

Addendum to the paper  
The **mimR** Package for Graphical Modelling in **R**

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1 **Introduction to the addendum**

2 The `mimR` package for graphical modelling in R was described by Højsgaard (2004). A  
3 major revision of the package has implied some changes in the functionality related  
4 to the description in Højsgaard (2004). Therefore, this addendum is the relevant  
5 document to use in connection with practical use of `mimR`.

6 The major changes relative to Højsgaard (2004) are:

- 7 • Models are fitted at the time of specification (unless one explicitly wants to  
8 avoid this).
- 9 • Models can be displayed graphically if the `Rgraphviz` package is installed.
- 10 • Facilities for reading data in various formats are available.

11 The addendum is organised differently from (Højsgaard 2004) but covers other-  
12 wise the same material.

13 **1 Introduction and background**

14 The `mimR` package is a package which provides facilities for graphical modelling in  
15 the statistical program R (R Development Core Team 2004). `mimR` is part of the  
16 `gR`-initiative (Lauritzen 2002) which aims to make graphical models available in R.

17 The statistical background for `mimR` is (M)ixed (I)nteraction (M)odels which is  
18 a general class of statistical models for mixed, discrete and continuous variables,  
19 where focus is on modelling conditional independence restrictions.

20 Statistical inference in mixed interaction models can be made with the program  
21 `MIM`, (Edwards 2000). The core of `mimR` is an interface from R to `MIM`.

22 This paper does not describe the statistical theory; instead the reader is referred  
23 to Edwards (2000). For a comprehensive account of graphical models we refer to  
24 Lauritzen (1996). Other important references are Edwards (1990) and Lauritzen  
25 and Wermuth (1989).

26 **2 Preliminaries**

27 **2.1 Availability, information and installation**

28 The `mimR` package uses the `MIM` program as inference engine. `MIM` is only avail-  
29 able on Windows platforms and hence so is `mimR`. The `MIM` program itself (avail-  
30 able from <http://www.hypergraph.dk>) must be installed on the computer. The

31 communication between R and MIM is based on the `rcom` package which is auto-  
32 matically installed when `mimR` is installed. The `mimR` package has a homepage,  
33 <http://gbi.agrsci.dk/~sorenh/mimR>.

34 In addition to the documentation in the `mimR` package, the MIM program itself  
35 contains a comprehensive help function which the user of `mimR` is encouraged to  
36 make use of. To access the help function in MIM either type `helpmim()` in R or  
37 switch to the MIM program window and press F1.

## 38 2.2 Limitations

39 The maximum number of variables in models in `mimR` is 52. This is because the  
40 internal representation of variables in MIM is as letters (MIM is case sensitive in this  
41 respect).

## 42 2.3 Known problems

43 MIM is automatically started by `mimR` if MIM is not already running. Sometimes (but  
44 not always) this causes a window to pop up with a text like "Access violation at  
45 address 00541FDD in module 'mim3206.exe'. Read of address 00EAE238."  
46 We do not know why this happens, but the problem can be avoided by simply start-  
47 ing up MIM manually before invoking `mimR`.

48 Parts of the communication between R and MIM is based on writing and reading  
49 files in the working directory of R. MIM can not read such files if the working directory  
50 contains a hyphen ("-"). For example, if R is installed in `c:/ProgramFiles/R-2.3.0`  
51 and you use the default shortcut to R then `mimR` will not work.

## 52 3 Specifying and displaying models

53 In this section we show how to specify and display models in `mimR` for data arranged  
54 in a dataframe (where each row represent a case) or in a table as cumulated counts  
55 (for discrete variables). It is also possible to work with data arranged in other forms.  
56 Details are given in Section 7.

### 57 3.1 Discrete models

58 The discrete models are hierarchical log-linear models for contingency tables. For  
59 example, the contingency table `HairEyeColor` (which comes with R) contains a cross  
60 classification of persons with respect to gender, hair colour and eye colour:

```
> HairEyeColor
```

```
, , Sex = Male
      Eye
Hair   Brown Blue Hazel Green
Black  32  11   10    3
Brown  38  50   25   15
Red    10  10    7    7
Blond   3  30    5    8

, , Sex = Female
      Eye
Hair   Brown Blue Hazel Green
Black  36   9    5    2
```

Brown	81	34	29	14
Red	16	7	7	7
Blond	4	64	5	8

61 The model with generating class "Eye:Hair+Sex" satisfies that (*Eye*, *Hair*) are  
 62 independent of *Sex* and is specified with:

```
> hec1 <- mim("Eye:Hair+Sex//", data = HairEyeColor)
> hec1
```

```
Formula: Eye:Hair+Sex//
Deviance: 29.35 DF: 15 likelihood: 3643.191
```

63 If the `Rgraphviz` package is installed, the model can be displayed graphically as  
 64 in Figure 1 by:

```
> display(hec1)
```

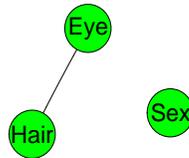


Figure 1: A graphical (log-linear) model for discrete data.

### 65 3.2 Continuous models

66 The following data set (taken from Mardia *et al.* (1979), see also Edwards (2000))  
 67 contains the examination marks for 88 students in 5 different subjects. Data is con-  
 68 tained the data set `math`. A stepwise backward model selection yields the “butterfly”  
 69 model shown in Figure 2 see also Whittaker (1990), p. 4.

70 This model can be specified as

```
> data(math)
> math2 <- mim("//me:ve:al+al:an:st", data = math)
```

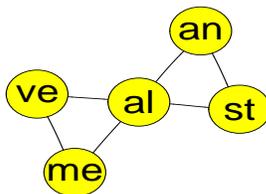


Figure 2: The selected graphical Gaussian “butterfly” model for the mathmarks data.

### 71 3.3 Mixed models

72 Mixed models, or conditional Gaussian models (CG-models), arise by combining  
73 log-linear models and graphical Gaussian models. The `rats` dataset is from a  
74 hypothetical drug trial, where the weight losses of male and female rats under three  
75 different drug treatments have been measured after one and two weeks. See Edwards  
76 (2000) for more details. The first rows of the data are:

```
> data(rats)
> rats[1:5, ]
```

	Sex	Drug	W1	W2
1	M	D1	5	6
2	M	D1	7	6
3	M	D1	9	9
4	M	D1	5	4
5	M	D2	9	12

77 For example, the model in Figure 3 is obtained with

```
> m1 <- mim("Sex:Drug/Sex:Drug:W2 + Drug:W1/W1:W2", data = rats)
> m1
```

```
Formula: Sex:Drug/Sex:Drug:W2 + Drug:W1/W1:W2
Deviance: 27.992 DF: 18 likelihood: 273.89
```

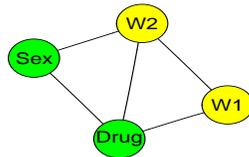


Figure 3: The model with generating class "Sex:Drug/Sex:Drug:W2 + Drug:W1/W1:W2"

## 78 4 Models in `mimR`

79 Only undirected models are available in `mimR`. That is, models in which all variables  
80 are treated on equal footing as response variables. Models where a possible response  
81 structure has to be accounted for can not be dealt with in `mimR`.

82 An undirected model is created using the `mim` function (which returns a `mim`  
83 object). Default is that the model is fitted to data, but fitting can be avoided  
84 by setting `fit=FALSE`. To explicitly fit a model, use the `fit()` function which is  
85 described in Section 8.

## 86 4.1 Model formulae

The general form of a model formula in `mimR` is

$$d_1 + d_2 + \dots + d_r/l_1 + l_2 + \dots + l_s/q_1 + q_2 + \dots + q_t$$

87 where  $d_j$ ,  $l_j$  and  $q_j$  are the respectively discrete, linear and quadratic generators.

88 A formula in `mimR` must be given as a string, i.e. in quotes ("`...`"). It is not  
89 possible to specify models using the conventional R syntax, i.e. with `~....`. The  
90 engine for specifying and fitting models is the `mim` function.

91 For example:

```
> gmdRats <- as.gmData(rats)
> mRats <- mim("Sex:Drug/Sex:Drug:W1+Sex:Drug:W2/W1:W2", data = gmdRats)
```

## 92 4.2 Specification of special models

93 It is possible to specify certain specific models (possibly for only a subset of the  
94 variables) in short form. These are 1) the main effects model (as "`.`"), 2) the  
95 saturated model (as "`..`") and 3) the homogeneous saturated model as (as "`..h`").

96 For example:

```
> mim(".", data = gmdRats, marginal = c("Sex", "Drug", "W1"))
> mim("..", data = gmdRats, marginal = c("Sex", "Drug", "W1"))
> mim("..h", data = gmdRats, marginal = c("Sex", "Drug", "W1"))
```

## 97 4.3 Model summary and model properties

98 A summary and a description of certain model properties of a `mim` model can be  
99 achieved using the `summary()` and `properties()` functions:

```
> summary(mRats)
```

```
Formula: Sex:Drug/Sex:Drug:W1+Sex:Drug:W2/W1:W2
Variables in model : Sex Drug W1 W2
deviance: 27.807 DF: 15 likelihood: 273.705
```

100 Some properties of the model can be obtained with:

```
> properties(mRats)
```

```
Model properties:
Variables in model : Sex Drug W1 W2
Cliques: [1] "Sex:Drug:W1:W2"
Is graphical      : TRUE   Is decomposable: TRUE
Is mean linear    : TRUE   Is homogeneous : TRUE   Is delta-collapsible: TRUE
```

101 The model summary reads as follows: 1) The model is fitted to data. 2) The  
102 model is graphical (such that there is a 1–1 correspondence between the model and  
103 its interaction graph). 3) The model is decomposable meaning that the maximum  
104 likelihood estimate exists in closed form (i.e. no iteration is needed). 4) The model is  
105 mean linear meaning that the regressions of each continuous variable on the discrete

106 variables all have the same structural form. 5) The model is homogeneous meaning  
 107 that the variance of the continuous variables does not vary with the levels of the  
 108 discrete variables. 6) Finally, the model is  $\Delta$ -collapsible which means that the  
 109 model can be collapsed onto the discrete variables.

110 A more general function is `modelInfo()` which provides various model infor-  
 111 mation as a list. The function can be given an additional argument to take out a  
 112 specific slot in the list. For example, to take out the linear generators do:

```
> modelInfo(mRats, "mimGamma")
```

```
[1] "W1" "W2"
```

## 113 4.4 Fitted values (parameter estimates)

114 The fitted values (parameters estimates) can be obtained using the `fitted()` func-  
 115 tion:

```
> fitted(mRats)
```

	Drug	Sex	Freq	W1	W2	W1:W1	W1:W2	W2:W1	W2:W2
1	1	1	4	7.50	8.25	3.938	3.187	3.187	4.75
2	2	1	4	7.75	8.75	3.938	3.187	3.187	4.75
3	3	1	4	13.50	8.50	3.938	3.187	3.187	4.75
4	1	2	4	6.50	6.25	3.938	3.187	3.187	4.75
5	2	2	4	7.25	8.25	3.938	3.187	3.187	4.75
6	3	2	4	16.00	12.00	3.938	3.187	3.187	4.75

116 The data frame contains for each configuration of the discrete variables 1) the  
 117 number of cases with that configuration and 2) the estimated mean vector and  
 118 covariance matrix.

## 119 5 Model editing

120 Models can be edited using the `editmim()` function by which one can 1) delete  
 121 edges, 2) add edges, 3) homogeneously add edges, 4) delete terms (interactions)  
 122 and 5) add terms. We refer to Edwards (2000) for the precise definitions of these  
 123 terms. It should be noted that operations are conducted in the order specified  
 124 above. For example:

```
> m1 <- mim(".", data = rats)
> m2 <- editmim(m1, addEdge = c("Sex:Drug", "Sex:W2"))
```

125 Some properties of this model are

```
> properties(m2)
```

```
Model properties:
Variables in model : Sex Drug W1 W2
Cliques: [1] "Sex:Drug" "Sex:W2" "W1"
Is graphical      : TRUE Is decomposable: TRUE
Is mean linear    : TRUE Is homogeneous : FALSE Is delta-collapsible: TRUE
```

126 The model specified this way is heterogeneous because the variance of W2 depends  
127 on Sex). To add homogeneous terms, the `haddEdge` keyword can be used as in:

```
> m3 <- editmim(m1, addEdge = "Sex:Drug", haddEdge = "Drug:W1:W2")  
> properties(m3)
```

```
Model properties:  
Variables in model : Sex Drug W2 W1  
Cliques: [1] "Sex:Drug" "Drug:W1:W2"  
Is graphical      : TRUE   Is decomposable: TRUE  
Is mean linear    : TRUE   Is homogeneous : TRUE   Is delta-collapsible: TRUE
```

128 Note the difference between deleting edges and terms:

```
> h1 <- mim("..", data = HairEyeColor)  
> editmim(h1, deleteEdge = "Hair:Eye:Sex")
```

```
Formula: Sex + Eye + Hair//  
Deviance: 175.793 DF: 24 likelihood: 3789.635
```

```
> editmim(h1, deleteTerm = "Hair:Eye:Sex")
```

```
Formula: Eye:Sex + Hair:Sex + Hair:Eye//  
Deviance: 8.187 DF: 9 likelihood: 3622.028
```

129 Note that if the starting model is (un)fitted, then so are all subsequent models  
130 derived using the `editmim()` function. To explicitly fit a model, use the `fit()`  
131 function, see Section 8.

## 132 6 Model selection

133 The `stepwise()` function performs stepwise model selection. This function takes  
134 as additional arguments all arguments that the `STEPWISE` command in MIM does.  
135 The `stepwise()` function returns a new `mim` object.

```
> data(carcass)  
> gmdCarc <- as.gmData(carcass)  
> mainCarc <- mim("..", data = gmdCarc)  
> satCarc <- mim("...", data = gmdCarc)  
> carcForw <- stepwise(mainCarc, arg = "f")  
> carcBack <- stepwise(satCarc, arg = "s")
```

136 The `arg="f"` specifies forward selection (default is backward) and `arg="s"` re-  
137 quests exact tests. The selected models are:

```
> carcForw
```

```
Formula: //F11:F12:M12:F13 + F11:F12:M12:M13 + F11:F12:M13:LMP + M11:M12:M13  
Deviance: 37.682 DF: 7 likelihood: 11405.13
```

```
> carcBack
```

```
Formula: //F11:M11:F12:M12:M13 + F11:M11:F12:F13:LMP + F11:M11:F12:M13:LMP  
Deviance: 3.289 DF: 3 likelihood: 11370.74
```

## 138 7 Graphical meta data – gmData

139 The internal representation of data in `mimR` is by `gmData` which is short for “graphical  
140 meta data”. A `gmData` object contains information about variables, their labels,  
141 their levels (for discrete variables) etc. A `gmData` object will typically also contain  
142 data, but need not do so. The idea behind separating the specification of the  
143 variables from data is that some properties of a model, for example decomposability  
144 and collapsibility, can be investigated without any reference to data.

145 Data represented as a dataframe or table (as in Section 3) are automatically  
146 converted to `gmData` in the `mim` function. Data in certain other can also be used  
147 in `mimR`. However, for such data, one needs to create a `gmData` object as described  
148 below. The generic function for creating `gmData` objects is the `as.gmData` function.

### 149 7.1 Making a gmData object from a dataframe or a table

150 To create a `gmData` object with from a dataframe do:

```
> gmdRats <- as.gmData(rats)
> gmdRats
```

```
  name letter factor levels
1 Sex      a  TRUE      2
2 Drug     b  TRUE      3
3 W1      c FALSE     NA
4 W2      d FALSE     NA
Data origin:      data.frame
```

151 To each variable, there is associated a letter. This letter is used in connection  
152 with the internal representation of models and variables in MIM and the user should  
153 not be concerned with this. The procedure is the same for data arranged in a  
154 table. Observations in their original form can be extracted with the `observations`  
155 function. To extract the first 5 rows of data do:

```
> observations(gmdRats)[1:5, ]
```

```
  Sex Drug W1 W2
1  M  D1  5  6
2  M  D1  7  6
3  M  D1  9  9
4  M  D1  5  4
5  M  D2  9 12
```

156 To see the labels of the discrete variables, do:

```
> vallabels(gmdRats)
```

```
$Sex
[1] "F" "M"

$Drug
[1] "D1" "D2" "D3"
```

## 157 7.2 Creating a gmData object without data

158 A `gmData` object (without data) can be created by the `gmData()` function:

```
> gmData(c("Sex", "Drug", "W1", "W2"), factor = c(2, 3, FALSE,
  FALSE), vallabels = list(Sex = c("M", "F"), Drug = c("D1",
  "D2", "D3")))
```

159 If no vallabels are given, default values are imposed.

160 With such a specification, one can afterwards specify models and have `mimR` to  
161 find important properties of these models, e.g. whether a given model is decompos-  
162 able.

## 163 7.3 Discrete data arranged as cumulated cell counts in dataframe

164 Sometimes discrete data are arranged as cumulated cell counts, for example

```
> library(MASS)
> housing[1:5, ]
```

	Sat	Infl	Type	Cont	Freq
1	Low	Low	Tower	Low	21
2	Medium	Low	Tower	Low	21
3	High	Low	Tower	Low	28
4	Low	Medium	Tower	Low	34
5	Medium	Medium	Tower	Low	22

165 Here `Freq` contains the counts. To use these data in `mimR`, first turn the dataframe  
166 into a table, and then turn the table into a `gmData` object, i.e.

```
> housingTab <- xtabs(Freq ~ Sat + Infl + Type + Cont, data = housing)
> as.gmData(housingTab)
```

## 167 7.4 Creating gmData from sufficient statistics

168 For mixed interaction models, 1) a list of cell counts for the discrete variables, 2)  
169 a mean vector for the continuous variables for each cell, and 3) and a covariance  
170 matrix for each cell are a set of sufficient statistics. Data represented in this form  
171 (as moment statistics) can be used in `mimR` as will be illustrated below.

### 172 7.4.1 Mixed data

173 For mixed data there are two options, both to be illustrated for the `rats` data.

174 **Option 1** Specify a list with as many elements as there are cells in the table.  
175 Each element of the list must consist of three items: 1) The covariance matrix,  
176 2) the mean vector, and 3) the number of observations in the cell (in that order).  
177 The covariances must be the estimate obtained by dividing the sum of products of  
178 residuals by the number of observations  $n$  per group, not  $n - 1$ .

179 For the `rats` data we can extract first splitting data by the levels of the discrete  
180 variables using the `doBy` package, (Højsgaard 2006):

```
> r <- splitBy(~Sex + Drug, data = rats)
```

181 The necessary list can be obtained by:

```
> cmc <- lapply(r, function(x) cov.wt(x[, c("W1", "W2")], method = "ML"))
```

```
> x <- momentstats(factor = c("Sex", "Drug"), level = c(2, 3),
  continuous = c("W1", "W2"), cmc = cmc)
> as.gmData(x)
```

```
name letter factor levels
1 Sex      a  TRUE      2
2 Drug     b  TRUE      3
3 W1       c  FALSE     NA
4 W2       d  FALSE     NA
Data origin:      momentstats
```

182 **Option 2** Specify 1) a list of covariances matrices, 2) a list of mean vectors, and  
183 3) a list of cell counts:

```
> covmats <- lapply(r, function(x) cov.wt(x[, c("W1", "W2")], method = "ML")$cov)
> meanvecs <- lapply(r, function(x) mean(x[, c("W1", "W2")]))
> counts <- lapply(r, function(x) nrow(x))
> x <- momentstats(factor = c("Sex", "Drug"), level = c(2, 3),
  continuous = c("W1", "W2"), covariances = covmats, means = meanvecs,
  counts = counts)
> as.gmData(x)
```

```
name letter factor levels
1 Sex      a  TRUE      2
2 Drug     b  TRUE      3
3 W1       c  FALSE     NA
4 W2       d  FALSE     NA
Data origin:      momentstats
```

184 It is wise to check that data have been entered correctly by:

```
> toMIM(x)
> mim.cmd("print s")
```

## 185 7.4.2 Continuous data

186 For continuous data the same two options as for mixed data are available. For  
187 example for the `math` data we can do:

```
> cmc <- cov.wt(math, method = "ML")
> x <- momentstats(continuous = names(math), cmc = cmc)
> as.gmData(x)
```

```
name letter factor levels
1 me      a  FALSE     NA
2 ve      b  FALSE     NA
3 al      c  FALSE     NA
4 an      d  FALSE     NA
5 st      e  FALSE     NA
Data origin:      momentstats
```

188 OR:

```
> x <- momentstats(continuous = names(math), counts = nrow(math),
  means = mean(math), covariances = cov.wt(math, method = "ML")$cov)
> as.gmData(x)
```

```
  name letter factor levels
1   me     a  FALSE    NA
2   ve     b  FALSE    NA
3   al     c  FALSE    NA
4   an     d  FALSE    NA
5   st     e  FALSE    NA
Data origin:      momentstats
```

### 189 7.4.3 Discrete data

190 Schoener (1968) describes data concerning the perching behaviour of two species of  
191 lizards, see also Edwards (2000). Data is a three-way contingency. Data, repre-  
192 sented as a list of counts, can be turned into a `gmData` object with:

```
> x <- momentstats(factor = c("species", "diameter", "height"),
  level = c(2, 2, 2), counts = c(32, 86, 11, 35, 61, 73, 41,
  71), vallabels = list(species = c("anoli", "disticus"),
  diameter = c("<=4", ">4"), height = c(">4.75", "<=4.75")))
> z <- as.gmData(x)
> vallabels(z)
```

```
$species
[1] "anoli" "disticus"

$diameter
[1] "<=4" ">4"

$height
[1] ">4.75" "<=4.75"
```

193 The order of the cells are (1, 1, 1), (1, 1, 2), (1, 2, 1), (1, 2, 2), ..., (2, 2, 1), (2, 2, 2),  
194 i.e. the last index varies fastest.

## 195 8 Model fitting

### 196 8.1 Direct maximum likelihood estimation

197 The function for fitting models via direct maximum likelihood estimation is `fit`:

```
> m1 <- mim("...", data = rats, marginal = c("Sex", "Drug", "W1"),
  fit = FALSE)
> fit(m1)
```

```
Formula: Sex:Drug/Sex:Drug:W1/Sex:Drug:W1
Deviance: 0 DF: 0 likelihood: 178.873
```

## 198 8.2 EM algorithm

199 For data given as a dataframe, the EM algorithm (Dempster *et al.* 1977) is available  
200 to handle incomplete observations. For example

```
> r2 <- rats
> r2[1:2, 3] <- r2[3:4, 4] <- NA
> r2[1:5, ]
```

```
Sex Drug W1 W2
1 M D1 NA 6
2 M D1 NA 6
3 M D1 9 NA
4 M D1 5 NA
5 M D2 9 12
```

201 The EM algorithm is switched on by `fit="e"`:

```
> mim("..", data = r2, fit = "e")
```

```
Formula: Sex:Drug/Sex:Drug:W1 + Sex:Drug:W2/Sex:Drug:W1:W2
Deviance: -83.31 DF: 0 likelihood: 169.846
```

202 If the argument `fit="e"` is not given, then `fit` will try to use the EM algorithm  
203 if direct maximum likelihood estimation fails:

```
> m2 <- mim("..", data = r2)
```

```
... EM succeeded
```

## 204 9 Latent variables

### 205 9.1 Fitting a model with a discrete latent variable

206 First we consider a latent variable model: We suppose that there is a latent binary  
207 variable **A** such that the manifest variables are all conditionally independent given  
208 **A**.

209 First we add a binary factor **A** (with missing values) to the `math` dataset:

```
> data(math)
> math$A <- factor(NA, levels = 1:2)
> gmdMath <- as.gmData(math)
```

210 Next, we make explicit in the `gmData` object that **A** is indeed a latent variable  
211 using the `latent()` function (in Section 9.2 it is explained why it must be specified  
212 explicitly that **A** is a latent variable):

```
> latent(gmdMath) <- "A"
> gmdMath
```

```

name letter factor levels
1 me a FALSE NA
2 ve b FALSE NA
3 al c FALSE NA
4 an d FALSE NA
5 st e FALSE NA
6 A f TRUE 2
Data origin: data.frame
Latent variables: A

```

213 The model can be specified as

```

> m1 <- mim("A/st:A+an:A+al:A+ve:A+me:A/st:A+an:A+al:A+ve:A+me:A",
  data = gmdMath)

```

```

Model has latent variable - trying EM algorithm

```

214 The model is shown in Figure 4.

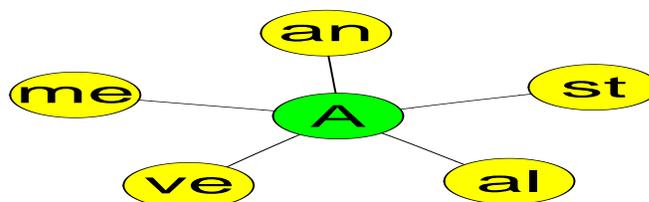


Figure 4: Latent variable model for `math` data.

215 Predicted values for the latent variable under the model can be imputed in MIM  
 216 using

```

> imputeMissing()

```

217 To get the data (including the imputed values) from MIM to R do:

```

> d.imp <- retrieveData()
> d.imp[1:5, ]

```

```

me ve al an st A
1 77 82 67 67 81 1
2 63 78 80 70 81 1
3 75 73 71 66 81 1
4 55 72 63 70 68 1
5 63 63 65 70 63 1

```

218 and so we see that the first 5 cases are assigned A to have level 1.

219 Next, we plot the predicted value of A against the observation number:

```

> plot(as.numeric(d.imp$A))

```

220 The plot is shown in Figure 5. The grouping of the values of A suggests that  
 221 data have been processed somehow prior to presentation. (Edwards 2000), p. 181,  
 222 conclude: "Certainly they (the data) have been mistreated in some way, doubtless  
 223 by a statistician."

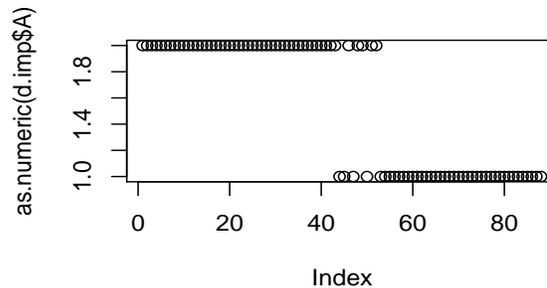


Figure 5: An index plot of the discrete latent variable A.

## 224 9.2 Controlling the EM algorithm

225 The EM algorithm needs a set of initial values for the unobserved values to start  
 226 from when calculating the parameter estimates in the first iteration. The final  
 227 estimate of the EM algorithm may depend on the initial values and that (especially  
 228 in the case of latent variables) the likelihood may have multiple maxima. Default  
 229 is that random starting values are imputed and that was actually the case above,  
 230 where the factor A was given NA values.

231 An alternative is to specify starting values for the latent variables in the dataframe,  
 232 e.g. as

```

> data(math)
> math$A <- factor(1:2, levels = 1:2)
> latent(gmdMath) <- "A"
> m1 <- mim("A/st:A+an:A+al:A+ve:A+me:A/st:A+an:A+al:A+ve:A+me:A",
  data = gmdMath, fit = "e")
> m1

```

```

Formula: A/st:A+an:A+al:A+ve:A+me:A/st:A+an:A+al:A+ve:A+me:A
Deviance: -30.651 DF: 20 likelihood: 3454.935
Latent variables in model: A

```

233 For this reason latent variables must be declared explicitly in a `gmData` object.  
 234 By this approach the sensitivity of the EM algorithm on starting values can be  
 235 investigated.

## 236 9.3 Fitting a model with a continuous latent variable

237 To illustrate controlling of the EM algorithm, we make an alternative analysis,  
 238 where A is regarded as a continuous variable. To speed up the convergence of the  
 239 EM algorithm, we do a factor analysis to get good starting values:

```

> data(math)
> fa <- factanal(math, factors = 1, scores = "regression")
> math$A <- fa$scores

```

240 Then we create a `gmData` object with this new augmented data set and declares  
 241 that A is to be regarded as a latent variable:

```
> gmdMath <- as.gmData(math)
> latent(gmdMath) <- "A"
> m1 <- mim("//st:A+an:A+al:A+ve:A+me:A", data = gmdMath)
```

```
Model has latent variable - trying EM algorithm
```

242 As before we impute the missing values, retrieve the data to R and plot the  
243 imputed values for the latent variable:

```
> imputeMissing()
> d.imp <- retrieveData()
> plot(d.imp$A)
```

244 The plot of the imputed values for the latent variables are shown in Figure 6  
245 and this also suggests that the data do not emerge in random order.

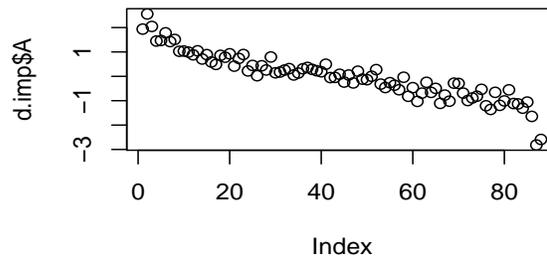


Figure 6: An index plot of the continuous latent variable A.

## 246 10 Discussion

247 In this manual we have illustrated some aspects of the `mimR` package for graphical  
248 modelling in R. It is the hope that `mimR` will be obsolete in a not too distant future  
249 – not because of lack of relevance of being able to work with graphical models in R.  
250 Rather, it is the hope that a more proper package with with at least the functionality  
251 of `mimR` will be created. That is one of the aims of the `gR`-project, which has lead  
252 to the minimal package `gRbase`, (?), which is available on CRAN. The fucntionality  
253 of `gRbase` is however very limited and as such `mimR` is a relevant package to use for  
254 graphical modelling in R.

## 255 11 Acknowledgements

256 David Edwards (the creator of MIM) is greatly acknowledged for his support in the  
257 creation of `mimR`. Also the members of the `gR` project are acknowledged for their  
258 inspiration.

## 259 A Miscellaneous

## 260 B Low level access to MIM from R

### 261 B.1 Primitive use of MIM from R – the `mim.cmd()` function

262 The core of `mimR` is the `mim.cmd` function. The arguments to `mim.cmd` are simply  
263 MIM commands (given as strings). For example:

```
>mim.cmd("fact a2 b2; statread ab; 25 2 17 8 !")  
>mim.cmd("mod a,b; fit; print; print f")
```

264 The `mim.cmd` function returns the result of the commands submitted to MIM.  
265 The result of the last call of `mim.cmd` above is:

```
Deviance:          5.3111 DF: 1  
The current model is: a,b.  
Fitted counts, means and covariances.  
 a b   Count  
 1 1  21.808  
 1 2   5.192  
 2 1  20.192  
 2 2   4.808
```

### 266 B.2 Using MIM directly from `mimR`– the `mcm()` function

267 The `mcm` function (short for “MIM command mode”) provides a direct interface to  
268 MIM, i.e. the possibility to write MIM commands directly. The `mcm` function returns no  
269 value to R, and is intended only as an easy way to submit MIM commands without the  
270 overhead of wrapping them into the `mim.cmd` function (or submitting the commands  
271 directly to MIM). Hence, using `mcm`, the session above would be:

```
> mcm()  
Enter MIM commands here. Type quit to return to R  
MIM->fact a2 b2; statread ab  
MIM->25 2 17 8 !  
Reading completed.  
MIM->mod a,b; fit  
Deviance:          5.3111 DF: 1  
MIM->print; print f  
The current model is: a,b.  
Fitted counts, means and covariances.  
 a b   Count  
 1 1  21.808  
 1 2   5.192  
 2 1  20.192  
 2 2   4.808  
MIM->quit  
>
```

272 To return to R from the `mcm` function type ‘quit’, ‘exit’, ‘end’, ‘q’ or ‘e’ (i.e. the  
273 commands one would use to terminate MIM). These commands, however, do not  
274 terminate MIM – they only return control to R.

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