Package 'SASmixed'

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Description Data sets and sample lmer analyses corresponding
to the examples in Littell, Milliken, Stroup and Wolfinger
(1996), ``SAS System for Mixed Models'', SAS Institute.

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`Animal` *Animal breeding experiment*

Description

The `Animal` data frame has 20 rows and 3 columns giving the average daily weight gains for animals with different genetic backgrounds.

Format

This data frame contains the following columns:

Sire a factor denoting the sire. (5 levels)

Dam a factor denoting the dam. (2 levels)

AvgDailyGain a numeric vector of average daily weight gains

Details

This appears to be a constructed data set.

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 6.4).

Examples

```
str(Animal)
```

AvgDailyGain *Average daily weight gain of steers on different diets*

Description

The AvgDailyGain data frame has 32 rows and 6 columns.

Format

This data frame contains the following columns:

Id the animal number

Block an ordered factor indicating the barn in which the steer was housed.

Treatment an ordered factor with levels 0 < 10 < 20 < 30 indicating the amount of medicated feed additive added to the base ration.

adg a numeric vector of average daily weight gains over a period of 160 days.

InitWt a numeric vector giving the initial weight of the animal

Trt the Treatment as a numeric variable

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 5.3).

Examples

```
str(AvgDailyGain)
if (require("lattice", quietly = TRUE, character = TRUE)) {
  ## plot of adg versus Treatment by Block
  xyplot(adg ~ Treatment | Block, AvgDailyGain, type = c("g", "p", "r"),
         xlab = "Treatment (amount of feed additive)",
         ylab = "Average daily weight gain (lb.)", aspect = "xy",
         index.cond = function(x, y) coef(lm(y ~ x))[1])
}
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  ## compare with output 5.1, p. 178
  print(fm1Adg <- lmer(adg ~ InitWt * Treatment - 1 + (1 | Block),
                       AvgDailyGain))
  print(anova(fm1Adg))   # checking significance of terms
  print(fm2Adg <- lmer(adg ~ InitWt + Treatment + (1 | Block),
                       AvgDailyGain))
  print(anova(fm2Adg))
  print(lmer(adg ~ InitWt + Treatment - 1 + (1 | Block), AvgDailyGain))
}
```

BIB *Data from a balanced incomplete block design*

Description

The BIB data frame has 24 rows and 5 columns.

Format

This data frame contains the following columns:

Block an ordered factor with levels 1 < 2 < 3 < 8 < 5 < 4 < 6 < 7

Treatment a treatment factor with levels 1 to 4.

y a numeric vector representing the response

x a numeric vector representing the covariate

Grp a factor with levels 13 and 24

Details

These appear to be constructed data.

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 5.4).

Examples

```
str(BIB)
if (require("lattice", quietly = TRUE, character = TRUE)) {
  xyplot(y ~ x | Block, BIB, groups = Treatment, type = c("g", "p"),
         aspect = "xy", auto.key = list(points = TRUE, space = "right",
         lines = FALSE))
}
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  ## compare with Output 5.7, p. 188
  print(fm1BIB <- lmer(y ~ Treatment * x + (1 | Block), BIB))
  print(anova(fm1BIB))     # strong evidence of different slopes
  ## compare with Output 5.9, p. 193
  print(fm2BIB <- lmer(y ~ Treatment + x : Grp + (1 | Block), BIB))
  print(anova(fm2BIB))
}
```

Bond *Strengths of metal bonds*

Description

The Bond data frame has 21 rows and 3 columns of data on the strength required to break metal bonds according to the metal and the ingot.

Format

This data frame contains the following columns:

pressure a numeric vector of pressures required to break the bond

Metal a factor with levels c, i and n indicating the metal involved (copper, iron or nickel).

Ingot an ordered factor indicating the ingot of the composition material.

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 1.2.4).

Mendenhall, M., Wackerly, D. D. and Schaeffer, R. L. (1990), *Mathematical Statistics*, Wadsworth (Exercise 13.36).

Examples

```
str(Bond)
options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
if (require("lme4", quietly = TRUE, character = TRUE)) {
  ## compare with output 1.1 on p. 6
  print(fm1Bond <- lmer(pressure ~ Metal + (1|Ingot), Bond))
  print(anova(fm1Bond))
}
```

Cultivation *Bacterial innoculation applied to grass cultivars*

Description

The Cultivation data frame has 24 rows and 4 columns of data from an experiment on the effect on dry weight yield of three bacterial inoculation treatments applied to two grass cultivars.

Format

This data frame contains the following columns:

Block a factor with levels 1 to 4

Cult the cultivar factor with levels a and b

Inoc the innoculant factor with levels con, dea and liv

drywt a numeric vector of dry weight yields

Source

Littell, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 2.2(a)).

Littel, R. C., Freund, R. J., and Spector, P. C. (1991), *SAS System for Linear Models, Third Ed.*, SAS Institute.

Examples

```
str(Cultivation)
xtabs(~Block+Cult, Cultivation)
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  ## compare with Output 2.10, page 58
  print(fm1Cult <- lmer(drywt ~ Inoc * Cult + (1|Block) + (1|Cult),
                        Cultivation))
  print(anova(fm1Cult))
  print(fm2Cult <- lmer(drywt ~ Inoc + Cult + (1|Block) + (1|Cult),
                        Cultivation))
  print(anova(fm2Cult))
  print(fm3Cult <- lmer(drywt ~ Inoc + (1|Block) + (1|Cult), Cultivation))
  print(anova(fm3Cult))
}
```

Demand *Per-capita demand deposits by state and year*

Description

The Demand data frame has 77 rows and 8 columns of data on per-capita demand deposits by state and year.

Format

This data frame contains the following columns:

State an ordered factor with levels WA < FL < CA < TX < IL < DC < NY

Year an ordered factor with levels 1949 < ... < 1959

d a numeric vector of per-capita demand deposits

y a numeric vector of permanent per-capita personal income

rd a numeric vector of service charges on demand deposits

rt a numeric vector of interest rates on time deposits

rs a numeric vector of interest rates on savings and loan association shares.

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 1.2.4).

Feige, E. L. (1964), *The Demand for Liquid Assets: A Temporal Cross-Sectional Analysis.*, Prentice Hall.

Examples

```
str(Demand)
if (require("lme4", quietly = TRUE, character = TRUE)) {
  ## compare to output 3.13, p. 132
  summary(fm1Demand <-
      lmer(log(d) ~ log(y) + log(rd) + log(rt) + log(rs) + (1|State) + (1|Year),
         Demand))
}
```

Genetics *Heritability data*

Description

The `Genetics` data frame has 60 rows and 4 columns.

Format

This data frame contains the following columns:

Location a factor with levels `1` to `4`

Block a factor with levels `1` to `3`

Family a factor with levels `1` to `5`

Yield a numeric vector of crop yields

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 4.5).

Examples

```
str(Genetics)
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  summary(fm1Gen <- lmer(Yield ~ Family + (1|Location/Block), Genetics))
}
```

HR *Heart rates of patients on different drug treatments*

Description

The HR data frame has 120 rows and 5 columns of the heart rates of patients under one of three possible drug treatments.

Format

This data frame contains the following columns:

Patient an ordered factor indicating the patient.

Drug the drug treatment - a factor with levels a, b and p where p represents the placebo.

baseHR the patient's base heart rate

HR the observed heart rate at different times in the experiment

Time the time of the observation

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 3.5).

Examples

```
str(HR)
if (require("lattice", quietly = TRUE, character = TRUE)) {
  xyplot(HR ~ Time | Patient, HR, type = c("g", "p", "r"), aspect = "xy",
         index.cond = function(x, y) coef(lm(y ~ x))[1],
         ylab = "Heart rate (beats/min)")
}
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  ## linear trend in time
  print(fm1HR <- lmer(HR ~ Time * Drug + baseHR + (Time|Patient), HR))
  print(anova(fm1HR))
## Not run:
fm2HR <- update(fm1HR, weights = varPower(0.5)) # use power-of-mean variance
summary(fm2HR)
intervals(fm2HR)             # variance function does not seem significant
anova(fm1HR, fm2HR)         # confirm with likelihood ratio
```

```
## End(Not run)
 print(fm3HR <- lmer(HR ~ Time + Drug + baseHR + (Time|Patient), HR))
 print(anova(fm3HR))
 ## remove Drug term
 print(fm4HR <- lmer(HR ~ Time + baseHR + (Time|Patient), HR))
 print(anova(fm4HR))
}
```

IncBlk *An unbalanced incomplete block experiment*

Description

The IncBlk data frame has 24 rows and 4 columns.

Format

This data frame contains the following columns:

Block an ordered factor giving the block

Treatment a factor with levels 1 to 4

y a numeric vector

x a numeric vector

Details

These data are probably constructed data.

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 5.5).

Examples

```
str(IncBlk)
```

`Mississippi` *Nitrogen concentrations in the Mississippi River*

Description

The `Mississippi` data frame has 37 rows and 3 columns.

Format

This data frame contains the following columns:

influent an ordered factor with levels `3` < `5` < `2` < `1` < `4` < `6`

y a numeric vector

Type a factor with levels `1` `2` `3`

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 4.2).

Examples

```
str(Mississippi)
if (require("lattice", quietly = TRUE, character = TRUE)) {
  dotplot(drop(influent:Type) ~ y, groups = Type, Mississippi)
}
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  ## compare with output 4.1, p. 142
  print(fm1Miss <- lmer(y ~ 1 + (1|influent), Mississippi))
  ## compare with output 4.2, p. 143
  print(fm1MLMiss <- update(fm1Miss, REML=FALSE))
  ## BLUP's of random effects on p. 142
  ranef(fm1Miss)
  ## BLUP's of random effects on p. 144
  print(ranef(fm1MLMiss))
#intervals(fm1Miss)       # interval estimates of variance components
  ## compare to output 4.8 and 4.9, pp. 150-152
  print(fm2Miss <- lmer(y ~ Type+(1|influent), Mississippi, REML=TRUE))
  print(anova(fm2Miss))
}
```

`Multilocation` *A multilocation trial*

Description

The `Multilocation` data frame has 108 rows and 7 columns.

Format

This data frame contains the following columns:

obs a numeric vector

Location an ordered factor with levels `B` < `D` < `E` < `I` < `G` < `A` < `C` < `F` < `H`

Block a `factor` with levels `1` to `3`

Trt a factor with levels `1` to `4`

Adj a numeric vector

Fe a numeric vector

Grp an `ordered` factor with levels `B/1` < `B/2` < `B/3` < `D/1` < `D/2` < `D/3` < `E/1` < `E/2` < `E/3` < `I/1` < `I/2` < `I/3` < `G/1` < `G/2` < `G/3` < `A/1` < `A/2` < `A/3` < `C/1` < `C/2` < `C/3` < `F/1` < `F/2` < `F/3` < `H/1` < `H/2` < `H/3`

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 2.8.1).

Examples

```
str(Multilocation)
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  ### Create a Block %in% Location factor
  Multilocation$Grp <- with(Multilocation, Block:Location)
  print(fm1Mult <- lmer(Adj ~ Location * Trt + (1|Grp), Multilocation))
  print(anova(fm1Mult))
  print(fm2Mult <- lmer(Adj ~ Location + Trt + (1|Grp), Multilocation), corr=FALSE)
  print(fm3Mult <- lmer(Adj ~ Location + (1|Grp), Multilocation), corr=FALSE)
  print(fm4Mult <- lmer(Adj ~ Trt + (1|Grp), Multilocation))
  print(fm5Mult <- lmer(Adj ~ 1 + (1|Grp), Multilocation))
  print(anova(fm2Mult))
  print(anova(fm1Mult, fm2Mult, fm3Mult, fm4Mult, fm5Mult))
  ### Treating the location as a random effect
  print(fm1MultR <- lmer(Adj ~ Trt + (1|Location/Trt) + (1|Grp), Multilocation))
  print(anova(fm1MultR))
  fm2MultR <- lmer(Adj ~ Trt + (Trt - 1|Location) + (1|Block), Multilocation)
  ## Warning (not error ?!): Convergence failure in 10000 iter %% __FIXME__
```

```
  print(fm2MultR)# does not mention previous conv.failure %% FIXME ??
  print(anova(fm1MultR, fm2MultR))
 ## Not run:
  confint(fm1MultR)

## End(Not run)
}
```

PBIB *A partially balanced incomplete block experiment*

Description

The PBIB data frame has 60 rows and 3 columns.

Format

This data frame contains the following columns:

response a numeric vector

Treatment a factor with levels 1 to 15

Block an ordered factor with levels 1 to 15

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 1.5.1).

Examples

```
str(PBIB)
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  ## compare with output 1.7  pp. 24-25
  print(fm1PBIB <- lmer(response ~ Treatment + (1|Block), PBIB))
  print(anova(fm1PBIB))
}
```

Semi2 *Oxide layer thicknesses on semiconductors*

Description

The Semi2 data frame has 72 rows and 5 columns.

Format

This data frame contains the following columns:

Source a factor with levels 1 and 2

Lot a factor with levels 1 to 8

Wafer a factor with levels 1 to 3

Site a factor with levels 1 to 3

Thickness a numeric vector

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 4.4).

Examples

```
str(Semi2)
xtabs(~Lot + Wafer, Semi2)
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  ## compare with output 4.13, p. 156
  print(fm1Semi2 <- lmer(Thickness ~ 1 + (1|Lot/Wafer), Semi2))
  ## compare with output 4.15, p. 159
  print(fm2Semi2 <- lmer(Thickness ~ Source + (1|Lot/Wafer), Semi2))
  print(anova(fm2Semi2))
  ## compare with output 4.17, p. 163
  print(fm3Semi2 <- lmer(Thickness ~ Source + (1|Lot/Wafer) + (1|Lot:Source),
                         Semi2))
  ## This is not the same as the SAS model.
}
```

Semiconductor *Semiconductor split-plot experiment*

Description

The Semiconductor data frame has 48 rows and 5 columns.

Format

This data frame contains the following columns:

resistance a numeric vector

ET a factor with levels 1 to 4 representing etch time.

Wafer a factor with levels 1 to 3

position a factor with levels 1 to 4

Grp an ordered factor with levels 1/1 < 1/2 < 1/3 < 2/1 < 2/2 < 2/3 < 3/1 < 3/2 < 3/3 < 4/1 < 4/2 < 4/3

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 2.2(b)).

Examples

```
str(Semiconductor)
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  print(fm1Semi <- lmer(resistance ~ ET * position + (1|Grp), Semiconductor))
  print(anova(fm1Semi))
  print((fm2Semi <- lmer(resistance ~ ET + position + (1|Grp), Semiconductor)))
  print(anova(fm2Semi))
}
```

SIMS *Second International Mathematics Study data*

Description

The SIMS data frame has 3691 rows and 3 columns.

Format

This data frame contains the following columns:

Pretot a numeric vector giving the student's pre-test total score

Gain a numeric vector giving gains from pre-test to the final test

Class an ordered factor giving the student's class

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (section 7.2.2)

Kreft, I. G. G., De Leeuw, J. and Var Der Leeden, R. (1994), "Review of five multilevel analysis programs: BMDP-5V, GENMOD, HLM, ML3, and VARCL", *American Statistician*, **48**, 324–335.

Examples

```
str(SIMS)
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  ## compare to output 7.4, p. 262
  print(fm1SIMS <- lmer(Gain ~ Pretot + (Pretot | Class), data = SIMS))
  print(anova(fm1SIMS))
}
```

`TeachingI` *Teaching Methods I*

Description

The `TeachingI` data frame has 96 rows and 7 columns.

Format

This data frame contains the following columns:

Method a factor with levels `1` to `3`

Teacher a factor with levels `1` to `4`

Gender a factor with levels `f` and `m`

Student a factor with levels `1` to `4`

score a numeric vector

Experience a numeric vector

uTeacher an ordered factor with levels

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 5.6).

Examples

```
str(TeachingI)
```

TeachingII *Teaching Methods II*

Description

The TeachingII data frame has 96 rows and 6 columns.

Format

This data frame contains the following columns:

Method a factor with levels 1 to 3

Teacher a factor with levels 1 to 4

Gender a factor with levels f and m

IQ a numeric vector

score a numeric vector

uTeacher an ordered factor with levels

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 5.7).

Examples

```
str(TeachingII)
```

WaferTypes *Data on different types of silicon wafers*

Description

The WaferTypes data frame has 144 rows and 8 columns.

Format

This data frame contains the following columns:

Group a factor with levels 1 to 4

Temperature an ordered factor with levels 900 < 1000 < 1100

Type a factor with levels A and B

Wafer a numeric vector

Site a numeric vector

delta a numeric vector

Thick a numeric vector

uWafer an ordered factor giving a unique code to each group, temperature, type and wafer combination.

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 5.8).

Examples

```
str(WaferTypes)
```

Weights *Data from a weight-lifting program*

Description

The `Weights` data frame has 399 rows and 5 columns.

Format

This data frame contains the following columns:

strength a numeric vector

Subject a factor with levels `1` to `21`

Program a factor with levels `CONT` (continuous repetitions and weights), `RI` (repetitions increasing) and `WI` (weights increasing)

Subj an ordered factor indicating the subject on which the measurement is made

Time a numeric vector indicating the time of the measurement

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 3.2(a)).

Examples

```
str(Weights)
if (require("lme4", quietly = TRUE, character = TRUE)) {
  options(contrasts = c(unordered = "contr.SAS", ordered = "contr.poly"))
  ## compare with output 3.1, p. 91
  print(fm1Weight <- lmer(strength ~ Program * Time + (1|Subj), Weights))
  print(anova(fm1Weight))
  print(fm2Weight <- lmer(strength ~ Program * Time + (Time|Subj), Weights))
  print(anova(fm1Weight, fm2Weight))
## Not run:
intervals(fm2Weight)
fm3Weight <- update(fm2Weight, correlation = corAR1())
anova(fm2Weight, fm3Weight)
fm4Weight <- update(fm3Weight, strength ~ Program * (Time + I(Time^2)),
                    random = ~Time|Subj)
```

```
summary(fm4Weight)
anova(fm4Weight)
intervals(fm4Weight)

## End(Not run)
}
```

`WWheat` *Winter wheat*

Description

The `WWheat` data frame has 60 rows and 3 columns.

Format

This data frame contains the following columns:

Variety an ordered factor with 10 levels

Yield a numeric vector of yields

Moisture a numeric vector of soil moisture contents

Source

Littel, R. C., Milliken, G. A., Stroup, W. W., and Wolfinger, R. D. (1996), *SAS System for Mixed Models*, SAS Institute (Data Set 7.2).

Examples

```
str(WWheat)
```

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