Arguments

object	an object of class "nlmm".
...	not used.

Value

Returns the loglikelihood of the fitted model. This is a number with at one attribute, "df" (degrees of freedom), giving the number of (estimated) parameters in the model.

Author(s)

Marco Geraci

See Also

nlmm

lrt_nlmm *Likelihood Ratio Test for Generalized Laplace Mixed-Effects Models*

Description

This function is used to perform a likelihood ratio test for two fitted generalized Laplace mixed-effects models.

Usage

```
lrt_nlmm(object0, object1)
## S3 method for class 'lrt_nlmm'
print(x, digits = max(3, getOption("digits") - 3), ...)
```

Arguments

object0	object of class nlmm with estimates of the constrained model.
object1	object of class nlmm with estimates of the unconstrained model.
x	a lrt_nlmm object.
digits	a non-null value for digits specifies the minimum number of significant digits to be printed in values.
...	not used.

Value

An object of class lrt_nlmm is a list containing the following components:

statistic	the value of the test statistic
p.value	the p-value of the test
df	either the degrees of freedom of a chi-squared test or the weights of a chi-bar-squared test
V	the matrix based on which the weights for the chi-bar-squared test are calculated
alpha	values of the shape parameter in the constrained object
alpha.index	index of the constrained shape parameter
chibar	logical flag. If TRUE, the test statistic is a chi-bar

Note

The function lrt_nlmm is a wrapper for routines developed by Alessio Farcomeni.

Author(s)

Marco Geraci and Alessio Farcomeni

References

Geraci, M. and Farcomeni A. (2020). A family of linear mixed-effects models using the generalized Laplace distribution. Statistical Methods in Medical Research, 29(9), 2665-2682.

See Also

nlmm

`MultivariateGenLaplace` *The Multivariate Asymmetric Generalized Laplace Distribution*

Description

Density and random generation for the multivariate asymmetric generalized Laplace distribution.

Usage

```
dmgl(x, mu = rep(0, d), sigma = diag(d), shape = 1, log = FALSE)
rmgl(n, mu, sigma, shape = 1)
```

Arguments

`x`	vector of quantiles.
`n`	number of observations.
`mu`	simmetry parameter.
`sigma`	scale parameter – positive-definite matrix.
`shape`	shape parameter.
`log`	logical; if `TRUE`, probabilities are log–transformed.

Details

This is the distribution described by Kozubowski et al (2013) and has density

$$f(x) = \frac{2\exp(\mu'\Sigma^{-1}x)}{(2\pi)^{d/2}\Gamma(s)|\Sigma|^{1/2}}(\frac{Q(x)}{C(\Sigma,\mu)})^{\omega}B_{\omega}(Q(x)C(\Sigma,\mu))$$

where μ is the symmetry parameter, Σ is the scale parameter, $Q(x) = \sqrt{x'\Sigma^{-1}x}$, $C(\Sigma,\mu) = \sqrt{2+\mu'\Sigma^{-1}\mu}$, $\omega = s - d/2$, d is the dimension of x, and s is the shape parameter (note that the parameterization in `nlmm` is $\alpha = \frac{1}{s}$). Γ denotes the Gamma function and B_u the modified Bessel function of the third kind with index u. The parameter μ is related to the skewness of the distribution (symmetric if $\mu = 0$). The variance-covariance matrix is $s(\Sigma + \mu\mu')$. The multivariate asymmetric Laplace is obtained when $s = 1$ (see `MultivariateLaplace`).

In the symmetric case ($\mu = 0$), the multivariate GL distribution has two special cases: multivariate normal for $s \to \infty$ and multivariate symmetric Laplace for $s = 1$.

The **univariate symmetric** GL distribution is provided via `GenLaplace`, which gives the distribution and quantile functions in addition to the density and random generation functions.

Value

`dmgl` gives the GL density of a d-dimensional vector `x`. `rmgl` generates a sample of size `n` of d-dimensional random GL variables.

Author(s)

Marco Geraci

References

Geraci, M. and Farcomeni A. (2020). A family of linear mixed-effects models using the generalized Laplace distribution. Statistical Methods in Medical Research, 29(9), 2665-2682.

Kozubowski, T. J., K. Podgorski, and I. Rychlik (2013). Multivariate generalized Laplace distribution and related random fields. Journal of Multivariate Analysis 113, 59-72.

See Also

GenLaplace

MultivariateLaplace *The Multivariate Asymmetric Laplace Distribution*

Description

Density and random generation for the multivariate asymmetric Laplace distribution.

Usage

```
dmal(x, mu = rep(0, d), sigma = diag(d), log = FALSE)
rmal(n, mu, sigma)
```

Arguments

x	vector of quantiles.
n	number of observations.
mu	asymmetry parameter.
sigma	scale parameter – positive-definite matrix.
log	logical; if TRUE, probabilities are log–transformed.

Details

This is the multivariate extension of the (univariate) asymmetric Laplace distribution. It is a special case of MultivariateGenLaplace with shape = 1.

Author(s)

Marco Geraci

References

Kotz, S., Kozubowski, T., and Podgorski, K. (2001). The Laplace distribution and generalizations. Boston, MA: Birkhauser.

See Also

Laplace, MultivariateGenLaplace

---

nlmm *Fitting Generalized Laplace Mixed-Effects Models*

Description

nlmm is used to fit mixed-effects models based on the generalized Laplace distribution.

Usage

```
nlmm(fixed, random, group, covariance = "pdDiag", data = sys.frame(sys.parent()),
subset, weights = NULL, na.action = na.fail, control = list(), contrasts = NULL,
fit = TRUE)
```

Arguments

fixed	an object of class formula for fixed effects: a symbolic description of the model to be fitted.
random	a one-sided formula of the form ~x1 + x2 + ... + xn for random effects: a symbolic description of the model to be fitted.
group	grouping factor.
covariance	variance–covariance matrix of the random effects. Default is pdDiag (see details)
data	an optional data frame containing the variables named in fixed, random, group, and weights. By default the variables are taken from the environment from which nlmm is called.
subset	an optional vector specifying a subset of observations to be used in the fitting process.
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 in nlme package for a description of the available varFunc classes. Defaults to NULL, corresponding to homoscedastic within-group errors.
na.action	a function that indicates what should happen when the data contain NAs. The default action (na.fail) causes nlmm to print an error message and terminate if there are any incomplete observations.
control	list of control parameters of the fitting process. See nlmmControl.
contrasts	not yet implemented.
fit	logical flag. If FALSE the function returns a list of objects used for fitting.

Details

The function fits a generalized Laplace mixed-effects model conditional on the covariates, as specified by the formula argument, and on random effects, as specified by the random argument. The predictor is assumed to be linear. The function maximizes the (log)likelihood of the generalized Laplace regression as proposed by Geraci and Farcomeni (2020). The likelihood is numerically integrated via Gaussian quadrature techniques. The optimization algorithm can be either optim (Nelder-Mead by default) or nlminb. See nlmmControl for more details.

By default, the function fits a mixed-effects model where both random effects and error term follow a generalized Laplace distribution (GenLaplace). This is a family of distributions that includes the normal and the Laplace distributions as special cases. Constrained fitting can be controlled via the arguments alpha.index and alpha in nlmmControl. For example, if alpha.index = 0, the model is Normal-Normal if alpha = c(0,0), Normal-Laplace if alpha = c(0,1), Laplace-Normal if alpha = c(1,0), and Laplace-Laplace if alpha = c(1,1). But any value of alpha between 0 (normal distribution) and 1 (Laplace distribution) is allowed.

Different standard types of positive–definite matrices for the random effects can be specified: pdIdent multiple of an identity; pdCompSymm compound symmetry structure (constant diagonal and constant off–diagonal elements); pdDiag diagonal; pdSymm general positive–definite matrix, with no additional structure.

Within-group heteroscedasticity can be modeled via the weights argument using varClasses in the nlme packages.

Value

nlmm returns an object of class nlmm.

The function summary is used to obtain and print a summary of the results.

An object of class nlmm is a list containing the following components:

theta	a vector containing (in this order) fixed regression coefficients, parameters of the variance–covariance matrix of the random effects, shape parameter, scale parameter, and (optional) within-group variance function parameters. All parameters are unconstrained. See VarCorr.nlmm to extract the variance–covariance of the random effects from an "nlmm" object.
theta_x, theta_z	partition of theta: fixed regression coefficients (theta_x) and unique variance–covariance unconstrained parameters (theta_z).
tau	unconstrained shape parameter.
alpha	constrained shape parameter.
phi	unconstrained scale parameter.
sigma	constrained scale parameter.
vf	(fitted) within-group variance function of class varFunc. S3 methods (summary.varFunc, varWeights.varFunc, coef.varFunc) can be applied.
value	negative log–likelihood.
call	the matched call.
nn	column names of mmf.

mm	column names of mmr.
nobs	the number of observations.
dim_theta	the number of columns in mmf and mmr.
dim_theta_z	the length of theta_z.
mmf	the model matrix – fixed effects.
mmr	the model matrix – random effects.
y	the model response.
revOrder	original order of observations (now ordered according to group).
group	the grouping factor.
ngroups	the number of groups.
InitialPar	starting values for theta, included the fitted lme or lm object from where starting values have been taken.
control	list of control parameters used for optimization (see nlmmControl).
cov_name	class of variance-covariance matrix for the random effects.
mfArgs	arguments for model.frame to return the full data frame.
sc	model's distribution. "Generalized Laplace" if unconstrained estimation, or one of four special case for specific values of alpha ("Normal-Normal", "Normal-Laplace", "Laplace-Normal", "Laplace-Laplace").

Author(s)

Marco Geraci

References

Geraci M (2017). Mixed-effects models using the normal and the Laplace distributions: A 2 x 2 convolution scheme for applied research. arXiv:1712.07216v1 [stat.ME]. URL: https://arxiv.org/abs/1712.07216v1.

Geraci, M. and Farcomeni A. (2020). A family of linear mixed-effects models using the generalized Laplace distribution. Statistical Methods in Medical Research, 29(9), 2665-2682.

See Also

summary.nlmm, fixef.nlmm, ranef.nlmm, VarCorr.nlmm, predict.nlmm, residuals.nlmm, nlmmControl

Examples

```
data(rats)

nlmm(y ~ trt*time, random = ~ 1, group = id, data = rats,
control = nlmmControl(multistart = FALSE))
```

nlmmControl *Control parameters for nlmm estimation*

Description

A list of parameters for controlling the fitting process.

Usage

```
nlmmControl(method = "Nelder-Mead", nK = 8, multistart = TRUE,
 grid = c(0.001, 0.5, 0.999), alpha = c(0.5, 0.5), alpha.index = 9,
 lme = TRUE, lmeMethod = "REML", lmeOpt = "nlminb", verbose = FALSE)
```

Arguments

method	character vector that specifies the optimization algorithm to fit a generalized Laplace mixed-effects model. The default is "Nelder-Mead".
nK	number of knots for each of the two quadratures.
multistart	logical flag. If TRUE (default), the algorithm is run with multiple starting values for the parameter alpha. See also grid.
grid	a vector of values for multi-start optimization. It can be used in conjunction with constrained estimation.
alpha	vector of length 2 with starting values between 0 and 1 for the parameter alpha (ignored if multistart is TRUE) or values at which alpha is constrained if alpha.index is one of 0, 1, or 2. The first element is for the shape parameter of the random effects, the second for the error term. See Geraci and Farcomeni (2020).
alpha.index	the estimation with parameter alpha is unconstrained if alpha.index is equal to 9 (default). If equal to 0, both shape parameters (random effects and error term) are constrained during estimation and set equal to alpha. If equal to 1, the first shape parameter (random effects) is constrained during estimation and set equal to the first element of alpha. If equal to 2, the second shape parameter (error term) is constrained during estimation and set equal to the second element of alpha.
lme	logical flag. Should lme be used to get starting values? If FALSE, lm is used instead.
lmeMethod	fitting method for lme when obtaining starting values. If "REML" the model is fit by maximizing the restricted log-likelihood. If "ML" the log-likelihood is maximized.
lmeOpt	optimization algorithm for lme. Either nlminb (the default) or optim. This is passed to argument opt in lmeControl.
verbose	logical flag. If TRUE, information about the fitting process is printed out.

Details

The estimation algorithm for fitting generalized Laplace mixed-effects (GLME) models is described in Geraci and Farcomeni (2020). For unconstrained estimation, it is recommended to leave the default arguments in `nlmmControl` unchanged.

The integrated log-likelihood is maximized with either `optim`, in which case `method` has to be one of `optim`'s options ("Nelder-Mead", "BFGS", "CG", "L-BFGS-B", "SANN", "Brent"), or `nlminb`, in which case one must use `method = "nlminb"`.

Since the parameter alpha is bidimensional, care should be taken when increasing the number of quadrature knots `nK` since the total number of quadrature points is given by 2^{nK}. For the same reason, care should be taken when providing the `grid` values for multi-start optimization since the total number of starting points will be s^2, where `s = length(grid)`.

If `alpha.index` is 1 (or 2), the first (or second) element of the alpha parameter is constrained during estimation and set equal to the corresponding value of `alpha`. The element of the alpha parameter that is *unconstrained* is initialized with the corresponding element of `alpha` (if `multistart` is `FALSE`) or with values in `grid` (if `multistart` is `TRUE`).

If `alpha.index` is 0, both elements of the alpha parameter are fixed and set equal to `alpha`. In this case, the argument `multistart` is ignored. If `alpha` is `c(0,0)`, the corresponding model is Normal-Normal and `lme` is used for fitting (only via maximum likelihood). Note that in this case, `lmeOpt` can still be used.

Value

a list of control parameters.

Author(s)

Marco Geraci

References

Geraci, M. and Farcomeni A. (2020). A family of linear mixed-effects models using the generalized Laplace distribution. Statistical Methods in Medical Research, 29(9), 2665-2682.

See Also

`nlmm`

`predict.nlmm` *Predictions from an* `nlmm` *Object*

Description

The predictions at level 0 correspond to predictions based only on the fixed effects estimates. The predictions at level 1 are obtained by adding the best linear predictions of the random effects to the predictions at level 0.

Usage

```
## S3 method for class 'nlmm'
predict(object, level = 0, ...)
```

Arguments

`object`	an `nlmm` object.
`level`	an integer vector giving the level of grouping to be used in obtaining the predictions.
`...`	not used.

Value

a vector of predictions.

Author(s)

Marco Geraci

References

Geraci, M. and Farcomeni A. (2020). A family of linear mixed-effects models using the generalized Laplace distribution. Statistical Methods in Medical Research, 29(9), 2665-2682.

See Also

`nlmm`, `ranef.nlmm`, `fixef.nlmm`

Examples

```
## Not run:
data(rats)
fit <- nlmm(y ~ trt*time, random = ~ 1, group = id, data = rats,
control = nlmmControl(multistart = FALSE))

# Individual growth trajectories
predict(fit, level = 1)

## End(Not run)
```

print.nlmm *Print an* nlmm *Object*

Description

Print an object generated by nlmm.

Usage

```
## S3 method for class 'nlmm'
print(x, digits = max(3, getOption("digits") - 3), ...)
```

Arguments

x	an nlmm object.
digits	a non-null value for digits specifies the minimum number of significant digits to be printed in values.
...	not used.

Author(s)

Marco Geraci

See Also

nlmm

print.summary.nlmm *Print an* nlmm *Summary Object*

Description

Print summary of an nlmm object.

Usage

```
## S3 method for class 'summary.nlmm'
print(x, digits = max(3, getOption("digits") - 3), ...)
```

Arguments

x	a summary.nlmm object.
digits	a non-null value for digits specifies the minimum number of significant digits to be printed in values.
...	not used.

Author(s)

Marco Geraci

See Also

nlmm, summary.nlmm

---

ranef.nlmm *Extract Random Effects*

Description

This function computes random effects for a linear quantile mixed model.

Usage

```
## S3 method for class 'nlmm'
ranef(object, ...)
```

Arguments

object	an object of class nlmm.
...	not used.

Details

The prediction of the random effects is done via estimated best linear prediction (Geraci and Farcomeni, 2019). The generic function ranef is imported from the nlme package (Pinheiro et al, 2014).

Value

a data frame of predicted random effects.

Author(s)

Marco Geraci

References

Geraci, M. and Farcomeni A. (2020). A family of linear mixed-effects models using the generalized Laplace distribution. Statistical Methods in Medical Research, 29(9), 2665-2682.

Pinheiro J, Bates D, DebRoy S, Sarkar D and R Core Team (2014). nlme: Linear and Nonlinear Mixed Effects Models. R package version 3.1-117, https://CRAN.R-project.org/package=nlme.

See Also

nlmm, fixef.nlmm

Examples

```
## Not run:
data(rats)
fit <- nlmm(y ~ trt*time, random = ~ time, group = id, data = rats,
control = nlmmControl(multistart = FALSE))

# Predicted random intercepts and slopes
ranef(fit)

## End(Not run)
```

---

rats *Growth curves*

Description

The rats data frame has 135 rows and 4 columns of the change in weight measured over time for rats assigned to different treatment groups.

Format

This data frame contains the following columns:

id grouping variable.

time time (week) of measurement (0, 1, 2, 3, 4).

trt treatment group (1, 2, 3).

y weight (grams)

Details

In a weight gain experiment, 30 rats were randomly assigned to three treatment groups: treatment 1, a control (no additive); treatments 2 and 3, which consisted of two different additives (thiouracil and thyroxin respectively) to the rats drinking water (Box, 1950). Weight (grams) of the rats was measured at baseline (week 0) and at weeks 1, 2, 3, and 4. Data on three of the 10 rats from the thyroxin group were subsequently removed due to an accident at the beginning of the study.

Source

G. E. P. Box, Problems in the analysis of growth and wear curves, Biometrics 6 (4) (1950) 362-389.

`residuals.nlmm` *Residuals from an* `nlmm` *Object*

Description

The residuals at level 0 correspond to population residuals (based only on the fixed effects estimates). The residuals at level 1 are obtained by adding the best linear predictions of the random effects to the predictions at level 0 and the subtracting these from the model response.

Usage

```
## S3 method for class 'nlmm'
residuals(object, level = 0, ...)
```

Arguments

`object`	an `nlmm` object.
`level`	an optional integer vector giving the level of grouping to be used in obtaining the predictions. Level zero corresponds to the population residuals.
`...`	not used.

Value

a matrix of residuals.

Author(s)

Marco Geraci

References

Geraci, M. and Farcomeni A. (2020). A family of linear mixed-effects models using the generalized Laplace distribution. Statistical Methods in Medical Research, 29(9), 2665-2682.

See Also

`nlmm`, `predict.nlmm`, `fixef.nlmm`, `ranef.nlmm`,

summary.nlmm *Summary for an* nlmm *Object*

Description

Summary method for class nlmm.

Usage

```
## S3 method for class 'nlmm'
summary(object, alpha = 0.05, ...)
```

Arguments

object	an object of class nlmm.
alpha	significance level.
...	not used.

Details

print.summary.nlmm formats the coefficients, standard errors, etc. and additionally gives 'significance stars'.

Value

an object of class summary.nlmm. The function summary.nlmm computes and returns a list of summary statistics of the fitted generalized Laplace mixed-effects model given in object, using the components (list elements) from its argument, plus

tTable	a matrix with estimates, standard errors, etc.

Author(s)

Marco Geraci

See Also

print.summary.nlmm nlmm

Examples

```
## Not run:
data(rats)
fit <- nlmm(y ~ trt*time, random = ~ 1, group = id, data = rats,
control = nlmmControl(multistart = FALSE))
summary(fit)


## End(Not run)
```

VarCorr.nlmm *Extract Variance-Covariance Matrix*

Description

This function extracts the variance-covariance matrix of the random effects from a fitted nlmm object.

Usage

```
## S3 method for class 'nlmm'
VarCorr(x, sigma = NULL, ...)
```

Arguments

x	an object of class "nlmm".
sigma	not used.
...	not used.

Details

This function returns the variance or the variance-covariance matrix of the random effects. The generic function VarCorr is imported from the nlme package (Pinheiro et al, 2014).

Author(s)

Marco Geraci

References

Pinheiro J, Bates D, DebRoy S, Sarkar D and R Core Team (2014). nlme: Linear and Nonlinear Mixed Effects Models. R package version 3.1-117, https://CRAN.R-project.org/package=nlme.

See Also

nlmm

Examples

```
## Not run:
data(rats)
fit <- nlmm(y ~ trt*time, random = ~ time, group = id, data = rats, cov = "pdSymm",
control = nlmmControl(multistart = FALSE))

# Symmetric variance-covariance of random intercepts and slopes
VarCorr(fit)

## End(Not run)
```

vcov.nlmm *Calculate Variance-Covariance Matrix for a Fitted Generalized Laplace Mixed-Effects Object*

Description

Returns the variance-covariance matrix of the all the parameters of a fitted nlmm object.

Usage

```
## S3 method for class 'nlmm'
vcov(object, ...)
```

Arguments

object	an nlmm object.
...	not used.

Details

Gives the variance-covariance matrix of the GLME estimator, on the scale of the unconstrained, unrestricted parameters. The size is dxd, $d = p + r + 2 + 1 + s$, with p fixed coefficients, r non-redundant parameters of the random effects distribution, 2 shape parameters, 1 scale parameter, s parameters of the residual variance function (if specified in the model), in this order.

Value

a matrix.

Author(s)

Marco Geraci

See Also

nlmm

Examples

```
## Not run:
data(rats)

# Number of parameters is d = 6 + 3 + 2 + 1 + 0 = 12
fit <- nlmm(y ~ trt*time, random = ~ time, group = id, data = rats,
cov = "pdSymm", control = nlmmControl(multistart = FALSE))
fit$par
vcov(fit)
```

```
# Number of parameters is d = 6 + 1 + 2 + 1 + 4 = 14
fit <- nlmm(y ~ trt*time, random = ~ 1, group = id, data = rats,
control = nlmmControl(multistart = FALSE), weights = varIdent(form = ~ 1|time))
fit$par
vcov(fit)

# Number of parameters is d = 6 + 1 + 0 + 1 + 0 = 8
# Note that the shape parameters are now constrained
fit <- nlmm(y ~ trt*time, random = ~ 1, group = id, data = rats,
control = nlmmControl(alpha.index = 0, multistart = FALSE))
fit$par
vcov(fit)


## End(Not run)
```

Index

∗ **Generalized Laplace Distribution**
GenLaplace, 6
MultivariateGenLaplace, 11
∗ **Laplace Distribution**
Laplace, 7
∗ **Likelihood ratio test**
lrt_nlmm, 9
∗ **Multivariate Asymmetric Laplace Distribution**
MultivariateLaplace, 12
∗ **Simulation**
generate.data, 4
∗ **coefficients**
fixef.nlmm, 3
ranef.nlmm, 20
VarCorr.nlmm, 24
∗ **control**
nlmmControl, 16
∗ **covariance**
VarCorr.nlmm, 24
vcov.nlmm, 25
∗ **datasets**
rats, 21
∗ **fitting**
nlmmControl, 16
∗ **prediction**
predict.nlmm, 17
∗ **print**
print.nlmm, 19
print.summary.nlmm, 19
∗ **random effects**
nlmm-package, 2
ranef.nlmm, 20
∗ **residuals**
residuals.nlmm, 22
∗ **standard errors**
summary.nlmm, 23
vcov.nlmm, 25
∗ **summary**
print.summary.nlmm, 19

class, *5*, *9*, *14*, *20*, *23, 24*
coef.varFunc, *14*

dgl *(*GenLaplace*)*, 6
dl *(*Laplace*)*, 7
dmal *(*MultivariateLaplace*)*, 12
dmgl *(*MultivariateGenLaplace*)*, 11

fixef *(*fixef.nlmm*)*, 3
fixef.nlmm, 3, *15*, *18*, *21, 22*
formula, *13*

generate.data, 4
GenLaplace, 6, *8*, *11, 12*, *14*

Laplace, 7, *13*
lm, *16*
lme, *16, 17*
lmeControl, *16*
logLik.nlmm, 9
lrt_nlmm, 9

model.frame, *15*
MultivariateGenLaplace, *7*, 11, *12, 13*
MultivariateLaplace, *8*, *11*, 12

nlminb, *14*, *16, 17*
nlmm, *3*, *5*, *9–11*, 13, *17–25*
nlmm-package, 2
nlmmControl, *13–15*, 16

optim, *14*, *16, 17*

pgl *(*GenLaplace*)*, 6
pl *(*Laplace*)*, 7
predict.nlmm, *15*, 17, *22*
print.lrt_nlmm *(*lrt_nlmm*)*, 9
print.nlmm, 19
print.summary.nlmm, 19, *23*

qgl *(GenLaplace)*, 6
ql *(Laplace)*, 7

ranef *(ranef.nlmm)*, 20
ranef.nlmm, *15*, *18*, 20, *22*
rats, 21
residuals.nlmm, *15*, 22
rgl *(GenLaplace)*, 6
rl *(Laplace)*, 7
rmal, *5*
rmal *(MultivariateLaplace)*, 12
rmgl, *5*
rmgl *(MultivariateGenLaplace)*, 11
rmvnorm, *5*
rmvt, *5*

summary.nlmm, *3*, *15*, *20*, 23
summary.varFunc, *14*

varClasses, *13*
VarCorr *(VarCorr.nlmm)*, 24
VarCorr.nlmm, *14*, *15*, 24
varFixed, *13*
varFunc, *13*, *14*
varWeights.varFunc, *14*
vcov.nlmm, 25