

Package ‘plmmr’

January 26, 2026

Title Penalized Linear Mixed Models for Correlated Data

Version 4.2.3

Description Fits penalized linear mixed models that correct for unobserved confounding factors. ‘plmmr’ infers and corrects for the presence of unobserved confounding effects such as population stratification and environmental heterogeneity. It then fits a linear model via penalized maximum likelihood. Originally designed for the multivariate analysis of single nucleotide polymorphisms (SNPs) measured in a genome-wide association study (GWAS), ‘plmmr’ eliminates the need for subpopulation-specific analyses and post-analysis p-value adjustments. Functions for the appropriate processing of ‘PLINK’ files are also supplied. For examples, see the package homepage.
<https://pbreheny.github.io/plmmr/>.

License GPL-3

URL <https://pbreheny.github.io/plmmr/>,
<https://github.com/pbreheny/plmmr/>

BugReports <https://github.com/pbreheny/plmmr/issues/>

Depends bigalgebra, bigmemory, R (>= 4.4.0)

Imports biglasso (>= 1.6.0), data.table, glmnet, Matrix, ncvreg,
parallel, utils

Suggests bigsnpr, bigstatsr, graphics, grDevices, knitr, MASS,
rmarkdown, tinytest

LinkingTo BH, bigmemory, Rcpp, RcppArmadillo (>= 0.8.600)

LazyData true

VignetteBuilder knitr

Encoding UTF-8

RoxygenNote 7.3.3

NeedsCompilation yes

Author Tabitha K. Peter [aut] (ORCID: <<https://orcid.org/0009-0005-2524-4751>>),
Anna C. Reisetter [aut] (ORCID:

[<https://orcid.org/0000-0001-8332-4585>](https://orcid.org/0000-0001-8332-4585)),
 Yujing Lu [aut],
 Oscar A. Rysavy [aut],
 Patrick J. Breheny [aut, cre] (ORCID:
[<https://orcid.org/0000-0002-0650-1119>](https://orcid.org/0000-0002-0650-1119))

Maintainer Patrick J. Breheny <patrick-breheny@uiowa.edu>

Repository CRAN

Date/Publication 2026-01-26 17:10:07 UTC

Contents

admix	2
coef.cv_plmm	3
coef.plmm	4
create_design	4
cv_plmm	8
find_example_data	11
lasso	11
plmm	12
plmm_loss	15
plot.cv_plmm	15
plot.plmm	16
predict.plmm	17
print.summary.cv_plmm	19
print.summary.plmm	20
process_delim	21
process_plink	22
relatedness_mat	24
summary.cv_plmm	25
summary.plmm	26
unzip_example_data	27

Index	28
--------------	-----------

admix

Admix: Semi-simulated SNP data

Description

A dataset containing the 100 SNPs, a demographic variable representing race, and a simulated outcome

Usage

admix

Format

A list with 3 components

X SNP matrix (197 observations of 100 SNPs)

y vector of simulated (continuous) outcomes

race vector with racial group categorization: # 0 = African, 1 = African American, 2 = European, 3 = Japanese

Source

<https://hastie.su.domains/CASI/>

coef.cv_plmm

Coef method for "cv_plmm" class

Description

Coef method for "cv_plmm" class

Usage

```
## S3 method for class 'cv_plmm'  
coef(object, lambda, which = object$min, ...)
```

Arguments

object	An object of class "cv_plmm."
lambda	A numeric vector of lambda values.
which	Vector of lambda indices for which coefficients to return. Defaults to lambda index with minimum CVE.
...	Additional arguments (not used).

Value

Returns a named numeric vector. Values are the coefficients of the model at the specified value of either `lambda` or `which`. Names are the values of `lambda`.

Examples

```
cv_fit <- cv_plmm(admix$X, admix$y, return_fit = TRUE)  
head(coef(cv_fit))
```

coef.plmm*Coef method for "plmm" class*

Description

Coef method for "plmm" class

Usage

```
## S3 method for class 'plmm'  
coef(object, lambda, which = seq_along(object$lambda), drop = TRUE, ...)
```

Arguments

object	An object of class "plmm."
lambda	A numeric vector of lambda values.
which	Vector of lambda indices for which coefficients to return.
drop	Logical.
...	Additional arguments.

Value

Either a numeric matrix (if model was fit on data stored in memory) or a sparse matrix (if model was fit on data stored filebacked). Rownames are feature names, columns are values of lambda.

Examples

```
admix_design <- create_design(X = admix$X, y = admix$y)  
fit <- plmm(design = admix_design)  
coef(fit)[1:10, 41:45]
```

create_design*a function to create a design for PLMM modeling*

Description

a function to create a design for PLMM modeling

Usage

```
create_design(data_file = NULL, rds_dir = NULL, X = NULL, y = NULL, ...)
```

Arguments

data_file	For filebacked data (data from <code>process_plink()</code> or <code>process_delim()</code>), this is the filepath to the processed data. Defaults to NULL (this argument does not apply for in-memory data).
rds_dir	For filebacked data , this is the filepath to the directory/folder where you want the design to be saved. Note: do not include/append the name you want for the to-be-created file – the name is the argument <code>new_file</code> , passed to <code>create_design_filebacked()</code> . Defaults to NULL (this argument does not apply for in-memory data).
X	For in-memory data (data in a matrix or data frame) , this is the design matrix. Defaults to NULL (this argument does not apply for filebacked data).
y	For in-memory data , this is the numeric vector representing the outcome. Defaults to NULL (this argument does not apply for filebacked data). Note: it is the responsibility of the user to ensure that the rows in X and the corresponding elements of y have the same row order, i.e., observations must be in the same order in both the design matrix and in the outcome vector.
...	Additional arguments to pass to <code>create_design_filebacked()</code> or <code>create_design_in_memory()</code> . See the documentation for those helper functions for details.

Details

This function is a wrapper for the other `create_design...` inner functions; all arguments included here are passed along to the `create_design...` inner function that matches the type of the data being supplied. Note which arguments are optional and which ones are not.

Additional arguments for **all filebacked** data:

- **new_file** User-specified filename (*without .bk/.rds extension*) for the to-be-created .rds/.bk files. Must be different from any existing .rds/.bk files in the same folder.
- **feature_id** Optional: A string specifying the column in the data X (the feature data) with the row IDs (e.g., identifiers for each row/sample/participant, etc.). No duplicates allowed. - for PLINK data: a string specifying an ID column of the PLINK .fam file. Options are "IID" (default) and "FID" - for all other filebacked data: a character vector of unique identifiers (IDs) for each row of the feature data (i.e., the data processed with `process_delim()`) - if left NULL (default), X is assumed to have the same row-order as `add_outcome`. **Note:** if this assumption is made in error, calculations downstream will be incorrect. Pay close attention here.
- **add_outcome** A data frame or matrix with two columns: an ID column and a column with the outcome value (to be used as 'y' in the final design). IDs must be characters, outcome must be numeric.
- **outcome_id** A string specifying the name of the ID column in 'add_outcome'
- **outcome_col** A string specifying the name of the phenotype column in 'add_outcome'
- **na_outcome_vals** Optional: a vector of numeric values used to code NA values in the outcome. Defaults to `c(-9, NA_integer)` (the -9 matches PLINK conventions).
- **overwrite** Optional: logical - should existing .rds files be overwritten? Defaults to FALSE.
- **logfile** Optional: name of the '.log' file to be written – **Note:** do not append a .log to the filename; this is done automatically.

- **quiet** Optional: logical - should messages to be printed to the console be silenced? Defaults to FALSE

Additional arguments specific to **PLINK** data:

- **add_predictor** Optional (for PLINK data only): a matrix or data frame to be used for adding additional **unpenalized** covariates/predictors/features from an external file (i.e., not a PLINK file). This matrix must have one column that is an ID column; all other columns aside the ID will be used as covariates in the design matrix. Columns must be named.
- **predictor_id** Optional (for PLINK data only): A string specifying the name of the column in 'add_predictor' with sample IDs. Required if 'add_predictor' is supplied. The names will be used to subset and align this external covariate with the supplied PLINK data.

Additional arguments specific to **delimited file** data:

- **unpen** Optional: an character vector with the names of columns to mark as unpenalized (i.e., these features would always be included in a model). **Note:** if you choose to use this option, your delimited file **must** have column names.

Additional arguments for **in-memory** data:

- **unpen** Optional: an character vector with the names of columns to mark as unpenalized (i.e., these features would always be included in a model). **Note:** if you choose to use this option, X must have column names.

Value

A filepath to an object of class `plmm_design`, which is a named list with the design matrix, outcome, penalty factor vector, and other details needed for fitting a model. This list is stored as an `.rds` file for filebacked data, so in the filebacked case a string with the path to that file is returned. For in-memory data, the list itself is returned.

Examples

```
## Example 1: matrix data in-memory ##
admix_design <- create_design(X = admix$X, y = admix$y, unpen = "Snp1")

## Example 2: delimited data ##
# process delimited data
temp_dir <- tempdir()
colon_dat <- process_delim(data_file = "colon2.txt",
  data_dir = find_example_data(parent = TRUE), overwrite = TRUE,
  rds_dir = temp_dir, rds_prefix = "processed_colon2", sep = "\t", header = TRUE)

# prepare outcome data
colon_outcome <- read.delim(find_example_data(path = "colon2_outcome.txt"))

# create a design
colon_design <- create_design(data_file = colon_dat, rds_dir = temp_dir, new_file = "std_colon2",
  add_outcome = colon_outcome, outcome_id = "ID", outcome_col = "y", unpen = "sex",
  overwrite = TRUE, logfile = "test.log")
```

```
# look at the results
colon_rds <- readRDS(colon_design)
str(colon_rds)

## Example 3: PLINK data ##

# process PLINK data
temp_dir <- tempdir()
unzip_example_data(outdir = temp_dir)

plink_data <- process_plink(data_dir = temp_dir,
  data_prefix = "penncath_lite",
  rds_dir = temp_dir,
  rds_prefix = "imputed_penncath_lite",
  # imputing the mode to address missing values
  impute_method = "mode",
  # overwrite existing files in temp_dir
  # (you can turn this feature off if you need to)
  overwrite = TRUE,
  # turning off parallelization - leaving this on causes problems knitting this vignette
  parallel = FALSE)

# get outcome data
penncath_pheno <- read.csv(find_example_data(path = 'penncath_clinical.csv'))

outcome <- data.frame(FamID = as.character(penncath_pheno$FamID),
  CAD = penncath_pheno$CAD)

unpen_predictors <- data.frame(FamID = as.character(penncath_pheno$FamID),
  sex = penncath_pheno$sex,
  age = penncath_pheno$age)

# create design where sex and age are always included in the model
pen_design <- create_design(data_file = plink_data,
  feature_id = "FID",
  rds_dir = temp_dir,
  new_file = "std_penncath_lite",
  add_outcome = outcome,
  outcome_id = "FamID",
  outcome_col = "CAD",
  add_predictor = unpen_predictors,
  predictor_id = "FamID",
  logfile = "design",
  # again, overwrite if needed; use with caution
  overwrite = TRUE)

# examine the design - notice the components of this object
pen_design_rds <- readRDS(pen_design)
```

cv_plmm	<i>Cross-validation for plmm</i>
---------	----------------------------------

Description

Performs k-fold cross validation for lasso-, MCP-, or SCAD-penalized linear mixed models over a grid of values for the regularization parameter lambda.

Usage

```
cv_plmm(
  design,
  y = NULL,
  K = NULL,
  diag_K = NULL,
  eta_star = NULL,
  penalty = "lasso",
  type = "blup",
  gamma,
  alpha = 1,
  lambda_min,
  nlambda = 100,
  lambda,
  eps = 1e-04,
  max_iter = 10000,
  warn = TRUE,
  init = NULL,
  cluster,
  nfolds = 5,
  seed,
  fold = NULL,
  trace = FALSE,
  save_rds = NULL,
  return_fit = TRUE,
  ...
)
```

Arguments

design	The first argument must be one of three things: (1) plmm_design object (as created by <code>create_design()</code>) (2) a string with the file path to a design object (the file path must end in '.rds') (3) a <code>matrix</code> or <code>data.frame</code> object representing the design matrix of interest
y	Optional: In the case where <code>design</code> is a <code>matrix</code> or <code>data.frame</code> , the user must also supply a numeric outcome vector as the <code>y</code> argument. In this case, <code>design</code> and <code>y</code> will be passed internally to <code>create_design(X = design, y = y)</code> .

K	Similarity matrix used to rotate the data. This should either be (1) a known matrix that reflects the covariance of y, (2) an estimate (Default is $\frac{1}{p}(XX^T)$), or (3) a list with components 's' and 'u', as returned by choose_k().
diag_K	Logical: should K be a diagonal matrix? This would reflect observations that are unrelated, or that can be treated as unrelated. Defaults to FALSE. Note: plmm() does not check to see if a matrix is diagonal. If you want to use a diagonal K matrix, you must set diag_K = TRUE.
eta_star	Optional argument to input a specific eta term rather than estimate it from the data. If K is a known covariance matrix that is full rank, this should be 1.
penalty	The penalty to be applied to the model. Either "lasso" (the default), "SCAD", or "MCP".
type	A character argument indicating what should be returned from predict.plmm(). If type == 'lp', predictions are based on the linear predictor, X beta. If type == 'blup', predictions are based on the sum of the linear predictor and the estimated random effect (BLUP). Defaults to 'blup', as this has shown to be a superior prediction method in many applications.
gamma	The tuning parameter of the MCP/SCAD penalty (see details). Default is 3 for MCP and 3.7 for SCAD.
alpha	Tuning parameter for the Mnet estimator which controls the relative contributions from the MCP/SCAD penalty and the ridge, or L2 penalty. alpha=1 is equivalent to MCP/SCAD penalty, while alpha=0 would be equivalent to ridge regression. However, alpha=0 is not supported; alpha may be arbitrarily small, but not exactly 0.
lambda_min	The smallest value for lambda, as a fraction of lambda.max. Default is .001 if the number of observations is larger than the number of covariates and .05 otherwise.
nlambda	Length of the sequence of lambda. Default is 100.
lambda	A user-specified sequence of lambda values. By default, a sequence of values of length nlambda is computed, equally spaced on the log scale.
eps	Convergence threshold. The algorithm iterates until the RMSD for the change in linear predictors for each coefficient is less than eps. Default is 1e-4.
max_iter	Maximum number of iterations (total across entire path). Default is 10000.
warn	Return warning messages for failures to converge and model saturation? Default is TRUE.
init	Initial values for coefficients. Default is 0 for all columns of X.
cluster	Option for in-memory data only : cv_plmm() can be run in parallel across a cluster using the parallel package. The cluster must be set up in advance using parallel::makeCluster(). The cluster must then be passed to cv_plmm(). Note : this option is not yet implemented for filebacked data.
nfolds	The number of cross-validation folds. Default is 5.
seed	You may set the seed of the random number generator in order to obtain reproducible results.
fold	Which fold each observation belongs to. By default, the observations are randomly assigned.

trace	If set to TRUE, inform the user of progress by announcing the beginning of each CV fold. Default is FALSE.
save_rds	Optional: if a filepath and name <i>without</i> the '.rds' suffix is specified (e.g., <code>save_rds = "~/dir/my_results"</code>), then the model results are saved to the provided location (e.g., <code>~/dir/my_results.rds</code>). Defaults to NULL, which does not save the result. Note: Along with the model results, two '.rds' files ('loss' and 'yhat') will be created in the same directory as 'save_rds'. These files contain the loss and predicted outcome values in each fold; both files will be updated during after prediction within each fold.
return_fit	Optional: a logical value indicating whether the fitted model should be returned as a <code>plmm</code> object in the current (assumed interactive) session. Defaults to TRUE.
...	Additional arguments to <code>plmm_fit</code>

Value

A list that includes 15 items:

- type: The type of prediction used ('lp' or 'blup')
- cve: A numeric vector with the cross validation error (CVE) at each value of lambda
- cvse: A numeric vector with the estimated standard error associated with each value of cve
- fold: A numeric n length vector of integers indicating the fold to which each observation was assigned
- lambda: A numeric vector of lambda values
- fit: The overall fit of the object, including all predictors; this is a list as returned by `plmm()`
- min: The index corresponding to the value of lambda that minimizes cve
- lambda_min: The lambda value at which cve is minimized
- min1se: The index corresponding to the value of lambda within 1 standard error of that which minimizes cve
- lambda1se: The largest value of lambda such that cve is within 1 standard error of the minimum
- null.dev: A numeric value representing the deviance for the intercept-only model. If you have supplied your own lambda sequence, this quantity may not be meaningful.
- Y: A matrix with the predicted outcome (\hat{y}) values at each value of lambda. Rows are observations, columns are values of lambda.
- loss: A matrix with the loss values at each value of lambda. Rows are observations, columns are values of lambda.
- estimated_Sigma: An n x n matrix representing the estimated covariance matrix.

Examples

```
admix_design <- create_design(X = admix$X, y = admix$y)
cv_fit <- cv_plmm(design = admix_design)
print(summary(cv_fit))
plot(cv_fit)
```

find_example_data *A function to help with accessing example PLINK files*

Description

A function to help with accessing example PLINK files

Usage

```
find_example_data(path, parent = FALSE)
```

Arguments

path	Argument (string) specifying a path (filename) for an external data file in extdata/
parent	If path=TRUE and the user wants the name of the parent directory where that file is located, set parent=TRUE. Defaults to FALSE.

Value

If path=NULL, a character vector of file names is returned. If path is given, then a character string with the full file path

Examples

```
find_example_data(parent = TRUE)
```

lasso *helper function to implement lasso penalty*

Description

helper function to implement lasso penalty

Usage

```
lasso(z, 11, 12, v)
```

Arguments

z	solution over active set at each feature
11	upper bound
12	lower bound
v	the 'xtx' term

Value

numeric vector of the lasso-penalized coefficient estimates within the given bounds

plmm

Fit a linear mixed model via penalized maximum likelihood.

Description

Fit a linear mixed model via penalized maximum likelihood.

Usage

```
plmm(
  design,
  y = NULL,
  K = NULL,
  diag_K = NULL,
  eta_star = NULL,
  penalty = "lasso",
  init = NULL,
  gamma,
  alpha = 1,
  lambda_min,
  nlambda = 100,
  lambda,
  eps = 1e-04,
  max_iter = 10000,
  warn = TRUE,
  trace = FALSE,
  save_rds = NULL,
  return_fit = TRUE,
  ...
)
```

Arguments

design	The first argument must be one of three things: (1) plmm_design object (as created by <code>create_design()</code>) (2) a string with the file path to a design object (the file path must end in '.rds') (3) a <code>matrix</code> or <code>data.frame</code> object representing the design matrix of interest
y	Optional: In the case where <code>design</code> is a <code>matrix</code> or <code>data.frame</code> , the user must also supply a numeric outcome vector as the <code>y</code> argument. In this case, <code>design</code> and <code>y</code> will be passed internally to <code>create_design(X = design, y = y)</code> .
K	Similarity matrix used to rotate the data. This should either be: (1) a known matrix that reflects the covariance of <code>y</code> , (2) an estimate (Default is $\frac{1}{p}(XX^T)$), or (3) a list with components 's' and 'U', as returned by a previous <code>plmm()</code> model fit on the same data.

diag_K	Logical: should K be a diagonal matrix? This would reflect observations that are unrelated, or that can be treated as unrelated. Defaults to FALSE. Note: plmm() does not check to see if a matrix is diagonal. If you want to use a diagonal K matrix, you must set diag_K = TRUE.
eta_star	Optional argument to input a specific eta term rather than estimate it from the data. If K is a known covariance matrix that is full rank, this should be 1.
penalty	The penalty to be applied to the model. Either "lasso" (the default), "SCAD", or "MCP".
init	Initial values for coefficients. Default is 0 for all columns of X.
gamma	The tuning parameter of the MCP/SCAD penalty (see details). Default is 3 for MCP and 3.7 for SCAD.
alpha	Tuning parameter for the Mnet estimator which controls the relative contributions from the MCP/SCAD penalty and the ridge, or L2 penalty. alpha=1 is equivalent to MCP/SCAD penalty, while alpha=0 would be equivalent to ridge regression. However, alpha=0 is not supported; alpha may be arbitrarily small, but not exactly 0.
lambda_min	The smallest value for lambda, as a fraction of lambda.max. Default is .001 if the number of observations is larger than the number of covariates and .05 otherwise.
nlambda	Length of the sequence of lambda. Default is 100.
lambda	A user-specified sequence of lambda values. By default, a sequence of values of length nlambda is computed, equally spaced on the log scale.
eps	Convergence threshold. The algorithm iterates until the RMSD for the change in linear predictors for each coefficient is less than eps. Default is 1e-4.
max_iter	Maximum number of iterations (total across entire path). Default is 10000.
warn	Return warning messages for failures to converge and model saturation? Default is TRUE.
trace	If set to TRUE, inform the user of progress by announcing the beginning of each step of the modeling process. Default is FALSE.
save_rds	Optional: if a filepath and name <i>without</i> the '.rds' suffix is specified (e.g., save_rds = "~/dir/my_results"), then the model results are saved to the provided location (e.g., "~/dir/my_results.rds"). Accompanying the RDS file is a log file for documentation, e.g., "~/dir/my_results.log". Defaults to NULL, which does not save any RDS or log files.
return_fit	Optional: a logical value indicating whether the fitted model should be returned as a plmm object in the current (assumed interactive) session. Defaults to TRUE.
...	Additional optional arguments to plmm_checks()

Value

A list which includes 19 items:

- beta_vals: The matrix of estimated coefficients. Rows are predictors (with the first row being the intercept), and columns are values of lambda.

- std_Xbeta: A matrix of the linear predictors on the scale of the standardized design matrix. Rows are predictors, columns are values of lambda. **Note:** std_Xbeta will not include rows for the intercept or for constant features.
- std_X_details: A list with 9 items: - center: The center values used to center the columns of the design matrix - scale: The scaling values used to scale the columns of the design matrix - ns: An integer vector of the nonsingular columns of the original data - unpen: An integer vector of indices of the unpenalized features, if any were specified in the design - unpen_colnames: A character vector of the column names of any unpenalized features. - X_colnames: A character vector with the column names of all features in the original design matrix - X_rownames: A character vector with the row names of all features in the original design matrix; if none were provided, these are named 'row1', 'row2', etc. - std_X_colnames: A subset of X_colnames representing only nonsingular columns (i.e., the columns indexed by 'ns') - std_X_rownames: A subset of X_rownames representing rows that passed QC filtering & are represented in both the genotype and phenotype data sets (this only applies to PLINK data)
- std_X: If design matrix is filebacked, the descriptor for the filebacked data is returned using `bigmemory::describe()`. If the data were stored in-memory, nothing is returned (std_X is NULL).
- y: The outcome vector used in model fitting.
- p: The total number of columns in the design matrix (including any singular columns, excluding the intercept).
- plink_flag: Logical - did the data come from PLINK files?
- lambda: A numeric vector of the tuning parameter values used in model fitting.
- eta: A double between 0 and 1 representing the estimated proportion of the variance in the outcome attributable to population/correlation structure
- penalty: A character string indicating the penalty with which the model was fit (e.g., 'MCP')
- gamma: A numeric value indicating the tuning parameter used for the SCAD or lasso penalties was used. Not relevant for lasso models.
- alpha: A numeric value indicating the elastic net tuning parameter.
- loss: A vector with the numeric values of the loss at each value of lambda (calculated on the `~rotated~` scale)
- penalty_factor: A vector of indicators corresponding to each predictor, where 1 = predictor was penalized.
- ns_idx: An integer vector with the indices of predictors which were non-singular features (i.e., features which had variation), where feature 1 is the intercept.
- iter: An integer vector with the number of iterations needed in model fitting for each value of lambda
- converged: A vector of logical values indicating whether the model fitting converged at each value of lambda
- K: a list with 2 elements, s and U —
 - s: a vector of the eigenvalues of the relatedness matrix K (note: K is the kinship matrix for genetic/genomic data; see the article on notation for details)
 - U: a matrix of the eigenvectors of the relatedness matrix

Examples

```
# using admix data
fit <- plmm(admix$X, admix$y)
s <- summary(fit, idx = 50)
print(s)
plot(fit)
```

plmm_loss*Loss method for "plmm" class*

Description

Loss method for "plmm" class

Usage

```
plmm_loss(y, yhat)
```

Arguments

y	Observed outcomes (response) vector
yhat	Predicted outcomes (response) vector

Value

A numeric vector of the squared-error loss values for the given observed and predicted outcomes

Examples

```
admix_design <- create_design(X = admix$X, y = admix$y)
fit <- plmm(design = admix_design, K = relatedness_mat(admix$X))
yhat <- predict(object = fit, newX = admix$X, type = 'lp', lambda = 0.05)
head(plmm_loss(yhat = yhat, y = admix$y))
```

plot.cv_plmm*Plot method for cv_plmm class*

Description

Plot method for cv_plmm class

Usage

```
## S3 method for class 'cv_plmm'
plot(
  x,
  log.l = TRUE,
  type = c("cve", "rsq", "scale", "snr", "all"),
  selected = TRUE,
  vertical.line = TRUE,
  col = "red",
  ...
)
```

Arguments

<code>x</code>	An object of class <code>cv_plmm</code>
<code>log.l</code>	Logical to indicate the plot should be returned on the natural log scale. Defaults to <code>log.l = FALSE</code> .
<code>type</code>	Type of plot to return. Defaults to "cve."
<code>selected</code>	Logical to indicate which variables should be plotted. Defaults to TRUE.
<code>vertical.line</code>	Logical to indicate whether vertical line should be plotted at the minimum/maximum value. Defaults to TRUE.
<code>col</code>	Color for vertical line, if plotted. Defaults to "red."
<code>...</code>	Additional arguments.

Value

Nothing is returned; instead, a plot is drawn representing the relationship between the tuning parameter 'lambda' value (x-axis) and the cross validation error (y-axis).

Examples

```
admix_design <- create_design(X = admix$X, y = admix$y)
cvfit <- cv_plmm(design = admix_design)
plot(cvfit)
```

plot.plmm*Plot method for plmm class***Description**

Plot method for `plmm` class

Usage

```
## S3 method for class 'plmm'
plot(x, alpha = 1, log.l = FALSE, shade = TRUE, col, ...)
```

Arguments

x	An object of class <code>plmm</code>
alpha	Tuning parameter for the Mnet estimator which controls the relative contributions from the MCP/SCAD penalty and the ridge, or L2 penalty. <code>alpha=1</code> is equivalent to MCP/SCAD penalty, while <code>alpha=0</code> would be equivalent to ridge regression. However, <code>alpha=0</code> is not supported; <code>alpha</code> may be arbitrarily small, but not exactly 0.
log.1	Logical to indicate the plot should be returned on the natural log scale. Defaults to <code>log.1 = FALSE</code> .
shade	Logical to indicate whether a local nonconvex region should be shaded. Defaults to <code>TRUE</code> .
col	Vector of colors for coefficient lines.
...	Additional arguments.

Value

Nothing is returned; instead, a plot of the coefficient paths is drawn at each value of lambda (one 'path' for each coefficient).

Examples

```
admix_design <- create_design(X = admix$X, y = admix$y)
fit <- plmm(design = admix_design)
plot(fit)
plot(fit, log.1 = TRUE)
```

<code>predict.plmm</code>	<i>Predict method for <code>plmm</code> class</i>
---------------------------	---

Description

Predict method for `plmm` class

Usage

```
## S3 method for class 'plmm'
predict(
  object,
  newX,
  type = c("blup", "coefficients", "vars", "nvars", "lp"),
  X = NULL,
  lambda,
  idx = seq_along(object$lambda),
  ...
)
```

Arguments

object	An object of class plmm.
newX	Matrix of values at which predictions are to be made (not used for type="coefficients" or for some of the type settings in predict). This can be either a FBM object or a 'matrix' object. Note: Columns of this argument must be named!
type	A character argument indicating what type of prediction should be returned. Options are "lp," "coefficients," "vars," "nvars," and "blup." See details.
X	Optional: if type = 'blup' and the model was fit in-memory, the design matrix used to fit the model represented in object must be supplied. When supplied, this design matrix will be standardized using the center/scale values in object\$std_X_details, so please do not standardize this matrix before supplying here. Note: If the model was fit file-backed, then the filepath to the .bk file with this standardized design matrix is returned as 'std_X' in the fit supplied to 'object'.
lambda	A numeric vector of regularization parameter lambda values at which predictions are requested.
idx	Vector of indices of the penalty parameter lambda at which predictions are required. By default, all indices are returned.
...	Additional optional arguments

Details

Define beta-hat as the coefficients estimated at the value of lambda that minimizes cross-validation error (CVE). Then options for type are as follows:

- 'response' (default): uses the product of newX and beta-hat to predict new values of the outcome. This does not incorporate the correlation structure of the data. For the stats folks out there, this is simply the linear predictor.
- 'blup' (acronym for Best Linear Unbiased Predictor): adds to the 'response' a value that represents the estimated random effect. This addition is a way of incorporating the estimated correlation structure of data into our prediction of the outcome.
- 'coefficients': returns the estimated beta-hat
- 'vars': returns the *indices* of variables (e.g., SNPs) with nonzero coefficients at each value of lambda. EXCLUDES intercept.
- 'nvars': returns the *number* of variables (e.g., SNPs) with nonzero coefficients at each value of lambda. EXCLUDES intercept.

Value

Depends on the type - see Details

Examples

```
set.seed(123)
train_idx <- sample(1:nrow(admix$X), 100)
# Note: ^ shuffling is important here! Keeps test and train groups comparable.
```

```

train <- list(X = admix$X[train_idx,], y = admix$y[train_idx])
train_design <- create_design(X = train$X, y = train$y)

test <- list(X = admix$X[-train_idx,], y = admix$y[-train_idx])
fit <- plmm(design = train_design)

# make predictions for all lambda values
pred1 <- predict(object = fit, newX = test$X, type = "lp")
pred2 <- predict(object = fit, newX = test$X, type = "blup", X = train$X)

# look at mean squared prediction error
mspe <- apply(pred1, 2, function(c){crossprod(test$y - c)/length(c)})
min(mspe)

mspe_blup <- apply(pred2, 2, function(c){crossprod(test$y - c)/length(c)})
min(mspe_blup) # BLUP is better

# compare the MSPE of our model to a null model, for reference
# null model = intercept only -> y_hat is always mean(y)
crossprod(mean(test$y) - test$y)/length(test$y)

```

`print.summary.cv_plmm` *Print method for summary.cv_plmm objects*

Description

Print method for `summary.cv_plmm` objects

Usage

```
## S3 method for class 'summary.cv_plmm'
print(x, digits, ...)
```

Arguments

<code>x</code>	An object of class <code>summary.cv_plmm</code>
<code>digits</code>	The number of digits to use in formatting output
<code>...</code>	Not used

Value

Nothing is returned; instead, a message is printed to the console summarizing the results of the cross-validated model fit.

Examples

```
admix_design <- create_design(X = admix$X, y = admix$y)
cv_fit <- cv_plmm(design = admix_design)
print(summary(cv_fit))
```

print.summary.plmm *A function to print the summary of a plmm model*

Description

A function to print the summary of a plmm model

Usage

```
## S3 method for class 'summary.plmm'
print(x, ...)
```

Arguments

x	A <code>summary.plmm</code> object
...	Not used

Value

Nothing is returned; instead, a message is printed to the console summarizing the results of the model fit.

Examples

```
lam <- rev(seq(0.01, 1, length.out=20)) |> round(2) # for sake of example
admix_design <- create_design(X = admix$X, y = admix$y)
fit <- plmm(design = admix_design, lambda = lam)
fit2 <- plmm(design = admix_design, penalty = "SCAD", lambda = lam)
print(summary(fit, idx = 18))
print(summary(fit2, idx = 18))
```

<code>process_delim</code>	<i>A function to read in large data files as an FBM</i>
----------------------------	---

Description

A function to read in large data files as an FBM

Usage

```
process_delim(
  data_dir,
  data_file,
  feature_id,
  rds_dir = data_dir,
  rds_prefix,
  logfile = NULL,
  overwrite = FALSE,
  quiet = FALSE,
  ...
)
```

Arguments

<code>data_dir</code>	The directory to the file.
<code>data_file</code>	The file to be read in, without the filepath. This should be a file of numeric values. Example: use <code>data_file = "myfile.txt"</code> , not <code>data_file = "~/mydirectory/myfile.txt"</code> Note: if your file has headers/column names, set <code>'header = TRUE'</code> – this will be passed into <code>bigmemory::read.big.matrix()</code> .
<code>feature_id</code>	A string specifying the column in the data X (the feature data) with the row IDs (e.g., identifiers for each row/sample/participant/, etc.). No duplicates allowed.
<code>rds_dir</code>	The directory where the user wants to create the <code>'.rds'</code> and <code>'.bk'</code> files Defaults to <code>data_dir</code>
<code>rds_prefix</code>	String specifying the user's preferred filename for the to-be-created <code>.rds</code> file (will be create inside <code>rds_dir</code> folder) Note: <code>'rds_prefix'</code> cannot be the same as <code>'data_prefix'</code>
<code>logfile</code>	Optional: the name (character string) of the prefix of the logfile to be written. Defaults to <code>'process_delim'</code> , i.e. you will get <code>'process_delim.log'</code> as the outfile.
<code>overwrite</code>	Optional: the name (character string) of the prefix of the logfile to be written. Defaults to <code>'process_plink'</code> , i.e. you will get <code>'process_plink.log'</code> as the outfile. Note: If there are multiple <code>.rds</code> files with names that start with <code>"std_prefix_..."</code> , this will error out . To protect users from accidentally deleting files with saved results, only one <code>.rds</code> file can be removed with this option.
<code>quiet</code>	Logical: should the messages printed to the console be silenced? Defaults to <code>FALSE</code> .
<code>...</code>	Optional: other arguments to be passed to <code>bigmemory::read.big.matrix()</code> . Note: <code>'sep'</code> is an option to pass here, as is <code>'header'</code> .

Value

The file path to the newly created '.rds' file

Examples

```
temp_dir <- tempdir()
colon_dat <- process_delim(data_file = "colon2.txt",
  data_dir = find_example_data(parent = TRUE), overwrite = TRUE,
  rds_dir = temp_dir, rds_prefix = "processed_colon2", sep = "\t", header = TRUE)

colon2 <- readRDS(colon_dat)
str(colon2)
```

process_plink

Preprocess PLINK files using the bigsnpr package

Description

Preprocess PLINK files using the `bigsnpr` package

Usage

```
process_plink(
  data_dir,
  data_prefix,
  rds_dir = data_dir,
  rds_prefix = NULL,
  logfile = NULL,
  impute = TRUE,
  impute_method = "mode",
  id_var = "IID",
  parallel = TRUE,
  quiet = FALSE,
  overwrite = FALSE,
  ...
)
```

Arguments

<code>data_dir</code>	The path to the bed/bim/fam data files, <i>without</i> a trailing "/" (e.g., use <code>data_dir = '~/my_dir'</code> , not <code>data_dir = '~/my_dir/'</code>)
<code>data_prefix</code>	The prefix (as a character string) of the bed/fam data files (e.g., <code>data_prefix = 'mydata'</code>)
<code>rds_dir</code>	The path to the directory in which you want to create the new '.rds' and '.bk' files. Defaults to <code>data_dir</code>

rds_prefix	String specifying the user's preferred filename for the to-be-created .rds file (will be created inside rds_dir folder). If no rds_prefix is provided, the processed data files will be returned in memory. Note: 'rds_prefix' cannot be the same as 'data_prefix'
logfile	Optional: the name (character string) of the prefix of the logfile to be written in 'rds_dir'. Default to NULL (no log file written). Note: if you supply a file path in this argument, it will error out with a "file not found" error. Only supply the string; e.g., if you want my_log.log, supply 'my_log', the my_log.log file will appear in rds_dir.
impute	Logical: should data be imputed? Default to TRUE.
impute_method	If 'impute' = TRUE, this argument will specify the kind of imputation desired. Options are: <ul style="list-style-type: none"> mode (default): Imputes the most frequent call. See <code>bigsnprr::snp_fastImputeSimple()</code> for details. random: Imputes sampling according to allele frequencies. mean0: Imputes the rounded mean. mean2: Imputes the mean rounded to 2 decimal places. xgboost: Imputes using an algorithm based on local XGBoost models. See <code>bigsnprr::snp_fastImpute()</code> for details. Note: this can take several minutes, even for a relatively small data set.
id_var	String specifying which column of the PLINK .fam file has the unique sample identifiers. Options are "IID" (default) and "FID"
parallel	Logical: should the computations within this function be run in parallel? Defaults to TRUE. See <code>count_cores()</code> and <code>?bigparallelr::assert_cores</code> for more details. In particular, the user should be aware that too much parallelization can make computations <i>slower</i> .
quiet	Logical: should messages to be printed to the console be silenced? Defaults to FALSE
overwrite	Logical: if existing .bk/.rds files exist for the specified directory/prefix, should these be overwritten? Defaults to FALSE. Set to TRUE if you want to change the imputation method you're using, etc. Note: If there are multiple .rds files with names that start with "std_prefix_...", this will error out . To protect users from accidentally deleting files with saved results, only one .rds file can be removed with this option.
...	Optional: additional arguments to <code>bigsnprr::snp_fastImpute()</code> (relevant only if impute_method = "xgboost")

Details

Three files are created in the location specified by rds_dir:

- 'rds_prefix.rds': This is a list with three items: (1) X: the file-backed `bigmemory::big.matrix` object pointing to the imputed genotype data. This matrix has type 'double', which is important for downstream operations in `create_design()` (2) map: a `data.frame` with the PLINK 'bim' data (i.e., the variant information) (3) fam: a `data.frame` with the PLINK 'fam' data (i.e., the pedigree information)

- 'prefix.bk': This is the backingfile that stores the numeric data of the genotype matrix
- 'rds_prefix.desc'" This is the description file, as needed by the

Note that `process_plink()` need only be run once for a given set of PLINK files; in subsequent data analysis/scripts, `get_data()` will access the '.rds' file.

For an example, see vignette on processing PLINK files

Value

The filepath to the '.rds' object created; see details for explanation.

relatedness_mat	<i>Calculate a relatedness matrix</i>
-----------------	---------------------------------------

Description

Given a matrix of genotypes, this function estimates the genetic relatedness matrix (GRM, also known as the RRM, see Hayes et al. 2009, [doi:10.1017/S0016672308009981](https://doi.org/10.1017/S0016672308009981)) among the subjects: XX'/p , where X is standardized.

Usage

```
relatedness_mat(X, std = TRUE, fbm = FALSE, ns = NULL, ...)
```

Arguments

X	An $n \times p$ numeric matrix of genotypes (from <i>fully-imputed</i> data). Note: This matrix should <i>not</i> include non-genetic features.
std	Logical: should X be standardized? If you set this to FALSE (which can only be done if data are stored in memory), you should have a good reason for doing so, as standardization is a best practice.
fbm	Logical: is X stored as an FBM? Defaults to FALSE
ns	Optional vector of values indicating the indices of nonsingular features
...	Other optional arguments to <code>bigstatsr::bigapply()</code> (like <code>ncores = ...</code>)

Value

An $n \times n$ numeric matrix capturing the genomic relatedness of the samples represented in X . In our notation, we call this matrix K for 'kinship'; this is also known as the GRM or RRM.

Examples

```
RRM <- relatedness_mat(X = admix$X)
RRM[1:5, 1:5]
```

summary.cv_plmm	<i>A summary function for cv_plmm objects</i>
-----------------	---

Description

A summary function for cv_plmm objects

Usage

```
## S3 method for class 'cv_plmm'
summary(object, lambda = "min", ...)
```

Arguments

object	A cv_plmm object
lambda	The regularization parameter value at which inference should be reported. Can choose a numeric value, 'min', or '1se'. Defaults to 'min.'
...	Not used

Value

The return value is an object with S3 class `summary.cv_plmm`. The class has its own print method and contains the following list elements:

- `lambda_min`: The lambda value at the minimum cross validation error
- `lambda.1se`: The maximum lambda value within 1 standard error of the minimum cross validation error
- `penalty`: The penalty applied to the fitted model
- `nvars`: The number of non-zero coefficients at the selected lambda value
- `cve`: The cross validation error at all folds
- `min`: The minimum cross validation error
- `fit`: The plmm fit used in the cross validation

if `return_bias_details` = TRUE, two more items are returned:

- `bias`: The mean bias of the cross validation
- `loss`: The loss at each value of lambda

Examples

```
admix_design <- create_design(X = admix$X, y = admix$y)
cv_fit <- cv_plmm(design = admix_design)
summary(cv_fit)
```

`summary.plmm`*A summary method for the plmm objects*

Description

A summary method for the plmm objects

Usage

```
## S3 method for class 'plmm'  
summary(object, lambda, idx, eps = 1e-05, ...)
```

Arguments

object	An object of class <code>plmm</code>
lambda	The regularization parameter value at which inference should be reported.
idx	Alternatively, <code>lambda</code> may be specified by an index; <code>idx=10</code> means: report inference for the 10th value of <code>lambda</code> along the regularization path. If both <code>lambda</code> and <code>idx</code> are specified, <code>lambda</code> takes precedence.
eps	If <code>lambda</code> is given, <code>eps</code> is the tolerance for difference between the given <code>lambda</code> value and a <code>lambda</code> value from the object. Defaults to 0.0001 (1e-5)
...	Not used

Value

The return value is an object with S3 class `summary.plmm`. The class has its own print method and contains the following list elements:

- `penalty`: The penalty used by `plmm` (e.g. SCAD, MCP, lasso)
- `n`: Number of instances/observations
- `std_X_n`: the number of observations in the standardized data; the only time this would differ from 'n' is if data are from PLINK and the external data does not include all the same samples
- `p`: Number of regression coefficients (not including the intercept)
- `converged`: Logical indicator for whether the model converged
- `lambda`: The `lambda` value at which inference is being reported
- `lambda_char`: A formatted character string indicating the `lambda` value
- `nvars`: The number of nonzero coefficients (again, not including the intercept) at that value of `lambda`
- `nonzero`: The column names indicating the nonzero coefficients in the model at the specified value of `lambda`

Examples

```
admix_design <- create_design(X = admix$X, y = admix$y)  
fit <- plmm(design = admix_design)  
summary(fit, idx = 97)
```

`unzip_example_data` *For Linux/Unix and MacOS only, here is a companion function to unzip the .gz files that ship with the `plmmr` package*

Description

For Linux/Unix and MacOS only, here is a companion function to unzip the .gz files that ship with the `plmmr` package

Usage

```
unzip_example_data(outdir)
```

Arguments

`outdir` The file path to the directory to which the .gz files should be written

Details

For an example of this function, look at `vignette('plink_files', package = "plmmr")`. Note again: this function will not work on Windows systems - only for Linux/Unix and MacOS.

Value

Nothing is returned; the PLINK files that ship with the `plmmr` package are stored in the directory specified by 'outdir'

Index

* **datasets**
 admix, 2

 admix, 2

 coef.cv_plmm, 3
 coef.plmm, 4
 create_design, 4
 cv_plmm, 8

 find_example_data, 11

 lasso, 11

 plmm, 12
 plmm_loss, 15
 plot.cv_plmm, 15
 plot.plmm, 16
 predict.plmm, 17
 print.summary.cv_plmm, 19
 print.summary.plmm, 20
 process_delim, 21
 process_plink, 22

 relatedness_mat, 24

 summary.cv_plmm, 25
 summary.plmm, 26

 unzip_example_data, 27