

The lmeekin function

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1 Background

The original kinship library had an implementation of linear mixed effects models using the matrix code found in `coxme`. Since the primary motivation for the functions in that library was to fit models with random family effects, i.e., using a kinship matrix for the correlation, the name *lmeekin* was chosen. The reason for the program was entirely to check our arithmetic: the result of the matrix manipulations contained in it should give exactly the same answer as `lme`, and since the underlying routines were shared with `coxme` that gave a validity check for parts of `coxme`. With more time and a larger test suite the routine is no longer necessary for this purpose, however, it became popular with users (they often do unanticipated things) since it can fit a few models that `lme` cannot. Let me emphasize this: most models that can be fit with the `lmeekin` function can also be fit with `lme` and/or `lmer`. For any such model the `lme`/`lmer` functions will be faster and have superior support routines (residuals, printing, plotting, etc.) The solution code for `lmer` is likely also more reliable since it has been exercised on a much wider variety of data sets.

However, there are models that `lmeekin` will fit which `lme` will not. The most obvious of these are models with a random genetic effect, e.g. a kinship matrix. The second class will be models for which the user has written their own variance extension, as described in the variance vignette.

The follow-up methods for `lmeekin` are limited, which reflects the fact that linear mixed effects models are not a primary focus for me, the author of the `coxme` package. A primary reason to update `lmeekin` at all is a desire to depreciate the original kinship package; this routine was the last bit of functionality that is not otherwise available. The set of models fit by `lmeekin` was also extended to include all of the random effects structures supported by `coxme`, which should make the routine more valuable. Contributions by others with deeper interest will be warmly received. Nevertheless, the core code is solid and reliable to the best of my ability and will be actively maintained.

2 Simple Models

The control code for `lmeekin` is identical to `coxme` with respect to specifying the random effects, and both are modeled on the methods used in `lmer`. Here is a simple example using one of the data sets from Pinheiro and Bates.

```

> library(coxme)
> fit1 <- lme(effort~Type, random= ~ 1|Subject,data=ergoStool,
              method="ML")
> fit2 <- lmekin(effort ~ Type + (1|Subject), data=ergoStool,
                 method="ML")
> print(fit1)

```

Linear mixed-effects model fit by maximum likelihood

```

Data: ergoStool
Log-likelihood: -61.07222
Fixed: effort ~ Type
(Intercept)      TypeT2      TypeT3      TypeT4
 8.5555556    3.8888889    2.2222222    0.6666667

```

Random effects:

```

Formula: ~1 | Subject
(Intercept) Residual
StdDev:      1.25626 1.037368

```

Number of Observations: 36

Number of Groups: 9

```

> print(fit2)

```

Linear mixed-effects kinship model fit by maximum likelihood

```

Data: ergoStool
Log-likelihood = -61.07222
n= 36

```

Model: effort ~ Type + (1 | Subject)

Fixed coefficients

	Value	Std Error	z	p
(Intercept)	8.5555556	0.5430696	15.75	0.0e+00
TypeT2	3.8888889	0.4890198	7.95	1.8e-15
TypeT3	2.2222222	0.4890198	4.54	5.5e-06
TypeT4	0.6666667	0.4890198	1.36	1.7e-01

Random effects

Group	Variable	Std Dev	Variance
Subject	Intercept	1.256260	1.578189

Residual error= 1.037368

And here is a slightly more complex one based on data from J. Cortinas [2]. There are 37 centers of varying size, and the simulated data set has both random intercepts and treatment effects per center.

```

> tdata <- eortc
> tdata$center2 <- factor(tdata$center)
> fit3 <- lme(y ~ trt, random= ~ trt|center2, data=tdata,
              method="ML")
> fit3

Linear mixed-effects model fit by maximum likelihood
Data: tdata
Log-likelihood: -19413.23
Fixed: y ~ trt
(Intercept)      trt
    2200.3256    -571.2248

Random effects:
Formula: ~trt | center2
Structure: General positive-definite, Log-Cholesky parametrization
              StdDev   Corr
(Intercept)  146.0512 (Intr)
trt          227.1224 0.254
Residual     1017.2737

Number of Observations: 2323
Number of Groups: 37

> fit4 <- lmekin(y ~ trt + (1+ trt|center), tdata)
> fit4

Linear mixed-effects kinship model fit by maximum likelihood
Data: tdata
Log-likelihood = -19413.23
n= 2323

Model: y ~ trt + (1 + trt | center)
Fixed coefficients
              Value Std Error      z p
(Intercept) 2200.3482  47.60675 46.22 0
trt         -571.2595  61.90075 -9.23 0

Random effects
Group Variable Std Dev  Variance  Corr
center Intercept  141.2490 19951.2793 326.9359
              trt    230.2763 53027.1517
Residual error= 1017.271

> all.equal(fit3$logLik, fit4$loglik)

```

```
[1] TRUE
```

First note that the two fits give identical log-likelihoods, even though the coefficients differ. The log-likelihood function is somewhat flat on top, and because of different default starting estimates the two programs do not end up at exactly the same place.

One small difference above is that `lme` is a little more forgiving with respect to groups. The center variable in the `eortc` data set is numeric, when it appears on the right hand side of the vertical bar (`1 + trt|center`) the program assumes it is a grouping effect. The `lme` routine insists that the grouping variable be a factor. (In defense of `lme`, if one were to accidentally put a continuous variable on the right such as `age`, which has no business being there, the error message is welcome.)

A more important difference from `lme` (and `lmer`) is the inclusion of random intercepts. In `lmer` a random term like (`age | group`) will actually fit the model (`1+age | group`), i.e., an intercept term is assumed unless it is specifically removed by adding `-1` to the model. In `lme` an intercept is not assumed, the random effect you type is the one that you get. The primary reason for this is that `lmer` mimics `lm`, which also adds an intercept unless it is explicitly suppressed. The `coxme` function mimics `coxph`, which does not add an intercept. Since `lme` is built on the same routines as `coxme` it also follows that convention. (In Cox models there is not an intercept term for the fixed effects since this is absorbed into the baseline hazard).

3 GAW example

The following examples use data from one of the Genetic Analysis Workshops (I don't remember which year). First read in the saved data, create the pedigrees, and create the kinship matrix. Figure 1 shows a plot of the smallest of the 23 families in the file.

```
> require(kinship2)
> load("gaw.rda")
> gped <- with(gdata, pedigree(id, father, mother, sex=sex, famid=famid))
> kmat <- kinship(gped)
> plot(gped[9])
> gfit1 <- lme( age ~ q1 + (1|id), data=gdata, varlist=kmat)
> gfit1
```

Linear mixed-effects kinship model fit by maximum likelihood

Data: gdata

Log-likelihood = -4101.345

n=1000 (497 observations deleted due to missingness)

Model: age ~ q1 + (1 | id)

Fixed coefficients

	Value	Std Error	z	p
(Intercept)	0.5220792	2.2532818	0.23	0.82
q1	2.2237941	0.1295939	17.16	0.00

Random effects

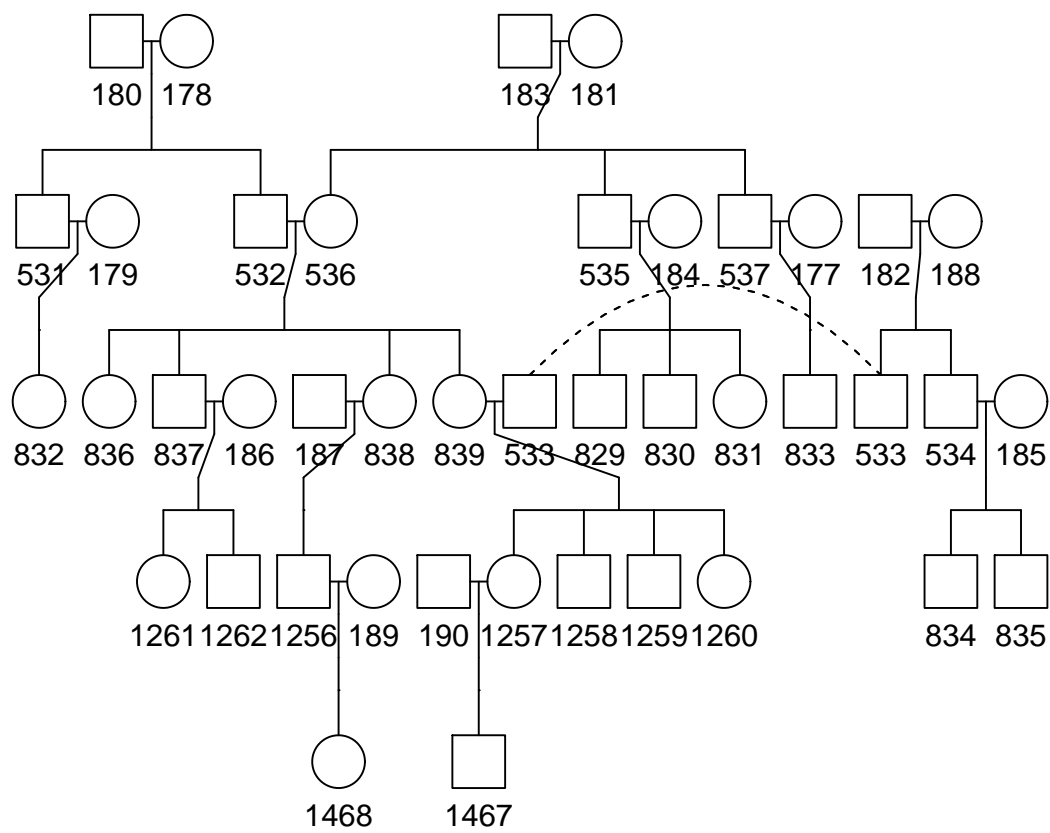


Figure 1: Pedigree 9 from the GAW data.

```

Group Variable Std Dev   Variance
id   Vmat.1    10.07492 101.50411
Residual error= 11.3196

```

The fit predicts age at onset using one quantitative trait along with a familial affect. The familial effect has a standard deviation approximately equal to the residual error.

A next step is to look at the effect of a particular locus. The saved rda file also contains the results of a single SOLAR run at locus 6.90 along with the `pedindex` file created by SOLAR. We need to convert these into sparse matrix form, and add appropriate labels. (When there are kinship or ibd matrices, the `coxme` routine uses the matrix labels to match the proper row/col to the proper subject). The SOLAR package may reorder subjects in the data set; the `pedindex` matrix contains the new subject and family numbers in columns 1 and 6, and the original family and subject values in the last two columns. In this data set each subject has a unique identifier, so we do not need to include the family id in the matrix `dimnames` to obtain correct matches.

```

> sid <- pedindex[,9]
> ibd6.90 <- with(solar6.90, sparseMatrix(id2, id1, x=x, symmetric=TRUE,
                                         dimnames=list(sid, sid)))
> gfit2 <- lmekin(age ~ (1/id), data=gdata,
                  varlist= list(kmat, ibd6.90))
> print(gfit2)

```

Linear mixed-effects kinship model fit by maximum likelihood

```

Data: gdata
Log-likelihood = -4231.396
n=1000 (497 observations deleted due to missingness)

```

Model: age ~ (1 | id)

Fixed coefficients

```

                Value Std Error      z p
(Intercept) 37.67573 0.6280812 59.99 0

```

Random effects

```

Group Variable Std Dev   Variance
id   Vmat.1    11.89373302 141.46088511
     Vmat.2     0.30743607  0.09451694

```

Residual error= 12.60692

The specific effect appears to be small for this locus. Another possible fit is to assume a common environmental effect for each family. (For pedigrees this large I have serious doubts about the relevance of the model below, but it serves as an illustration). When there are multiple random terms the `varlist` argument is matched up to them one by one, with the default choice used for any remaining, so the first will be a kinship effect and the second an uncorrelated random intercept per family.

```

> gfit3 <- lmekin(age ~ q1 + (1/id) + (1/famid), data=gdata,
                  varlist=kmat)
> gfit3

```

Linear mixed-effects kinship model fit by maximum likelihood

Data: gdata

Log-likelihood = -4096.823

n=1000 (497 observations deleted due to missingness)

Model: age ~ q1 + (1 | id) + (1 | famid)

Fixed coefficients

	Value	Std Error	z	p
(Intercept)	-0.07646639	2.3168018	-0.03	0.97
q1	2.26677579	0.1292125	17.54	0.00

Random effects

Group	Variable	Std Dev	Variance
id	Vmat.1	10.117962	102.373161
famid	Intercept	2.661112	7.081520

Residual error= 11.06718

If one wanted to be specific the above model could be written as below, to identify the actual variance functions used for each.

```
> lmekin(age ~ q1 + (1|id) + (1|famid), data=gdata,  
          varlist=list(coxmeMlist(kmat), coxmeFull))
```

4 Computation

The random effects linear model is

$$y = X\beta + Zb + \epsilon \quad (1)$$

$$b \sim N(0, \sigma^2 A(\theta)) \quad (2)$$

$$\epsilon \sim N(0, \sigma^2) \quad (3)$$

Here β are the fixed and b the random coefficients, and the variance matrix A of the random effects depends on some arbitrary vector of parameters θ . For any fixed value of θ the solution for the remaining parameters is based on a QR decomposition, exactly as is laid out in section 2.2 of Pinheiro and Bates ([1]), leading also a profile likelihood value $L(\theta)$.

Notice that both β and σ can be solved for explicitly when θ is known, and that the variance of b is $\sigma^2 A$ not A . Thus for iteration, A will contain relative variances for components of b , something that Pinheiro and Bates refer to as the *precision* matrix. (See section 2.1.1; they also use a Cholesky decomposition Δ of the inverse precision for further numerical accuracy. We do not do so.) When the results of a fit are printed out these two are multiplied to give the variance of b directly. This decomposition will be invisible to most users, unless they either set initial values or retrieve variances directly from the coxme object.

The Z matrix is often sparse, so the QR computations are done using the Matrix library to take advantage of this. Maximization of $L(\theta)$ with respect to θ is accomplished with the optim() function.

References

- [1] José C. Pinheiro and Douglas M. Bates, *Mixed-Effects Models in S and S-PLUS*, Springer, 2000.
- [2] Cortinas Abrahantes, Jose; Burzykowski, Tomasz, A version of the EM algorithm for proportional hazards models with random effects, *Lecture Notes of the ICB Seminars*, p. 15-20, 2002.