# Multivariate Statistics in Ecology and Quantitative Genetics Mixed-effects models 

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

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## Contents

The random effect of the beach

How to select a mixed-effects model

Nested Anova of a split-plot experiment.

Generalized linear mixed-effects models

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Species abundance and many other variables 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.

```
> rikz <- read.csv("RIKZ_Tab4.csv")
> rikz$Beach <- factor(rikz$Beach)
> rikz$Week <- factor(rikz$Week)
> str(rikz)
'data.frame': 45 obs. of 15 variables:
    $ ShannonW : num 0.76 0.72 0.85 0.53 0.74 0.13 0.4 0.29 1.02
    $ Richness : int 11 10 13 11 10 8 9 8 19 17 ...
$ angle1 : int 32 62 65 55 23 129 126 52 26 143 ...
$ angle2 : int 96 96 96 96 96 89 89 89 89 89 ...
$ exposure : int 10 10 10 10 10 8 8 8 8 8 ...
$ salinity : num 29.4 29.4 29.4 29.4 29.4 29.6 29.6 29.6 29.6
$ temperature : num 17.5 17.5 17.5 17.5 17.5 20.8 20.8 20.8 20.8
$ NAP : num 0.045 -1.036 -1.336 0.616 -0.684 ...
$ penetrability: num 254 227 237 249 252 ...
$ grainsize : num 222 200 194 221 202 ...
$ humus : num 0.05 0.3 0.1 0.15 0.05 0.1 0.1 0.1 0.15 0 ..
$ chalk : num 2.05 2.5 3.45 1.6 2.45 2.5 1.85 1.7 2.3 2.6
$ sorting1 : num 69.8 59 59.2 67.8 57.8 ...
$ Beach
$ Week : Factor w/ 4 levels "1","2","3","4": 1 1 1 1 1 1 1
: Factor w/ 9 levels "1","2","3","4",..: 1 1 1 1 1
```

Today we use the following columns:
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.
exposure An index composed of wave action, length of the surf zone, slope, grain size, depth of the anaerobic layer.
salinity Salt contents.
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salinity Salt contents.
humus Fraction of organic material.
In an earlier analysis, NAP turned out to have an impact on species richness. Does ShannonW also depend on NAP?
> mod1 <- lm(ShannonW~NAP,data=rikz)
> summary (mod1)
[..]
Coefficients:

|  | Estimate | Std. Error $t$ value $\operatorname{Pr}(>\|t\|)$ |  |  |
| :--- | ---: | ---: | ---: | ---: | ---: |
| (Intercept) | 0.47141 | 0.03627 | 12.996 | $<2 \mathrm{e}-16 * * *$ |
| NAP | -0.22583 | 0.03478 | -6.493 | $7.01 \mathrm{e}-08 * * *$ |

Signif. codes: $0 * * * 0.001 * * 0.01 * 0.05$. 0.11

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
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F-statistic: 42.16 on 1 and 43 DF, p-value: 7.01e-08

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)


> mod2 <- lm (ShannonW ${ }^{\sim}$ NAP+Beach, data=rikz)
$>$ summary (mod2)
[..]

|  |  | . Error | t value | $\operatorname{Pr}(>\|t\|)$ |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| (Intercept) | 0.620395 | 0.086771 | 7.150 | $2.45 \mathrm{e}-08$ | * |
| NAP | -0.207945 | 0.031366 | -6.630 | $1.15 \mathrm{e}-07$ | *** |
| 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: $0 * * * 0.001 * * 0.01 * 0.05$. 0.11


|  | Estimate | Std. Error | t value | $\operatorname{Pr}(>\|t\|)$ |  |
| :---: | :---: | :---: | :---: | :---: | :---: |
| (Intercept) | 0.663388 | 0.097592 | 6.798 | $2.67 \mathrm{e}-07$ | *** |
| 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 |  |



```
> anova(mod1,mod2,mod3)
[..]
Model 1: ShannonW ~ NAP
Model 2: ShannonW ~ NAP + Beach
Model 3: ShannonW ~ NAP * Beach
    Res.Df RSS Df Sum of Sq F Pr(>F)
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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- 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 $-2 \cdot \log (L)+2 \cdot d$, 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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- Is there another way to take the difference between the beaches into account?
- Assume that the effect $\alpha_{k}$ of beach $k$ is random. Do not estimate all $\alpha_{k}$ but only their standard deviation $\sigma_{\alpha}$.


## Mixed-effects model

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

```
> library(lme4)
> mmodO <- lmer(ShannonW~1+NAP+(1|Beach),
    data=rikz,verbose=TRUE)
    0: -3.0154190: 0.730297
    1: -3.0321775: 0.694973
    2: -3.0321844: 0.694215
    3: -3.0321844: 0.694257
    4: -3.0321844: 0.694257
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```

It may be necessary to first install the Ime4 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:
    (Intr)
NAP -0.198
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Why are there $t$-values but no $p$-values?

## REML vs. ML

- ML (Maximum Likelihood): estimate all parameters (here a, $\left.b, \sigma_{\alpha}, \sigma\right)$ by maximizing their joint likelihood.


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- Comparable to estimation of $\sigma^{2}$ from sample $X_{1}, \ldots, X_{n}$ by $\frac{1}{n-1} \sum_{i}\left(\mu_{X}-X_{i}\right)^{2}$ instead of the biased ML estimator $\frac{1}{n} \sum_{i}\left(\mu_{X}-X_{i}\right)^{2}$


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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.
- Exception: small balanced datasets. Here, $t$-values are approximately $t$-distributed and $|t|>2$ usually indicates significance on the $5 \%$ level.

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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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).
$>\operatorname{samp}<-\operatorname{mcmcsamp}(\operatorname{mmod} 0,1000)$
> densityplot(samp)

> sampdf <- data.frame(t(samp@fixef),

+ sigma=t(samp@sigma),sig.beach=t(samp@ST))
> plot(sampdf)


Upcoming versions of Ime4 offer more comfortable possibilities to visualize results. The following two plots can be generated with a version Ime4 that is available via
svn checkout svn://svn.r-forge.r-project.org/svnroot/lme4 or with older alpha versions Ime4a.

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The profiles in the first plots are likelihood ratios.
Vertical lines indicate $50 \%, 80 \%, 90 \%, 95 \%$, and $99 \%$ confidence intervals.
> pro <- profile(mmod0)
> xyplot(pr0)


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 |

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

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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 $\sqrt{\text { likelihoodratio }}$ scale.

## > splom(pr0)



Streudiagramm-Matrix

Back to what is possible with older version of Ime4.
The next two plots visualize estimates for the random effects of the beaches.

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



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



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## General considerations

- What is the purpose of the model?

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- In the second case it may be better to use likelihood-ratio tests and remove all parameters which do not significantly improve the fit.


## General considerations

- 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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```
> 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
```

```
> summary(B0)
```

Linear mixed model fit by REML
Formula: ShannonW ~ 1 + exposure * NAP + (1 | Beach)
Data: rikz
AIC BIC logLik deviance REMLdev
$8.05818 .90 \quad 1.971 \quad-23.54 \quad-3.942$
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
\begin{tabular}{lrrr} 
(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
\end{tabular}
Correlation of Fixed Effects:
(Intr) exposr NAP
exposure -0.996
NAP \(\quad-0.233 \quad 0.235\)
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:
    (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 |
| :--- | ---: | ---: | ---: | ---: | ---: | ---: |
| 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 ** $0.01 * 0.05$. 0.11

```
> 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
```

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)
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
```

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)
0: -16.875166: 0.730297
1: -19.518802: 0.00000
2: -19.518802: 3.18807e-06
> BOML <- update(B0,REML=FALSE)
0: -21.820395: 0.730297
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
8: -23.703444: 0.362261
9: -23.703444: 0.362262
```

```
> anova(B1ML,B0ML)
Data: rikz
Models:
B1ML: ShannonW ~ exposure + NAP + (1 | Beach)
BOML: ShannonW ~ 1 + exposure * NAP + (1 | Beach)
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B1ML 5 -9.5188 -0.48549 9.7594
BOML 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,B0ML)
Data: rikz
Models:
B1ML: ShannonW ~ exposure + NAP + (1 | Beach)
BOML: ShannonW ~ 1 + exposure * NAP + (1 | Beach)
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B1ML 5 -9.5188 -0.48549 9.7594
BOML 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.

Zuur et al. ${ }^{1}$ recommend the following strategy for the selection of random and fixed parameters.

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.
${ }^{1}$ A.F. Zuur, E.N. Ieno, N.J. Walker, A.A. Saveliev, G.M. Smith (2009) Mixed effects models and extensions in ecology with $R$. Springer.
$>\mathrm{B} 2<-\operatorname{lmer}\left(\text { ShannonW }{ }^{\sim} 1+\text { (exposure }+ \text { salinity }+N A P+h u m u s\right)^{\wedge} 2+($ .... [TRUNCATED]
0: -5.8942807: 0.730297
1: $\quad-5.8978355: 0.838579$
2: -5.9174068: 0.789454
3: $\quad-5.9175376: 0.784845$
4: -5.9175385: 0.785156
5: -5.9175385: 0.785156
```
> 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
    $20.0843 .57 \quad 2.959 \quad-37.55 \quad-5.918$
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 |

```
[..]
Correlation of Fixed Effects:
    (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 -0.285 0.295 0.306 -0.008 -0.694 -0.315 -0.331
salinty:NAP 0.005 0.012 0.003 -0.920 -0.224 -0.020 0.316 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
    slnty:
exposure
salinity
NAP
humus
expsr:slnty
exposur:NAP
exposur:hms
```

```
> B3 <- lmer(ShannonW~1+(exposure+salinity+NAP+humus)^2
+ +(1+NAP|Beach), data=rikz,verbose=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
[..]
    12: -6.0798268: 0.829521 0.00000-0.109646
    13: -6.0798268: 0.829519 0.00000-0.109651
    14: -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

$$
S_{i}=\mathbf{a}+[\text { fixed effects terms }]+\alpha_{k}+\beta_{k} \cdot N_{i}+\varepsilon_{i} .
$$

$\varepsilon_{1}, \ldots, \varepsilon_{45}$ are independently $\mathcal{N}\left(0, \sigma^{2}\right)$-distributed, $\alpha_{1}, \ldots, \alpha_{9}$ are independently $\mathcal{N}\left(0, \sigma_{\alpha}^{2}\right)$-distributed, $\beta_{1}, \ldots, \beta_{9}$ are independently $\mathcal{N}\left(0, \sigma_{\beta}^{2}\right)$-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

$$
S_{i}=\boldsymbol{a}+[\text { fixed effects terms }]+\alpha_{k}+\beta_{k} \cdot \boldsymbol{N}_{i}+\varepsilon_{i} .
$$

$\varepsilon_{1}, \ldots, \varepsilon_{45}$ are independently $\mathcal{N}\left(0, \sigma^{2}\right)$-distributed, $\alpha_{1}, \ldots, \alpha_{9}$ are independently $\mathcal{N}\left(0, \sigma_{\alpha}^{2}\right)$-distributed, $\beta_{1}, \ldots, \beta_{9}$ are independently $\mathcal{N}\left(0, \sigma_{\beta}^{2}\right)$-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:
\begin{tabular}{lllll} 
Groups & Name & Variance & Std.Dev. Corr \\
Beach & (Intercept) & 0.01730652 & 0.131554 & \\
& NAP & 0.00020808 & 0.014425 & -1.000 \\
Residual & 0.02515108 & 0.158591
\end{tabular}
Number of obs: 45, groups: Beach, 9
```

Fixed effects:

| (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 |

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

```
> summary(B4)
[..]
    AIC BIC logLik deviance REMLdev
29.77 62.29 3.115 -38.41 -6.231
```

Random effects:

| Groups | Name | Variance | Std.Dev. Corr |  |  |
| :--- | :--- | :--- | :--- | :--- | :--- |
| Beach | (Intercept) | $1.4754 \mathrm{e}-05$ | 0.0038411 |  |  |
|  | NAP | $2.1496 \mathrm{e}-04$ | 0.0146616 | -1.000 |  |
|  | exposure | $1.4259 \mathrm{e}-04$ | 0.0119410 | 1.000 | -1.000 |
| Residual |  | $2.5102 \mathrm{e}-02$ | 0.1584364 |  |  |

Number of obs: 45, groups: Beach, 9

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 |



```
> 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
$28.8763 .2 \quad 4.564 \quad-40.07 \quad$-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 |  |  |
| Residual |  | 0.02427827 | 0.155815 |  |  |
| Number of obs: 45, groups: Beach, $9 ;$ Week, 4 |  |  |  |  |  |

Fixed effects:

| (Intercept) | 21.42334 | 15.49344 | 1.383 |
| :--- | ---: | ---: | ---: |
| exposure | -2.34537 | 1.53851 | -1.524 |
| salinity | -0.74919 | 0.54787 | -1.367 |

```
> 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. 10, 0.9332
B4 18 -2.4079 30.112 19.204 0.7168 3 0.8693
B5 19 -2.0744 32.252 20.037 1.6665 1 0.1967
```

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 $\mathrm{B} 2 / \mathrm{B} 3)$ 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 $\mathrm{B} 2 / \mathrm{B} 3$ ) 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.

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.

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:
\begin{tabular}{lrrr} 
& 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 \\
exposure:NAP & 0.08357 & 0.03615 & 2.312 \\
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
\end{tabular}
    [..]
```

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

```
> 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
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
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
```

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

```
> 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: $\quad-35.481002: 0.455308$
2: -35.502068: 0.503911
3: $\quad-35.503579: 0.494055$
4: -35.503579: 0.493868
5: $\quad-35.503579: 0.493857$
6: -35.503579: 0.493844
7. $-35 \quad 5 \cap 2570 \cdot \cap 102811$

```
> 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
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
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
```

```
> 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
[...]
(Intercept) \(40.98076 \quad 21.18993 \quad 1.934\)
exposure \(\quad-4.13572 \quad 2.10009-1.969\)
salinity \(\quad-1.40592 \quad 0.73832-1.904\)
\begin{tabular}{llll} 
NAP & 0.37102 & 0.92444 & 0.401
\end{tabular}
humus }\begin{array}{llll}{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 
NAP:humus
    1.24688
    0.58490 2.132
[..]
```

```
> B7 <- update(B6, ~.-exposure:salinity)
    0: -3.0026064: 0.730297
    1: -3.2146723: 1.04756
    2: -3.2845341: 0.957924
    3: -3.2886569: 0.926746
    4: -3.2887713: 0.931248
    5: -3.2887715: 0.931100
    6: -3.2887715: 0.931099
> B7ML <- update(B7,REML=FALSE)
    0: -30.038157: 0.730297
    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) +
B7ML: exposure:NAP + exposure:humus + salinity:NAP + NAP:humus
B6ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B6ML: exposure:salinity + exposure:NAP + exposure:humus + salin
B6ML: NAP:humus
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
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
```

> 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: $\quad-4.6982498: 0.604628$
> 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: $\quad-31.356389: 0.335700$
6: -31.356637: 0.345734
7: $\quad-31.356869: 0.341604$
8: -31.356869: 0.341641
9: $\quad-31.356869: 0.341630$

```
> anova(B8ML,B6ML)
Data: rikz
Models:
B8ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B8ML: exposure:salinity + exposure:NAP + exposure:humus + NAP:h
B6ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B6ML: exposure:salinity + exposure:NAP + exposure:humus + salin
B6ML: NAP:humus
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
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
```

> summary(B6)
[...]
(Intercept)
exposure
salinity
NAP
humus
exposure:salinity
exposure:NAP
exposure:humus
salinity:NAP
NAP:humus
[...]

```
> 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
```

> B9ML <- update (B9, REML=FALSE)
0: -29.340922: 0.730297
1: -31.445430: 0.00000
2: $\quad-31.445430: 1.57944 \mathrm{e}-05$
3: $\quad-31.445431: 0.000268510$
4: -31.471347: 0.0479773
5: -31.646917: 0.147977
6: -31.778206: 0.347977
7: $\quad-31.821753: 0.257110$
8: $\quad-31.831799: 0.282988$
9: -31.831884: 0.285733
10: -31.831884: 0.285584
11: -31.831884: 0.285537
12: -31.831884: 0.285545

```
> anova(B9ML,B6ML)
Data: rikz
Models:
B9ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B9ML: exposure:salinity + exposure:NAP + exposure:humus + salin
B6ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B6ML: exposure:salinity + exposure:NAP + exposure:humus + salin
B6ML: NAP:humus
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
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
```

```
> summary(B9)
[..]
(Intercept) 33.46430 18.61198 1.798
exposure
salinity
NAP
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
[..]
```

> B10 <- update(B9, ~.-salinity:NAP)
0: -1.7647565: 0.730297
1: $\quad-2.2271740: 0.471298$
2: $\quad-2.2311842: 0.500273$
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)
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)
    [..]
\begin{tabular}{lrrr} 
(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
\end{tabular}
```

[..]
> B11 <- update(B10,~. -exposure:humus)
0: 1.9746978: 0.730297
1: 1.8085855: 0.00000
2: 1.8085855: 0.00000
> B11ML <- update(B11,REML=FALSE)
0: -24.123141: 0.730297
1: -28.644278: 0.00000
2: -28.644278: 0.00000

```
> anova(B11ML,B10ML)
Data: rikz
Models:
B11ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B11ML: exposure:salinity + exposure:NAP
B10ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B10ML: exposure:salinity + exposure:NAP + exposure:humus
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B11ML 9 -10.6443 5.6157 14.322
B10ML 10 -9.9392 8.1274 14.970 1.2949 1
```

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

                        \(+\quad\) exposure:salinity + exposure:N
    > B12 <- update(B11, ~.-exposure:salinity)
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: - $\quad 0.66548380: 0.493229$
> B12ML <- update(B12,REML=FALSE)
0: -22.593499: 0.730297
1: $\quad-24.104251: 0.00000$
2: $\quad-24.104251: 6.18232 \mathrm{e}-06$
3: -24.104252: 0.000170993
4: -24.139061: 0.0457497
5: $\quad-24.470138: 0.165738$
6: -24.715631: 0.405714
7: -24.801367: 0.303438
8. - ○^ 8115に7. ○ 200111

```
> 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
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
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
[..]
\begin{tabular}{lrrr} 
& 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
\end{tabular}
[..]
```

```
> B13 <- update(B12, ~.-salinity)
    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)
0: -22.405729: 0.730297
1: -23.632872: 0.00000
2: $\quad-23.632872: 6.82081 \mathrm{e}-06$
3: -23.632873: 0.000209714
4: -23.702115: 0.0625813
5: $\quad-24.233233: 0.221826$
6: -24.453896: 0.338432
7: $\quad-24.454528: 0.346503$


```
> anova(B13ML,B12ML)
Data: rikz
Models:
B13ML: ShannonW ~ exposure + NAP + humus + (1 | Beach) + exposure:N
B12ML: ShannonW ~ exposure + salinity + NAP + humus + (1 | Beach) +
B12ML: exposure:NAP
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B13ML 7 -10.4546 2.1921 12.227
B12ML 8 -8.8116 5.6417 12.406 0.357 1 0.50, 0.5502
```

```
> B13
Linear mixed model fit by REML
Formula: ShannonW ~ exposure + NAP + humus +
    (1 | Beach) + exposure:NAP
[..]
(Intercept) 1.82886 0.45860 3.988
exposure -0.13557 0.04412 -3.073
NAP
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
> B14ML <- update(B14,REML=FALSE)
0: -21.820395: 0.730297
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
8. -02 702^1^. n 260061
```

```
> anova(B14ML,B13ML)
Data: rikz
Models:
B14ML: ShannonW ~ exposure + NAP + (1 | Beach) + exposure:NAP
B13ML: ShannonW ~ exposure + NAP + humus + (1 | Beach) + exposure:N
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B14ML 6 -11.703 -0.86347 11.852
B13ML 7 -10.455 2.19207 12.227 0.7511 1 0.3861
```

```
> B14
[..]
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 |

    [..]
    > B15 <- update(B14, ~.-exposure:NAP)
0: -3.5739227: 0.730297

1: -4.1112507: 0.00000
2: -4.1112507: 3.65618e-06
3: -4.1112511: 0.000144407
4: $\quad-4.1650501: 0.0555603$
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)
0: -16.875166: 0.730297
1: -19.518802: 0.00000
2: -19.518802: 3.18807e-06

```
> anova(B15ML,B14ML)
Data: rikz
Models:
B15ML: ShannonW ~ exposure + NAP + (1 | Beach)
B14ML: ShannonW ~ exposure + NAP + (1 | Beach) + exposure:NAP
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
B15ML 5 -9.5188 -0.48549 9.7594
B14ML 6 -11.7034 -0.86347 11.8517 4.1846 1 0.04079 *
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

```
> summary(B14)
[..]
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
[..]
```


## > samp14 <- mcmcsamp $(B 14,1000)$ <br> > densityplot(samp14)


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


> 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 |



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



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



## Contents

## The random effect of the beach

## How to select a mixed-effects model

Nested Anova of a split-plot experiment.

## Generalized linear mixed-effects models

```
> library(MASS)
> oats.aov <- aov(Y~N+V+Error(B/V), data=oats,qr=T)
> model.tables(oats.aov,type="mean")
Grand mean
103.9722
N
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~N+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)
> confint(oats.pr)

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



## Contents

## The random effect of the beach

## How to select a mixed-effects model

## Nested Anova of a split-plot experiment.

Generalized linear mixed-effects models

- Generalized linear mixed-effects models can be fitted with the glmer command in the Ime4 package.
- 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.
- 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.
- 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.
- Mcmc methods or other nice methods to visualize the results of a mixed-effects GLM are not yet implemented in Ime4.
- 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.
- 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:
53:
54:
    32.698606: 2.36530e-08 64.4582 -6.91155 -2.16332 2.32[..
    32.698606: 1.27632e-08 64.4582 -6.91155 -2.16332 2.32[..
    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) | $1.2605 \mathrm{e}-17$ | $3.5504 \mathrm{e}-09$ |
| Residual |  | $1.9321 \mathrm{e}+00$ | $1.3900 \mathrm{e}+00$ |

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 |
| exposure:salinity | 0.23884 | 0.15421 | 1.549 |

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

Data: rikz
AIC BIC logLik deviance
62.789 .8 -16.35 32.7

Random effects:

| Groups | Name | Variance | Std.Dev. | Corr |
| :--- | :--- | :--- | :--- | :--- |
| Beach | (Intercept) | $0.0000 \mathrm{e}+00$ | $0.0000 \mathrm{e}+00$ |  |
|  | NAP | $7.9737 \mathrm{e}-17$ | $8.9296 \mathrm{e}-09$ | NaN |
| Residual |  | $1.9321 \mathrm{e}+00$ | $1.3900 \mathrm{e}+00$ |  |

Number of obs: 45, groups: Beach, 9

Fixed effects:

| (Intercept) | 64.45774 | 45.35664 | 1.421 |
| :--- | ---: | ---: | ---: |
| exposure | -6.91148 | 4.44718 | -1.554 |
| salinity | -2.16330 | 1.56826 | -1.379 |
| NAP | 2.32709 | 4.22804 | 0.550 |
| humus | 62.83178 | 49.51448 | 1.269 |

```
> anova(mmod11,mmod12)
Data: rikz
Models:
mmod11: Richness ~ 1 + (exposure + salinity + NAP + humus)^2
mmod12: Richness ~ 1 + (exposure + salinity + NAP + humus)^2
                        + (1 + NAP | Beach)
\begin{tabular}{llrrrccr} 
& 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 & \(4.148 \mathrm{e}-10\) & 2 & 1
\end{tabular}
```

```
> summary(mmod11)
[...]
```

(Intercept)
Estimate Std. Error t value
$64.45819 \quad 45.35670 \quad 1.421$
exposure
salinity
NAP
humus
$62.83613 \quad 49.51439 \quad 1.269$
exposure:salinity
$0.23884 \quad 0.15421$
1.549
exposure:NAP

| 0.23884 | 0.15421 | 1.549 |
| ---: | ---: | ---: |
| -0.01075 | 0.13433 | -0.080 |
| -3.34134 | 2.07648 | -1.609 |

exposure:humus
salinity:NAP
salinity:humus
NAP:humus
$-3.34134 \quad 2.07648-1.609$
-6.91155 $4.44718-1.554$
-2.16332 $1.56826-1.379$
$2.32704 \quad 4.22804 \quad 0.550$
-0.10649 $0.12179-0.874$
[...]

```
> mmod13 <- update(mmod11,~.-exposure:NAP)
    0:
    49.843351: 0.730297 64.9374 -6.96048 -2.18191
    49.827666: 0.730288 64.9374 -6.96048 -2.18192
2.08793[.
    1:
64.9374 -6.96048-2.18190
2.08794[.
[...]
56: 32.710979: 3.62620e-05 64.9381 -6.96054 -2.18195 2.08291
57: 32.710979: 0.00000 64.9381 -6.96056 -2.18193 2.08813[..
58: 32.710979: 0.00000 64.9381 -6.96055 -2.18194 2.08799[..
59: 32.710979: 0.00000 64.9381 -6.96056 -2.18193 2.08798[..
60: 32.710979: 0.00000 64.9381 -6.96056 -2.18193 2.08794[..
```

```
> anova(mmod13,mmod11)
Data: rikz
Models:
mmod13: Richness ~ exposure + salinity + NAP + humus + (1 | Beach)
mmod13: exposure:salinity + exposure:humus + salinity:NAP +
mmod13: salinity:humus + NAP:humus
mmod11: Richness ~ 1 + (exposure + salinity + NAP + humus)^2 + (1
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
mmod13 12 56.711 78.391 -16.355
mmod11 13 58.699 82.185 -16.349 0.0124 1 0.9114
```

```
> 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 |
| salinity | -2.1819 | 1.5560 | -1.402 |
| NAP | 2.0879 | 3.0016 | 0.696 |
| humus | 63.5644 | 48.7489 | 1.304 |
| exposure:salinity | 0.2407 | 0.1529 | 1.575 |
| 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(mmod13, ~.-salinity:humus)
    0: 50.977682: 0.730297 68.3906 -7.14795 -2.29828 2.41247
    1: 50.963879: 0.730289 68.3906 -7.14795 -2.29829 2.41247
    2: 50.963059: 0.730193 68.3906 -7.14795 -2.29828 2.41247
    3: 50.007435: 0.636302 68.3910 -7.14725 -2.29102 2.41331
    4: 47.892486: 0.542366 68.3913 -7.14654 -2.28372
    5: 39.995619: 0.166545 68.3925 -7.14406 -2.25563
    39.769482: 0.166545 68.3925 -7.14406 -2.25565
        2.41702
    39.647185: 0.166543 68.3925 -7.14406 -2.25566 2.41701
0.242384 -3.00727-0
[...]
    62: 33.567645: 1.55968e-07 68.3895 -7.14784 -2.29824 2.41238
    63: 33.567645: 0.00000 68.3904 -7.14793 -2.29827 2.41247 3
    64: 33.567645: 1.19137e-09 68.3906 -7.14795 -2.29828 2.41247
```

```
> anova(mmod14,mmod13)
Data: rikz
Models:
mmod14: Richness ~ exposure + salinity + NAP + humus + (1 | Beach)
mmod14: exposure:salinity + exposure:humus + salinity:NAP + NAP
mmod13: Richness ~ exposure + salinity + NAP + humus + (1 | Beach)
mmod13: exposure:salinity + exposure:humus + salinity:NAP + sal
mmod13: NAP:humus
Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
mmod14 11 55.568 75.441 -16.784
mmod13 12 56.711 78.391 -16.355 0.8567 1 0.3547
```

```
> summary(mmod14)
[..]
```

(Intercept)
exposure
salinity
NAP
humus
exposure: salinity

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 |

[..]
> mmod15 <- update(mmod14, ~.-salinity:NAP)

0 :
54.119609: 0.730297
$64.2333-6.76223-2.13153$
54.105967: $0.73028964 .2333-6.76224-2.13154-$ 54.105023: $0.73019164 .2333-6.76223-2.13154-$ [...]
33:
34 :
35.825219: 0.00000
$64.2334-6.76224-2.13154$ $35.825219: 0.0000064 .2333-6.76223-2.13153-$

```
> 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
```

| $>$ 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 |
| [...] |  |  |  |



```
> 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)
mmod15: exposure:salinity + exposure:humus + NAP:humus
    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
```

| > summary(mmod16) |  |  |  |
| :--- | ---: | ---: | ---: |
| [...] | Estimate | Std. Error t value |  |
|  | 46.8935 | 47.4863 | 0.988 |
| (Intercept) | -5.0170 | 4.6770 | -1.073 |
| exposure | -1.4826 | 1.6240 | -0.913 |
| salinity | -0.7177 | 0.1653 | -4.341 |
| NAP | 3.2326 | 1.7443 | 1.853 |
| humus | 0.1658 | 0.1604 | 1.034 |
| exposure:salinity | 4.0391 | 2.0136 | 2.006 |
| NAP:humus |  |  |  |
| [...] |  |  |  |


| $>$ mmod17 | $<-$ update(mmod16, ~.-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 |  |
| $[\ldots]$. |  |  |  |  |  |
| $33:$ | $42.290178: 8.33188 \mathrm{e}-06-2.14646$ | -0.183254 | 0.1960 |  |  |
| $34:$ | $42.290178:$ | $3.01290 \mathrm{e}-06$ | -2.14671 | -0.183249 | 0.1960 |
| $35:$ | $42.290178:$ | $2.25278 \mathrm{e}-09$ | -2.14684 | -0.183246 | 0.1960 |
| $36:$ | $42.290178:$ | $1.36106 \mathrm{e}-11$ | $-2.14684-0.183246$ | 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
Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
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 |
| [...] |  |  |  |

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

0 :
1:
2 :
3:
4:
5:
$6:$
7:
8:
9 :
10:
11:
12 :
13:
14:
15:
16.
59.363947: 0.730297 -6.50861 $0.283750-0.782548$
59.309792: $0.729344-6.508680 .281666-0.782629$
59.249973: $0.724342-6.508590 .283825-0.783080$ 49.314348: $0.249654-6.507430 .281775-0.821932$ 49.028180: $0.0874159-6.506210 .286181-0.768039$ 47.878333: $0.0874274-6.506300 .283516-0.768044$ 47.829181: $0.111395-6.505970 .283569-0.776400$ 47.811523: $0.108337-6.487570 .282663-0.780176$ 47.782569: $0.107177-6.385370 .279448-0.780133$ 47.771312: $0.120894-6.286770 .276050-0.770252$ 47.770238: $0.117932-6.266890 .275277-0.772068$ 47.769283: $0.116689-6.254960 .274892-0.775140$ 47.768895: $0.118127-6.252120 .274784-0.773427$ 47.768886: $0.118026-6.249130 .274674-0.773555$ 47.768886: $0.118044-6.247920 .274631-0.773578$ 47.768885: $0.118049-6.247800 .274626-0.773576$


```
> anova(mmod18,mmod17)
Data: rikz
Models:
mmod18: Richness ~ salinity + NAP + humus + (1 | Beach) + NAP:humus
mmod17: Richness ~ exposure + salinity + NAP + humus + (1 | Beach)
mmod17: NAP:humus
    Df AIC BIC logLik Chisq Chi Df Pr(>Chisq)
mmod18 7 61.769 74.416 -23.884
mmod17 8 58.290 72.743 -21.145 5.4787 1 0.01925 *
Signif. codes: 0 *** 0.001 ** 0.01 * 0.05 . 0.1 1
```

| > 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 |
| [..] |  |  |  |

> mmod19 <- update(mmod17, ~. -NAP:humus)

0 :
1:
2:
3:
4:
5 :
$6:$
7:
8:
9 :
10:
11:
12:
13:
14:
15:
16:
17:
18:
19:
69.899155: $0.730297-0.528882-0.2887140 .180644-0.498037$
69.858054: $0.729229-0.528938-0.2893610 .179067-0.498187$ 69.822146: $0.727528-0.528902-0.2891100 .180093-0.498425$ 69.752883: $0.723874-0.528954-0.2898910 .178653-0.498916$ 59.543657: $0.331011-0.528734-0.3145670 .189047-0.545780$ 56.406034: $0.224112-0.528678-0.3206230 .190064-0.550253$ 54.889391: $0.136913-0.528511-0.3245210 .195036-0.558595$ 54.771875: $0.0497220-0.528591-0.3295480 .191390-0.56709$ 53.704231: $0.00628396-0.528348-0.3250590 .194014-0.5708$ 52.557547: $0.0391547-0.528090-0.2983800 .183467-0.56589$ 52.326076: $0.00000-0.527933-0.2913550 .181607-0.563221$ 52.106386: $0.00000-0.528402-0.3240210 .191978-0.491460$ 52.008303: 3.46690e-15-0.528380-0.323749 0.192565-0.491 51.758028: 4.00663e-13 -0.528270 -0.314098 0.188878-0.492 51.716750: $0.00000-0.528142-0.3053730 .187209-0.488564$ 51.457747: $0.00000-0.527829-0.2970490 .183507-0.489009$ 51.427700: $0.00000-0.527500-0.2947520 .182725-0.496743$ 51.426304: $0.00277884-0.527461-0.2944400 .182564-0.4964$
> mmod20 <- update(mmod17, ~.-salinity)
0: 59.931609: 0.730297 4.64070-0.307879-0.705878
59.931609: 0.730297 4.64070-0.307879-0.705878
3.87577
59.686506: 0.720204 4.63974-0.318464-0.705170
59.438573: $0.7082364 .64065-0.310064-0.704618$
58.974741: 0.681684 4.63965-0.322306-0.703439
53.658984: $0.000004 .65615-0.299096-0.648086$
51.878726: 6.21175e-08 4.65523-0.308198-0.648525 51.089349: 0.00000
$4.66017-0.308044-0.704827$
3.70271
51.085319: $0.000004 .65088-0.309370-0.7047843 .74770$
51.005801: $0.000004 .64691-0.307597-0.704035$
3.77021
50.974766: $0.000004 .64425-0.307696-0.711910 \quad 3.79163$ 50.607459: 0.0432925 4.62618-0.307252-0.698582 3.96917 50.157784: 0.0897194 4.60979-0.305835-0.686628 4.13325 50.124822: $0.09029444 .60961-0.307876-0.6866904 .13318$
50.106719: 0.0905979 4.60987-0.306959-0.686892 4.13179
50.087485: 0.0919311 4.61015-0.307911-0.687372
50.068168: 0.0915007 4.61097-0.307049-0.687990 50.043262: $0.09189634 .61239-0.308146-0.689342$ 50.022777: 0.0885245 4.61654-0.307269-0.691585 49.988336: 0.0991556 4.61353-0.308123-0.687550 49.914042: $0.09565074 .62255-0.307547-0.692348$
3.87486
3.87391
3.87166
3.71811

```
> mmod17
Generalized 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
Residual 2.8358e+00 1.6840e+00
Number of obs: 45, groups: Beach, 9
Fixed effects:
\begin{tabular}{lrrr} 
& 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
\end{tabular}
```

