

Package ‘PLmixed’

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Title Estimate (Generalized) Linear Mixed Models with Factor Structures

Version 0.1.4

Description Utilizes the 'lme4' and 'optimx' packages (previously the optim() function from 'stats') to estimate (generalized) linear mixed models (GLMM) with factor structures using a profile likelihood approach, as outlined in Jeon and Rabe-Hesketh (2012) <doi:10.3102/1076998611417628> and Rockwood and Jeon (2019) <doi:10.1080/00273171.2018.1516541>. Factor analysis and item response models can be extended to allow for an arbitrary number of nested and crossed random effects, making it useful for multilevel and cross-classified models.

Depends R (>= 3.2.2)

Imports lme4, Matrix (>= 1.1.1), numDeriv, stats, optimx

Suggests knitr, rmarkdown, irtoys

VignetteBuilder knitr

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License GPL (>= 2)

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R topics documented:

PLmixed-package	2
coef.PLmod	2
fitted.PLmod	3

fixef.PLmod	3
IRTsim	4
iterPlot	4
JUDGEsim	5
KYPSitemsim	5
KYPSsim	6
PLmixed	6
plot.PLmod	10
predict.PLmod	11
print.PLmod	11
print.summary.PLmod	12
ranef.PLmod	12
residuals.PLmod	13
simulate.PLmod	13
summary.PLmod	14
Index	15

PLmixed-package	<i>PLmixed: A package for estimating GLMMs with factor structures.</i>
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Description

The PLmixed package's main function is `PLmixed`, which estimates the model through nested maximizations using the `lme4` and `optimx` packages (previously the `optim` function). This extends the capabilities of `lme4` to allow for estimated factor structures, making it useful for estimating multilevel factor analysis and item response theory models with an arbitrary number of hierarchical levels or crossed random effects.

References

- Rockwood, N. J., & Jeon, M. (2019). Estimating complex measurement and growth models using the R package PLmixed. *Multivariate Behavioral Research*, *54*(2), 288-306.
- Jeon, M., & Rabe-Hesketh, S. (2012). Profile-likelihood approach for estimating generalized linear mixed models with factor structures. *Journal of Educational and Behavioral Statistics*, *37*(4), 518-542.

coef.PLmod	<i>coef.PLmod</i>
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Description

Obtain coefficients for a model of class PLmod.

Usage

```
## S3 method for class 'PLmod'
coef(object, ...)
```

Arguments

object an object of class PLmod
 ... Additional arguments from [coef.merMod](#).

Value

sum of the random and fixed effects coefficients for each explanatory variable for each level of the grouping factor.

fitted.PLmod	<i>fitted.PLmod</i>
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Description

Obtain fitted values for a model of class PLmod.

Usage

```
## S3 method for class 'PLmod'
fitted(object, ...)
```

Arguments

object an object of class PLmod
 ... Additional arguments from [fitted.merMod](#).

fixef.PLmod	<i>fixef.PLmod</i>
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Description

Obtain fixed effect estimates for a model of class PLmod.

Usage

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

Arguments

object an object of class PLmod
 ... Additional arguments from [fixef.merMod](#).

IRTsim	<i>Simulated multilevel IRT dataset.</i>
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Description

A simulated dataset that replicates the dataset from CITO.

Usage

```
IRTsim
```

Format

A data frame with 2500 rows and 4 variables:

sid Student ID

school School ID

item Item ID

y Response

iterPlot	<i>iterPlot</i>
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Description

Plot parameter estimates at each `optim` iteration.

Usage

```
iterPlot(object)
```

Arguments

`object` an object of class `PLmod`

 JUDGEsim

Simulated Multi-rater Multi-response dataset.

Description

A simulated dataset that replicates the dataset from a multi-rater multi-reponse study where teachers and students provided responses about two student traits.

Usage

JUDGEsim

Format

A data frame with 54462 rows and 7 variables:

item Item ID

method 1 = teacher response, 2 = student response

trait 1 = trait 1, 2 = trait 2

stu Student ID

class Classroom ID

tch Teacher ID

response Item response

 KYPSitemsim

Simulated KYPS item-level dataset.

Description

A simulated dataset that replicates the dataset item-level data from KYPS.

Usage

KYPSitemsim

Format

A data frame with 66947 rows and 6 variables:

id Student ID

time Time Identifier

item Item ID

mid Middle School ID

hid High School ID

response Item Response

KYPSsim	<i>Simulated KYPS dataset.</i>
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Description

A simulated dataset that replicates the dataset from KYPS.

Usage

```
KYPSsim
```

Format

A data frame with 11494 rows and 5 variables:

mid Middle School ID

hid High School ID

sid Student ID

time Time Identifier

esteem Self Esteem

PLmixed	<i>Fit GLMM with Factor Structure</i>
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Description

Fit a (generalized) linear mixed effects model (GLMM) with factor structures. Utilizes both the [lme4](#) package and [optim](#) function for estimation using a profile-likelihood based approach.

Usage

```
PLmixed(formula, data, family = gaussian, load.var = NULL,  
lambda = NULL, factor = NULL, init = 1, nlp = NULL,  
init.nlp = 1, nAGQ = 1, method = "L-BFGS-B", lower = -Inf,  
upper = Inf, lme4.optimizer = "bobyqa", lme4.start = NULL,  
lme4.optCtrl = list(), opt.control = NULL, REML = FALSE, SE = 1,  
ND.method = "simple", check = "stop", est = TRUE,  
iter.count = TRUE)
```

Arguments

<code>formula</code>	A formula following that of lme4 , with the addition that factors can be specified as random effects. Factor names should not be names of variables in the data set, and are instead defined with the <code>factor</code> argument.
<code>data</code>	A data frame containing the variables used in the model (but not factor names).
<code>family</code>	A GLM family, see glm and family .
<code>load.var</code>	A variable in the dataframe identifying what the factors load onto. Each unique element in <code>load.var</code> will have a unique factor loading. All rows in the dataset with the same value for <code>load.var</code> will have the same factor loading.
<code>lambda</code>	A matrix or list of matrices corresponding to the loading matrices. A value of NA indicates the loading is freely estimated, while a numeric entry indicates a constraint.
<code>factor</code>	A list of factors corresponding to the loading matrices and factors specified in model.
<code>init</code>	A scalar (default = 1) or vector of initial lambda values. If a scalar, the value is applied to all lambda parameters. If a vector, the values apply in row by column by matrix order.
<code>nlp</code>	A character vector containing the names of additional nonlinear parameters that are in the model formula.
<code>init.nlp</code>	A scalar (default = 1) or vector of initial nlp values. If a scalar, the value is applied to all nlp parameters. If a vector, the values apply in the order listed.
<code>nAGQ</code>	If family is non-gaussian, the number of points per axis for evaluating the adaptive Gauss-Hermite approximation to the log-likelihood. Defaults to 1, corresponding to the Laplace approximation. See glmer .
<code>method</code>	The optimx optimization method. Defaults to L-BFGS-B.
<code>lower</code>	Lower bound on lambda parameters if applicable.
<code>upper</code>	Upper bound on lambda parameters if applicable.
<code>lme4.optimizer</code>	The lme4 optimization method.
<code>lme4.start</code>	Start values used for lme4 .
<code>lme4.optCtrl</code>	A list controlling the lme4 optimization. See lmerControl or glmerControl
<code>opt.control</code>	Controls for the optimx optimization.
<code>REML</code>	Use REML if model is linear? Defaults to FALSE.
<code>SE</code>	Method of calculating standard errors for fixed effects.
<code>ND.method</code>	Method of calculating numerical derivatives.
<code>check</code>	Check number of observations vs. levels and number of observations vs. random effects.
<code>est</code>	Return parameter estimates.
<code>iter.count</code>	Print the iteration counter during optimization.

Details

Factors are listed within the formula in the same way that random effects are specified in [lme4](#). The grouping variable listed after | defines what the factor values randomly vary over, just as | does for other random effects. The names of factors and other random effect terms can be listed within the same set of parentheses, allowing the covariance between the factor(s) and random effect(s) to be estimated. The same factor may be specified for multiple grouping variables, allowing for multilevel or crossed effects.

The factor argument must list any factor that appears in the formula. The ordering will depend on the ordering of the matrices listed within lambda. The matrices in lambda specify the factor loading matrices. The number of matrices in lambda should equal the number of character vectors in factor and the number of elements in load.var. The number of rows in the k th matrix listed in lambda should correspond to the number of unique elements in the dataset for the k th variable listed in load.var, and the number of columns in the k th matrix should correspond to the number of factors listed in the k th character vector of factor.

Within the k th matrix, the (i, j) cell corresponds to the factor loading for the i th unique element of the k th variable listed in load.var on the j th factor listed in the k th character vector of factor. Each element of the matrix should be either a number or NA. If the element is a number, the loading will be constrained to that value. If the element is an NA, the loading will be freely estimated. For identification, it is necessary (but not sufficient) for at least one element in each column to be constrained.

The nlp argument can be viewed as a special case of the factor argument, where the character vector listed in nlp is automatically linked to $1 \times p$ lambda matrix, where p is the number of elements in nlp. The load.var for these parameters is viewed as a constant, so that the nlp parameters are equivalent for all rows in the dataset. Thus, nlp simplifies the process of adding additional nonlinear parameters to the model without having to specify corresponding lambda and load.var values.

Value

An object of class PLmod, which contains an object of class merMod as one of its elements. Some functions for class merMod have been adapted to work with class PLmod. Others can be utilized using `object$'lme4 Model'`, where object is an object of class PLmod.

References

Rockwood, N. J., & Jeon, M. (2019). Estimating complex measurement and growth models using the R package PLmixed. *Multivariate Behavioral Research*, 54(2), 288-306.

Jeon, M., & Rabe-Hesketh, S. (2012). Profile-likelihood approach for estimating generalized linear mixed models with factor structures. *Journal of Educational and Behavioral Statistics*, 37(4), 518-542.

See Also

[lme4](#)

[glmer](#)

[lmer](#)

Examples

```

data("IRTsim") # Load the IRTsim data

IRTsub <- IRTsim[IRTsim$item < 4, ] # Select items 1-3
set.seed(12345)
IRTsub <- IRTsub[sample(nrow(IRTsub), 300), ] # Randomly sample 300 responses

IRTsub <- IRTsub[order(IRTsub$item), ] # Order by item
irt.lam = c(1, NA, NA) # Specify the lambda matrix

# Below, the # in front of family = binomial can be removed to change the response distribution
# to binomial, where the default link function is logit.

irt.model <- PLmixed(y ~ 0 + as.factor(item) + (0 + abil.sid |sid) +(0 + abil.sid |school),
                    data = IRTsub, load.var = c("item"), # family = binomial,
                    factor = list(c("abil.sid")), lambda = list(irt.lam))
summary(irt.model)

## Not run:
# A more time-consuming example.
# ~ 5-10 minutes

data("KYPSSim") # Load the KYPSSim data

kyps.lam <- rbind(c( 1, 0), # Specify the lambda matrix
                c(NA, 0),
                c(NA, 1),
                c(NA, NA))

kyps.model <- PLmixed(esteem ~ as.factor(time) + (0 + hs | hid)
                    + (0 + ms | mid) + (1 | sid), data = KYPSSim,
                    factor = list(c("ms", "hs")), load.var = c("time"),
                    lambda = list(kyps.lam))
summary(kyps.model)

data("JUDGEsim")
JUDGEsim <- JUDGEsim[order(JUDGEsim$item), ] # Order by item
unique(JUDGEsim$item)

# Specify Lambda matrix
judge.lam <- rbind(c( 1, 0, 1, 0, 0, 0),
                  c(NA, 0, NA, 0, 0, 0),
                  c(NA, 0, NA, 0, 0, 0),
                  c( 0, 1, 0, 1, 0, 0),
                  c( 0, NA, 0, NA, 0, 0),
                  c( 0, NA, 0, NA, 0, 0),
                  c( 0, 0, 0, 0, 1, 0),
                  c( 0, 0, 0, 0, NA, 0),
                  c( 0, 0, 0, 0, NA, 0),
                  c( 0, 0, 0, 0, 0, 1),
                  c( 0, 0, 0, 0, 0, NA),
                  c( 0, 0, 0, 0, 0, NA))

```

```

# Conduct analysis
judge.example <- PLmixed(response ~ 0 + as.factor(item) + (1 | class)
  + (0 + trait1.t + trait2.t + trait1.s + trait2.s | stu)
  + (0 + teacher1 + teacher2 | tch), data = JUDGEsim,
  lambda = list(judge.lam), load.var = "item",
  factor = list(c("teacher1", "teacher2", "trait1.t",
    "trait2.t", "trait1.s", "trait2.s")))

summary(judge.example)

data("KYPSSitemsim")

time.lam <- rbind(c( 1, 0), # Specify time lambda matrix
  c(NA, 0),
  c(NA, 1),
  c(NA, NA))

item.lam <- c(1, NA, NA, NA, NA, NA) # Specify item lambda matrix

KYPSSitemsim$time2 <- (KYPSSitemsim$time == 2) * 1
KYPSSitemsim$time3 <- (KYPSSitemsim$time == 3) * 1
KYPSSitemsim$time4 <- (KYPSSitemsim$time == 4) * 1

kyps.item.model <- PLmixed(response ~ 0 + as.factor(item) + lat.var:time2
  + lat.var:time3 + lat.var:time4 + (0 + hs:lat.var | hid)
  + (0 + ms:lat.var | mid) + (0 + lat.var:as.factor(time) | id),
  data = KYPSSitemsim, lambda = list(time.lam, item.lam),
  factor = list(c("ms", "hs"), "lat.var"),
  load.var = c("time", "item"))

summary(kyps.item.model)

## End(Not run)

```

plot.PLmod

plot.PLmod

Description

Diagnostic plots for a model of class PLmod.

Usage

```

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

```

Arguments

x an object of class PLmod
 ... Additional arguments from [plot.merMod](#).

predict.PLmod *predict.PLmod*

Description

Predict response values from a model of class PLmod.

Usage

```
## S3 method for class 'PLmod'
predict(object, newdata = NULL, ...)
```

Arguments

object an object of class PLmod
 newdata data frame to obtain predictions for
 ... Additional arguments from [predict.merMod](#).

print.PLmod *print.PLmod*

Description

Print the fitted PLmixed model object of class PLmod.

Usage

```
## S3 method for class 'PLmod'
print(x, digits = 4, ...)
```

Arguments

x an object of class PLmod
 digits minimal number of significant digits, see [print.default](#).
 ... Additional arguments.

`print.summary.PLmod` *print.summary.PLmod*

Description

Print the output for a PLmixed model object of class PLmod.

Usage

```
## S3 method for class 'summary.PLmod'  
print(x, digits = 4, ...)
```

Arguments

`x` an object of class PLmod
`digits` minimal number of significant digits, see [print.default](#).
`...` Additional arguments.

`ranef.PLmod` *ranef.PLmod*

Description

Obtain conditional modes of the random effects for a model of class PLmod.

Usage

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

Arguments

`object` an object of class PLmod
`...` Additional arguments from [ranef.merMod](#).

residuals.PLmod	<i>residuals.PLmod</i>
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Description

Obtain residuals for a model of class PLmod.

Usage

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

Arguments

object	an object of class PLmod
...	Additional arguments from residuals.merMod .

simulate.PLmod	<i>simulate.PLmod</i>
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Description

Simulate responses from a model of class PLmod.

Usage

```
## S3 method for class 'PLmod'  
simulate(object, ...)
```

Arguments

object	an object of class PLmod
...	Additional arguments from simulate.merMod .

summary.PLmod	<i>summary.PLmod</i>
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Description

Obtain key output for a fitted PLmixed model object of class PLmod.

Usage

```
## S3 method for class 'PLmod'  
summary(object, ...)
```

Arguments

object	an object of class PLmod
...	Additional arguments.

Value

An object containing all parameter estimates and model characteristics.

Index

*Topic **Factor**

PLmixed, 6

*Topic **GLLAMM**

coef.PLmod, 2

fitted.PLmod, 3

fixef.PLmod, 3

iterPlot, 4

PLmixed, 6

plot.PLmod, 10

predict.PLmod, 11

print.PLmod, 11

print.summary.PLmod, 12

ranef.PLmod, 12

residuals.PLmod, 13

simulate.PLmod, 13

summary.PLmod, 14

*Topic **GLMM**

coef.PLmod, 2

fitted.PLmod, 3

fixef.PLmod, 3

iterPlot, 4

PLmixed, 6

plot.PLmod, 10

predict.PLmod, 11

print.PLmod, 11

print.summary.PLmod, 12

ranef.PLmod, 12

residuals.PLmod, 13

simulate.PLmod, 13

summary.PLmod, 14

*Topic **IRT**

coef.PLmod, 2

fitted.PLmod, 3

fixef.PLmod, 3

iterPlot, 4

PLmixed, 6

plot.PLmod, 10

predict.PLmod, 11

print.PLmod, 11

print.summary.PLmod, 12

ranef.PLmod, 12

residuals.PLmod, 13

simulate.PLmod, 13

summary.PLmod, 14

*Topic **datasets**

IRTsim, 4

JUDGEsim, 5

KYPSitemsim, 5

KYPSsim, 6

coef.merMod, 3

coef.PLmod, 2

family, 7

fitted.merMod, 3

fitted.PLmod, 3

fixef.merMod, 3

fixef.PLmod, 3

glm, 7

glmer, 7, 8

glmerControl, 7

IRTsim, 4

iterPlot, 4

JUDGEsim, 5

KYPSitemsim, 5

KYPSsim, 6

lme4, 2, 6–8

lmer, 8

lmerControl, 7

optim, 2, 4, 6

optimx, 2, 7

PLmixed, 2, 6

PLmixed-package, 2

plot.merMod, [11](#)
plot.PLmod, [10](#)
predict.merMod, [11](#)
predict.PLmod, [11](#)
print.default, [11](#), [12](#)
print.PLmod, [11](#)
print.summary.PLmod, [12](#)

ranef.merMod, [12](#)
ranef.PLmod, [12](#)
residuals.merMod, [13](#)
residuals.PLmod, [13](#)

simulate.merMod, [13](#)
simulate.PLmod, [13](#)
summary.PLmod, [14](#)