Package 'fastFMM'

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Type Package

Title Fast Functional Mixed Models using Fast Univariate Inference

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Description Implementation of the fast univariate inference approach (Cui et al. (2022) <doi:10.1080/10618600.2021.1950006>, Loewinger et al. (2024) <doi:10.7554/eLife.95802.2>) for fitting functional mixed models. User guides and Python package information can be found at <https://github.com/gloewing/photometry_FLMM>.

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Repository CRAN

Imports lme4, parallel, cAIC4, magrittr, dplyr, mgcv, MASS, lsei, refund, stringr, Matrix, mvtnorm, progress, ggplot2, gridExtra, Rfast, lmeresampler, stats, methods

RoxygenNote 7.3.2

URL https://github.com/gloewing/fastFMM

BugReports https://github.com/gloewing/fastFMM/issues

VignetteBuilder knitr

Suggests knitr, rmarkdown, spelling

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all_crossterms   *Create crossterms from two matrices*

Description

A helper function for 'G_generate' that produces cross-terms.

Usage

```
all_crossterms(Z_i, Z_j, make_sparse = TRUE)
```

Arguments

Z_i	Matrix
Z_j	Matrix
make_sparse	Boolean for whether to output a sparse matrix. Default is 'TRUE'.

Value

Matrix of cross-terms between 'Z_i' and 'Z_j'.

---

cov_nnls   *Estimate non-negative diagonal terms on G matrix*

Description

Helper function for 'G_estimate'. Uses least squares under non-negativity constraints, mainly relying on 'nnls' capability from 'lsei'.

Usage

```
cov_nnls(
  data,
  L,
  out_index,
  data_cov,
  RE_table,
  idx_lst,
  designmat,
  betaHat,
  GTilde,
  non_neg = 0,
  silent = TRUE
)
```

Arguments

data	Data frame containing all predictor and outcome variables
L	The dimension of the functional domain
out_index	Indices of outcome variables in 'data'
data_cov	(unsure) Covariance of variables
RE_table	Data frame containing random effects and interactions
idx_lst	(unsure) Column indices of random effects
designmat	(unsure)
betaHat	Estimates of coefficients of random effects
GTilde	Current 'GTilde' estimate, created as an intermediate in 'G_estimate'
non_neg	(unsure), defaults to 0
silent	Whether to print the step. Defaults to 'TRUE'.

Value

A matrix with the same dimensions as 'GTilde'.

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fui   *Fast Univariate Inference for Longitudinal Functional Models*

Description

Fit a function-on-scalar regression model for longitudinal functional outcomes and scalar predictors using the Fast Univariate Inference (FUI) approach (Cui et al. 2022; Loewinger et al. 2024).

Usage

```
fui(
  formula,
  data,
  family = "gaussian",
  var = TRUE,
  analytic = TRUE,
  parallel = FALSE,
  silent = FALSE,
  argvals = NULL,
  nknots_min = NULL,
  nknots_min_cov = 35,
  smooth_method = "GCV.Cp",
  splines = "tp",
  design_mat = FALSE,
  residuals = FALSE,
  num_boots = 500,
  boot_type = NULL,
  seed = 1,
  subj_ID = NULL,
  num_cores = 1,
  caic = FALSE,
  REs = FALSE,
  non_neg = 0,
  MoM = 1,
  impute_outcome = FALSE
)
```

Arguments

formula	Two-sided formula object in lme4 formula syntax. The difference is that the response need to be specified as a matrix instead of a vector. Each column of the matrix represents one location of the longitudinal functional observations on the domain.
data	A data frame containing all variables in formula
family	GLM family of the response. Defaults to gaussian.

var	Logical, indicating whether to calculate and return variance of the coefficient estimates. Defaults to `TRUE`.
analytic	Logical, indicating whether to use the analytic inferenc approach or bootstrap. Defaults to `TRUE`.
parallel	Logical, indicating whether to do parallel computing. Defaults to `FALSE`.
silent	Logical, indicating whether to show descriptions of each step. Defaults to `FALSE`.
argvals	A vector containing locations of observations on the functional domain. If not specified, a regular grid across the range of the domain is assumed. Currently only supported for bootstrap (`analytic=FALSE`).
nknots_min	Minimal number of knots in the penalized smoothing for the regression coefficients. Defaults to `NULL`, which then uses L/2 where L is the dimension of the functional domain.
nknots_min_cov	Minimal number of knots in the penalized smoothing for the covariance matrices. Defaults to 35.
smooth_method	How to select smoothing parameter in step 2. Defaults to `"GCV.Cp"`
splines	Spline type used for penalized splines smoothing. We use the same syntax as the mgcv package. Defaults to `"tp"`.
design_mat	Logical, indicating whether to return the design matrix. Defaults to `FALSE`
residuals	Logical, indicating whether to save residuals from unsmoothed LME. Defaults to `FALSE`.
num_boots	Number of samples when using bootstrap inference. Defaults to 500.
boot_type	Bootstrap type (character): "cluster", "case", "wild", "reb", "residual", "parametric", "semiparametric". NULL defaults to "cluster" for non-gaussian responses and "wild" for gaussian responses. For small cluster (n<=10) gaussian responses, defaults to "reb".
seed	Numeric value used to make sure bootstrap replicate (draws) are correlated across functional domains for certain bootstrap approach
subj_ID	Name of the variable that contains subject ID.
num_cores	Number of cores for parallelization. Defaults to 1.
caic	Logical, indicating whether to calculate cAIC. Defaults to `FALSE`.
REs	Logical, indicating whether to return random effect estimates. Defaults to `FALSE`.
non_neg	0 - no non-negativity constrains, 1 - non-negativity constraints on every coefficient for variance, 2 - non-negativity on average of coefficents for 1 variance term. Defaults to 0.
MoM	Method of moments estimator. Defaults to 1.
impute_outcome	Logical, indicating whether to impute missing outcome values with FPCA. This has not been tested thoroughly so use with caution. Defaults to `FALSE`.

Details

The FUI approach comprises of three steps:

1. Fit a univariate mixed model at each location of the functional domain, and obtain raw estimates from massive models;

2. Smooth the raw estimates along the functional domain;

3. Obtain the pointwise and joint confidence bands using an analytic approach for Gaussian data or Bootstrap for general distributions.

For more information on each step, please refer to the FUI paper by Cui et al. (2022). For more information on the method of moments estimator applied in step 3, see Loewinger et al. (2024).

Value

A list containing:

betaHat	Estimated functional fixed effects
argvals	Location of the observations
betaHat.var	Variance estimates of the functional fixed effects (if specified)
qn	critical values used to construct joint CI
...	...

Author(s)

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References

Cui, E., Leroux, A., Smirnova, E., Crainiceanu, C. (2022). Fast Univariate Inference for Longitudinal Functional Models. *Journal of Computational and Graphical Statistics*, 31(1), 219-230.

Loewinger, G., Cui, E., Lovinger, D., Pereira, F. (2024). A Statistical Framework for Analysis of Trial-Level Temporal Dynamics in Fiber Photometry Experiments. *eLife*, 95802.

Examples

```
library(refund)

## random intercept only
set.seed(1)
DTI_use <- DTI[DTI$ID %in% sample(DTI$ID, 10),]
fit_dti <- fui(
  cca ~ case + visit + sex + (1 | ID),
  data = DTI_use
)
```

G_estimate   *Estimate covariance of random components G(s1, s2)*

Description

Estimates the covariance matrix G for random intercepts that occurs at Step 3 of the FUI method. Applies when 'G_generate' cannot provide an analytic solution.

Usage

```
G_estimate(
  data,
  L,
  out_index,
  data_cov,
  ztlist,
  designmat,
  betaHat,
  HHat,
  RE_table,
  non_neg = 1,
  MoM = 2,
  silent = TRUE
)
```

Arguments

data	A data frame containing all variables in formula
L	Number of columns of outcome variables
out_index	Indices that contain the outcome variables
data_cov	(unsure) A matrix of covariance of the data
ztlist	A list of the design matrices corresponding to random effects
designmat	Design matrix of the linear models
betaHat	Estimated functional fixed effects
HHat	(unsure)
RE_table	(unsure) A data frame containing point estimates of random effects
non_neg	(unsure)
MoM	Controls method of moments estimator
silent	Whether to print the step description during calculations. Defaults to 'TRUE'.

Details

A helper function for 'fui'.

Value

An estimation of the G matrix

G_estimate_randint	*Special case of estimating covariance of random components G(s1, s2)*

Description

Estimates the covariance matrix G for random intercepts that occurs at Step 3 of the FUI method. A helper function for 'fui'.

Usage

```
G_estimate_randint(data, L, out_index, designmat, betaHat, silent = TRUE)
```

Arguments

data	A data frame containing all variables in formula
L	Number of columns of outcome variables
out_index	Indices that contain the outcome variables
designmat	Design matrix of the linear models
betaHat	Estimated functional fixed effects
silent	Whether to print the step description during calculations. Defaults to 'TRUE'.

Value

An estimation of the G matrix

G_generate	*Creates the design matrix that allows for estimation of G*

Description

The function 'G_estimate' uses a MoM method, and 'G_estimate_randint' is a special case of 'G_estimate'.

Usage

```
G_generate(data, Z_lst, RE_table, MoM, ID = "id")
```

Arguments

`data`	Data frame that contains the predictors and outcome
`Z_lst`	Transposed list of Z matrices from the univariate fits
`RE_table`	Table of random effects and interactions, generated from the 'lmerMod' object
`MoM`	Integer to determine type of MoM estimation.
`ID`	Name of the ID factor, assuming names of 'HHat' are generated from the same table in the same order

Details

Helper function for variance estimation in 'fui'.

Value

List containing Z matrices and indices (unsure)

---

    plot_fui   *Default FUI plotting*

Description

Take a fitted `fui` object produced by `fastFMM::fui()` and plot the point estimates of fixed effects. When variance was calculated, the plot function also returns 95% pointwise and joint confidence intervals.

Usage

```
plot_fui(
  fuiobj,
  num_row = NULL,
  xlab = "Functional Domain",
  title_names = NULL,
  ylim = NULL,
  align_x = NULL,
  x_rescale = 1,
  y_val_lim = 1.1,
  y_scal_orig = 0.05,
  return = FALSE
)
```

Arguments

`fuiobj`	A object returned from the `fui` function
`num_row`	An integer that specifies the number of rows the plots will be displayed on. Defaults to p/2, where p is the number of predictors.
`xlab`	A string that specifies the x-axis title (i.e., for the functional domain). Defaults to "Functional Domain"
`title_names`	A vector of strings that has length equal to number of covariates (plus intercept if relevant). Allows one to change the titles of the plots. Defaults to NULL which uses the variable names in the dataframe for titles.
`ylim`	A 2-dimensional vector that specifies limits of the y-axis in plots.
`align_x`	A scalar: aligns the plot to a certain point on the functional domain and sets this as 0. This is particularly useful if the functional domain is time. Defaults to 0.
`x_rescale`	A scalar: rescales the x-axis of plots which is especially useful if time is the functional domain and one wishes to, for example, account for the sampling rate. Defaults to 1.
`y_val_lim`	A positive scalar that extends the y-axis by a factor for visual purposes. Defaults to 1.10. Typically does not require adjustment.
`y_scal_orig`	A positive scalar that determines how much to reduce the length of the y-axis on the bottom. Defaults to 0.05. Typically does not require adjustment.
`return`	Logical, indicating whether to return the data frame with the coefficient estimates and 95% confidence intervals (CIs). Defaults to FALSE.

Value

Plots of point estimates and CIs. If `return = TRUE`, also returns a list where each element is a data frame with the coefficient estimates and 95% confidence intervals (CIs).

Author(s)

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References

Cui, E., Leroux, A., Smirnova, E., Crainiceanu, C. (2022). Fast Univariate Inference for Longitudinal Functional Models. *Journal of Computational and Graphical Statistics*, 31(1), 219-230.

Loewinger, G., Cui, E., Lovinger, D., Pereira, F. (2024). A Statistical Framework for Analysis of Trial-Level Temporal Dynamics in Fiber Photometry Experiments. *eLife*, 95802.

Examples

```
library(refund)
set.seed(1)
DTI_use <- DTI[DTI$ID %in% sample(DTI$ID, 6),]
fit_dti <- fui(formula = cca ~ case + visit + sex + (1 | ID),
               data = DTI_use, family = "gaussian", var = TRUE)
plot_fui(fit_dti)
```

---

pspline_setting   *pspline.setting.R from refund*

Description

A slightly modified copy of [pspline.setting](https://rdrr.io/cran/refund/src/R/pspline.setting.R) from
'refund'. Copied here because the original function is not exported from the package.

Usage

```
pspline_setting(
  x,
  knots = select_knots(x, 35),
  p = 3,
  m = 2,
  periodicity = FALSE,
  weight = NULL
)
```

Arguments

x	Marginal data points
knots	The list of interior knots of the numbers of interior knots
p	Degrees for B-splines, default = 3
m	Orders of difference penalty, default = 2
periodicity	Boolean
weight	optional argument

---

select_knots   *select_knots.R from refund package*

Description

Copied from [select_knots](https://rdrr.io/cran/refund/src/R/select_knots.R) because the original is
not exported for use.

Usage

```
select_knots(t, knots = 10, p = 3, option = "equally-spaced")
```

Arguments

t	Numeric
knots	Numeric scalar or vector, the number/numbers of knots or the vector/vectors of knots for each dimension. Default = 10
p	Numeric, the degrees of B-splines. Default = 3.
option	Character, knot spacing, can be '"equally-spaced"' or '"quantile"'

---

unimm	*Fit a univariate mixed model*

Description

Fits a mixed model at location l. Part of Step 1 of the FUI approach.

Usage

```
unimm(l, data, model_formula, family, residuals, caic, REs, analytic)
```

Arguments

l	location to fit the model
data	data frame containing all the variables in formula. Uses value fed to 'fui'.
model_formula	Character version of a two-sided formula object in lme4 formula syntax, produced within 'fui'.
family	GLM family of the response. Uses value fed to 'fui'.
residuals	Logical, indicating whether to save residuals from unsmoothed LME. Uses value fed to 'fui'.
caic	Logical, indicating whether to calculate cAIC. Defaults to FALSE.
REs	Logical, indicating whether to return random effect estimates. Uses value fed to 'fui'.
analytic	Logical, indicating whether to use the analytic inference approach or bootstrap. Uses value fed to 'fui'.

Value

a list containing point estimates, variance estimates, etc.

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