

Model selection using GAMM with MuMIn

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1 Extending MuMIn's functionality to support gamm

This document describes how to implement the interface between the routines performing model selection and averaging in MuMIn and a class of models not supported by default, using `gamm` from package `mgcv` as an example (Note that `gamm` is currently handled out-of-box by MuMIn, but this text still may be useful if someone wanted to write methods for some more exotic model class).

The two principal functions in MuMIn, `model.avg` and `dredge` rely on the availability of methods for several generic functions for the class of the given fitted model object. These generic functions include the ones defined in package `stats` (`logLik`, `formula`, `nobs`, and optionally `deviance` which may simply return `NULL`), as well as ones defined in MuMIn itself (`coeffs`, `getAllTerms` and `coefTable`). In some cases the default methods may work as well.

In the case of `gamm` and `gamm4`, the returned object has no special class, and it is a `list` with two items: `lme` or `mer`, and `gam` (with some information stripped from it). Therefore no specific methods can be applied.

The solution is to provide a 'wrapper' function for `gamm` that evaluates the model and adds a class attribute onto it, e.g.:

```
> gamm <-  
+   function(...)  
+   structure(c(mgcv::gamm(...), list(call=match.call(mgcv::gamm))),  
+             class=c("gamm", "list"))
```

similarly for `gamm4` (but assign the same class `gamm`):

```
> gamm4 <-  
+   function(...)  
+   structure(c(gamm4::gamm4(...), list(call=match.call(gamm4::gamm4))),  
+             class=c("gamm", "list"))
```

As these wrappers have the same names as the actual functions, use of them is invisible for the user, and they mask the original functions on the level of `.GlobalEnv`.

In addition, these wrappers add a `call` element, containing the original call to the wrapper function. It is not necessary, but makes things easier later on for `dredge`.

Once we have an object of class `gamm`, it is possible to provide methods for it. First let us define the generic methods from `stats`.

```

> logLik.gamm <-
+   function (object, ...) logLik(object[[if(is.null(object$lme))
+     "mer" else "lme"]], ...)
> formula.gamm <-
+   function (x, ...) formula(x$gam, ...)
> nobs.gamm <-
+   function (object, ...) nobs(object$gam, ...)

```

It should be noted here that the issue of what the log-likelihood for GAMM should be is not entirely clear. The documentation for `gamm` states that the log-likelihood of `lme` is not the one of the fitted GAMM. However, comparing alternative models presents some evidence that it may be still appropriate for `gamm`. Namely both the log-likelihood of fitted `lme`, and one of the `lme` part of `gamm` (including only linear terms to make the comparison adequate) have identical values.

```

> dat <- gamSim(6,n=100,scale=.2,dist="normal")

4 term additive + random effectGu & Wahba 4 term additive model

> fm1 <- gamm(y~x0+x1+x2+x3,data=dat,random=list(fac=~1), method="ML")
> fm2 <- lme(y~x0+x1+x2+x3,data=dat,random=list(fac=~1), method="ML")
> logLik(fm1$lme)

'log Lik.' -224.2712 (df=7)

> logLik(fm2)

'log Lik.' -224.2712 (df=7)

```

Likewise is in the generalised case of `gamm4` and `lmer`:

```

> dat <- gamSim(6,n=100,scale=.2,dist="poisson")

4 term additive + random effectGu & Wahba 4 term additive model

> fmg1 <- gamm4(y ~ x0+x1+x2+x3, family=poisson, data=dat,random=~ (1/fac))
> fmg2 <- lmer(y ~ x0+x1 + x2 + x3 + (1/fac), family=poisson, data=dat)
> logLik(fmg1$mer)

'log Lik.' -703.5312 (df=6)

> logLik(fmg2)

'log Lik.' -703.5312 (df=6)

```

A comparison of `gamm4` including a smooth term with fixed two degrees of freedom gives log-likelihood which is very close to that of `lmer` including a linear and quadratic term.

```

> fmgs1 <- gamm4(y ~ x0+ s(x1, k=3, fx=TRUE)+ x2+ x3, family=poisson, data=dat,
+   random=~ (1/fac))
> fmgs2 <- lmer(y ~ x0+ x1 + I(x1^2) + x2+ x3 + (1/fac), family=poisson, data=dat)
> logLik(fmgs1$mer)

```

```
'log Lik.' -676.0842 (df=7)
> logLik(fmgs2)
'log Lik.' -661.7715 (df=7)
>
```

Normally, the object returned by `gam` inherits also from `glm`, so the `nobs` method for `glm` is called, but in case of `gamm` the `gam` element has only class `gam`, so we need to define the method directly (it just calls `nobs.glm`):

```
> nobs.gam <- function (object, ...) stats::nobs.glm(object, ...)
```

Methods for generic functions defined in MuMIn:

```
> coeffs.gamm <- function (model) coef(model$gam)
> getAllTerms.gamm <- function (x, ...) getAllTerms(x$gam, ...)
> coefTable.gamm <- function (model, ...) coefTable(model$gam, ...)
```

Three columns are obligatory in the `matrix` returned by `coefTable`: 'Estimate', 'Std. Error' and 'df' which can be just NA).

2 Model selection

Now we have all the prerequisites to proceed with the model selection:

```
> set.seed(0)
> dat <- gamSim(6, n=100, scale=5, dist="normal")

4 term additive + random effectGu & Wahba 4 term additive model

> fmgs2 <- gamm(y ~ 1+ s(x0)+ s(x3) + s(x2), family=gaussian, data=dat,
+             random = list(fac=~1))
```

This model fits poorly, but this is deliberate, to justify the model averaging.

```
> head(dd2 <- dredge(fmgs2))
```

```
Global model call: gamm(formula = y ~ 1 + s(x0) + s(x3) + s(x2), random = list(fac = ~1),
family = gaussian, data = dat)
```

```
---
```

Model selection table

	(Intercept)	s(x0)	s(x2)	s(x3)	df	logLik	AICc	delta	weight
3	16.58		+		5	-325.830	662.3	0.00	0.480
7	16.58		+	+	7	-323.916	663.0	0.75	0.330
4	16.58	+	+		7	-325.016	665.2	2.95	0.110
8	16.58	+	+	+	9	-323.507	667.0	4.72	0.045
1	16.58				3	-331.043	668.3	6.04	0.023
5	16.58			+	5	-329.624	669.9	7.59	0.011

(Note that we get quite different results using `gamm4`)

```
> summary(model.avg(dd2, subset= cumsum(weight) <= .95))
```

Call:

```
model.avg.model.selection(object = dd2, subset = cumsum(weight) <=
  0.95)
```

Component models:

	df	logLik	AICc	Delta	Weight
2	5	-325.83	662.30	0.00	0.52
23	7	-323.92	663.05	0.75	0.36
12	7	-325.02	665.25	2.95	0.12

Term codes:

s(x0)	s(x2)	s(x3)
1	2	3

Model-averaged coefficients:

	Estimate	Std. Error	z	value	Pr(> z)
(Intercept)	1.658e+01	1.737e+00	9.545	<2e-16	***
s(x2).1	-4.393e+00	2.983e+00	1.472	0.1409	
s(x2).2	-1.208e+01	7.979e+00	1.513	0.1302	
s(x2).3	-1.157e+00	2.126e+00	0.544	0.5863	
s(x2).4	-2.318e+00	5.211e+00	0.445	0.6564	
s(x2).5	1.129e+00	1.606e+00	0.703	0.4820	
s(x2).6	3.211e+00	4.609e+00	0.697	0.4860	
s(x2).7	1.581e+00	1.707e+00	0.926	0.3544	
s(x2).8	1.426e+01	1.169e+01	1.219	0.2227	
s(x2).9	3.243e+00	4.770e+00	0.680	0.4965	
s(x3).1	-4.985e-09	1.669e-04	0.000	1.0000	
s(x3).2	-6.610e-09	2.326e-04	0.000	1.0000	
s(x3).3	1.033e-09	5.467e-05	0.000	1.0000	
s(x3).4	-8.233e-09	1.359e-04	0.000	1.0000	
s(x3).5	1.724e-09	3.452e-05	0.000	1.0000	
s(x3).6	8.022e-09	1.284e-04	0.000	1.0000	
s(x3).7	-4.433e-09	6.862e-05	0.000	0.9999	
s(x3).8	4.255e-08	4.185e-04	0.000	0.9999	
s(x3).9	-1.149e+00	5.834e-01	1.969	0.0489	*
s(x0).1	-1.278e-08	1.489e-04	0.000	0.9999	
s(x0).2	-1.051e-08	2.333e-04	0.000	1.0000	
s(x0).3	1.635e-09	5.412e-05	0.000	1.0000	
s(x0).4	-7.340e-09	1.410e-04	0.000	1.0000	
s(x0).5	-1.691e-09	4.206e-05	0.000	1.0000	
s(x0).6	7.869e-09	1.285e-04	0.000	1.0000	
s(x0).7	3.062e-09	5.340e-05	0.000	1.0000	

```
s(x0).8      3.200e-08  4.384e-04  0.000  0.9999
s(x0).9      7.461e-01  5.836e-01  1.278  0.2011
```

```
---
```

```
Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

```
Full model-averaged coefficients (with shrinkage):
```

```
(Intercept)      s(x2).1      s(x2).2      s(x2).3      s(x2).4      s(x2).5
1.6583e+01 -4.3927e+00 -1.2075e+01 -1.1568e+00 -2.3180e+00  1.1290e+00
      s(x2).6      s(x2).7      s(x2).8      s(x2).9      s(x3).1      s(x3).2
3.2112e+00  1.5809e+00  1.4258e+01  3.2433e+00 -1.7880e-09 -2.3708e-09
      s(x3).3      s(x3).4      s(x3).5      s(x3).6      s(x3).7      s(x3).8
3.7056e-10 -2.9532e-09  6.1826e-10  2.8775e-09 -1.5900e-09  1.5263e-08
      s(x3).9      s(x0).1      s(x0).2      s(x0).3      s(x0).4      s(x0).5
-4.1208e-01 -1.5258e-09 -1.2551e-09  1.9519e-10 -8.7647e-10 -2.0188e-10
      s(x0).6      s(x0).7      s(x0).8      s(x0).9
9.3973e-10  3.6567e-10  3.8213e-09  8.9094e-02
```

```
Relative variable importance:
```

```
(Intercept)      s(x0)      s(x2)      s(x3)
1.00          0.12          1.00          0.36
```

```
>
```