Multivariate Statistics in Ecology and Quantitative Genetics **5. Mixed-effects models** 

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http://evol.bio.lmu.de/\_statgen

31. May 2010

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How to select a mixed-effects model

Split-plot experiment: Back to the oats.

Generalized linear mixed-effects models

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# Contents

#### The random effect of the beach

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Species abundance and many other covariates were measured at 9 beaches.

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We revisit the RIKZ dataset.

Species abundance and many other covariates were measured at 9 beaches.

On every beach, 5 plots were sampled in the intertidal range.

Each plot was sampled only once. Thus, each line in the data table corresponds to one plot.

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> rikz <- read.csv("RIKZ\_Tab4.csv")</pre> > rikz\$Beach <- factor(rikz\$Beach)</pre> > rikz\$Week <- factor(rikz\$Week)</pre> > str(rikz) 'data.frame': 45 obs. of 15 variables: 0.76 0.72 0.85 0.53 0.74 0.13 0.4 0.29 1.02 \$ ShannonW : num \$ Richness : int 11 10 13 11 10 8 9 8 19 17 ... \$ angle1 : int 32 62 65 55 23 129 126 52 26 143 ... : int 96 96 96 96 96 89 89 89 89 89 ... \$ angle2 \$ exposure : int 10 10 10 10 10 8 8 8 8 8 ... 29.4 29.4 29.4 29.4 29.4 29.6 29.6 29.6 29.6 \$ salinity : num \$ temperature 17.5 17.5 17.5 17.5 17.5 20.8 20.8 20.8 20.8 : num \$ NAP 0.045 -1.036 -1.336 0.616 -0.684 ... : num \$ penetrability: num 254 227 237 249 252 ... : num 222 200 194 221 202 ... \$ grainsize 0.05 0.3 0.1 0.15 0.05 0.1 0.1 0.1 0.15 0 ... \$ humus : num 2.05 2.5 3.45 1.6 2.45 2.5 1.85 1.7 2.3 2.6 \$ chalk : num \$ sorting1 69.8 59 59.2 67.8 57.8 ... : num \$ Beach : Factor w/ 9 levels "1","2","3","4",..: 1 1 1 1 1 : Factor w/ 4 levels "1","2","3","4": 1 1 1 1 1 1 1 \$ Week

Today we use the following covariates:

ShannonW A biodiversity index based on the Shannon entropy.

Richness The number of species.

- Beach Which beach.
  - NAP The altitude of the plot compared to the average sea level.

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- exposure An index composed of wave action, length of the surf zone, slope, grain size, depth of the anaerobic layer.
  - salinity Salt contents.
  - humus Fraction of organic material.

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In an earlier analysis, NAP turned out to have an impact on species richness. Does ShannonW also depend on NAP?

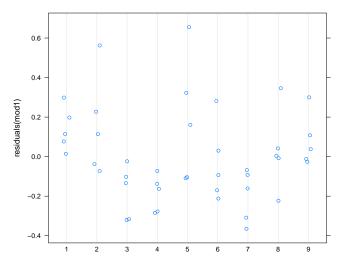
Residual standard error: 0.2294 on 43 degrees of freedom Multiple R-squared: 0.4951, Adjusted R-squared: 0.4833 F-statistic: 42.16 on 1 and 43 DF, p-value: 7.01e-08

```
> mod1 <- lm(ShannonW~NAP,data=rikz)</pre>
> summary(mod1)
Γ..]
Coefficients:
           Estimate Std. Error t value Pr(>|t|)
(Intercept) 0.47141 0.03627 12.996 < 2e-16 ***
NAP -0.22583 0.03478 -6.493 7.01e-08 ***
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

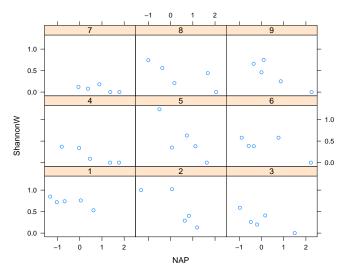
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Can we really pool the data from the different beaches?

- > library(lattice)
- > dotplot(residuals(mod1)~rikz\$Beach,jitter.x=TRUE,pch=1)



> xyplot(ShannonW~NAP|Beach,data=rikz)



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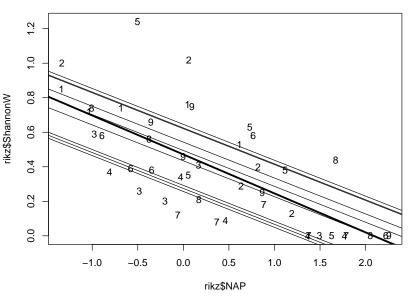
> mod2 <- lm(ShannonW~NAP+Beach,data=rikz)
> summary(mod2)

[..]

	Estimate	Std. Error	t value	Pr(> t )	
(Intercept)	0.620395	0.086771	7.150	2.45e-08	***
NAP	-0.207945	0.031366	-6.630	1.15e-07	***
Beach2	0.004665	0.123148	0.038	0.96999	
Beach3	-0.328311	0.121791	-2.696	0.01072	*
Beach4	-0.345859	0.125102	-2.765	0.00903	**
Beach5	0.025370	0.125550	0.202	0.84103	
Beach6	-0.185777	0.122910	-1.511	0.13964	
Beach7	-0.363441	0.128055	-2.838	0.00750	**
Beach8	-0.125882	0.124720	-1.009	0.31975	
Beach9	-0.077617	0.125268	-0.620	0.53953	

Signif. codes: 0 \*\*\* 0.001 \*\* 0.01 \* 0.05 . 0.1 1

Residual standard error: 0 1911 on 35 degrees of freedom



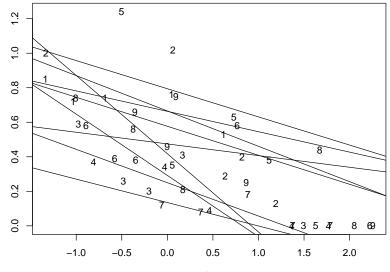
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```
> mod3 <- lm(ShannonW~NAP*Beach,data=rikz)
> summary(mod3)
[..]
```

	Estimate	Std. Error	t value	Pr(> t )	
(Intercept)	0.663388	0.097592	6.798	2.67e-07	***
NAP	-0.118188	0.113333	-1.043	0.30627	
Beach2	0.002042	0.129370	0.016	0.98752	
Beach3	-0.371311	0.126891	-2.926	0.00688	**
Beach4	-0.413504	0.135632	-3.049	0.00510	**
Beach5	0.130807	0.142539	0.918	0.36691	
Beach6	-0.245660	0.127976	-1.920	0.06554	
Beach7	-0.528549	0.165405	-3.195	0.00354	**
Beach8	-0.188925	0.131537	-1.436	0.16241	
Beach9	-0.086618	0.136291	-0.636	0.53043	
NAP:Beach2	-0.236876	0.145877	-1.624	0.11604	
NAP:Beach3	-0.075049	0.149266	-0.503	0.61919	
NAP:Beach4	-0.044999	0.142857	-0.315	0.75519	
NAP:Beach5	-0.335176	0.156110	-2.147	0.04093	*
NAP:Beach6	-0.017519	0.133795	-0.131	0.89679	
NAP:Beach7	0.050573	0.166465	0.304	0.76361	
NAP:Beach8	-0.049864	0.132654	-0.376	0.70993	→ E → < E →

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rikz\$ShannonW



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```
> anova(mod1,mod2,mod3)
[..]
Model 1: ShannonW ~ NAP
Model 2: ShannonW ~ NAP + Beach
Model 3: ShannonW ~ NAP * Beach
                                 F Pr(>F)
  Res.Df
            RSS Df Sum of Sq
1
     43 2.26293
2
     35 1.27812 8
                     0.98481 3.7433 0.00458 **
3
    27 0.88792 8
                     0.39020 1.4831 0.20951
[..]
> AIC(mod1,mod2,mod3)
    df
               AIC
mod1 3 -0.8457103
mod2 11 -10.5528837
mod3 19 -10,9445763
```

Model 2 (where beaches have an additive effect) is significantly better than model 1, and model 3 is not significantly better than model 2.

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AIC favours (takes the lowest value for) model 3.

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- AIC favours (takes the lowest value for) model 3.
- How can AIC be negative?

- Model 2 (where beaches have an additive effect) is significantly better than model 1, and model 3 is not significantly better than model 2.
- AIC favours (takes the lowest value for) model 3.
- ► How can AIC be negative? It is still defined as -2 · log(L) + 2 · d, whereas d is the number of parameters and L is the likelihood of the ML parameter estimate in the model. Since the response variable ShannonW has a continuos distribution (assumed to be normal), the likelihood is the probability *density* of the data given the parameter values. Densities can be larger than 1. If L > 1, then log(L) > 0 and AIC can be negative.

#### ▶ We are not interested in the precise effect of each beach

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 We do not want to estimate 8 extra paramters for the beaches

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- We do not want to estimate 8 extra paramters for the beaches
- Is there another way to take the difference between the beaches into account?

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- ► We are not interested in the precise effect of each beach
- We do not want to estimate 8 extra paramters for the beaches
- Is there another way to take the difference between the beaches into account?
- Assume that the effect α<sub>k</sub> of beach k is random. Do not estimate all α<sub>k</sub> but only their standard deviation σ<sub>α</sub>.

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Let  $S_i$  and  $N_i$  be the ShannonW and the NAP observed at plot *i*, which is on beach *k*.

$$S_i = a + b \cdot N_i + \alpha_k + \varepsilon_i$$

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$$\mathbf{S}_i = \mathbf{a} + \mathbf{b} \cdot \mathbf{N}_i + \alpha_k + \varepsilon_i$$

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 $\varepsilon_1, \varepsilon_2, \ldots, \varepsilon_{45}$  are independently  $\mathcal{N}(\mathbf{0}, \sigma^2)$ -distributed.

Let  $S_i$  and  $N_i$  be the ShannonW and the NAP observed at plot *i*, which is on beach *k*.

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 $\varepsilon_1, \varepsilon_2, \ldots, \varepsilon_{45}$  are independently  $\mathcal{N}(0, \sigma^2)$ -distributed.  $\alpha_1, \alpha_2, \ldots, \alpha_9$  are independently  $\mathcal{N}(0, \sigma^2_{\alpha})$ -distributed.

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$$S_i = a + b \cdot N_i + \alpha_k + \varepsilon_i$$

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To be estimated: *a*,*b*,  $\sigma_{\alpha}$ ,  $\sigma$ .

- > library(lme4)
- > mmod0 <- lmer(ShannonW~1+NAP+(1|Beach),</pre>
- +

data=rikz,verbose=TRUE)

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- 0: -3.0154190: 0.730297
- 1: -3.0321775: 0.694973
- 2: -3.0321844: 0.694215
- 3: -3.0321844: 0.694257
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- 4: -3.0321844: 0.694257

It may be necessary to first install the lme4 package:

> install.packages("lme4")

This will only work if the R version installed is not too old.

```
> summary(mmod0)
Linear mixed model fit by REML
Formula: ShannonW ~ 1 + NAP + (1 | Beach)
  Data: rikz
  AIC BIC logLik deviance REMLdev
4.968 12.19 1.516 -12.27 -3.032
Random effects:
Groups Name Variance Std.Dev.
Beach (Intercept) 0.017595 0.13264
Residual
                    0.036504 0.19106
Number of obs: 45, groups: Beach, 9
Fixed effects:
           Estimate Std. Error t value
(Intercept) 0.46722 0.05366 8.707
NAP -0.21380 0.03060 -6.987
Correlation of Fixed Effects:
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#### What is REML?

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What is REML?

Why are there t-values but no p-values?

ML (Maximum Likelihood): estimate all parameters (here *a*, *b*, σ<sub>α</sub>, σ) by maximizing their joint likelihood.

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- ML (Maximum Likelihood): estimate all parameters (here *a*, *b*, σ<sub>α</sub>, σ) by maximizing their joint likelihood.
- REML (Restricted Maximum Likelihood): first estimate variance parameters (here σ<sub>α</sub>, σ) from the components of the response space that are orthogonal on components that can be explained by fixed effects. Using these estimates, the coefficients of the fixed effects (here *a* and *b*) are estimated with ML.

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- Comparable to estimation of  $\sigma^2$  from sample  $X_1, \ldots, X_n$  by  $\frac{1}{n-1} \sum_i (\mu_X - X_i)^2$  instead of the biased ML estimator  $\frac{1}{n} \sum_i (\mu_X - X_i)^2$

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- Also for fitting parameters of mixed-effects models, ML estimation is biased and REML is usually preferred.
- ML estimation should be used when a likelihood ratio test shall be applied to models with different fixed effects and the same random effects.

### Why no *p*-values for the *t*-values?

The t-values computed like in the usual linear model, but in the case of mixed-effects models they are in general not t-distributed (under the null hypothesis). Thus, it is not clear how to get p-values from the t-values.

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 Some other programs give *p*-values which can be very imprecise.

### Why no *p*-values for the *t*-values?

- The t-values computed like in the usual linear model, but in the case of mixed-effects models they are in general not t-distributed (under the null hypothesis). Thus, it is not clear how to get p-values from the t-values.
- Some other programs give *p*-values which can be very imprecise.
- Exception: small balanced datasets. Here, *t*-values are approximately *t*-distributed and |*t*| > 2 usually indicates significance on the 5% level.

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One possibility to visualize the estimations for the parameter and to assess their significance is based on sampling parameter values from their posterior distribution by an MCMC method.

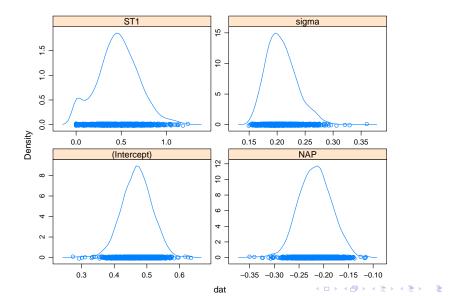
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One possibility to visualize the estimations for the parameter and to assess their significance is based on sampling parameter values from their posterior distribution by an MCMC method.

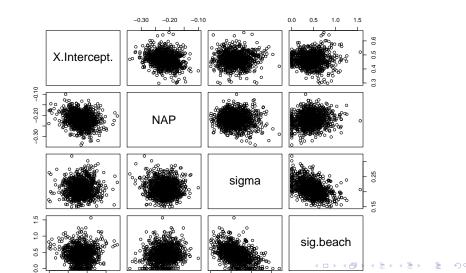
In contrast to most other methods discussed in this lecture, this is a Bayesian approach and thus needs prior distributions for the parameter values (or at least pseudo priors).

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- > samp <- mcmcsamp(mmod0,1000)</pre>
- > densityplot(samp)



- > sampdf <- data.frame(t(samp@fixef),</pre>
- + sigma=t(samp@sigma),sig.beach=t(samp@ST))
- > plot(sampdf)



Future versions of Ime4 will offer more comfortable possibilities to visualize results. The following two plots were generated with Ime4a, an alpha version of Ime4.

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Future versions of Ime4 will offer more comfortable possibilities to visualize results. The following two plots were generated with Ime4a, an alpha version of Ime4.

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The profiles in the first plots are likelihood ratios.

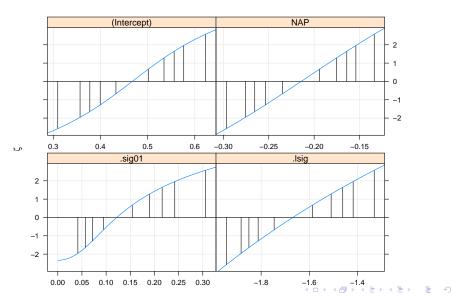
Future versions of Ime4 will offer more comfortable possibilities to visualize results. The following two plots were generated with Ime4a, an alpha version of Ime4.

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The profiles in the first plots are likelihood ratios.

Vertical lines indicate 50%, 80%, 90%, 95%, and 99% confidence intervals.

- > pr0 <- profile(mmod0)</pre>
- > xyplot(pr0)



Display confidence intervals (per default 95%).

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#### > confint(pr0)

	2.5 %	97.5 %
.sig01	0.0415353	0.2420610
.lsig	-1.8831563	-1.4178656
(Intercept)	0.3568131	0.5765609
NAP	-0.2757402	-0.1540307

Display confidence intervals (per default 95%).

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The next plot shows pairwise confidence ranges (again 50%, 80%, 90%, 95%, and 99%).

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Display confidence intervals (per default 95%).

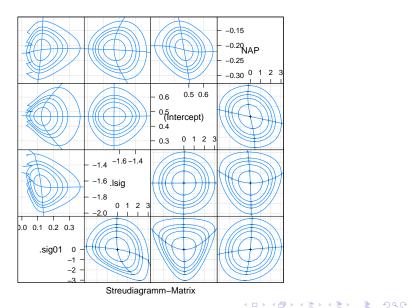
```
> confint(pr0)
```

	2.5 %	97.5 %
.sig01	0.0415353	0.2420610
.lsig	-1.8831563	-1.4178656
(Intercept)	0.3568131	0.5765609
NAP	-0.2757402	-0.1540307

The next plot shows pairwise confidence ranges (again 50%, 80%, 90%, 95%, and 99%).

Panels above the diagonal are in the original scale of the parameters, panels below the diagonal are on the  $\sqrt{\rm likelihoodratio}$  scale.

> splom(pr0)

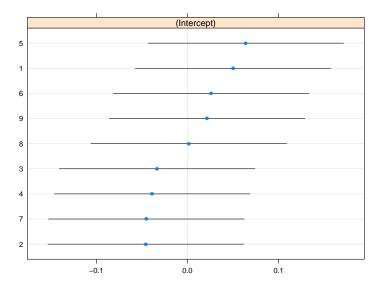


Back to what is possible with the current version of Ime4.

The next two plots visualize estimates for the random effects of the beaches.

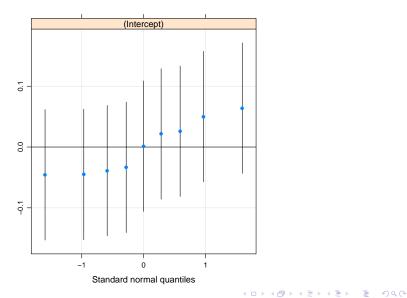
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> dotplot(ranef(B1,postVar=TRUE))



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> qqmath(ranef(B1,postVar=TRUE))



### Contents

#### The random effect of the beach

#### How to select a mixed-effects model

Split-plot experiment: Back to the oats.

Generalized linear mixed-effects models

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### What is the purpose of the model?

- 1. Making predictions as precise as possible
- 2. or to understand what the most influential paramters are?

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- What is the purpose of the model?
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- ► In the first case AIC may be appropriate.
- In the second case it may be better to use likelihood-ratio tests and remove all parameters which do not significantly improve the fit.

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- What is the purpose of the model?
  - 1. Making predictions as precise as possible
  - 2. or to understand what the most influential paramters are?
- ► In the first case AIC may be appropriate.
- In the second case it may be better to use likelihood-ratio tests and remove all parameters which do not significantly improve the fit.
- Variable selection should not only depend on statistics but also on the relevance of the parameter for the biological question.

# We begin with a comparison of two nested models with the same random parameters

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We begin with a comparison of two nested models with the same random parameters

```
> B0 <- lmer(ShannonW~1+exposure*NAP+(1|Beach),
+ data=rikz,verbose=TRUE)
0: -3.1079878: 0.730297
1: -3.9300741: 0.431067
2: -3.9406377: 0.471682
3: -3.9424344: 0.460627
4: -3.9424352: 0.460386
5: -3.9424352: 0.460388
```

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> summary(B0) Linear mixed model fit by REML Formula: ShannonW ~ 1 + exposure \* NAP + (1 | Beach) Data: rikz AIC BIC logLik deviance REMLdev 8.058 18.90 1.971 -23.54 -3.942 Random effects: Groups Name Variance Std.Dev. Beach (Intercept) 0.0069857 0.08358 Residual 0.0329581 0.18154 Number of obs: 45, groups: Beach, 9 Fixed effects: Estimate Std. Error t value (Intercept) 1.92603 0.44765 4.303 exposure -0.14294 0.04368 -3.272

```
> summary(B0)
[..]
Fixed effects:
```

	Estimate	Std. Error	t value
(Intercept)	1.92603	0.44765	4.303
exposure	-0.14294	0.04368	-3.272
NAP	-0.89673	0.33620	-2.667
exposure:NAP	0.06661	0.03270	2.037

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Correlation of Fixed Effects: (Intr) exposr NAP exposure -0.996 NAP -0.233 0.235 exposur:NAP 0.235 -0.238 -0.996

>	B1	<-	update(B0,~	exposure:NAP)
	0:		-3.5739227:	0.730297
	1:		-4.1112507:	0.00000
	2:		-4.1112507:	3.65618e-06
	3:		-4.1112511:	0.000144407
	4:		-4.1650501:	0.0555603
	5:		-4.7984144:	0.246592
	6:		-5.0104872:	0.374551
	7:		-5.0104967:	0.373651
	8:		-5.0104968:	0.373725
	9:		-5.0104968:	0.373722

```
> summary(B1)
Linear mixed model fit by REML
Formula: ShannonW ~ exposure + NAP + (1 | Beach)
  Data: rikz
 AIC BIC logLik deviance REMLdev
4.99 14.02 2.505 -19.62 -5.01
Random effects:
Groups Name Variance Std.Dev.
Beach (Intercept) 0.0050958 0.071385
Residual 0.0364847 0.191010
Number of obs: 45, groups: Beach, 9
Fixed effects:
           Estimate Std. Error t value
(Intercept) 1.71143 0.41570 4.117
exposure -0.12166 0.04053 -3.001
NAP -0.21555 0.02990 -7.209
Correlation of Fixed Effects:
```

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```
(Intr) exposr
exposure -0.996
```

> anova(B0,B1) Data: rikz Models:
B1: ShannonW ~ exposure + NAP + (1   Beach)
B0: ShannonW ~ 1 + exposure * NAP + (1   Beach)
Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B1 5 -9.6222 -0.58886 9.8111
B0 6 -11.5446 -0.70461 11.7723 3.9224 1 0.04765
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1

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```
> anova(B0,B1)
Data: rikz
Models:
B1: ShannonW ~ exposure + NAP + (1 | Beach)
BO: ShannonW ~ 1 + exposure * NAP + (1 | Beach)
         AIC BIC logLik Chisq Chi Df Pr(>Chisq)
  Df
B1 5 -9.6222 -0.58886 9.8111
B0 6 -11.5446 -0.70461 11.7723 3.9224 1 0.04765
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

The *p*-value of 0.04765 may be imprecise because REML was used.

```
> anova(B0.B1)
Data: rikz
Models:
B1: ShannonW ~ exposure + NAP + (1 | Beach)
BO: ShannonW ~ 1 + exposure * NAP + (1 | Beach)
          AIC BIC logLik Chisq Chi Df Pr(>Chisq)
  Df
B1 5 -9.6222 -0.58886 9.8111
B0 6 -11.5446 -0.70461 11.7723 3.9224
                                         1 0.04765
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

The *p*-value of 0.04765 may be imprecise because REML was used. To get a slighly more reliable *p*-value we fit both models with ML.

> B1ML <- update(B1,REML=FALSE) -16.875166: 0.7302970: 1: -19.518802: 0.000002: -19.518802: 3.18807e-06 > BOML <- update(B0,REML=FALSE)</pre> 0: -21.820395: 0.7302971: -22.739010: 0.000002: -22.739010: 7.52231e-06 3: -22.739011: 0.0002591284: -22.880262: 0.08689045: -23.616152: 0.2886666: -23.703097: 0.3668257: -23.703443: 0.3619978: -23.703444: 0.3622619: -23.703444: 0.362262

```
> anova(B1ML,B0ML)
Data: rikz
Models:
B1ML: ShannonW ~ exposure + NAP + (1 | Beach)
B0ML: ShannonW ~ 1 + exposure * NAP + (1 | Beach)
Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B1ML 5 -9.5188 -0.48549 9.7594
B0ML 6 -11.7034 -0.86347 11.8517 4.1846 1 0.04079 *
---
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

```
> anova(B1ML,BOML)
Data: rikz
Models:
B1ML: ShannonW ~ exposure + NAP + (1 | Beach)
B0ML: ShannonW ~ 1 + exposure * NAP + (1 | Beach)
        Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B1ML 5 -9.5188 -0.48549 9.7594
B0ML 6 -11.7034 -0.86347 11.8517 4.1846 1 0.04079 *
---
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

The model B0 (or B0ML) with interaction between NAP and exposure fits significantly better.

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When random and fixed parameters have to be selected we apply the following strategy:

- 1. Start with a model that contains as many of the relevant parameters and interactions as possible.
- 2. First select random parameters. To decide between models which have different random parameters, fit models with REML and choose model of minimal AIC.
- 3. Now select fixed parameters. This can be done with the help of AIC or with likelihood ratio tests. If likelihood ratio tests are used, apply ML to fit the models to the data.
- 4. Never remove covariates that are still involved in interactions.
- 5. Fit the final model with REML.

>	B2	<-	lmer(Shannor	nW~1+(exposure+salinity+NAP+humus)^2+(
+				RUNCATED]
	0:		-5.8942807:	0.730297
	1:		-5.8978355:	0.838579
	2:		-5.9174068:	0.789454
	3:		-5.9175376:	0.784845
	4:		-5.9175385:	0.785156
	5:		-5.9175385:	0.785156

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```
> summary(B2)
Linear mixed model fit by REML
Formula: ShannonW ~ 1 + (exposure + salinity + NAP + humus)^2
                                           + (1 | Beach)
  Data: rikz
  AIC BIC logLik deviance REMLdev
20.08 43.57 2.959 -37.55 -5.918
Random effects:
Groups Name Variance Std.Dev.
Beach (Intercept) 0.015652 0.12511
Residual 0.025390 0.15934
Number of obs: 45, groups: Beach, 9
Fixed effects:
               Estimate Std. Error t value
(Intercept) 40.32851 21.45346 1.880
exposure -4.16161 2.12543 -1.958
salinity -1.38750 0.74706 -1.857
NAP
             0.65692 0.92037 0.714
humus
       40.36916 16.33692 2.471
exposure:salinity 0.14522 0.07425 1.956, (3) (3) (3) (4)
```

[]								
Correlation	of Fixe	ed Effec	cts:					
	(Intr)	exposr	salnty	NAP	humus	expsr:s	ex:NAP	expsr
exposure	-0.998							
salinity	-0.999	0.998						
NAP	-0.079	0.062	0.074					
humus	0.117	-0.142	-0.129	0.152				
expsr:slnty	0.996	-0.999	-0.998	-0.057	0.155			
exposur:NAP	0.173	-0.165	-0.177	-0.661	0.067	0.167		
exposur:hms								
salinty:NAP								0.18
salinty:hms	0.025	0.002	-0.022	-0.197	-0.888	-0.006	0.128	0.28
NAP:humus	0.149	-0.145	-0.158	0.109	-0.119	0.154	0.215	-0.14
	<pre>slnty:</pre>							
exposure								
salinity								
NAP								
humus								
expsr:slnty								
exposur:NAP								
exposur:hms					< • • •	< <b>∂</b> > < ≣>	<ul> <li>₹ ₹ </li> <li>₹</li> </ul>	596

>	BЗ	<-	lmer(Shannor	nW~1+(expo	osure+sali	inity+NAP+humus)^2
+			+(1+NAP B0	each), dat	ta=rikz,ve	erbose=TRUE)
	0:		-1.5323306:	0.730297	0.700275	0.00000
	1:		-5.4597824:	1.16363	0.00000	-0.193541
	2:		-5.7892458:	1.04081	4.21403e-	-06 -0.0735358
	3:		-5.9531543:	0.913041	6.58205e-	-06 -0.188264
[.	.]					
1	2:		-6.0798268:	0.829521	0.00000	-0.109646
1	3:		-6.0798268:	0.829519	0.00000	-0.109651
1	4:		-6.0798268:	0.829519	0.00000	-0.109651

Next, we fit a model where there is not only a random intercept for every beach but also a random coefficient of NAP. Again, let  $S_i$  and  $N_i$  be the ShannonW and the NAP observed at plot *i*, which is on beach *k*. The model says

 $S_i = a + [\text{fixed effects terms}] + \alpha_k + \beta_k \cdot N_i + \varepsilon_i.$ 

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 $\varepsilon_1, \ldots, \varepsilon_{45}$  are independently  $\mathcal{N}(0, \sigma^2)$ -distributed,  $\alpha_1, \ldots, \alpha_9$  are independently  $\mathcal{N}(0, \sigma^2_{\alpha})$ -distributed,  $\beta_1, \ldots, \beta_9$  are independently  $\mathcal{N}(0, \sigma^2_{\beta})$ -distributed, Next, we fit a model where there is not only a random intercept for every beach but also a random coefficient of NAP. Again, let  $S_i$  and  $N_i$  be the ShannonW and the NAP observed at plot *i*, which is on beach *k*. The model says

 $S_i = a + [fixed effects terms] + \alpha_k + \beta_k \cdot N_i + \varepsilon_i.$ 

 $\varepsilon_1, \ldots, \varepsilon_{45}$  are independently  $\mathcal{N}(0, \sigma^2)$ -distributed,  $\alpha_1, \ldots, \alpha_9$  are independently  $\mathcal{N}(0, \sigma^2_{\alpha})$ -distributed,  $\beta_1, \ldots, \beta_9$  are independently  $\mathcal{N}(0, \sigma^2_{\beta})$ -distributed,

Besides the fixed-effects coefficients we have to estimate  $\sigma$ ,  $\sigma_{\alpha}$  and  $\sigma_{\beta}$ .

```
> summary(B3)
[..]
   AIC BIC logLik deviance REMLdev
23.92 51.02 3.04 -37.69 -6.08
Random effects:
   Groups Name Variance Std.Dev. Corr
   Beach (Intercept) 0.01730652 0.131554
        NAP 0.00020808 0.014425 -1.000
Residual 0.02515108 0.158591
Number of obs: 45, groups: Beach, 9
```

Fixed effects:

	Estimate	Std. Error	t value	
(Intercept)	40.93936	21.72964	1.884	
exposure	-4.22455	2.15239	-1.963	
salinity	-1.40881	0.75753	-1.860	
NAP	0.67896	0.93389	0.727	
humus	40.42412	16.30099	2.480	
exposure:salinity	0.14742	0.07528	1.958	
exposure:NAP	0.08480	0.03663	2.315	
exposure:humus	-2.10698	0.78447	-2.686	≣ ୬ <b>୯</b> ୯

> B4 <-	<pre>lmer(ShannonW<sup>~</sup>1+(exposure+salinity+NAP+humus)<sup>^</sup>2</pre>
+	+(1+NAP+exposure Beach),data=rikz,verbose=TRUE)
0:	-1.6536097: 0.730297 0.700275 0.0711568 0.00000 0.00000
1:	-3.4551238: 0.700827 0.500322 0.00000 -0.0225207 -0.207903
2:	-5.5427746: 0.630604 0.176807 0.00000 -0.00365199 -0.00670
3:	-5.7754683: 0.635022 0.175143 0.00000 -0.00439670 0.027882
[]	
267:	-6.2309242: 0.0242437 1.71415e-05 7.45081e-05 -3.81706 3.1
268:	-6.2309242: 0.0242437 1.71415e-05 7.45081e-05 -3.81706 3.1
269:	-6.2309242: 0.0242437 1.71415e-05 7.45081e-05 -3.81706 3.1

Fixed effects:

	Estimate	Std. Error	t value		
(Intercept)	42.77575	20.81776	2.055		
exposure	-4.41472	2.06398	-2.139		
salinity	-1.47464	0.72415	-2.036		
NAP	0.67731	0.93297	0.726		
humus	40.48334	16.27068	2.488		
exposure:salinity	0.15425	0.07203	2.142		
exposure:NAP	0.08472	0.03662	2.313	<ul> <li>&lt; @&gt; &lt; E&gt; &lt; E&gt;</li> </ul>	5 v c
salinity NAP humus exposure:salinity	-1.47464 0.67731 40.48334 0.15425	0.72415 0.93297 16.27068 0.07203	-2.036 0.726 2.488 2.142	· < 67 > < 2 > < 2 >	≣ ୬९.@

<pre>lmer(ShannonW~1+(exposure+salinity+NAP+humus)^2</pre>
+(1+NAP+exposure Beach)+(1 Week),data=rikz,verbose=TRU
-1.9949020: 0.730297 0.700275 0.0711568 0.00000 0.00000
-2.5896994: 0.696448 0.572039 0.00000 -0.0146206 -0.256429
-5.3531758: 0.661521 0.525272 0.00000 -0.00132594 -0.10653
-9.1285182: 4.30055 1.60825e-07 0.00000 0.0323185 -0.0979
-9.1285182: 4.30055 1.49005e-08 5.79252e-07 0.0323201 -0.0
-9.1285182: 4.30055 0.00000 0.00000 0.0323202 -0.0979503

```
> summary(B5)
Linear mixed model fit by REML
Formula: ShannonW ~ 1 + (exposure + salinity + NAP + humus)^2
              + (1 + NAP + exposure | Beach) + (1 | Week)
  Data: rikz
  AIC BIC logLik deviance REMLdev
28.87 63.2 4.564 -40.07 -9.129
Random effects:
Groups Name Variance Std.Dev. Corr
Beach (Intercept) 0.44901920 0.670089
        NAP 0.00046904 0.021657 1.000
        exposure 0.00430800 0.065635 -1.000 -1.000
Week (Intercept) 0.02093924 0.144704
              0.02427827 0.155815
Residual
Number of obs: 45, groups: Beach, 9; Week, 4
Fixed effects:
              Estimate Std. Error t value
(Intercept)
              21.42334 15.49344 1.383
             -2.34537 1.53851 -1.524
exposure
```

```
> anova(B2,B3,B4,B5)
Data: rikz
Models:
B2: ShannonW ~ 1 + (exposure + salinity + NAP + humus)^2
        + (1 | Beach)
B3: ShannonW ~ 1 + (exposure + salinity + NAP + humus)^2
        + (1 + NAP | Beach)
B4: ShannonW ~ 1 + (exposure + salinity + NAP + humus)^2
        + (1 + NAP + exposure | Beach)
B5: ShannonW ~ 1 + (exposure + salinity + NAP + humus)^2
        + (1 + NAP + exposure | Beach) + (1 | Week)
  Df
          AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B2 13 -11.5528 11.934 18.776
B3 15 -7.6911 19.409 18.846 0.1383
                                       2
                                            0.9332
                                       3
B4 18 -2.4079 30.112 19.204 0.7168
                                            0.8693
B5 19 -2.0744 32.252 20.037 1.6665
                                       1
                                            0.1967
```

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Don't trust the *p*-values on the previous slide! The problem is not only that the models were fitted with REML. The main problem ist that the null hypotheses (e.g.  $\sigma_{\beta} = 0$  in the case of B2/B3) are on the boundary of the parameter space.  $\sigma_{\beta}$  can only be  $\geq$  0, and deviations from  $\sigma_{\beta} =$  0 are thus only possible in one direction. The  $\chi^2$ -approximation of likelihood ratio tests are only reliable when deviations from the expectation under the null hypothesis are possible in all directions, for example if the null hypothesis  $\theta = 0$  is tested for some parameter  $\theta$ , and estimates of  $\theta$  can lead to positive as well as negative values.

Don't trust the *p*-values on the previous slide! The problem is not only that the models were fitted with REML. The main problem ist that the null hypotheses (e.g.  $\sigma_{\beta} = 0$  in the case of B2/B3) are on the boundary of the parameter space.  $\sigma_{\beta}$  can only be > 0, and deviations from  $\sigma_{\beta} = 0$  are thus only possible in one direction. The  $\chi^2$ -approximation of likelihood ratio tests are only reliable when deviations from the expectation under the null hypothesis are possible in all directions, for example if the null hypothesis  $\theta = 0$  is tested for some parameter  $\theta$ , and estimates of  $\theta$  can lead to positive as well as negative values.

Thus, we rather base our decision on the AIC values. This is, of course, also not stringent. However, in our case, all criteria favor model B2.

Now we keep the random effects "(1 | Beach)" and search for a a good selection of fixed effects. Here, our aim is to get a simple, understandable model. Therefore apply a strict criterion an remove all variables which do not significantly improve the model fit on the 5% level.

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Now we keep the random effects "(1 | Beach)" and search for a a good selection of fixed effects. Here, our aim is to get a simple, understandable model. Therefore apply a strict criterion an remove all variables which do not significantly improve the model fit on the 5% level.

(If our aim was a model to make good predictions, we would rather take AIC as a criterion, which leaves more parameters in.)

```
> summary(B2)
Linear mixed model fit by REML
Formula: ShannonW ~ 1 + (exposure + salinity + NAP + humus)^2
                                         + (1 | Beach)
[..]
Fixed effects:
                Estimate Std. Error t value
(Intercept)
                40.32851 21.45346 1.880
               -4.16161 2.12543 -1.958
exposure
salinity
               -1.38750 0.74706 -1.857
NAP
                 0.65692 0.92037 0.714
                40.36916 16.33692 2.471
humus
                 0.14522 0.07425 1.956
exposure:salinity
                 0.08357 0.03615 2.312
exposure:NAP
exposure:humus -2.06931 0.78148 -2.648
salinity:NAP
                -0.06337 0.02639 -2.401
salinity:humus -0.67100 0.43169 -1.554
NAP:humus
               1.01589 0.59247 1.715
[..]
```

> B6 <- update(B2,~.-salinity:humus) 0: -3.3840456: 0.730297 1: -3.3848655: 0.748586 2: -3.3851681: 0.742306 3: -3.3851681: 0.742296 4: -3.3851681: 0.742299 5: -3.3851681: 0.742299

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```
> anova(B6,B2)
Data: rikz
Models:
B6: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B6:
       exposure:salinity + exposure:NAP + exposure:humus + salinit
B6:
       NAP:humus
B2: ShannonW ~ 1 + (exposure + salinity + NAP + humus)^2 + (1 | Bea
         AIC BIC logLik Chisq Chi Df Pr(>Chisq)
  Df
B6 12 -10 720 10 960 17 360
B2 13 -11.553 11.934 18.776 2.8329 1 0.09235 .
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

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How to select a mixed-effects model

Remember that we should better use ML instead of REML if we want to apply likelihood ratio tests!

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How to select a mixed-effects model

>	B2ML	<- update(B2,REML=FALSE)
	0:	-37.815253: 0.730297
	1:	-38.227458: 0.520323
	2:	-38.238951: 0.555035
	3:	-38.239535: 0.548840
	4:	-38.239535: 0.548745
	5:	-38.239535: 0.548714
	6:	-38.239535: 0.548724

>	B6ML	<- update(B6	,REML=FALSE)
	0:	-34.786862:	0.730297
	1:	-35.481002:	0.455308
	2:	-35.502068:	0.503911
	3:	-35.503579:	0.494055
	4:	-35.503579:	0.493868
	5:	-35.503579:	0.493857
	6:	-35.503579:	0.493844
	7·	-35 503570.	0 103811

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```
> anova(B6ML,B2ML)
Data: rikz
Models:
B6ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B6ML:
         exposure:salinity + exposure:NAP + exposure:humus + salin
B6ML:
         NAP:humus
B2ML: ShannonW ~ 1 + (exposure + salinity + NAP + humus)^2 + (1 | B
           AIC BIC logLik Chisq Chi Df Pr(>Chisq)
    Df
B6ML 12 -11 504 10 176 17 752
B2ML 13 -12.239 11.247 19.120 2.736 1 0.09811 .
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

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```
> summary(B6)
Linear mixed model fit by REML
Formula: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach)
    exposure:salinity + exposure:NAP + exposure:humus + salinity:N
                 NAP: humus
[...]
                Estimate Std. Error t value
(Intercept)
                40.98076 21.18993 1.934
               -4.13572 2.10009 -1.969
exposure
salinity
               -1.40592 0.73832 -1.904
NAP
                 0.37102 0.92444 0.401
humus
                17.61688 7.69600 2.289
exposure:salinity
                 0.14382 0.07340 1.959
exposure:NAP
              0.09008 0.03673 2.453
exposure:humus -1.70126 0.76643 -2.220
salinity:NAP -0.05584 0.02661 -2.098
NAP:humus
                 1.24688 0.58490 2.132
[..]
```

> B7 <- update(B6,~.-exposure:salinity) 0: -3.0026064: 0.7302971: -3.2146723: 1.04756 2: -3.2845341: 0.9579243: -3.2886569: 0.9267464: -3.2887713: 0.9312485: -3.2887715: 0.9311006: -3.2887715: 0.931099> B7ML <- update(B7,REML=FALSE) 0: -30.038157: 0.730297

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- 1: -30.038162: 0.725726
- 2: -30.038210: 0.727949
- 3: -30.038210: 0.727947

```
> anova(B7ML,B6ML)
Data: rikz
Models:
B7ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
         exposure:NAP + exposure:humus + salinity:NAP + NAP:humus
B7ML:
B6ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B6ML:
         exposure:salinity + exposure:NAP + exposure:humus + salin
B6ML: NAP:humus
            AIC BIC logLik Chisq Chi Df Pr(>Chisq)
    Df
B7ML 11 -8.0382 11.835 15.019
B6ML 12 -11.5036 10.176 17.752 5.4654 1 0.01940 *
___
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

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> B8 <- update(B6,~.-salinity:NAP)
0: -4.5729780: 0.730297
1: -4.6975945: 0.596090
2: -4.6982261: 0.606261
3: -4.6982498: 0.604628
4: -4.6982498: 0.604628
5: -4.6982498: 0.604628</pre>

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>	B8ML	<- update(B8,REML=FALSE)
	0:	-29.489856: 0.730297
	1:	-30.710552: 0.00000
	2:	-30.710552: 2.50994e-05
	3:	-30.710558: 0.000649769
	4:	-31.015846: 0.162724
	5:	-31.356389: 0.335700
	6:	-31.356637: 0.345734
	7:	-31.356869: 0.341604
	8:	-31.356869: 0.341641
	9:	-31.356869: 0.341630

```
> anova(B8ML,B6ML)
Data: rikz
Models:
B8ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
         exposure:salinity + exposure:NAP + exposure:humus + NAP:h
B8ML:
B6ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B6ML:
         exposure:salinity + exposure:NAP + exposure:humus + salin
B6ML: NAP:humus
            AIC BIC logLik Chisq Chi Df Pr(>Chisq)
    Df
B8ML 11 -9.3569 10.516 15.678
B6ML 12 -11.5036 10.176 17.752 4.1467 1 0.04172 *
___
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

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```
> summary(B6)
[...]
```

	Estimate	Std. Error	t value
(Intercept)	40.98076	21.18993	1.934
exposure	-4.13572	2.10009	-1.969
salinity	-1.40592	0.73832	-1.904
NAP	0.37102	0.92444	0.401
humus	17.61688	7.69600	2.289
exposure:salinity	0.14382	0.07340	1.959
exposure:NAP	0.09008	0.03673	2.453
exposure:humus	-1.70126	0.76643	-2.220
salinity:NAP	-0.05584	0.02661	-2.098
NAP:humus	1.24688	0.58490	2.132
r 7			

[...]

>	B9	<-	update(B6,~NAP:humus)	
	0:		1.7262210: 0.730297	
	1:		1.4342459: 0.527474	
	2:		1.4326078: 0.545056	
	3:		1.4324476: 0.540992	
	4:		1.4324476: 0.540993	
	5:		1.4324476: 0.540993	
	6:		1.4324476: 0.540993	

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>	B9ML	<- update(B9,REML=FALSE)
	0:	-29.340922: 0.730297
	1:	-31.445430: 0.00000
	2:	-31.445430: 1.57944e-05
	3:	-31.445431: 0.000268510
	4:	-31.471347: 0.0479773
	5:	-31.646917: 0.147977
	6:	-31.778206: 0.347977
	7:	-31.821753: 0.257110
	8:	-31.831799: 0.282988
	9:	-31.831884: 0.285733
1	L0:	-31.831884: 0.285584
1	11:	-31.831884: 0.285537
1	12:	-31.831884: 0.285545

```
> anova(B9ML,B6ML)
Data: rikz
Models:
B9ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
         exposure:salinity + exposure:NAP + exposure:humus + salin
B9ML:
B6ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B6ML:
         exposure:salinity + exposure:NAP + exposure:humus + salin
B6ML: NAP:humus
            AIC BIC logLik Chisq Chi Df Pr(>Chisq)
    Df
B9ML 11 -9.8319 10.041 15.916
B6ML 12 -11.5036 10.176 17.752 3.6717 1 0.05534.
___
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

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> summary(B9)
[..]

	Estimate	Std. Error	t value
(Intercept)	33.46430	18.61198	1.798
exposure	-3.37260	1.84346	-1.829
salinity	-1.12647	0.64909	-1.735
NAP	0.02515	0.96985	0.026
humus	12.41735	7.87781	1.576
exposure:salinity	0.11548	0.06449	1.791
exposure:NAP	0.07247	0.03847	1.884
exposure:humus	-1.21902	0.78897	-1.545
salinity:NAP	-0.03552	0.02661	-1.335
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[..]

- > B10 <- update(B9,~.-salinity:NAP)</pre>
  - 0: -1.7647565: 0.730297
  - 1: -2.2271740: 0.471298
  - 2: -2.2311842: 0.500273
  - 3: -2.2317909: 0.492691
  - 4: -2.2317912: 0.492525
  - 5: -2.2317912: 0.492501
  - 6: -2.2317912: 0.492501
- > B10ML <- update(B10,REML=FALSE)</pre>
  - 0: -26.956276: 0.730297
  - 1: -29.939179: 0.00000
  - 2: -29.939179: 1.55125e-06
  - 3: -29.939179: 1.55125e-06

```
> anova(B10ML,B9ML)
Data: rikz
Models:
B10ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B10ML: exposure:salinity + exposure:NAP + exposure:humus
B9ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B9ML: exposure:salinity + exposure:NAP + exposure:humus
B9ML + salinity:NAP
Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B10ML 10 -9.9392 8.1274 14.970
B9ML 11 -9.8319 10.0414 15.916 1.8927 1 0.1689
```

> summary(B10)			
[]			
(Intercept)	34.86718	18.02729	1.934
exposure	-3.47464	1.78723	-1.944
salinity	-1.17017	0.62943	-1.859
NAP	-1.16367	0.37065	-3.139
humus	11.46664	7.96861	1.439
exposure:salinity	0.11852	0.06259	1.894
exposure:NAP	0.09198	0.03577	2.571
exposure:humus	-1.12149	0.79790	-1.406
[]			

```
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> B11 <- update(B10,~.-exposure:humus)</pre>

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- 0: 1.9746978: 0.730297
- 1: 1.8085855: 0.00000
- 2: 1.8085855: 0.00000
- > B11ML <- update(B11,REML=FALSE)</pre>
  - 0: -24.123141: 0.730297
  - 1: -28.644278: 0.00000
  - 2: -28.644278: 0.00000

```
> B11
Linear mixed model fit by REML
Formula: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach)
                                   exposure:salinity + exposure:N
                            +
[..]
Fixed effects:
                Estimate Std. Error t value
(Intercept)
                25.44676
                           12.14435 2.095
exposure
                -2.53976 1.20472 -2.108
salinity
                -0.82116 0.41941 -1.958
NAP
                -0.89459 0.35486 -2.521
                 0.26450 0.51705 0.511
humus
exposure:salinity 0.08385 0.04175 2.008
exposure:NAP
              0.06663 0.03459 1.926
[...]
```

- > B12 <- update(B11,~.-exposure:salinity)</pre>
  - 0: -0.098587691: 0.730297
  - 1: -0.66093519: 0.474219
  - 2: -0.66484670: 0.500408
  - 3: -0.66548356: 0.493367
  - 4: -0.66548380: 0.493228
  - 5: -0.66548380: 0.493229
- > B12ML <- update(B12,REML=FALSE)</pre>
  - 0: -22.593499: 0.730297
  - 1: -24.104251: 0.00000
  - 2: -24.104251: 6.18232e-06
  - 3: -24.104252: 0.000170993
  - 4: -24.139061: 0.0457497
  - 5: -24.470138: 0.165738
  - 6: -24.715631: 0.405714
  - 7: -24.801367: 0.303438

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> anova(B12ML,B11ML) Data: rikz Models: B12ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) + B12ML: exposure:NAP B11ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) + B11ML: exposure:salinity + exposure:NAP AIC BIC logLik Chisq Chi Df Pr(>Chisq) Df B12ML 8 -8.8116 5.6417 12.406 B11ML 9 -10.6443 5.6157 14.322 3.8327 1 0.05026. Signif. codes: 0 \*\*\* 0.001 \*\* 0.01 \* 0.05 . 0.1 1

```
> B12
Linear mixed model fit by REML
Formula: ShannonW ~ exposure + salinity + NAP + humus +
               (1 | Beach) + exposure:NAP
[..]
           Estimate Std. Error t value
(Intercept) 1.15024 1.46738 0.784
exposure -0.12376 0.05269 -2.349
salinity 0.01993 0.04045 0.493
NAP -0.93216 0.34402 -2.710
humus 0.35074 0.51842 0.677
exposure:NAP 0.07059 0.03354 2.105
[..]
```

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- > B13 <- update(B12,~.-salinity)</pre>
  - 0: -4.0925532: 0.730297
  - 1: -5.0279973: 0.406952
  - 2: -5.0421919: 0.454465
  - 3: -5.0447002: 0.441360
  - 4: -5.0447011: 0.441102
  - 5: -5.0447011: 0.441104
- > B13ML <- update(B13,REML=FALSE)</pre>
  - 0: -22.405729: 0.730297
    - 1: -23.632872: 0.00000
  - 2: -23.632872: 6.82081e-06
  - 3: -23.632873: 0.000209714
  - 4: -23.702115: 0.0625813
  - 5: -24.233233: 0.221826
  - 6: -24.453896: 0.338432
  - 7: -24.454528: 0.346503

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(Intercept)	1.82886	0.45860	3.988
exposure	-0.13557	0.04412	-3.073
NAP	-0.93632	0.34287	-2.731
humus	0.40236	0.50705	0.794
exposure:NAP	0.07087	0.03343	2.120
[]			

- > B14 <- update(B13,~.-humus)
  0: -3.1079878: 0.730297
  1: -3.9300741: 0.431067
  2: -3.9406377: 0.471682
  3: -3.9424344: 0.460627
  4: -3.9424352: 0.460386
  5: -3.9424352: 0.460388</pre>
- > B14ML <- update(B14,REML=FALSE)
  0: -21.820395: 0.730297</pre>
  - 1: -22.739010: 0.00000
  - 2: -22.739010: 7.52231e-06
  - 3: -22.739011: 0.000259128
  - 4: -22.880262: 0.0868904
  - 5: -23.616152: 0.288666
  - 6: -23.703097: 0.366825
  - 7: -23.703443: 0.361997

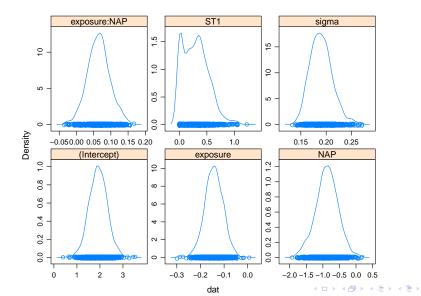
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- > B15 <- update(B14,~.-exposure:NAP)</pre>
  - 0: -3.5739227: 0.730297
  - 1: -4.1112507: 0.00000
  - 2: -4.1112507: 3.65618e-06
  - 3: -4.1112511: 0.000144407
  - 4: -4.1650501: 0.0555603
  - 5: -4.7984144: 0.246592
  - 6: -5.0104872: 0.374551
  - 7: -5.0104967: 0.373651
  - 8: -5.0104968: 0.373725
  - 9: -5.0104968: 0.373722
- > B15ML <- update(B15,REML=FALSE)</pre>
  - 0: -16.875166: 0.730297
  - 1: -19.518802: 0.00000
  - 2: -19.518802: 3.18807e-06

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- > samp14 <- mcmcsamp(B14,1000)</pre>
- > densityplot(samp14)



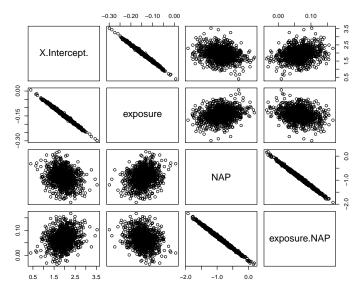
æ

> sum(samp14@ST==0)/1000
[1] 0.153

15.3% of the sampled parameter sets have  $\sigma_{\alpha} = 0$ . This means, with a posterior probability of 15.3% there is no beach effect.

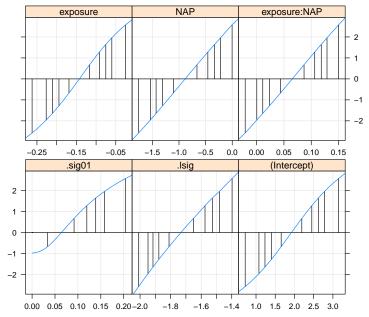
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> plot(data.frame(t(samp14@fixef)))



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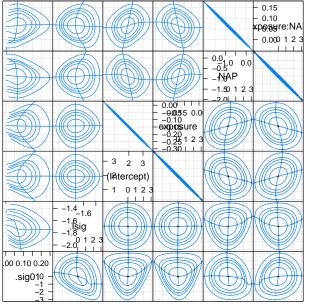


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## > confint(pr14)

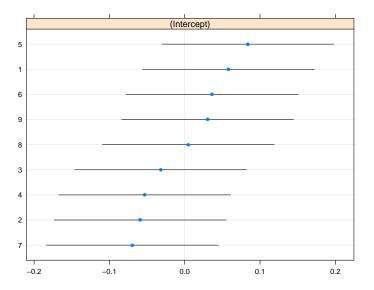
	2.5 %	97.5 %
.sig01	NA	0.15806902
.lsig	-1.9478665471	-1.48146028
(Intercept)	1.0759293994	2.78295226
exposure	-0.2265797054	-0.06004775
NAP	-1.5386892998	-0.21810411
exposure:NAP	0.0003071935	0.12889265

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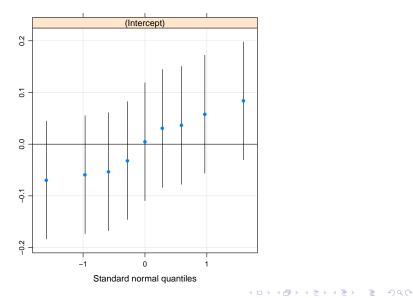
Streudiagramm-Matrix

> dotplot(ranef(B14,postVar=TRUE))



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> qqmath(ranef(B14,postVar=TRUE))



Split-plot experiment: Back to the oats.

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Split-plot experiment: Back to the oats.

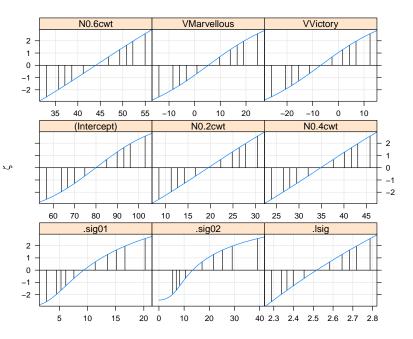
```
> library(MASS)
> oats.aov <- aov(Y~N+V+Error(B/V),data=oats,qr=T)</pre>
> model.tables(oats.aov,type="mean")
Grand mean
103.9722
Ν
0.0cwt 0.2cwt 0.4cwt 0.6cwt
79.39 98.89 114.22 123.39
V
Golden.rain Marvellous Victory
     104.50 109.79 97.63
> oats.lmer <- lmer(Y<sup>N</sup>+V+(1 | B/V),data=oats)
> fixef(oats.lmer)
 (Interc) NO.2cwt NO.4cwt NO.6cwt VMarvellous VVictory
 79.917 19.50 34.83 44.0
                                     5.292
                                             -6.875
```

- > oats.pr <- profile(oats.lmer)</pre>
- > confint(oats.pr)

	2.5 %	<b>97.5 %</b>
.sig01	4.511185	16.646920
.sig02	5.482973	29.072479
.lsig	2.339491	2.718178
(Intercept)	63.786567	96.046767
NO.2cwt	11.258823	27.741177
NO.4cwt	26.592156	43.074511
NO.6cwt	35.758823	52.241177
VMarvellous	-8.461640	19.045023
VVictory	-20.628307	6.878357

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Split-plot experiment: Back to the oats.



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Generalized linear mixed-effects models can be fitted with the glmer command in the Ime4 package.

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- Generalized linear mixed-effects models can be fitted with the glmer command in the Ime4 package.
- REML is not applied, more complex algorithms are applied to fit models.

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- Generalized linear mixed-effects models can be fitted with the glmer command in the Ime4 package.
- REML is not applied, more complex algorithms are applied to fit models.
- All *p*-values can be very imprecise, so do not trust them too much, especially if they are close to the significance level.

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- Generalized linear mixed-effects models can be fitted with the glmer command in the lme4 package.
- REML is not applied, more complex algorithms are applied to fit models.
- All *p*-values can be very imprecise, so do not trust them too much, especially if they are close to the significance level.
- Mcmc methods or other nice methods to visualize the results of a mixed-effects GLM are not yet implemented in Ime4.

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- Generalized linear mixed-effects models can be fitted with the glmer command in the lme4 package.
- REML is not applied, more complex algorithms are applied to fit models.
- All p-values can be very imprecise, so do not trust them too much, especially if they are close to the significance level.
- Mcmc methods or other nice methods to visualize the results of a mixed-effects GLM are not yet implemented in Ime4.
- As an example we fit an overdispersed Poisson model to the RIKZ data with Richness as the response variable.

> mmod11	<- glmer(Richness~1+(exposure+salinity+NAP+humus)^2
+	+(1   Beach),
+	family=quasipoisson,data=rikz,verbose=TRUE)
0:	49.833560: 0.730297 64.4576 -6.91148 -2.16330 2.32707[
1:	49.818337: 0.730288 64.4576 -6.91149 -2.16331 2.32707[
2:	49.813761: 0.730246 64.4576 -6.91148 -2.16330 2.32707[
[]	
52:	32.698606: 2.36530e-08 64.4582 -6.91155 -2.16332 2.32[
53:	32.698606: 1.27632e-08 64.4582 -6.91155 -2.16332 2.32[
54:	32.698606: 2.55421e-09 64.4582 -6.91155 -2.16332 2.32[

```
> summary(mmod11)
Generalized linear mixed model fit by the Laplace approximation
Formula: Richness ~ 1 + (exposure + salinity + NAP + humus)^2
                                     + (1 | Beach)
  Data: rikz
 AIC BIC logLik deviance
58.7 82.19 -16.35 32.7
Random effects:
Groups Name Variance Std.Dev.
Beach (Intercept) 1.2605e-17 3.5504e-09
              1.9321e+00 1.3900e+00
Residual
Number of obs: 45, groups: Beach, 9
Fixed effects:
              Estimate Std. Error t value
(Intercept) 64.45819 45.35670 1.421
exposure -6.91155 4.44718 -1.554
salinity -2.16332 1.56826 -1.379
NAP
            2.32704 4.22804 0.550
humus
           62.83613 49.51439 1.269
```

> mmod12 +	<- glmer(Richness~1+(exposure+salinity+NAP+humus)^2 +(1+NAP   Beach),
+	family=quasipoisson,data=rikz,verbose=TRUE)
0:	59.544991: 0.730297 0.700275 0.00000 64.4576 -6.91148 -2
1:	59.537494: 0.730285 0.700265 -5.54163e-08 64.4576 -6.9114
2:	59.531152: 0.730266 0.700248 -2.01145e-07 64.4576 -6.9114
[]	
59:	32.698606: 0.00000 0.00000 0.134189 64.4553 -6.91124 -2
60:	32.698606: 0.00000 0.00000 0.134153 64.4577 -6.91148 -2
61:	32.698606: 0.00000 7.78293e-09 0.134153 64.4577 -6.91148
62:	32.698606: 0.00000 6.42409e-09 0.134153 64.4577 -6.91148

```
> summary(mmod12)
Generalized linear mixed model fit by the Laplace approximation
Formula: Richness ~ 1 + (exposure + salinity + NAP + humus)^2
                                   + (1 + NAP | Beach)
  Data: rikz
 AIC BIC logLik deviance
62.7 89.8 -16.35 32.7
Random effects:
Groups Name Variance Std.Dev. Corr
Beach (Intercept) 0.0000e+00 0.0000e+00
             7.9737e-17 8.9296e-09 NaN
        NAP
Residual
                   1.9321e+00 1.3900e+00
Number of obs: 45, groups: Beach, 9
Fixed effects:
                Estimate Std. Error t value
                64.45774 45.35664 1.421
(Intercept)
exposure -6.91148 4.44718 -1.554
salinity
             -2.16330 1.56826 -1.379
               2.32709 4.22804 0.550
NAP
                62.83178 49.51448 1.269, APA ( ) A ( ) A ( )
humus
```

```
> anova(mmod11,mmod12)
Data: rikz
Models:
mmod11: Richness ~ 1 + (exposure + salinity + NAP + humus)^2
                      + (1 | Beach)
mmod12: Richness ~ 1 + (exposure + salinity + NAP + humus)^2
                     + (1 + NAP | Beach)
      Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
mmod11 13 58,699 82,185 -16,349
mmod12 15 62.699 89.799 -16.349 4.148e-10
                                              2
                                                         1
```

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```
> summary(mmod11)
```

[...]

	Estimate	Std. Error	t value
(Intercept)	64.45819	45.35670	1.421
exposure	-6.91155	4.44718	-1.554
salinity	-2.16332	1.56826	-1.379
NAP	2.32704	4.22804	0.550
humus	62.83613	49.51439	1.269
exposure:salinity	0.23884	0.15421	1.549
exposure:NAP	-0.01075	0.13433	-0.080
exposure:humus	-3.34134	2.07648	-1.609
salinity:NAP	-0.10649	0.12179	-0.874
salinity:humus	-0.93055	1.39050	-0.669
NAP:humus	4.47479	2.36577	1.892
r 7			

[...]

> mmod13	<- update(	nmod11,~	exposure:NAP)	
0:	49.843351:	0.730297	64.9374 -6.96048 -2.18191	2.08793[
1:	49.827666:	0.730288	64.9374 -6.96048 -2.18192	2.08793[
2:	49.820544:	0.730200	64.9374 -6.96048 -2.18190	2.08794[
[]				
50				
56:	32.710979:	3.62620e-	05 64.9381 -6.96054 -2.181	.95 2.08291
56: 57:	32.710979: 32.710979:		05 64.9381 -6.96054 -2.181 64.9381 -6.96056 -2.18193	
		0.00000		2.08813[
57:	32.710979:	0.00000	64.9381 -6.96056 -2.18193	2.08813[ 2.08799[

(日)

```
> summary(mmod13)
Generalized linear mixed model fit by the Laplace approximation
Formula: Richness ~ exposure + salinity + NAP + humus +
       (1 | Beach) + exposure:salinity + exposure:humus +
             salinity:NAP + salinity:humus + NAP:humus
[..]
Fixed effects:
                Estimate Std. Error t value
(Intercept)
                 64.9381
                           45.1037 1.440
exposure
                -6.9606
                            4.4192 - 1.575
                -2.1819
                            1.5560 - 1.402
salinity
NAP
                2.0879
                            3.0016 0.696
                 63.5644 48.7489 1.304
humus
                            0.1529 1.575
exposure:salinity
                 0.2407
exposure:humus
               -3,4145
                            1.8665 - 1.829
salinity:NAP
              -0.1018
                            0.1073 -0.949
salinity:humus -0.9299
                            1.3925 - 0.668
NAP: humus
                 4,4724
                            2.3660 1.890
[..]
```

> mmod14	<- update(n	nmod13,~	salinity	:humus)			
0:	50.977682:	0.730297	68.3906	-7.14795	-2.29828	2.41247	3
1:	50.963879:	0.730289	68.3906	-7.14795	-2.29829	2.41247	3
2:	50.963059:	0.730193	68.3906	-7.14795	-2.29828	2.41247	3
3:	50.007435:	0.636302	68.3910	-7.14725	-2.29102	2.41331	3
4:	47.892486:	0.542366	68.3913	-7.14654	-2.28372	2.41404	3
5:	39.995619:	0.166545	68.3925	-7.14406	-2.25563	2.41702	3
6:	39.769482:	0.166545	68.3925	-7.14406	-2.25565	2.41702	3
7:	39.647185:	0.166543	68.3925	-7.14406	-2.25566	2.41701	3
0.242384	-3.00727 -0	)					
[]							
62:	33.567645:	1.55968e-	07 68.38	395 -7.14	784 -2.298	324 2.412	238
63:	33.567645:	0.00000	68.3904	-7.14793	-2.29827	2.41247	3
64:	33.567645:	1.19137e-	09 68.39	906 -7.14	795 -2.298	328 2.412	247

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```
> summary(mmod14)
```

[..]

	Estimate	Std. Error	t value
(Intercept)	68.3906	45.2987	1.510
exposure	-7.1479	4.4665	-1.600
salinity	-2.2983	1.5638	-1.470
NAP	2.4125	3.0405	0.794
humus	33.2900	17.8258	1.867
exposure:salinity	0.2468	0.1546	1.596
exposure:humus	-3.0208	1.7998	-1.678
salinity:NAP	-0.1145	0.1088	-1.052
NAP:humus	5.1862	2.1676	2.393
гэ			

[..]

> mmod15	<- update(	nmod14,~	salinity	:NAP)		
0:	54.119609:	0.730297	64.2333	-6.76223	-2.13153	-
1:	54.105967:	0.730289	64.2333	-6.76224	-2.13154	-
2:	54.105023:	0.730191	64.2333	-6.76223	-2.13154	-
[]						
33:	35.825219:	0.00000	64.2334	-6.76224	-2.13154	-
34:	35.825219:	0.00000	64.2333	-6.76223	-2.13153	-

```
> anova(mmod15,mmod14)
Data: rikz
Models:
mmod15: Richness ~ exposure + salinity + NAP + humus + (1 | Beach)
mmod15: exposure:salinity + exposure:humus + NAP:humus
mmod14: Richness ~ exposure + salinity + NAP + humus + (1 | Beach)
mmod14: exposure:salinity + exposure:humus + salinity:NAP + NAP
Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
mmod15 10 55.825 73.892 -17.913
mmod14 11 55.568 75.441 -16.784 2.2576 1 0.1330
```

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## > summary(mmod15)

[...]

	Estimate	Std. Error	t value
(Intercept)	64.2333	45.8648	1.400
exposure	-6.7622	4.5261	-1.494
salinity	-2.1315	1.5821	-1.347
NAP	-0.7919	0.1650	-4.800
humus	26.3211	17.2232	1.528
exposure:salinity	0.2313	0.1566	1.477
exposure:humus	-2.3704	1.7606	-1.346
NAP:humus	4.1208	1.9210	2.145
[]			

>	mmod16	<- update(r	nmod15,~	exposure	humus)		
	0:	58.266620:	0.730297	46.8934	-5.01697	-1.48258	-
	1:	58.254732:	0.730288	46.8934	-5.01698	-1.48259	-
	2:	58.235790:	0.728826	46.8934	-5.01694	-1.48244	-
	3:	46.756746:	0.120192	46.8961	-5.00220	-1.42242	-
[.	]						
2	28:	39.633451:	0.00000	46.8961	-5.01723	-1.48267	-
2	29:	39.633451:	0.00000	46.8945	-5.01709	-1.48262	-
З	80:	39.633451:	0.00000	46.8935	-5.01699	-1.48259	-

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> anova(mmod16,mmod15) Data: rikz Models: mmod16: Richness ~ exposure + salinity + NAP + humus + (1 | Beach) mmod16: exposure:salinity + NAP:humus mmod15: Richness ~ exposure + salinity + NAP + humus + (1 | Beach) exposure:salinity + exposure:humus + NAP:humus mmod15: Df AIC BIC logLik Chisq Chi Df Pr(>Chisq) mmod16 9 57.633 73.893 -19.817 mmod15 10 55.825 73.892 -17.913 3.8082 1 0.051. Signif. codes: 0 \*\*\* 0.001 \*\* 0.01 \* 0.05 . 0.1 1

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## > summary(mmod16) [...]

	Estimate	Std. Error	t value
(Intercept)	46.8935	47.4863	0.988
exposure	-5.0170	4.6770	-1.073
salinity	-1.4826	1.6240	-0.913
NAP	-0.7177	0.1653	-4.341
humus	3.2326	1.7443	1.853
exposure:salinity	0.1658	0.1604	1.034
NAP:humus	4.0391	2.0136	2.006

[...]

> mmod17	<- update(r	nmod16,~exposure:salinity)
0:	58.637737:	0.730297 -2.14684 -0.183246 0.196099
1:	58.598479:	0.729260 -2.14690 -0.183880 0.194558
2:	58.564423:	0.727583 -2.14686 -0.183644 0.195548
[]		
33:	42.290178:	8.33188e-06 -2.14646 -0.183254 0.1960
34:	42.290178:	3.01290e-06 -2.14671 -0.183249 0.1960
35:	42.290178:	2.25278e-09 -2.14684 -0.183246 0.1960
36:	42.290178:	1.36106e-11 -2.14684 -0.183246 0.1960

> anova(mmod17,mmod16) Data: rikz Models: mmod17: Richness ~ exposure + salinity + NAP + humus + (1 mmod17:NAP: humus mmod16: Richness ~ exposure + salinity + NAP + humus + (1 mmod16: exposure:salinity + NAP:humus AIC BIC logLik Chisq Chi Df Pr(>Chisq) Df mmod17 8 58,290 72,743 -21,145 mmod16 9 57.633 73.893 -19.817 2.6567 1 0.1031

## > summary(mmod17) [...]

	Estimate	Std. Error	t value
(Intercept)	-2.1468	4.0782	-0.526
exposure	-0.1832	0.1281	-1.430
salinity	0.1961	0.1137	1.725
NAP	-0.7116	0.1780	-3.997
humus	3.4743	1.8951	1.833
NAP:humus	3.8253	2.1777	1.757
гэ			

 $[\ldots]$ 

Generalized linear mixed-effects models

> mmod18 <- update(mmod17,~.-exposure)</pre>

0: 59.363947: 0.730297 -6.50861 0.283750 -0.782548 1: 59.309792: 0.729344 - 6.50868 0.281666 - 0.7826292: 59.249973: 0.724342 -6.50859 0.283825 -0.783080 3: 49.314348: 0.249654 -6.50743 0.281775 -0.821932 4: 49.028180: 0.0874159 -6.50621 0.286181 -0.768039 5: 47.878333: 0.0874274 -6.50630 0.283516 -0.768044 6: 47.829181: 0.111395 -6.50597 0.283569 -0.776400 7: 47.811523: 0.108337 -6.48757 0.282663 -0.780176 8: 47.782569: 0.107177 -6.38537 0.279448 -0.780133 9: 47.771312: 0.120894 -6.28677 0.276050 -0.770252 10: 47.770238: 0.117932 -6.26689 0.275277 -0.772068 11: 47.769283: 0.116689 -6.25496 0.274892 -0.775140 12: 47.768895: 0.118127 -6.25212 0.274784 -0.773427 13: 47.768886: 0.118026 -6.24913 0.274674 -0.773555 14: 47.768886: 0.118044 -6.24792 0.274631 -0.773578 15:47.768885: 0.118049 -6.24780 0.274626 -0.773576 47 769995, 0 119040 -6 04790 0 074606 -0 772576 16.

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## > summary(mmod17) [...]

	Estimate	Std. Error	t value
(Intercept)	-2.1468	4.0782	-0.526
exposure	-0.1832	0.1281	-1.430
salinity	0.1961	0.1137	1.725
NAP	-0.7116	0.1780	-3.997
humus	3.4743	1.8951	1.833
NAP:humus	3.8253	2.1777	1.757
гэ			

[..]

Generalized linear mixed-effects models

> mmod19 <- update(mmod17,~.-NAP:humus)</pre> 69.899155: 0.730297 -0.528882 -0.288714 0.180644 -0.498037 0: 1: 69.858054: 0.729229 -0.528938 -0.289361 0.179067 -0.498187 2: 69.822146: 0.727528 -0.528902 -0.289110 0.180093 -0.498425 3: 69.752883: 0.723874 -0.528954 -0.289891 0.178653 -0.498916 4: 59.543657: 0.331011 -0.528734 -0.314567 0.189047 -0.545780 5: 56,406034: 0.224112 -0.528678 -0.320623 0.190064 -0.550253 6: 54.889391: 0.136913 -0.528511 -0.324521 0.195036 -0.558595 7: 54.771875: 0.0497220 -0.528591 -0.329548 0.191390 -0.56709 8: 53.704231: 0.00628396 -0.528348 -0.325059 0.194014 -0.5708 9: 52.557547: 0.0391547 -0.528090 -0.298380 0.183467 -0.56589 10: 52.326076: 0.00000 -0.527933 -0.291355 0.181607 -0.563221 11: 52.106386: 0.00000 -0.528402 -0.324021 0.191978 -0.491460 12: 52.008303: 3.46690e-15 -0.528380 -0.323749 0.192565 -0.491 13: 51.758028: 4.00663e-13 -0.528270 -0.314098 0.188878 -0.492 14: 51.716750: 0.00000 -0.528142 -0.305373 0.187209 -0.488564 15: 51.457747: 0.00000 -0.527829 -0.297049 0.183507 -0.489009 16: 51.427700: 0.00000 -0.527500 -0.294752 0.182725 -0.496743 17: 51,426304; 0.00277884 - 0.527461 - 0.294440 0.182564 - 0.496418: 51,418913: 0.00000 - 0.527550 - 0.291428 0.181696 - 0.49569419: 51.411862: 0.00000 -0.527743 -0.288447 0.180484 -0.495154 Generalized linear mixed-effects models

> mmod20<- update(mmod17,~.-salinity) 59.931609: 0.730297 4.64070 -0.307879 -0.705878 0: 3.87577 1: 59.686506: 0.720204 4.63974 -0.318464 -0.705170 3.87486 2: 59.438573: 0.708236 4.64065 -0.310064 -0.704618 3.87391 3: 58.974741: 0.681684 4.63965 -0.322306 -0.703439 3.87166 4: 53.658984: 0.00000 4.65615 -0.299096 -0.648086 3.71811 5: 51.878726: 6.21175e-08 4.65523 -0.308198 -0.648525 3.718 6: 51.089349: 0.00000 4.66017 -0.308044 -0.704827 3.70271 7: 51.085319: 0.00000 4.65088 -0.309370 -0.704784 3.74770 8: 51.005801: 0.00000 4.64691 -0.307597 -0.704035 3.77021 9: 50.974766: 0.00000 4.64425 -0.307696 -0.711910 3.79163 10: 50.607459: 0.0432925 4.62618 -0.307252 -0.698582 3.96917 11: 50.157784: 0.0897194 4.60979 -0.305835 -0.686628 4.13325 12: 4.13318 50.124822: 0.0902944 4.60961 -0.307876 -0.686690 13: 50.106719: 0.0905979 4.60987 -0.306959 -0.686892 4.13179 14: 4.61015 -0.307911 -0.687372 4.12889 50.087485: 0.0919311 15: 50.068168: 0.0915007 4.61097 -0.307049 -0.687990 4.12263 4.11006 16: 50.043262: 0.0918963 4.61239 -0.308146 -0.689342 17: 50.022777: 0.0885245 4.61654 -0.307269 -0.691585 4.08530 18: 49.988336: 0.0991556 4.61353 -0.308123 -0.687550 4.13588 19: 49.914042: 0.0956507 4.62255 -0.307547 -0.692348 4.08647 > mmod17Generalized linear mixed model fit by the Laplace approximation Formula: Richness ~ exposure + salinity + NAP + humus + (1 | Beach) Data: rikz AIC BIC logLik deviance 58.29 72.74 -21.15 42.29 Random effects: Groups Name Variance Std.Dev. Beach (Intercept) 5.2533e-22 2.2920e-11 2.8358e+00 1.6840e+00 Residual Number of obs: 45, groups: Beach, 9 Fixed effects:

	Estimate	Std. Error	t value
(Intercept)	-2.1468	4.0782	-0.526
exposure	-0.1832	0.1281	-1.430
salinity	0.1961	0.1137	1.725
NAP	-0.7116	0.1780	-3.997
humus	3.4743	1.8951	1.833
NAP:humus	3.8253	2.1777	1.757