Package ‘mmm2’
February 20, 2015

Type Package
Title Multivariate marginal models with shared regression parameters
Version 1.2
Date 2013-29-12
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Depends gee
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Description Fits multivariate marginal models with shared regression parameters for discrete and continuous responses
License GPL (>= 2)
NeedsCompilation no
Repository CRAN
Date/Publication 2013-12-31 16:24:03

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mmm2-package Multivariate marginal models with shared regression parameters

Description

Includes a multivariate marginal model for which the formulation permits fitting models with shared and response specific regression parameters at the same time

Kenya_morbidity

Details

Package: mmm2
Type: Package
Version: 1.2
Date: 2013-29-12
License: GPL (>=2)

Kenya_morbidity  Kenya Morbidity Data Set

Description

A bivariate longitudinal binary data set.

Usage

data(Kenya_morbidity)

Format

A data frame with 4692 observations on the following 7 variables.

ID  a vector for subject ID
poor_appetite  a vector for poor appetite: 0 = absence, 1 = presence
headache  a vector for headache: 0 = absence, 1 = presence
visit_num  a vector for follow-up time (in month)
age_at_onset  a vector for age at onset (in years)
boy  a vector for gender: 0 = girl, 1 = boy
treatment  a vector for treatment: 0 = control, 1 = calorie, 2 = meat, 3 = milk

Details

This data set is a sample of the big data set available at the link below. Only children with full data for the first year were included.

Source

http://rem.ph.ucla.edu/mld/data/tabdelimiteddata/morbidity_class.txt
mlcd

References

Examples
data(Kenya_morbidity)
head(Kenya_morbidity, 10)
summary(Kenya_morbidity$age_at_onset)
table(Kenya_morbidity$treatment)

mlcd Multivariate Longitudinal Count Data (MLCD)

Description
A data frame with 2000 observations on the following 6 variables. MLCD is a simulated bivariate longitudinal count dataset assuming there are 500 subjects in the study whose data are collected at 4 equally-spaced time points.

Usage
data(mlcd)

Format
A data frame with 2000 observations on the following 6 variables.
ID a numeric vector for subject ID
resp1 a numeric vector for the first longitudinal count response
resp2 a numeric vector for the second longitudinal count response
X a numeric vector for the covariate, X
time a numeric vector for the time point at which observations are collected
X.time a numeric vector for the interaction between X and time

Details
The covariates, X and time are the standardized values indeed. The related interaction is calculated by using these standardized values. X is a time-independent covariate. For the details of data generation see the user manual of the R package mmm at http://cran.r-project.org/web/packages/mmm/index.html.
References


Examples

```r
data(mlgd)
plot(mlcdX, mlcd$resp1)
```

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**mlgd**

*Multivariate Longitudinal Continuous (Gaussian) Data (MLGD)*

Description

A data frame with 2000 observations on the following 6 variables. MLGD is a simulated bivariate longitudinal continuous dataset assuming there are 500 subjects in the study whose data are collected at 4 equally-spaced time points.

Usage

```r
data(mlgd)
```

Format

A data frame with 2000 observations on the following 6 variables.

- **ID** a numeric vector for subject ID
- **resp1** a numeric vector for the first longitudinal count response
- **resp2** a numeric vector for the second longitudinal count response
- **X** a numeric vector for the covariate, X
- **time** a numeric vector for the time point at which observations are collected
- **X.time** a numeric vector for the interaction between X and time

Details

The covariates, X and time are the standardized values indeed. The related interaction is calculated by using these standardized values. X is a time-independent covariate. For the details of data generation see the user manual of the R package mmm at http://cran.r-project.org/web/packages/mmm/index.html.
References


Examples

```r
data(mlgd)
plot(mlgd$X, mlgd$resp1)
```

### mmm2

Function to fit multivariate marginal models with shared regression parameters

#### Description

fits multivariate marginal models with shared regression parameters for both continuous and discrete responses

#### Usage

```r
mmm2(formula, id, data = NULL, rtype = TRUE, interaction = NULL, R = NULL, 
b = NULL, tol = 0.001, maxiter = 25, family = "gaussian", corstr = "independence", 
Mv = 1, silent = TRUE, scale.fix = FALSE, scale.value = 1)
```

#### Arguments

- **formula**: a formula expression, see the examples given below.
- **id**: a vector for identification of the clusters or a single sided formula, see examples.
- **data**: an optional data frame.
- **rtype**: a logical variable which determines the inclusion of response type indicator variables as new covariates. The default is set to TRUE which corresponds to the inclusion of response types by placing them right after the last covariate in the design matrix. For k multiple responses, k-1 indicator variables are to be created and mmm2 has a systematic way of creating these variables: The first response takes 0 for all the k-1 indicator variables and jth response (j = 2, ..., k) takes 1 only for the (k-j+1)th indicator variable and takes 0 otherwise.
- **interaction**: expects a vector of integers which includes the column number of the covariates (by considering only the covariate matrix, not the whole data) which are to be interacted with the response type indicator variables. These interactions are added as new covariates right after the last response type indicator variable. If rtype is set to FALSE, mmm2 ignores interaction even if it is set to a vector of column numbers of some covariates.
R: a user specified square matrix for the working correlation matrix, appropriate when corstr="fixed".

b: user specified initials for the parameter estimates.
tol: the tolerance which specifies the convergency of the algorithm.
maxiter: the maximum number of iterations to be consumed by the algorithm.
family: an object which defines the link and variance function. The possible choices are same with the ones in the "gee" package. For details see the gee documentation. Note that family=binomial handles multivariate longitudinal binary data, family=poisson handles multivariate longitudinal count data, family=gaussian handles multivariate longitudinal (normal type) continuous data and family=gamma handles multivariate longitudinal (gamma type) continuous data.
corstr: a character string which defines the structure of the working correlation matrix. For details see the gee documentation.
Mv: specifies the lag value, e.g. specification of "corstr=AR-M" and "Mv=1" indicates AR(1).
silent: a logical variable which decides the print of the iterations.
scale.fix
scale.value

Details
The mmm2 function utilizes the gee package within.

Value
Returns an object of the results. See the examples given below.

Note
This is the version 1.2 of this user documentation file.

Author(s)
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References


**See Also**

`gee`

**Examples**

```r
## binary data application
data(Kenya_morbidity)
fit1 <- mmm2(cbind(poor_appetite, headache) ~ visit_num + age_at_onset + boy +
              as.factor(treatment), id = ~ id, data = Kenya_morbidity, interaction = 1:6,
              family = binomial(link = logit), corstr = "unstructured")
summary(fit1)$coef

## count data application
data(mlcd)
fit2 <- mmm2(formula = cbind(mlcd.resp1, mlcd.resp2) - mlcd$X + mlcd$time +
              mlcd$X.time, id = mlcd$id, rtype = TRUE, interaction = 1:3, family = poisson, corstr = "unstructured")
summary(fit2)$coef

## continuous data application
data(mlgd)
fit3 <- mmm2(formula = cbind(mlgd.resp1, mlgd.resp2) - mlgd$X + mlgd$time +
              mlgd$X.time, id = mlgd$id, rtype = TRUE, interaction = 1:3, family = gaussian, corstr = "unstructured")
summary(fit3)$coef
```
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