

# Mixed models in R using the lme4 package

## Part 1: Introduction to R

Douglas Bates

Merck, Rahway, NJ  
Sept 23, 2010

### Contents

1	Web site	1
2	Data	2
3	Variables	4
4	Subsets	6

## 1 Web site and following the R code

### Web sites associated with the tutorial

[www.R-project.org](http://www.R-project.org) Main web site for the R Project

[cran.R-project.org](http://cran.R-project.org) Comprehensive R Archive Network primary site

[cran.us.R-project.org](http://cran.us.R-project.org) Main U.S. mirror for CRAN

[R-forge.R-project.org](http://R-forge.R-project.org) R-Forge, development site for many public R packages. This is also the URL of the repository for installing the development versions of the `lme4` and `Matrix` packages, if you are so inclined.

[lme4.R-forge.R-project.org](http://lme4.R-forge.R-project.org) development site for the `lme4` package

[lme4.R-forge.R-project.org/slides/2010-09-23-Rahway](http://lme4.R-forge.R-project.org/slides/2010-09-23-Rahway) web site for this short course

### Following the operations on the slides

- The lines of *R* code shown on these slides are available in files on the course web site. The file for this section is called `1Intro.R`.
- If you open this file in the *R* application (the `File`→`Open` menu item or `<ctrl>-O`) and position the cursor at a particular line, then `<ctrl>-R` will send the line to the console window for execution and step to the next line.
- Any part of a line following a `#` symbol is a comment.

- The code is divided into named “chunks”, typically one chunk per slide that contains code.
- In the system called **Sweave** used to generate the slides the result of a call to a graphics function must be **printed**. In interactive use this is not necessary but neither is it harmful.

## 2 Organizing data

### Organizing data in R

- Standard rectangular data sets (columns are variables, rows are observations) are stored in *R* as *data frames*.
- The columns can be *numeric* variables (e.g. measurements or counts) or *factor* variables (categorical data) or *ordered* factor variables. These types are called the *class* of the variable.
- The `str` function provides a concise description of the structure of a data set (or any other class of object in R). The `summary` function summarizes each variable according to its class. Both are highly recommended for routine use.
- Entering just the name of the data frame causes it to be printed. For large data frames use the `head` and `tail` functions to view the first few or last few rows.

### Data input

- The simplest way to input a rectangular data set is to save it as a comma-separated value (csv) file and read it with `read.csv`.
- The first argument to `read.csv` is the name of the file. On Windows it can be tricky to get the file path correct (backslashes need to be doubled). The best approach is to use the function `file.choose` which brings up a “chooser” panel through which you can select a particular file. The idiom to remember is

```
> mydata <- read.csv(file.choose())
```

for comma-separated value files or

```
> mydata <- read.delim(file.choose())
```

for files with tab-delimited data fields.

- If you are connected to the Internet you can use a URL (within quotes) as the first argument to `read.csv` or `read.delim`. (See question 1 in the first set of exercises)

### In-built data sets

- One of the packages attached by default to an *R* session is the `datasets` package that contains several data sets culled primarily from introductory statistics texts.
- We will use some of these data sets for illustration.

- The `Formaldehyde` data are from a calibration experiment, `Insectsprays` are from an experiment on the effectiveness of insecticides.
- Use `?` followed by the name of a function or data set to view its documentation. If the documentation contains an example section, you can execute it with the `example` function.

## The Formaldehyde data

```
> str(Formaldehyde)

'data.frame':      6 obs. of  2 variables:
 $ carb  : num  0.1 0.3 0.5 0.6 0.7 0.9
 $ optden: num  0.086 0.269 0.446 0.538 0.626 0.782
```

```
> summary(Formaldehyde)

      carb      optden
Min.   :0.1000  Min.   :0.0860
1st Qu.:0.3500  1st Qu.:0.3132
Median :0.5500  Median :0.4920
Mean   :0.5167  Mean   :0.4578
3rd Qu.:0.6750  3rd Qu.:0.6040
Max.   :0.9000  Max.   :0.7820
```

```
> Formaldehyde

  carb optden
1  0.1  0.086
2  0.3  0.269
3  0.5  0.446
4  0.6  0.538
5  0.7  0.626
6  0.9  0.782
```

## The InsectSprays data

```
> str(InsectSprays)

'data.frame':      72 obs. of  2 variables:
 $ count: num  10 7 20 14 14 12 10 23 17 20 ...
 $ spray: Factor w/ 6 levels "A","B","C","D",...: 1 1 1 1 1 1 1 1 1 ..
```

```
> summary(InsectSprays)

      count      spray
Min.   : 0.00  A:12
1st Qu.: 3.00  B:12
Median : 7.00  C:12
Mean   : 9.50  D:12
3rd Qu.:14.25  E:12
Max.   :26.00  F:12
```

```
> head(InsectSprays)
```

```
  count spray
1    10    A
2     7    A
3    20    A
4    14    A
5    14    A
6    12    A
```

## Copying, saving and restoring data objects

- Assigning a data object to a new name creates a copy.
- You can save a data object to a file, typically with the extension `.rda` or `.Rdata`, using the `save` function.
- To restore the object you load the file.

```
> sprays <- InsectSprays
> save(sprays, file = "sprays.rda")
> rm(sprays)
> ls.str()
> load("sprays.rda")
> names(sprays)
```

```
[1] "count" "spray"
```

## 3 Accessing and modifying variables

### Accessing and modifying variables

- The `$` operator is used to access variables within a data frame.

```
> Formaldehyde$carb
```

```
[1] 0.1 0.3 0.5 0.6 0.7 0.9
```

- You can also use `$` to assign to a variable name

```
> sprays$sqrtcount <- sqrt(sprays$count)
> names(sprays)
```

```
[1] "count" "spray" "sqrtcount"
```

- Assigning the special value `NULL` to the name of a variable removes it.

```
> sprays$sqrtcount <- NULL
> names(sprays)
```

```
[1] "count" "spray"
```

## Using with and within

- In complex expressions it can become tedious to repeatedly type the name of the data frame.
- The `with` function allows for direct access to variable names within an expression. It provides “read-only” access.

```
> Formaldehyde$carb * Formaldehyde$optden
```

```
[1] 0.0086 0.0807 0.2230 0.3228 0.4382 0.7038
```

```
> with(Formaldehyde, carb * optden)
```

```
[1] 0.0086 0.0807 0.2230 0.3228 0.4382 0.7038
```

- The `within` function provides read-write access to a data frame. It does not change the original frame; it returns a modified copy. To change the stored object you must assign the result to the name.

```
> str(sprays <- within(sprays, sqrtcount <- sqrt(count)))
```

```
'data.frame':      72 obs. of  3 variables:
 $ count      : num  10 7 20 14 14 12 10 23 17 20 ...
 $ spray      : Factor w/ 6 levels "A","B","C","D",...: 1 1 1 1 1 1 1 ..
 $ sqrtcount  : num  3.16 2.65 4.47 3.74 3.74 ...
```

## Data Organization

- Careful consideration of the data layout for experimental or observational data is repaid in later ease of analysis. Sadly, the widespread use of spreadsheets does not encourage such careful consideration.
- If you are organizing data in a table, use consistent data types within columns. Databases require this; spreadsheets don't.
- A common practice in some disciplines is to convert categorical data to 0/1 “indicator variables” or to code the levels as numbers with a separate “data key”. This practice is unnecessary and error-inducing in *R*. When you see categorical variables coded as numeric variables, change them to factors or ordered factors.
- Spreadsheets also encourage the use of a “wide” data format, especially for longitudinal data. Each row corresponds to an experimental unit and multiple observation occasions are represented in different columns. The “long” format is preferred in *R*.

## Converting numeric variables to factors

- The `factor` (ordered) function creates a factor (ordered factor) from a vector. Factor labels can be specified in the optional `labels` argument.
- Suppose the `spray` variable in the `InsectSprays` data was stored as numeric values 1, 2, ..., 6. We convert it back to a factor with `factor`.

```
> str(sprays <- within(InsectSprays, spray <- as.integer(spray)))
```

```
'data.frame':      72 obs. of  2 variables:
 $ count: num  10 7 20 14 14 12 10 23 17 20 ...
 $ spray: int   1 1 1 1 1 1 1 1 1 1 ...
```

```
> str(sprays <- within(sprays, spray <- factor(spray,
+       labels = LETTERS[1:6])))
```

```
'data.frame':      72 obs. of  2 variables:
 $ count: num  10 7 20 14 14 12 10 23 17 20 ...
 $ spray: Factor w/ 6 levels "A","B","C","D",...: 1 1 1 1 1 1 1 1 1 1 ..
```

## 4 Subsets of data frames

### Subsets of data frames

- The `subset` function is used to extract a subset of the rows or of the columns or of both from a data frame.
- The first argument is the name of the data frame. The second is an expression indicating which rows are to be selected.
- This expression often uses logical operators such as `==`, the equality comparison, or `!=`, the inequality comparison, `>=`, meaning “greater than or equal to”, etc.

```
> str(sprayA <- subset(sprays, spray == "A"))
```

```
'data.frame':      12 obs. of  2 variables:
 $ count: num  10 7 20 14 14 12 10 23 17 20 ...
 $ spray: Factor w/ 6 levels "A","B","C","D",...: 1 1 1 1 1 1 1 1 1 1 ..
```

- The optional argument `select` can be used to specify the variables to be included. There is an example of its use in question 4 of the first set of exercises.

## Subsets and factors

- The way that factors are defined, a subset of a factor retains the original set of levels. Usually this is harmless but sometimes it can cause unexpected results.
- You can “drop unused levels” by applying `factor` to the factor. Many functions, such as `xtabs`, which is used to create cross-tabulations, have optional arguments with names like `drop.unused.levels` to automate this.

```
> xtabs(~spray, sprayA)
```

```
spray
  A B C D E F
12 0 0 0 0 0
```

```
> xtabs(~spray, sprayA, drop = TRUE)
```

```
spray
  A
12
```

## Dropping unused levels in the spray factor and %in%

```
> str(sprayA <- within(sprayA, spray <- factor(spray)))
```

```
'data.frame':      12 obs. of  2 variables:
 $ count: num  10 7 20 14 14 12 10 23 17 20 ...
 $ spray: Factor w/ 1 level "A": 1 1 1 1 1 1 1 1 1 1 ...
```

```
> xtabs(~spray, sprayA)
```

```
spray
  A
12
```

- Another useful comparison operator is `%in%` for selecting a subset of the values in a variable.

```
> str(sprayDEF <- subset(sprays, spray %in% c("D", "E",
+      "F")))

```

```
'data.frame':      36 obs. of  2 variables:
 $ count: num  3 5 12 6 4 3 5 5 5 ...
 $ spray: Factor w/ 6 levels "A","B","C","D",...: 4 4 4 4 4 4 4 4 4 ..
```

## “Long” and “wide” forms of data

- Spreadsheet users tend to store balanced data, such as `InsectSprays`, across many columns. This is called the “wide” format. The `unstack` function converts a simple “long” data set to wide; `stack` for the other way.

```
> str(unstack(InsectSprays))

'data.frame':      12 obs. of  6 variables:
 $ A: num  10 7 20 14 14 12 10 23 17 20 ...
 $ B: num  11 17 21 11 16 14 17 17 19 21 ...
 $ C: num  0 1 7 2 3 1 2 1 3 0 ...
 $ D: num  3 5 12 6 4 3 5 5 5 5 ...
 $ E: num  3 5 3 5 3 6 1 1 3 2 ...
 $ F: num  11 9 15 22 15 16 13 10 26 26 ...
```

- The problem with the wide format is that it only works for balanced data. A designed experiment may produce balanced data (although “Murphy’s Law” would indicate otherwise) but observational data are rarely balanced.
- Stay with the long format (all the observations on all the units are in a single column) when possible.

## Using reshape

- The `reshape` function allows for more general translations of long to wide and vice-versa. It is specifically intended for longitudinal data.
- There is also a package called “`reshape`” with even more general (but potentially confusing) capabilities.
- Phil Spector’s book, *Data Manipulation with R* (Springer, 2008) covers this topic in more detail.

## Determining unique rows in a data frame

- One disadvantage of keeping data in the long format is redundancy and the possibility of inconsistency.
- In the first set of exercises you are asked to create a data frame `classroom` from a csv file available on the Internet. Each of the 1190 rows corresponds to a student in a classroom in a school. There is one numeric “school level” covariate, `housepov`.
- To check if `housepov` is stored consistently we select the unique combinations of only those two columns

```
> str(unique(subset(classroom, select = c(schoolid, housepov))))

'data.frame':      107 obs. of  2 variables:
 $ schoolid: Factor w/ 107 levels "1","2","3","4",...: 1 2 3 4 5 6 7..
 $ housepov: num  0.082 0.082 0.086 0.365 0.511 0.044 0.148 0.085 0..
```

Because there are 107 unique combinations and 107 schools, `housepov` is consistent with `schoolid`.



## Summary

- Most common data organization is as a *data.frame*, which is a rectangular table. Columns can be numeric, factors, ordered factors, dates, date/time values, etc.
- Data can be read from “flat files” either locally or over the web. Variables are accessed or modified using the `$` operator or functions `with()` and `within()`.
- The `str()`, `summary()` and `subset()` functions are versatile and worth learning.
- For longitudinal and other data, prefer the “long” format to the “wide” format.