Package 'nlmixr2est'

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Type Package

Title Nonlinear Mixed Effects Models in Population PK/PD, Estimation Routines

Version 2.0.8

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Description Fit and compare nonlinear mixed-effects models in differential equations with flexible dosing information commonly seen in pharmacokinetics and pharmacodynamics (Almquist, Leander, and Jirstrand 2015 <doi:10.1007/s10928-015-9409-1>). Differential equation solving is by compiled C code provided in the 'rxode2' package (Wang, Hallow, and James 2015 <doi:10.1002/psp4.12052>).

License GPL (>= 3)

URL https://github.com/nlmixr2/nlmixr2est

Depends nlmixr2data, R (>= 4.0)

Imports backports, checkmate, cli, graphics, knitr, lbfgsb3c, lotri, magrittr, Matrix, methods, minqa, n1qn1 (>= 6.0.1-10), nlme, Rcpp, rex, Rvmmin, rxode2 (>= 2.0.7), stats, symengine, ucminf, utils, vpc

Suggests broom.mixed, crayon, data.table, devtools, digest, dparser (>= 0.1.8), dplyr, generics, nloptr, qs, sys, testthat, tibble, withr, xgxr

LinkingTo BH, dparser (>= 0.1.8), lbfgsb3c, Rcpp, RcppArmadillo (>= 0.5.600.2.0), RcppEigen (>= 0.3.3.3.0), rxode2 (>= 2.0.7), StanHeaders (>= 2.18.0)

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R topics documented:

`addCwres` *Add CWRES*

Description

This returns a new fit object with CWRES attached

Usage

```
addCwres(fit, focei = TRUE, updateObject = TRUE, envir = parent.frame(1))
```

Arguments

`fit`	nlmixr2 fit without WRES/CWRES
`focei`	Boolean indicating if the focei objective function is added. If not the foce objective function is added.
`updateObject`	Boolean indicating if the original fit object should be updated. By default this is true.
`envir`	Environment that should be checked for object to update. By default this is the global environment.

Value

fit with CWRES

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")
    ## the label("Label name") works with all models
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}

f <- try(nlmixr2(one.cmt, theo_sd, "saem"))

print(f)

# even though you may have forgotten to add the cwres, you can add it to the data.frame:

if (!inherits(f, "try-error")) {
  f <- try(addCwres(f))
  print(f)
}

# Note this also adds the FOCEi objective function
```

addNpde *NPDE calculation for nlmixr2*

Description

NPDE calculation for nlmixr2

Usage

```
addNpde(
  object,
  updateObject = TRUE,
  table = tableControl(),
  ...,
  envir = parent.frame(1)
)
```

Arguments

object	nlmixr2 fit object
updateObject	Boolean indicating if original object should be updated. By default this is TRUE.
table	'tableControl()' list of options
...	Other ignored parameters.
envir	Environment that should be checked for object to update. By default this is the global environment.

Value

New nlmixr2 fit object

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")
```

```
    ## the label("Label name") works with all models
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}

f <- nlmixr2(one.cmt, theo_sd, "saem")

# even though you may have forgotten to add the NPDE, you can add it to the data.frame:

f <- addNpde(f)
```

`addTable` *Add table information to nlmixr2 fit object without tables*

Description

Add table information to nlmixr2 fit object without tables

Usage

```
addTable(
  object,
  updateObject = FALSE,
  data = object$dataSav,
  thetaEtaParameters = object$foceiThetaEtaParameters,
  table = tableControl(),
  keep = NULL,
  drop = NULL,
  envir = parent.frame(1)
)
```

Arguments

`object`	nlmixr2 family of objects
`updateObject`	Update the object (default FALSE)
`data`	Saved data from
`thetaEtaParameters`	Internal theta/eta parameters

table	a ‘tableControl()‘ list of options
keep	Character Vector of items to keep
drop	Character Vector of items to drop or NULL
envir	Environment to search for updating

Value

Fit with table information attached

Author(s)

Matthew Fidler

Examples

```
one.cmt <- function() {
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")
    ## the label("Label name") works with all models
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}

# run without tables step
f <- nlmixr2(one.cmt, theo_sd, "saem", control=list(calcTables=FALSE))

print(f)

# Now add the tables

f <- addTable(f)

print(f)
```

assertNlmixrFit *Assert that this is a nlmixr2 fit object*

Description

Will error without nlmixr2 fit object

Usage

```
assertNlmixrFit(fit)
```

Arguments

fit	Fit object

Value

Nothing

Author(s)

Matthew L. Fidler

Examples

```
## Not run:

f <- 4
assertNlmixrFit(f) # throw error


## End(Not run)
```

assertNlmixrFitData *Assert that this is a nlmixr2 fit data object*

Description

Will error without nlmixr2 fit data object

Usage

```
assertNlmixrFitData(fit)
```

Arguments

fit	Fit object

Value

Nothing

Author(s)

Matthew L. Fidler

Examples

```
## Not run:

f <- 4
assertNlmixrFitData(f) # throw errors


## End(Not run)
```

---

boxCox *Cox Box, Yeo Johnson and inverse transformation*

Description

Cox Box, Yeo Johnson and inverse transformation

Usage

```
boxCox(x, lambda = 1)

iBoxCox(x, lambda = 1)

yeoJohnson(x, lambda = 1)

iYeoJohnson(x, lambda = 1)
```

Arguments

x	data to transform
lambda	Cox-box lambda parameter

Value

Cox-Box Transformed Data

Author(s)

Matthew L. Fidler

Examples

```
boxCox(1:3,1) ## Normal
iBoxCox(boxCox(1:3,1))

boxCox(1:3,0) ## Log-Normal
iBoxCox(boxCox(1:3,0),0)

boxCox(1:3,0.5) ## lambda=0.5
iBoxCox(boxCox(1:3,0.5),0.5)

yeoJohnson(seq(-3,3),1) ## Normal
iYeoJohnson(yeoJohnson(seq(-3,3),1))

yeoJohnson(seq(-3,3),0)
iYeoJohnson(yeoJohnson(seq(-3,3),0),0)
```

---

cholSE *Generalized Cholesky Matrix Decomposition*

Description

Performs a (modified) Cholesky factorization of the form

Usage

```
cholSE(matrix, tol = (.Machine$double.eps)^(1/3))
```

Arguments

matrix	Matrix to be Factorized.
tol	Tolerance; Algorithm suggests (.Machine$double.eps) ^ (1 / 3), default

Details

t(P) %*% A %*% P + E = t(R) %*% R

As detailed in Schnabel/Eskow (1990)

Value

Generalized Cholesky decomposed matrix.

Note

This version does not pivot or return the E matrix

Author(s)

Matthew L. Fidler (translation), Johannes Pfeifer, Robert B. Schnabel and Elizabeth Eskow

References

matlab source: http://www.dynare.org/dynare-matlab-m2html/matlab/chol_SE.html; Slightly different return values

Robert B. Schnabel and Elizabeth Eskow. 1990. "A New Modified Cholesky Factorization," SIAM Journal of Scientific Statistical Computing, 11, 6: 1136-58.

Elizabeth Eskow and Robert B. Schnabel 1991. "Algorithm 695 - Software for a New Modified Cholesky Factorization," ACM Transactions on Mathematical Software, Vol 17, No 3: 306-312

`foceiControl` *Control Options for FOCEi*

Description

Control Options for FOCEi

Usage

```
foceiControl(
  sigdig = 3,
  ...,
  epsilon = NULL,
  maxInnerIterations = 1000,
  maxOuterIterations = 5000,
  n1qn1nsim = NULL,
  print = 1L,
  printNcol = floor((getOption("width") - 23)/12),
  scaleTo = 1,
  scaleObjective = 0,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleC0 = 1e+05,
  derivEps = rep(20 * sqrt(.Machine$double.eps), 2),
  derivMethod = c("switch", "forward", "central"),
  derivSwitchTol = NULL,
  covDerivMethod = c("central", "forward"),
  covMethod = c("r,s", "r", "s", ""),
  hessEps = (.Machine$double.eps)^(1/3),
  eventFD = sqrt(.Machine$double.eps),
  eventType = c("gill", "central", "forward"),
  centralDerivEps = rep(20 * sqrt(.Machine$double.eps), 2),
  lbfgsLmm = 7L,
  lbfgsPgtol = 0,
  lbfgsFactr = NULL,
```

```
  eigen = TRUE,
  addPosthoc = TRUE,
  diagXform = c("sqrt", "log", "identity"),
  sumProd = FALSE,
  optExpression = TRUE,
  ci = 0.95,
  useColor = crayon::has_color(),
  boundTol = NULL,
  calcTables = TRUE,
  noAbort = TRUE,
  interaction = TRUE,
  cholSEtol = (.Machine$double.eps)^(1/3),
  cholAccept = 0.001,
  resetEtaP = 0.15,
  resetThetaP = 0.05,
  resetThetaFinalP = 0.15,
  diagOmegaBoundUpper = 5,
  diagOmegaBoundLower = 100,
  cholSEOpt = FALSE,
  cholSECov = FALSE,
  fo = FALSE,
  covTryHarder = FALSE,
 outerOpt = c("nlminb", "bobyqa", "lbfgsb3c", "L-BFGS-B", "mma", "lbfgsbLG", "slsqp",
    "Rvmmin"),
  innerOpt = c("n1qn1", "BFGS"),
  rhobeg = 0.2,
  rhoend = NULL,
  npt = NULL,
  rel.tol = NULL,
  x.tol = NULL,
  eval.max = 4000,
  iter.max = 2000,
  abstol = NULL,
  reltol = NULL,
  resetHessianAndEta = FALSE,
  stateTrim = Inf,
  gillK = 10L,
  gillStep = 4,
  gillFtol = 0,
  gillRtol = sqrt(.Machine$double.eps),
  gillKcov = 10L,
  gillStepCov = 2,
  gillFtolCov = 0,
  rmatNorm = TRUE,
  smatNorm = TRUE,
  covGillF = TRUE,
  optGillF = TRUE,
  covSmall = 1e-05,
```

```
  adjLik = TRUE,
  gradTrim = Inf,
  maxOdeRecalc = 5,
  odeRecalcFactor = 10^(0.5),
  gradCalcCentralSmall = 1e-04,
  gradCalcCentralLarge = 10000,
  etaNudge = qnorm(1 - 0.05/2)/sqrt(3),
  etaNudge2 = qnorm(1 - 0.05/2) * sqrt(3/5),
  nRetries = 3,
  seed = 42,
  resetThetaCheckPer = 0.1,
  etaMat = NULL,
  repeatGillMax = 3,
  stickyRecalcN = 5,
  gradProgressOfvTime = 10,
  addProp = c("combined2", "combined1"),
  badSolveObjfAdj = 100,
  compress = TRUE,
  rxControl = NULL,
  sigdigTable = NULL,
  fallbackFD = FALSE
)
```

Arguments

`sigdig`	Optimization significant digits. This controls: • The tolerance of the inner and outer optimization is `10^-sigdig` • The tolerance of the ODE solvers is `0.5*10^(-sigdig-2)`; For the sensitivity equations and steady-state solutions the default is `0.5*10^(-sigdig-1.5)` (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is `5 * 10 ^ (-sigdig + 1)`
`...`	Ignored parameters
`epsilon`	Precision of estimate for n1qn1 optimization.
`maxInnerIterations`	Number of iterations for n1qn1 optimization.
`maxOuterIterations`	Maximum number of L-BFGS-B optimization for outer problem.
`n1qn1nsim`	Number of function evaluations for n1qn1 optimization.
`print`	Integer representing when the outer step is printed. When this is 0 or do not print the iterations. 1 is print every function evaluation (default), 5 is print every 5 evaluations.
`printNcol`	Number of columns to printout before wrapping parameter estimates/gradient
`scaleTo`	Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.
`scaleObjective`	Scale the initial objective function to this value. By default this is 0 (meaning do not scale)

`normType` This is the type of parameter normalization/scaling used to get the scaled initial values for nlmixr2. These are used with `scaleType` of.

With the exception of `rescale2`, these come from Feature Scaling. The `rescale2` The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

v_scaled = (v_unscaled-C_1)/C_2

Where

The other data normalization approaches follow the following formula

v_scaled = (v_unscaled-C_1)/C_2;

- `rescale2` This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:
  C_1 = (max(all unscaled values)+min(all unscaled values))/2
  C_2 = (max(all unscaled values) - min(all unscaled values))/2
- `rescale` or min-max normalization. This rescales all parameters from (0 to 1). As in the `rescale2` the relative differences are preserved. In this approach:
  C_1 = min(all unscaled values)
  C_2 = max(all unscaled values) - min(all unscaled values)
- `mean` or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:
  C_1 = mean(all unscaled values)
  C_2 = max(all unscaled values) - min(all unscaled values)
- `std` or standardization. This standardizes by the mean and standard deviation. In this approach:
  C_1 = mean(all unscaled values)
  C_2 = sd(all unscaled values)
- `len` or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:
  C_1 = 0
  C_2 = sqrt(v_1^2 + v_2^2 + ... + v_n^2)
- `constant` which does not perform data normalization. That is
  C_1 = 0
  C_2 = 1

`scaleType` The scaling scheme for nlmixr2. The supported types are:

- `nlmixr2` In this approach the scaling is performed by the following equation:
  v_scaled = (v_current - v_init)/scaleC[i] + scaleTo
  The `scaleTo` parameter is specified by the `normType`, and the scales are specified by `scaleC`.
- `norm` This approach uses the simple scaling provided by the `normType` argument.
- `mult` This approach does not use the data normalization provided by `normType`, but rather uses multiplicative scaling to a constant provided by the `scaleTo` argument.

In this case:
v_scaled = v_current/v_init*scaleTo

- `multAdd` This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:
  v_scaled = (v_current-v_init) + scaleTo
  Otherwise the parameter is scaled multiplicatively.
  v_scaled = v_current/v_init*scaleTo

`scaleCmax` Maximum value of the scaleC to prevent overflow.

`scaleCmin` Minimum value of the scaleC to prevent underflow.

`scaleC` The scaling constant used with `scaleType=nlmixr2`. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations , this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estim

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

`scaleC0` Number to adjust the scaling factor by if the initial gradient is zero.

`derivEps` Forward difference tolerances, which is a vector of relative difference and absolute difference. The central/forward difference step size h is calculated as:

`h = abs(x)*derivEps[1] + derivEps[2]`

`derivMethod` indicates the method for calculating derivatives of the outer problem. Currently supports "switch", "central" and "forward" difference methods. Switch starts with forward differences. This will switch to central differences when abs(delta(OFV)) <= derivSwitchTol and switch back to forward differences when abs(delta(OFV)) > derivSwitchTol.

`derivSwitchTol` The tolerance to switch forward to central differences.

`covDerivMethod` indicates the method for calculating the derivatives while calculating the covariance components (Hessian and S).

`covMethod` Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-product (evaluated at the individual empirical Bayes estimates).

- `"r,s"` Uses the sandwich matrix to calculate the covariance, that is: `solve(R) %*% S %*% solve(R)`

- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)
- "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)
- "" Does not calculate the covariance step.

hessEps is a double value representing the epsilon for the Hessian calculation.

eventFD Finite difference step for forward or central difference estimation of event-based gradients

eventType Event gradient type for dosing events; Can be "gill", "central" or "forward"

centralDerivEps

Central difference tolerances. This is a numeric vector of relative difference and absolute difference. The central/forward difference step size h is calculated as:

h = abs(x)*derivEps[1] + derivEps[2]

lbfgsLmm An integer giving the number of BFGS updates retained in the "L-BFGS-B" method, It defaults to 7.

lbfgsPgtol is a double precision variable.

On entry pgtol >= 0 is specified by the user. The iteration will stop when:

max(\| proj g_i \| i = 1, ..., n) <= lbfgsPgtol

where pg_i is the ith component of the projected gradient.

On exit pgtol is unchanged. This defaults to zero, when the check is suppressed.

lbfgsFactr Controls the convergence of the "L-BFGS-B" method. Convergence occurs when the reduction in the objective is within this factor of the machine tolerance. Default is 1e10, which gives a tolerance of about 2e-6, approximately 4 sigdigs. You can check your exact tolerance by multiplying this value by .Machine$double.eps

eigen A boolean indicating if eigenvectors are calculated to include a condition number calculation.

addPosthoc Boolean indicating if posthoc parameters are added to the table output.

diagXform This is the transformation used on the diagonal of the chol(solve(omega)). This matrix and values are the parameters estimated in FOCEi. The possibilities are:

- sqrt Estimates the sqrt of the diagonal elements of chol(solve(omega)). This is the default method.
- log Estimates the log of the diagonal elements of chol(solve(omega))
- identity Estimates the diagonal elements without any transformations

sumProd Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

optExpression Optimize the rxode2 expression to speed up calculation. By default this is turned on.

ci Confidence level for some tables. By default this is 0.95 or 95% confidence.

useColor Boolean indicating if focei can use ASCII color codes

boundTol Tolerance for boundary issues.

`calcTables` This boolean is to determine if the foceiFit will calculate tables. By default this is `TRUE`

`noAbort` Boolean to indicate if you should abort the FOCEi evaluation if it runs into troubles. (default TRUE)

`interaction` Boolean indicate FOCEi should be used (TRUE) instead of FOCE (FALSE)

`cholSEtol` tolerance for Generalized Cholesky Decomposition. Defaults to suggested (.Machine$double.eps)^(1/3)

`cholAccept` Tolerance to accept a Generalized Cholesky Decomposition for a R or S matrix.

`resetEtaP` represents the p-value for reseting the individual ETA to 0 during optimization (instead of the saved value). The two test statistics used in the z-test are either chol(omega^-1) %*% eta or eta/sd(allEtas). A p-value of 0 indicates the ETAs never reset. A p-value of 1 indicates the ETAs always reset.

`resetThetaP` represents the p-value for reseting the population mu-referenced THETA parameters based on ETA drift during optimization, and resetting the optimization. A p-value of 0 indicates the THETAs never reset. A p-value of 1 indicates the THETAs always reset and is not allowed. The theta reset is checked at the beginning and when nearing a local minima. The percent change in objective function where a theta reset check is initiated is controlled in `resetThetaCheckPer`.

`resetThetaFinalP`
represents the p-value for reseting the population mu-referenced THETA parameters based on ETA drift during optimization, and resetting the optimization one final time.

`diagOmegaBoundUpper`
This represents the upper bound of the diagonal omega matrix. The upper bound is given by diag(omega)*diagOmegaBoundUpper. If `diagOmegaBoundUpper` is 1, there is no upper bound on Omega.

`diagOmegaBoundLower`
This represents the lower bound of the diagonal omega matrix. The lower bound is given by diag(omega)/diagOmegaBoundUpper. If `diagOmegaBoundLower` is 1, there is no lower bound on Omega.

`cholSEOpt` Boolean indicating if the generalized Cholesky should be used while optimizing.

`cholSECov` Boolean indicating if the generalized Cholesky should be used while calculating the Covariance Matrix.

`fo` is a boolean indicating if this is a FO approximation routine.

`covTryHarder` If the R matrix is non-positive definite and cannot be corrected to be non-positive definite try estimating the Hessian on the unscaled parameter space.

`outerOpt` optimization method for the outer problem

`innerOpt` optimization method for the inner problem (not implemented yet.)

`rhobeg` Beginning change in parameters for bobyqa algorithm (trust region). By default this is 0.2 or 20 parameters when the parameters are scaled to 1. rhobeg and rhoend must be set to the initial and final values of a trust region radius, so both must be positive with 0 < rhoend < rhobeg. Typically rhobeg should be about one tenth of the greatest expected change to a variable. Note also that smallest difference abs(upper-lower) should be greater than or equal to rhobeg*2. If this is not the case then rhobeg will be adjusted. (bobyqa)

`rhoend` The smallest value of the trust region radius that is allowed. If not defined, then 10^(-sigdig-1) will be used. (bobyqa)

`npt` The number of points used to approximate the objective function via a quadratic approximation for bobyqa. The value of npt must be in the interval [n+2,(n+1)(n+2)/2] where n is the number of parameters in par. Choices that exceed 2*n+1 are not recommended. If not defined, it will be set to 2*n + 1. (bobyqa)

`rel.tol` Relative tolerance before nlminb stops (nlmimb).

`x.tol` X tolerance for nlmixr2 optimizer

`eval.max` Number of maximum evaluations of the objective function (nlmimb)

`iter.max` Maximum number of iterations allowed (nlmimb)

`abstol` Absolute tolerance for nlmixr2 optimizer (BFGS)

`reltol` tolerance for nlmixr2 (BFGS)

`resetHessianAndEta` is a boolean representing if the individual Hessian is reset when ETAs are reset using the option `resetEtaP`.

`stateTrim` Trim state amounts/concentrations to this value.

`gillK` The total number of possible steps to determine the optimal forward/central difference step size per parameter (by the Gill 1983 method). If 0, no optimal step size is determined. Otherwise this is the optimal step size determined.

`gillStep` When looking for the optimal forward difference step size, this is This is the step size to increase the initial estimate by. So each iteration the new step size = (prior step size)*gillStep

`gillFtol` The gillFtol is the gradient error tolerance that is acceptable before issuing a warning/error about the gradient estimates.

`gillRtol` The relative tolerance used for Gill 1983 determination of optimal step size.

`gillKcov` The total number of possible steps to determine the optimal forward/central difference step size per parameter (by the Gill 1983 method) during the covariance step. If 0, no optimal step size is determined. Otherwise this is the optimal step size determined.

`gillStepCov` When looking for the optimal forward difference step size, this is This is the step size to increase the initial estimate by. So each iteration during the covariance step is equal to the new step size = (prior step size)*gillStepCov

`gillFtolCov` The gillFtol is the gradient error tolerance that is acceptable before issuing a warning/error about the gradient estimates during the covariance step.

`rmatNorm` A parameter to normalize gradient step size by the parameter value during the calculation of the R matrix

`smatNorm` A parameter to normalize gradient step size by the parameter value during the calculation of the S matrix

`covGillF` Use the Gill calculated optimal Forward difference step size for the instead of the central difference step size during the central difference gradient calculation.

`optGillF` Use the Gill calculated optimal Forward difference step size for the instead of the central difference step size during the central differences for optimization.

`covSmall` The covSmall is the small number to compare covariance numbers before rejecting an estimate of the covariance as the final estimate (when comparing sandwich vs R/S matrix estimates of the covariance). This number controls how small the variance is before the covariance matrix is rejected.

`adjLik` In nlmixr2, the objective function matches NONMEM's objective function, which removes a 2*pi constant from the likelihood calculation. If this is TRUE, the likelihood function is adjusted by this 2*pi factor. When adjusted this number more closely matches the likelihood approximations of nlme, and SAS approximations. Regardless of if this is turned on or off the objective function matches NONMEM's objective function.

`gradTrim` The parameter to adjust the gradient to if the |gradient| is very large.

`maxOdeRecalc` Maximum number of times to reduce the ODE tolerances and try to resolve the system if there was a bad ODE solve.

`odeRecalcFactor`
The ODE recalculation factor when ODE solving goes bad, this is the factor the rtol/atol is reduced

`gradCalcCentralSmall`
A small number that represents the value where |grad| < gradCalcCentralSmall where forward differences switch to central differences.

`gradCalcCentralLarge`
A large number that represents the value where |grad| > gradCalcCentralLarge where forward differences switch to central differences.

`etaNudge` By default initial ETA estimates start at zero; Sometimes this doesn't optimize appropriately. If this value is non-zero, when the n1qn1 optimization didn't perform appropriately, reset the Hessian, and nudge the ETA up by this value; If the ETA still doesn't move, nudge the ETA down by this value. By default this value is qnorm(1-0.05/2)*1/sqrt(3), the first of the Gauss Quadrature numbers times by the 0.95% normal region. If this is not successful try the second eta nudge number (below). If +-etaNudge2 is not successful, then assign to zero and do not optimize any longer

`etaNudge2` This is the second eta nudge. By default it is qnorm(1-0.05/2)*sqrt(3/5), which is the n=3 quadrature point (excluding zero) times by the 0.95% normal region

`nRetries` If FOCEi doesn't fit with the current parameter estimates, randomly sample new parameter estimates and restart the problem. This is similar to 'PsN' resampling.

`seed` an object specifying if and how the random number generator should be initialized

`resetThetaCheckPer`
represents objective function % percentage below which resetThetaP is checked.

`etaMat` Eta matrix for initial estimates or final estimates of the ETAs.

`repeatGillMax` If the tolerances were reduced when calculating the initial Gill differences, the Gill difference is repeated up to a maximum number of times defined by this parameter.

`stickyRecalcN` The number of bad ODE solves before reducing the atol/rtol for the rest of the problem.

`gradProgressOfvTime`
: This is the time for a single objective function evaluation (in seconds) to start progress bars on gradient evaluations

`addProp`
: specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

y = f + (a + b*f^c)*err

The combined2 error model can be described by the following equation:

y = f + sqrt(a^2 + b^2*(f^c)^2)*err

Where:

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

`badSolveObjfAdj`
: The objective function adjustment when the ODE system cannot be solved. It is based on each individual bad solve.

`compress`
: Should the object have compressed items

`rxControl`
: 'rxode2' ODE solving options during fitting, created with 'rxControl()'

`sigdigTable`
: Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

`fallbackFD`
: Fallback to the finite differences if the sensitivity equations do not solve.

Details

Note this uses the R's L-BFGS-B in `optim` for the outer problem and the BFGS `n1qn1` with that allows restoring the prior individual Hessian (for faster optimization speed).

However the inner problem is not scaled. Since most eta estimates start near zero, scaling for these parameters do not make sense.

This process of scaling can fix some ill conditioning for the unscaled problem. The covariance step is performed on the unscaled problem, so the condition number of that matrix may not be reflective of the scaled problem's condition-number.

Value

The control object that changes the options for the FOCEi family of estimation methods

Author(s)

Matthew L. Fidler

See Also

optim

n1qn1

rxSolve

---

getValidNlmixrControl *Get valid nlmixr control object*

Description

Get valid nlmixr control object

Usage

```
getValidNlmixrControl(control, est)

getValidNlmixrCtl(control)

## S3 method for class 'focei'
getValidNlmixrCtl(control)

## S3 method for class 'foce'
getValidNlmixrCtl(control)

## S3 method for class 'fo'
getValidNlmixrCtl(control)

## S3 method for class 'foi'
getValidNlmixrCtl(control)

## S3 method for class 'posthoc'
getValidNlmixrCtl(control)

## S3 method for class 'foce'
getValidNlmixrCtl(control)

## S3 method for class 'nlme'
getValidNlmixrCtl(control)

## S3 method for class 'saem'
getValidNlmixrCtl(control)

## S3 method for class 'rxSolve'
getValidNlmixrCtl(control)

## S3 method for class 'simulation'
```

```
getValidNlmixrCtl(control)

## S3 method for class 'tableControl'
getValidNlmixrCtl(control)

## Default S3 method:
getValidNlmixrCtl(control)
```

Arguments

control	nlmixr control object
est	Estimation routine

Details

This is based on running the S3 method ‘getValidNlmixrCtl()‘ the ‘control‘ object is put into a list and the class of this new list is ‘c(est, "getValidNlmixrControl")‘

Value

Valid control object based on estimation method run.

---

nlmixr2 *nlmixr2 fits population PK and PKPD non-linear mixed effects models.*

Description

nlmixr2 is an R package for fitting population pharmacokinetic (PK) and pharmacokinetic-pharmacodynamic (PKPD) models.

Usage

```
nlmixr2(
  object,
  data,
  est = NULL,
  control = list(),
  table = tableControl(),
  ...,
  save = NULL,
  envir = parent.frame()
)

nlmixr(
  object,
  data,
```

```
  est = NULL,
  control = list(),
  table = tableControl(),
  ...,
  save = NULL,
  envir = parent.frame()
)

## S3 method for class '`function`'
nlmixr2(
  object,
  data = NULL,
  est = NULL,
  control = NULL,
  table = tableControl(),
  ...,
  save = NULL,
  envir = parent.frame()
)

## S3 method for class 'rxUi'
nlmixr2(
  object,
  data = NULL,
  est = NULL,
  control = NULL,
  table = tableControl(),
  ...,
  save = NULL,
  envir = parent.frame()
)

## S3 method for class 'nlmixr2FitCore'
nlmixr2(
  object,
  data = NULL,
  est = NULL,
  control = NULL,
  table = tableControl(),
  ...,
  save = NULL,
  envir = parent.frame()
)

## S3 method for class 'nlmixr2FitData'
nlmixr2(
  object,
  data = NULL,
```

```
  est = NULL,
  control = NULL,
  table = tableControl(),
  ...,
  save = NULL,
  envir = parent.frame()
)
```

Arguments

object	Fitted object or function specifying the model.
data	nlmixr data
est	estimation method (all methods are shown by 'nlmixr2AllEst()'). Methods can be added for other tools
control	The estimation control object. These are expected to be different for each type of estimation method
table	The output table control object (like 'tableControl()')
...	Other parameters
save	Boolean to save a nlmixr2 object in a rds file in the working directory. If NULL, uses option "nlmixr2.save"
envir	Environment where the nlmixr object/function is evaluated before running the estimation routine.

Details

The nlmixr2 generalized function allows common access to the nlmixr2 estimation routines.

Value

Either a nlmixr2 model or a nlmixr2 fit object

nlmixr modeling mini-language

Rationale

nlmixr estimation routines each have their own way of specifying models. Often the models are specified in ways that are most intuitive for one estimation routine, but do not make sense for another estimation routine. Sometimes, legacy estimation routines like nlme have their own syntax that is outside of the control of the nlmixr package.

The unique syntax of each routine makes the routines themselves easier to maintain and expand, and allows interfacing with existing packages that are outside of nlmixr (like nlme). However, a model definition language that is common between estimation methods, and an output object that is uniform, will make it easier to switch between estimation routines and will facilitate interfacing output with external packages like Xpose.

The nlmixr mini-modeling language, attempts to address this issue by incorporating a common language. This language is inspired by both R and NONMEM, since these languages are familiar to many pharmacometricians.

Initial Estimates and boundaries for population parameters

nlmixr models are contained in a R function with two blocks: `ini` and `model`. This R function can be named anything, but is not meant to be called directly from R. In fact if you try you will likely get an error such as `Error: could not find function "ini"`.

The `ini` model block is meant to hold the initial estimates for the model, and the boundaries of the parameters for estimation routines that support boundaries (note nlmixr's `saem` and `nlme` do not currently support parameter boundaries).

To explain how these initial estimates are specified we will start with an annotated example:

```
f <- function(){ ## Note the arguments to the function are currently
                 ## ignored by nlmixr
    ini({
        ## Initial conditions for population parameters (sometimes
        ## called theta parameters) are defined by either `<-` or '='
        lCl <- 1.6      #log Cl (L/hr)
        ## Note that simple expressions that evaluate to a number are
        ## OK for defining initial conditions (like in R)
        lVc = log(90)  #log V (L)
        ## Also a comment on a parameter is captured as a parameter label
        lKa <- 1 #log Ka (1/hr)
        ## Bounds may be specified by c(lower, est, upper), like NONMEM:
        ## Residuals errors are assumed to be population parameters
        prop.err <- c(0, 0.2, 1)
    })
    ## The model block will be discussed later
    model({})
}
```

As shown in the above examples:

- Simple parameter values are specified as a R-compatible assignment
- Boundaries my be specified by `c(lower, est, upper)`.
- Like NONMEM, `c(lower,est)` is equivalent to `c(lower,est,Inf)`
- Also like NONMEM, `c(est)` does not specify a lower bound, and is equivalent to specifying the parameter without R's 'c' function.
- The initial estimates are specified on the variance scale, and in analogy with NONMEM, the square roots of the diagonal elements correspond to coefficients of variation when used in the exponential IIV implementation

These parameters can be named almost any R compatible name. Please note that:

- Residual error estimates should be coded as population estimates (i.e. using an '=' or '<-' statement, not a '~').
- Naming variables that start with "_" are not supported. Note that R does not allow variable starting with "_" to be assigned without quoting them.
- Naming variables that start with "`rx_`" or "`nlmixr_`" is not supported since rxode2 and nlmixr2 use these prefixes internally for certain estimation routines and calculating residuals.

- Variable names are case sensitive, just like they are in R. "CL" is not the same as "Cl".

Initial Estimates for between subject error distribution (NONMEM's $OMEGA)

In mixture models, multivariate normal individual deviations from the population parameters are estimated (in NONMEM these are called eta parameters). Additionally the variance/covariance matrix of these deviations is also estimated (in NONMEM this is the OMEGA matrix). These also have initial estimates. In nlmixr these are specified by the '~' operator that is typically used in R for "modeled by", and was chosen to distinguish these estimates from the population and residual error parameters.

Continuing the prior example, we can annotate the estimates for the between subject error distribution

```
f <- function(){
    ini({
        lCl <- 1.6      #log Cl (L/hr)
        lVc = log(90)  #log V (L)
        lKa <- 1 #log Ka (1/hr)
        prop.err <- c(0, 0.2, 1)
        ## Initial estimate for ka IIV variance
        ## Labels work for single parameters
        eta.ka ~ 0.1 # BSV Ka

        ## For correlated parameters, you specify the names of each
        ## correlated parameter separated by a addition operator `+`
        ## and the left handed side specifies the lower triangular
        ## matrix initial of the covariance matrix.
        eta.cl + eta.vc ~ c(0.1,
                            0.005, 0.1)
        ## Note that labels do not currently work for correlated
        ## parameters.  Also do not put comments inside the lower
        ## triangular matrix as this will currently break the model.
    })
    ## The model block will be discussed later
    model({})
}
```

As shown in the above examples:

- Simple variances are specified by the variable name and the estimate separated by '~'.
- Correlated parameters are specified by the sum of the variable labels and then the lower triangular matrix of the covariance is specified on the left handed side of the equation. This is also separated by '~'.

Currently the model syntax does not allow comments inside the lower triangular matrix.

Model Syntax for ODE based models (NONMEM's $PK, $PRED, $DES and $ERROR)

Once the initialization block has been defined, you can define a model in terms of the defined variables in the ini block. You can also mix in RxODE blocks into the model.

The current method of defining a nlmixr model is to specify the parameters, and then possibly the RxODE lines:

Continuing describing the syntax with an annotated example:

```
f <- function(){
    ini({
        lCl <- 1.6      #log Cl (L/hr)
        lVc <- log(90)   #log Vc (L)
        lKA <- 0.1      #log Ka (1/hr)
        prop.err <- c(0, 0.2, 1)
        eta.Cl ~ 0.1 ## BSV Cl
        eta.Vc ~ 0.1 ## BSV Vc
        eta.KA ~ 0.1 ## BSV Ka
    })
    model({
        ## First parameters are defined in terms of the initial estimates
        ## parameter names.
        Cl <- exp(lCl + eta.Cl)
        Vc = exp(lVc + eta.Vc)
        KA <- exp(lKA + eta.KA)
        ## After the differential equations are defined
        kel <- Cl / Vc;
        d/dt(depot)    = -KA*depot;
        d/dt(centr)  =  KA*depot-kel*centr;
        ## And the concentration is then calculated
        cp = centr / Vc;
        ## Last, nlmixr is told that the plasma concentration follows
        ## a proportional error (estimated by the parameter prop.err)
        cp ~ prop(prop.err)
    })
}
```

A few points to note:

- Parameters are often defined before the differential equations.
- The differential equations, parameters and error terms are in a single block, instead of multiple sections.
- State names, calculated variables cannot start with either "`rx_`" or "`nlmixr_`" since these are used internally in some estimation routines.
- Errors are specified using the '~'. Currently you can use either `add(parameter)` for additive error, prop(parameter) for proportional error or `add(parameter1) + prop(parameter2)` for additive plus proportional error. You can also specify `norm(parameter)` for the additive error, since it follows a normal distribution.
- Some routines, like `saem` require parameters in terms of `Pop.Parameter + Individual.Deviation.Parameter + Covariate*Covariate.Parameter`. The order of these parameters do not matter. This is similar to NONMEM's mu-referencing, though not quite so restrictive.

- The type of parameter in the model is determined by the initial block; Covariates used in the model are missing in the `ini` block. These variables need to be present in the modeling dataset for the model to run.

Model Syntax for solved PK systems

Solved PK systems are also currently supported by nlmixr with the 'linCmt()' pseudo-function. An annotated example of a solved system is below:

##'

```
f <- function(){
    ini({
        lCl <- 1.6      #log Cl (L/hr)
        lVc <- log(90)   #log Vc (L)
        lKA <- 0.1      #log Ka (1/hr)
        prop.err <- c(0, 0.2, 1)
        eta.Cl ~ 0.1 ## BSV Cl
        eta.Vc ~ 0.1 ## BSV Vc
        eta.KA ~ 0.1 ## BSV Ka
    })
    model({
        Cl <- exp(lCl + eta.Cl)
        Vc = exp(lVc + eta.Vc)
        KA <- exp(lKA + eta.KA)
        ## Instead of specifying the ODEs, you can use
        ## the linCmt() function to use the solved system.
        ##
        ## This function determines the type of PK solved system
        ## to use by the parameters that are defined.  In this case
        ## it knows that this is a one-compartment model with first-order
        ## absorption.
        linCmt() ~ prop(prop.err)
    })
}
```

A few things to keep in mind:

- While RxODE allows mixing of solved systems and ODEs, this has not been implemented in nlmixr yet.
- The solved systems implemented are the one, two and three compartment models with or without first-order absorption. Each of the models support a lag time with a tlag parameter.
- In general the linear compartment model figures out the model by the parameter names. nlmixr currently knows about numbered volumes, Vc/Vp, Clearances in terms of both Cl and Q/CLD. Additionally nlmixr knows about elimination micro-constants (ie K12). Mixing of these parameters for these models is currently not supported.

Checking model syntax

After specifying the model syntax you can check that nlmixr is interpreting it correctly by using the `nlmixr` function on it.

Using the above function we can get:

```
> nlmixr(f)
## 1-compartment model with first-order absorption in terms of Cl
## Initialization:
################################################################################
Fixed Effects ($theta):
    lCl     lVc     lKA
1.60000 4.49981 0.10000

Omega ($omega):
     [,1] [,2] [,3]
[1,]  0.1  0.0  0.0
[2,]  0.0  0.1  0.0
[3,]  0.0  0.0  0.1

## Model:
################################################################################
Cl <- exp(lCl + eta.Cl)
Vc = exp(lVc + eta.Vc)
KA <- exp(lKA + eta.KA)
## Instead of specifying the ODEs, you can use
## the linCmt() function to use the solved system.
##
## This function determines the type of PK solved system
## to use by the parameters that are defined.  In this case
## it knows that this is a one-compartment model with first-order
## absorption.
linCmt() ~ prop(prop.err)
```

In general this gives you information about the model (what type of solved system/RxODE), initial estimates as well as the code for the model block.

Using the model syntax for estimating a model

Once the model function has been created, you can use it and a dataset to estimate the parameters for a model given a dataset.

This dataset has to have RxODE compatible events IDs. Both Monolix and NONMEM use a a very similar standard to what nlmixr can support.

Once the data has been converted to the appropriate format, you can use the `nlmixr` function to run the appropriate code.

The method to estimate the model is:

```
fit <- nlmixr(model.function, dataset, est="est", control=estControl(options))
```

Currently `nlme` and `saem` are implemented. For example, to run the above model with `saem`, we could have the following:

```
> f <- function(){
    ini({
        lCl <- 1.6      #log Cl (L/hr)
```

```
        lVc <- log(90)   #log Vc (L)
        lKA <- 0.1      #log Ka (1/hr)
        prop.err <- c(0, 0.2, 1)
        eta.Cl ~ 0.1 ## BSV Cl
        eta.Vc ~ 0.1 ## BSV Vc
        eta.KA ~ 0.1 ## BSV Ka
    })
    model({
        ## First parameters are defined in terms of the initial estimates
        ## parameter names.
        Cl <- exp(lCl + eta.Cl)
        Vc = exp(lVc + eta.Vc)
        KA <- exp(lKA + eta.KA)
        ## After the differential equations are defined
        kel <- Cl / Vc;
        d/dt(depot)    = -KA*depot;
        d/dt(centr)  =  KA*depot-kel*centr;
        ## And the concentration is then calculated
        cp = centr / Vc;
        ## Last, nlmixr is told that the plasma concentration follows
        ## a proportional error (estimated by the parameter prop.err)
        cp ~ prop(prop.err)
    })
}
> fit.s <- nlmixr(f,d,est="saem",control=saemControl(n.burn=50,n.em=100,print=50));
Compiling RxODE differential equations...done.
c:/Rtools/mingw_64/bin/g++ -I"c:/R/R-34~1.1/include" -DNDEBUG   -I"d:/Compiler/gcc-4.9.3/local330/i
In file included from c:/R/R-34~1.1/library/RCPPAR~1/include/armadillo:52:0,
            from c:/R/R-34~1.1/library/RCPPAR~1/include/RcppArmadilloForward.h:46,
                 from c:/R/R-34~1.1/library/RCPPAR~1/include/RcppArmadillo.h:31,
                  from saem3090757b4bd1x64.cpp:1:
c:/R/R-34~1.1/library/RCPPAR~1/include/armadillo_bits/compiler_setup.hpp:474:96: note: #pragma messa
  #pragma message ("WARNING: use of OpenMP disabled; this compiler doesn't support OpenMP 3.0+")
                                                                                                ^
c:/Rtools/mingw_64/bin/g++ -shared -s -static-libgcc -o saem3090757b4bd1x64.dll tmp.def saem3090757b4b
done.
1:    1.8174   4.6328   0.0553   0.0950   0.0950   0.0950   0.6357
50:    1.3900   4.2039   0.0001   0.0679   0.0784   0.1082   0.1992
100:    1.3894   4.2054   0.0107   0.0686   0.0777   0.1111   0.1981
150:    1.3885   4.2041   0.0089   0.0683   0.0778   0.1117   0.1980
Using sympy via SnakeCharmR
## Calculate ETA-based prediction and error derivatives:
Calculate Jacobian...................done.
Calculate sensitivities.......
done.
## Calculate d(f)/d(eta)
## ...
## done
```

```
## ...
## done
The model-based sensitivities have been calculated
Calculating Table Variables...
done
```

The options for saem are controlled by saemControl. You may wish to make sure the minimization is complete in the case of saem. You can do that with traceplot which shows the iteration history with the divided by burn-in and EM phases. In this case, the burn in seems reasonable; you may wish to increase the number of iterations in the EM phase of the estimation. Overall it is probably a semi-reasonable solution.

nlmixr output objects

In addition to unifying the modeling language sent to each of the estimation routines, the outputs currently have a unified structure.

You can see the fit object by typing the object name:

```
> fit.s
 -- nlmixr SAEM fit (ODE); OBJF calculated from FOCEi approximation -------------
      OBJF      AIC      BIC Log-likelihood Condition Number
  62337.09 62351.09 62399.01      -31168.55          82.6086

 -- Time (sec; fit.s$time): ------------------------------------------------------
           saem setup Likelihood Calculation covariance table
 elapsed 430.25 31.64                   1.19          0  3.44

 -- Parameters (fit.s$par.fixed): ------------------------------------------------
              Parameter Estimate     SE
 lCl      log Cl (L/hr)     1.39 0.0240  1.73       4.01 (3.83, 4.20)    26.6
 lVc         log Vc (L)     4.20 0.0256 0.608       67.0 (63.7, 70.4)    28.5
 lKA      log Ka (1/hr)  0.00924 0.0323  349.      1.01 (0.947, 1.08)    34.3
 prop.err      prop.err    0.198                            19.8
          Shrink(SD)
 lCl          0.248
 lVc           1.09
 lKA           4.19
 prop.err      1.81

   No correlations in between subject variability (BSV) matrix
  Full BSV covariance (fit.s$omega) or correlation (fit.s$omega.R; diagonals=SDs)
   Distribution stats (mean/skewness/kurtosis/p-value) available in fit.s$shrink

 -- Fit Data (object fit.s is a modified data.frame): ---------------------------
 # A tibble: 6,947 x 22
   ID     TIME    DV  PRED    RES    WRES IPRED  IRES  IWRES CPRED   CRES
 * <fct> <dbl> <dbl> <dbl>  <dbl>   <dbl> <dbl> <dbl>  <dbl> <dbl>  <dbl>
 1 1      0.25  205.  198.   6.60  0.0741  189.  16.2  0.434  198.   6.78
 2 1      0.5   311.  349. -38.7  -0.261   330. -19.0 -0.291  349. -38.3
 3 1      0.75  389.  464. -74.5  -0.398   434. -45.2 -0.526  463. -73.9
```

```
# ... with 6,944 more rows, and 11 more variables: CWRES <dbl>, eta.Cl <dbl>,
#   eta.Vc <dbl>, eta.KA <dbl>, depot <dbl>, centr <dbl>, Cl <dbl>, Vc <dbl>,
#   KA <dbl>, kel <dbl>, cp <dbl>
```

This example shows what is typical printout of a nlmixr fit object. The elements of the fit are:

- The type of fit (`nlme`, `saem`, etc)
- Metrics of goodness of fit (`AIC`, `BIC`, and `logLik`).
  - To align the comparison between methods, the FOCEi likelihood objective is calculated regardless of the method used and used for goodness of fit metrics.
  - This FOCEi likelihood has been compared to NONMEM's objective function and gives the same values (based on the data in Wang 2007)
  - Also note that `saem` does not calculate an objective function, and the FOCEi is used as the only objective function for the fit.
  - Even though the objective functions are calculated in the same manner, caution should be used when comparing fits from various estimation routines.
- The next item is the timing of each of the steps of the fit.
  - These can be also accessed by (`fit.s$time`).
  - As a mnemonic, the access for this item is shown in the printout. This is true for almost all of the other items in the printout.
- After the timing of the fit, the parameter estimates are displayed (can be accessed by `fit.s$par.fixed`)
  - While the items are rounded for R printing, each estimate without rounding is still accessible by the '$' syntax. For example, the '$Untransformed' gives the untransformed parameter values.
  - The Untransformed parameter takes log-space parameters and back-transforms them to normal parameters. Not the CIs are listed on the back-transformed parameter space.
  - Proportional Errors are converted to
- Omega block (accessed by `fit.s$omega`)
- The table of fit data. Please note:
  - A nlmixr fit object is actually a data frame. Saving it as a Rdata object and then loading it without nlmixr will just show the data by itself. Don't worry; the fit information has not vanished, you can bring it back by simply loading nlmixr, and then accessing the data.
  - Special access to fit information (like the `$omega`) needs nlmixr to extract the information.
  - If you use the `$` to access information, the order of precedence is:
    - Fit data from the overall data.frame
    - Information about the parsed nlmixr model (via `$uif`)
    - Parameter history if available (via `$par.hist` and `$par.hist.stacked`)
    - Fixed effects table (via `$par.fixed`)
    - Individual differences from the typical population parameters (via `$eta`)
    - Fit information from the list of information generated during the post-hoc residual calculation.
    - Fit information from the environment where the post-hoc residual were calculated
    - Fit information about how the data and options interacted with the specified model (such as estimation options or if the solved system is for an infusion or an IV bolus).

  - While the printout may displays the data as a `data.table` object or `tbl` object, the data is NOT any of these objects, but rather a derived data frame.
  - Since the object *is* a data.frame, you can treat it like one.

In addition to the above properties of the fit object, there are a few additional that may be helpful for the modeler:

- `$theta` gives the fixed effects parameter estimates (in NONMEM the `thetas`). This can also be accessed in `fixed.effects` function. Note that the residual variability is treated as a fixed effect parameter and is included in this list.
- `$eta` gives the random effects parameter estimates, or in NONMEM the `etas`. This can also be accessed in using the `random.effects` function.

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {
 ini({
   ## You may label each parameter with a comment
   tka <- 0.45 # Ka
   tcl <- log(c(0, 2.7, 100)) # Log Cl
   ## This works with interactive models
   ## You may also label the preceding line with label("label text")
   tv <- 3.45; label("log V")
   ## the label("Label name") works with all models
   eta.ka ~ 0.6
   eta.cl ~ 0.3
   eta.v ~ 0.1
   add.sd <- 0.7
   prop.sd <- 0.01
 })
 model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)
   v <- exp(tv + eta.v)
   linCmt() ~ add(add.sd) + prop(prop.sd)
 })
}

fitF <- nlmixr(one.cmt, theo_sd, "focei")

fitS <- nlmixr(one.cmt, theo_sd, "saem")
```

nlmixr2AllEst *Show all the current estimation methods*

Description

Show all the current estimation methods

Usage

```
nlmixr2AllEst()
```

Value

List of supported nlmixr2 estimation options (est=...)

Examples

```
nlmixr2AllEst()
```

nlmixr2AugPredSolve *Augmented Prediction for nlmixr2 fit*

Description

Augmented Prediction for nlmixr2 fit

Usage

```
nlmixr2AugPredSolve(
  fit,
  covsInterpolation = c("locf", "nocb", "linear", "midpoint"),
  minimum = NULL,
  maximum = NULL,
  length.out = 51L,
  ...
)

## S3 method for class 'nlmixr2FitData'
augPred(
  object,
  primary = NULL,
  minimum = NULL,
  maximum = NULL,
  length.out = 51,
  ...
)
```

Arguments

`fit`	Nlmixr2 fit object
`covsInterpolation`	specifies the interpolation method for time-varying covariates. When solving ODEs it often samples times outside the sampling time specified in `events`. When this happens, the time varying covariates are interpolated. Currently this can be: • `"linear"` interpolation, which interpolates the covariate by solving the line between the observed covariates and extrapolating the new covariate value. • `"constant"` – Last observation carried forward (the default). • `"NOCB"` – Next Observation Carried Backward. This is the same method that NONMEM uses. • `"midpoint"` Last observation carried forward to midpoint; Next observation carried backward to midpoint.
`minimum`	an optional lower limit for the primary covariate. Defaults to `min(primary)`.
`maximum`	an optional upper limit for the primary covariate. Defaults to `max(primary)`.
`length.out`	an optional integer with the number of primary covariate values at which to evaluate the predictions. Defaults to 51.
`...`	some methods for the generic may require additional arguments.
`object`	a fitted model object from which predictions can be extracted, using a `predict` method.
`primary`	an optional one-sided formula specifying the primary covariate to be used to generate the augmented predictions. By default, if a covariate can be extracted from the data used to generate `object` (using `getCovariate`), it will be used as `primary`.

Value

Stacked data.frame with observations, individual/population predictions.

Author(s)

Matthew L. Fidler

`nlmixr2CreateOutputFromUi` *Create nlmixr output from the UI*

Description

Create nlmixr output from the UI

Usage

```
nlmixr2CreateOutputFromUi(
  ui,
  data = NULL,
  control = NULL,
  table = NULL,
  env = NULL,
  est = "none"
)
```

Arguments

ui	This is the UI that will be used for the translation
data	This has the data
control	focei control for data creation
table	Table options
env	Environment setup which needs the following: - '$table' for table options - '$origData' – Original Data - '$dataSav' – Processed data from .foceiPreProcessData - '$idLvl' – Level information for ID factor added - '$ui' for ui object - '$fullTheta' Full theta information - '$etaObf' data frame with ID, etas and OBJI - '$cov' For covariance - '$covMethod' for the method of calculating the covariance - '$adjObf' Should the objective function value be adjusted - '$objective' objective function value - '$extra' Extra print information - '$method' Estimation method (for printing) - '$omega' Omega matrix - '$etaObf' Eta objective function data frame - '$theta' Is a theta data frame - '$model' a list of model information for table generation. Needs a 'predOnly' model - '$message' Message for display - '$est' estimation method - '$ofvType' (optional) tells the type of ofv is currently being use There are some more details that need to be described here
est	Estimation method

Value

nlmixr fit object

Author(s)

Matthew L. Fidler

---

nlmixr2Est.focei *Generic for nlmixr2 estimation methods*

Description

Generic for nlmixr2 estimation methods

Usage

```
## S3 method for class 'focei'
nlmixr2Est(env, ...)

## S3 method for class 'foce'
nlmixr2Est(env, ...)

## S3 method for class 'posthoc'
nlmixr2Est(env, ...)

## S3 method for class 'foi'
nlmixr2Est(env, ...)

## S3 method for class 'fo'
nlmixr2Est(env, ...)

## S3 method for class 'output'
nlmixr2Est(env, ...)

## S3 method for class 'nlme'
nlmixr2Est(env, ...)

nlmixr2Est(env, ...)

## Default S3 method:
nlmixr2Est(env, ...)

## S3 method for class 'rxSolve'
nlmixr2Est(env, ...)

## S3 method for class 'simulate'
nlmixr2Est(env, ...)

## S3 method for class 'predict'
nlmixr2Est(env, ...)

## S3 method for class 'saem'
nlmixr2Est(env, ...)
```

Arguments

env	Environment for the nlmixr2 estimation routines. This needs to have: - rxode2 ui object in '$ui' - data to fit in the estimation routine in '$data' - control for the estimation routine's control options in '$ui'
...	Other arguments provided to 'nlmixr2Est()' provided for flexibility but not currently used inside nlmixr

Details

This is a S3 generic that allows others to use the nlmixr2 environment to do their own estimation routines

Value

nlmixr2 fit object

Author(s)

Matthew Fidler

`nlmixr2Gill83` *Get the optimal forward difference interval by Gill83 method*

Description

Get the optimal forward difference interval by Gill83 method

Usage

```
nlmixr2Gill83(
  what,
  args,
  envir = parent.frame(),
  which,
  gillRtol = sqrt(.Machine$double.eps),
  gillK = 10L,
  gillStep = 2,
  gillFtol = 0
)
```

Arguments

`what`	either a function or a non-empty character string naming the function to be called.
`args`	a *list* of arguments to the function call. The `names` attribute of `args` gives the argument names.
`envir`	an environment within which to evaluate the call. This will be most useful if `what` is a character string and the arguments are symbols or quoted expressions.
`which`	Which parameters to calculate the forward difference and optimal forward difference interval
`gillRtol`	The relative tolerance used for Gill 1983 determination of optimal step size.
`gillK`	The total number of possible steps to determine the optimal forward/central difference step size per parameter (by the Gill 1983 method). If 0, no optimal step size is determined. Otherwise this is the optimal step size determined.

gillStep	When looking for the optimal forward difference step size, this is This is the step size to increase the initial estimate by. So each iteration the new step size = (prior step size)*gillStep
gillFtol	The gillFtol is the gradient error tolerance that is acceptable before issuing a warning/error about the gradient estimates.

Value

A data frame with the following columns:

- infoGradient evaluation/forward difference information
- hfForward difference final estimate
- dfDerivative estimate
- df22nd Derivative Estimate
- errError of the final estimate derivative
- aEpsAbsolute difference for forward numerical differences
- rEpsRelative Difference for backward numerical differences
- aEpsCAbsolute difference for central numerical differences
- rEpsCRelative difference for central numerical differences

The `info` returns one of the following:

- Not AssessedGradient wasn't assessed
- GoodSuccess in Estimating optimal forward difference interval
- High Grad ErrorLarge error; Derivative estimate error `fTol` or more of the derivative
- Constant GradFunction constant or nearly constant for this parameter
- Odd/Linear GradFunction odd or nearly linear, df = K, df2 ~ 0
- Grad changes quicklydf2 increases rapidly as h decreases

Author(s)

Matthew Fidler

Examples

```
## These are taken from the numDeriv::grad examples to show how
## simple gradients are assessed with nlmixr2Gill83

nlmixr2Gill83(sin, pi)

nlmixr2Gill83(sin, (0:10)*2*pi/10)

func0 <- function(x){ sum(sin(x))  }
nlmixr2Gill83(func0 , (0:10)*2*pi/10)

func1 <- function(x){ sin(10*x) - exp(-x) }
```

```
curve(func1,from=0,to=5)

x <- 2.04
numd1 <- nlmixr2Gill83(func1, x)
exact <- 10*cos(10*x) + exp(-x)
c(numd1$df, exact, (numd1$df - exact)/exact)

x <- c(1:10)
numd1 <- nlmixr2Gill83(func1, x)
exact <- 10*cos(10*x) + exp(-x)
cbind(numd1=numd1$df, exact, err=(numd1$df - exact)/exact)

sc2.f <- function(x){
  n <- length(x)
   sum((1:n) * (exp(x) - x)) / n
}

sc2.g <- function(x){
  n <- length(x)
  (1:n) * (exp(x) - 1) / n
}

x0 <- rnorm(100)
exact <- sc2.g(x0)

g <- nlmixr2Gill83(sc2.f, x0)

max(abs(exact - g$df)/(1 + abs(exact)))
```

`nlmixr2Hess` *Calculate Hessian*

Description

Unlike 'stats::optimHess' which assumes the gradient is accurate, nlmixr2Hess does not make as strong an assumption that the gradient is accurate but takes more function evaluations to calculate the Hessian. In addition, this procedures optimizes the forward difference interval by `nlmixr2Gill83`

Usage

```
nlmixr2Hess(par, fn, ..., envir = parent.frame())
```

Arguments

`par`	Initial values for the parameters to be optimized over.
`fn`	A function to be minimized (or maximized), with first argument the vector of parameters over which minimization is to take place. It should return a scalar result.

...	Extra arguments sent to nlmixr2Gill83
envir	an environment within which to evaluate the call. This will be most useful if what is a character string and the arguments are symbols or quoted expressions.

Details

If you have an analytical gradient function, you should use 'stats::optimHess'

Value

Hessian matrix based on Gill83

Author(s)

Matthew Fidler

References

https://v8doc.sas.com/sashtml/ormp/chap5/sect28.htm

See Also

nlmixr2Gill83, optimHess

Examples

```
 func0 <- function(x){ sum(sin(x))  }
 x <- (0:10)*2*pi/10
 nlmixr2Hess(x, func0)

fr <- function(x) {   ## Rosenbrock Banana function
    x1 <- x[1]
    x2 <- x[2]
    100 * (x2 - x1 * x1)^2 + (1 - x1)^2
}
grr <- function(x) { ## Gradient of 'fr'
    x1 <- x[1]
    x2 <- x[2]
    c(-400 * x1 * (x2 - x1 * x1) - 2 * (1 - x1),
       200 *      (x2 - x1 * x1))
}

h1 <- optimHess(c(1.2,1.2), fr, grr)

h2 <- optimHess(c(1.2,1.2), fr)

## in this case h3 is closer to h1 where the gradient is known

h3 <- nlmixr2Hess(c(1.2,1.2), fr)
```

nlmixr2Logo *Messages the nlmixr2 logo...*

Description

Messages the nlmixr2 logo...

Usage

```
nlmixr2Logo(str = "", version = sessionInfo()$otherPkgs$nlmixr2$Version)
```

Arguments

str	String to print
version	Version information (by default use package version)

Value

nothing; Called to display version information

Author(s)

Matthew L. Fidler

nlmixr2NlmeControl *Control Values for nlme Fit with extra options for nlmixr*

Description

The values supplied in the function call replace the defaults and a list with all possible arguments is returned. The returned list is used as the 'control' argument to the 'nlme' function.

Usage

```
nlmixr2NlmeControl(
  maxIter = 100,
  pnlsMaxIter = 100,
  msMaxIter = 100,
  minScale = 0.001,
  tolerance = 1e-05,
  niterEM = 25,
  pnlsTol = 0.001,
  msTol = 1e-06,
  returnObject = FALSE,
  msVerbose = FALSE,
```

```
  msWarnNoConv = TRUE,
  gradHess = TRUE,
  apVar = TRUE,
  .relStep = .Machine$double.eps^(1/3),
  minAbsParApVar = 0.05,
  opt = c("nlminb", "nlm"),
  natural = TRUE,
  sigma = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  rxControl = NULL,
  method = c("ML", "REML"),
  random = NULL,
  fixed = NULL,
  weights = NULL,
  verbose = TRUE,
  returnNlme = FALSE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
  ...
)

nlmeControl(
  maxIter = 100,
  pnlsMaxIter = 100,
  msMaxIter = 100,
  minScale = 0.001,
  tolerance = 1e-05,
  niterEM = 25,
  pnlsTol = 0.001,
  msTol = 1e-06,
  returnObject = FALSE,
  msVerbose = FALSE,
  msWarnNoConv = TRUE,
  gradHess = TRUE,
  apVar = TRUE,
  .relStep = .Machine$double.eps^(1/3),
  minAbsParApVar = 0.05,
  opt = c("nlminb", "nlm"),
  natural = TRUE,
  sigma = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
```

```
  rxControl = NULL,
  method = c("ML", "REML"),
  random = NULL,
  fixed = NULL,
  weights = NULL,
  verbose = TRUE,
  returnNlme = FALSE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = TRUE,
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
  ...
)
```

Arguments

maxIter	maximum number of iterations for the nlme optimization algorithm. Default is 50.
pnlsMaxIter	maximum number of iterations for the PNLS optimization step inside the nlme optimization. Default is 7.
msMaxIter	maximum number of iterations for nlminb (iter.max) or the nlm (iterlim, from the 10-th step) optimization step inside the nlme optimization. Default is 50 (which may be too small for e.g. for overparametrized cases).
minScale	minimum factor by which to shrink the default step size in an attempt to decrease the sum of squares in the PNLS step. Default 0.001.
tolerance	tolerance for the convergence criterion in the nlme algorithm. Default is 1e-6.
niterEM	number of iterations for the EM algorithm used to refine the initial estimates of the random effects variance-covariance coefficients. Default is 25.
pnlsTol	tolerance for the convergence criterion in PNLS step. Default is 1e-3.
msTol	tolerance for the convergence criterion in nlm, passed as the gradtol argument to the function (see documentation on nlm). Default is 1e-7.
returnObject	a logical value indicating whether the fitted object should be returned when the maximum number of iterations is reached without convergence of the algorithm. Default is FALSE.
msVerbose	a logical value passed as the trace to nlminb(.., control= list(trace = *, ..)) or as argument print.level to nlm(). Default is FALSE.
msWarnNoConv	logical indicating if a warning should be signalled whenever the minimization by (opt) in the LME step does not converge; defaults to TRUE.
gradHess	a logical value indicating whether numerical gradient vectors and Hessian matrices of the log-likelihood function should be used in the nlm optimization. This option is only available when the correlation structure (corStruct) and the variance function structure (varFunc) have no "varying" parameters and the

pdMat classes used in the random effects structure are pdSymm (general positive-definite), pdDiag (diagonal), pdIdent (multiple of the identity), or pdCompSymm (compound symmetry). Default is TRUE.

apVar — a logical value indicating whether the approximate covariance matrix of the variance-covariance parameters should be calculated. Default is TRUE.

.relStep — relative step for numerical derivatives calculations. Default is .Machine$double.eps^(1/3).

minAbsParApVar — numeric value - minimum absolute parameter value in the approximate variance calculation. The default is 0.05.

opt — the optimizer to be used, either "nlminb" (the default) or "nlm".

natural — a logical value indicating whether the pdNatural parametrization should be used for general positive-definite matrices (pdSymm) in reStruct, when the approximate covariance matrix of the estimators is calculated. Default is TRUE.

sigma — optionally a positive number to fix the residual error at. If NULL, as by default, or 0, sigma is estimated.

optExpression — Optimize the rxode2 expression to speed up calculation. By default this is turned on.

sumProd — Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

rxControl — 'rxode2' ODE solving options during fitting, created with 'rxControl()'

method — a character string. If "REML" the model is fit by maximizing the restricted log-likelihood. If "ML" the log-likelihood is maximized. Defaults to "ML".

random — optionally, any of the following: (i) a two-sided formula of the form r1+...+rn~x1+...+xm | g1/.../gQ, with r1,...,rn naming parameters included on the right hand side of model, x1+...+xm specifying the random-effects model for these parameters and g1/.../gQ the grouping structure (Q may be equal to 1, in which case no / is required). The random effects formula will be repeated for all levels of grouping, in the case of multiple levels of grouping; (ii) a two-sided formula of the form r1+...+rn~x1+..+xm, a list of two-sided formulas of the form r1~x1+...+xm, with possibly different random-effects models for different parameters, a pdMat object with a two-sided formula, or list of two-sided formulas (i.e. a non-NULL value for formula(random)), or a list of pdMat objects with two-sided formulas, or lists of two-sided formulas. In this case, the grouping structure formula will be given in groups, or derived from the data used to fit the nonlinear mixed-effects model, which should inherit from class groupedData,; (iii) a named list of formulas, lists of formulas, or pdMat objects as in (ii), with the grouping factors as names. The order of nesting will be assumed the same as the order of the order of the elements in the list; (iv) an reStruct object. See the documentation on pdClasses for a description of the available pdMat classes. Defaults to fixed, resulting in all fixed effects having also random effects.

fixed — a two-sided linear formula of the form f1+...+fn~x1+...+xm, or a list of two-sided formulas of the form f1~x1+...+xm, with possibly different models for different parameters. The f1,...,fn are the names of parameters included on the right hand side of model and the x1+...+xm expressions define linear models

for these parameters (when the left hand side of the formula contains several parameters, they all are assumed to follow the same linear model, described by the right hand side expression). A 1 on the right hand side of the formula(s) indicates a single fixed effects for the corresponding parameter(s).

`weights` an optional `varFunc` object or one-sided formula describing the within-group heteroscedasticity structure. If given as a formula, it is used as the argument to `varFixed`, corresponding to fixed variance weights. See the documentation on `varClasses` for a description of the available `varFunc` classes. Defaults to `NULL`, corresponding to homoscedastic within-group errors.

`verbose` an optional logical value. If `TRUE` information on the evolution of the iterative algorithm is printed. Default is `FALSE`.

`returnNlme` Returns the nlme object instead of the nlmixr object (by default FALSE). If any of the nlme specific options of 'random', 'fixed', 'sens', the nlme object is returned

`addProp` specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

y = f + (a + b*f^c)*err

The combined2 error model can be described by the following equation:

y = f + sqrt(a^2 + b^2*(f^c)^2)*err

Where:

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

`calcTables` This boolean is to determine if the foceiFit will calculate tables. By default this is `TRUE`

`compress` Should the object have compressed items

`adjObf` is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is `TRUE`

`ci` Confidence level for some tables. By default this is 0.95 or 95% confidence.

`sigdig` Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is `10^-sigdig`
- The tolerance of the ODE solvers is `0.5*10^(-sigdig-2)`; For the sensitivity equations and steady-state solutions the default is `0.5*10^(-sigdig-1.5)` (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is `5 * 10 ^ (-sigdig + 1)`

`sigdigTable` Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

`...` Further, named control arguments to be passed to `nlminb` (apart from `trace` and `iter.max` mentioned above), where used (`eval.max` and those from `abs.tol` down).

Value

a nlmixr-nlme list

Examples

```
nlmixr2est::nlmeControl()
nlmixr2NlmeControl()
```

`nlmixr2Validate` *Validate nlmixr2*

Description

This allows easy validation/qualification of nlmixr2 by running the testing suite on your system.

Usage

```
nlmixr2Validate(type = NULL, skipOnCran = TRUE)

nmTest(type = NULL, skipOnCran = TRUE)
```

Arguments

`type`	of test to be run
`skipOnCran`	when 'TRUE' skip the test on CRAN.

Value

Nothing, called for its side effects

Author(s)

Matthew L. Fidler

`nlmixr2Version` *Display nlmixr2's version*

Description

Display nlmixr2's version

Usage

```
nlmixr2Version()
```

Value

Nothing, called for its side effects

Author(s)

Matthew L. Fidler

`nlmixrAddObjectiveFunctionDataFrame` *Add objective function data frame to the current objective function*

Description

Add objective function data frame to the current objective function

Usage

```
nlmixrAddObjectiveFunctionDataFrame(fit, objDf, type, etaObf = NULL)
```

Arguments

`fit`	nlmixr fit object
`objDf`	nlmixr objective function data frame which has column names "OBJF", "AIC", "BIC", "Log-likelihood" and "Condition Number"
`type`	Objective Function Type
`etaObf`	Eta objective function table to add (with focei) to give focei objective function

Value

Nothing, called for side effects

Author(s)

Matthew L. Fidler

`nlmixrAddTiming` *Manually add time to a nlmixr2 object*

Description

Manually add time to a nlmixr2 object

Usage

```
nlmixrAddTiming(object, name, time)
```

Arguments

`object`	nlmixr2 object
`name`	string of the timing name
`time`	time (in seconds)

Value

Nothing, called for side effects

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {
 ini({
   ## You may label each parameter with a comment
   tka <- 0.45 # Ka
   tcl <- log(c(0, 2.7, 100)) # Log Cl
   ## This works with interactive models
   ## You may also label the preceding line with label("label text")
   tv <- 3.45; label("log V")
   ## the label("Label name") works with all models
   eta.ka ~ 0.6
   eta.cl ~ 0.3
   eta.v ~ 0.1
   add.sd <- 0.7
 })
 model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)
   v <- exp(tv + eta.v)
   linCmt() ~ add(add.sd)
```

```
 })
}

fit <- nlmixr(one.cmt, theo_sd, est="saem")

# will add to the current setup
nlmixrAddTiming(fit, "setup", 3)

# Add a new item to the timing dataframe
nlmixrAddTiming(fit, "new", 3)
```

`nlmixrCbind` *nlmixrCbind*

Description

'cbind' for 'nlmixr' objects that preserve the fit information

Usage

```
nlmixrCbind(fit, extra)
```

Arguments

`fit`	nlmixr fit
`extra`	data to cbind to nlmixr fit

Value

fit expanded with extra values, without disturbing the fit information

Author(s)

Matthew L. Fidler

nlmixrClone *Clone nlmixr environment*

Description

Clone nlmixr environment

Usage

```
nlmixrClone(x)
```

Arguments

x	nlmixr fit

Value

cloned nlmixr environment

Author(s)

Matthew L. Fidler

Examples

```
## Not run:

one.cmt <- function() {
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")
    ## the label("Label name") works with all models
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}

f <- nlmixr2(one.cmt, theo_sd, "saem")
```

```
nlmixrClone(f)


## End(Not run)
```

`nlmixrWithTiming` *Time a part of a nlmixr operation and add to nlmixr object*

Description

Time a part of a nlmixr operation and add to nlmixr object

Usage

```
nlmixrWithTiming(name, code, envir = NULL)
```

Arguments

`name`	Name of the timing to be integrated
`code`	Code to be evaluated and timed
`envir`	can be either the nlmixr2 fit data, the nlmixr2 fit environment or NULL, which implies it is going to be added to the nlmixr fit when it is finalized. If the function is being called after a fit is created, please supply this environmental variable

Value

Result of code

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {
 ini({
   ## You may label each parameter with a comment
   tka <- 0.45 # Ka
   tcl <- log(c(0, 2.7, 100)) # Log Cl
   ## This works with interactive models
   ## You may also label the preceding line with label("label text")
   tv <- 3.45; label("log V")
   ## the label("Label name") works with all models
   eta.ka ~ 0.6
   eta.cl ~ 0.3
```

```
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}
fit <- nlmixr(one.cmt, theo_sd, est="saem")

nlmixrWithTiming("time1", {
   Sys.sleep(1)
   # note this can be nested, time1 will exclude the timing from time2
   nlmixrWithTiming("time2", {
      Sys.sleep(1)
   }, envir=fit)
}, envir=fit)

print(fit)
```

`nmObjGetControl.nlme` *Get control object from fit*

Description

Get control object from fit

Usage

```
## S3 method for class 'nlme'
nmObjGetControl(x, ...)

nmObjGetControl(x, ...)

## S3 method for class 'focei'
nmObjGetControl(x, ...)

## S3 method for class 'foce'
nmObjGetControl(x, ...)

## S3 method for class 'foi'
nmObjGetControl(x, ...)

## S3 method for class 'fo'
```

```
nmObjGetControl(x, ...)

## S3 method for class 'posthoc'
nmObjGetControl(x, ...)

## S3 method for class 'saem'
nmObjGetControl(x, ...)

## Default S3 method:
nmObjGetControl(x, ...)
```

Arguments

x	nlmixr fit object
...	Other parameters

Value

Control object of estimation method

Author(s)

Matthew L. Fidler

`nmObjGetEstimationModel` *Get the estimation model for a fit object depending on the object type*

Description

By default it gets the focei models if available.

Usage

```
nmObjGetEstimationModel(x)
```

Arguments

x	nlmixr fit object

Value

returns the estimation ‘$model‘ for the estimation type

nmObjGetFoceiControl.nlme *Method for getting focei compatible control object from nlmixr object*

Description

Method for getting focei compatible control object from nlmixr object

Usage

```
## S3 method for class 'nlme'
nmObjGetFoceiControl(x, ...)

nmObjGetFoceiControl(x, ...)

## Default S3 method:
nmObjGetFoceiControl(x, ...)

## S3 method for class 'saem'
nmObjGetFoceiControl(x, ...)
```

Arguments

x	nlmixr composed fit object
...	Other parameters

Value

foceiControl translated from current control

nmObjGetIpredModel *Get the ipred model for a fit object depending on the object type*

Description

By default it gets the focei models if available.

Usage

```
nmObjGetIpredModel(x)

## S3 method for class 'saem'
nmObjGetIpredModel(x)

## Default S3 method:
```

```
nmObjGetIpredModel(x)

## S3 method for class 'saem'
nmObjGetEstimationModel(x)

## Default S3 method:
nmObjGetEstimationModel(x)
```

Arguments

x	nlmixr fit object

Value

ipred ‘rxode2‘ model

`nmObjGetPredOnly` *Get the pred-only model for a fit depending on the object type*

Description

By default it gets the focei models if available

Usage

```
nmObjGetPredOnly(x)

## S3 method for class 'saem'
nmObjGetPredOnly(x)

## Default S3 method:
nmObjGetPredOnly(x)
```

Arguments

x	nlmixr fit object

Value

rxode2 pred-only model

nmObjHandleControlObject.nlmeControl

Handle the control object

Description

Handle the control object

Usage

```
## S3 method for class 'nlmeControl'
nmObjHandleControlObject(control, env)

nmObjHandleControlObject(control, env)

## S3 method for class 'foceiControl'
nmObjHandleControlObject(control, env)

## S3 method for class 'saemControl'
nmObjHandleControlObject(control, env)

## Default S3 method:
nmObjHandleControlObject(control, env)
```

Arguments

control	Control object
env	fit environment

Value

Nothing, called for side effects

Author(s)

Matthew L. Fidler

nmObjHandleModelObject

Handle Model Object

Description

Handle Model Object

Usage

```
nmObjHandleModelObject(model, env)

## S3 method for class 'saemModelList'
nmObjHandleModelObject(model, env)

## S3 method for class 'foceiModelList'
nmObjHandleModelObject(model, env)

## Default S3 method:
nmObjHandleModelObject(model, env)
```

Arguments

model	model list should have at least: - ‘predOnly‘ – this is the prediction model with all the left handed equations added so they will be added the table. The model should have ‘rx_pred_‘, the model based prediction, as the first defined lhs component. The second component should be ‘rx_r_‘, the variance of the prediction. These variables may change based on distribution type. In additional all interesting calculated variables should be included. - ‘predNoLhs‘ – This is the prediction model. It only has the prediction and no left handed equations.
env	Environment for the fit information

Value

This returns the ‘$model‘ object for a fit. It is a s3 method because it may be different between different model types

---

nmsimplex *Nelder-Mead simplex search*

Description

Nelder-Mead simplex search

Usage

```
nmsimplex(start, fr, rho = NULL, control = list())
```

Arguments

start	initials
fr	objective function
rho	evaluation environment
control	additional optimization options

Value

a list of ...

`ofv` *Return the objective function*

Description

Return the objective function

Usage

```
ofv(x, type, ...)
```

Arguments

`x`	object to return objective function value
`type`	Objective function type value to retrieve or add. • focei For most models you can specify "focei" and it will add the focei objective function. • nlme This switches/chooses the nlme objective function if applicable. This objective function cannot be added if it isn't present. • fo FO objective function value. Cannot be generated • foce FOCE object function value. Cannot be generated • laplace# This adds/retrieves the Laplace objective function value. The # represents the number of standard deviations requested when expanding the Gaussian Quadrature. This can currently only be used with saem fits. • gauss#.# This adds/retrieves the Gaussian Quadrature approximation of the objective function. The first number is the number of nodes to use in the approximation. The second number is the number of standard deviations to expand upon.
`...`	Other arguments sent to ofv for other methods.

Value

Objective function value

Author(s)

Matthew Fidler

print.saemFit *Print an SAEM model fit summary*

Description

Print an SAEM model fit summary

Usage

```
## S3 method for class 'saemFit'
print(x, ...)
```

Arguments

x	a saemFit object
...	others

Value

a list

residuals.nlmixr2FitData *Extract residuals from the FOCEI fit*

Description

Extract residuals from the FOCEI fit

Usage

```
## S3 method for class 'nlmixr2FitData'
residuals(
  object,
  ...,
  type = c("ires", "res", "iwres", "wres", "cwres", "cpred", "cres")
)
```

Arguments

object	focei.fit object
...	Additional arguments
type	Residuals type fitted.

Value

residuals

Author(s)

Matthew L. Fidler

`saemControl` *Control Options for SAEM*

Description

Control Options for SAEM

Usage

```
saemControl(
  seed = 99,
  nBurn = 200,
  nEm = 300,
  nmc = 3,
  nu = c(2, 2, 2),
  print = 1,
  trace = 0,
  covMethod = c("linFim", "fim", "r,s", "r", "s", ""),
  calcTables = TRUE,
  logLik = FALSE,
  nnodesGq = 3,
  nsdGq = 1.6,
  optExpression = TRUE,
  adjObf = TRUE,
  sumProd = FALSE,
  addProp = c("combined2", "combined1"),
  tol = 1e-06,
  itmax = 30,
  type = c("nelder-mead", "newuoa"),
  powRange = 10,
  lambdaRange = 3,
  odeRecalcFactor = 10^(0.5),
  maxOdeRecalc = 5L,
  perSa = 0.75,
  perNoCor = 0.75,
  perFixOmega = 0.1,
  perFixResid = 0.1,
  compress = TRUE,
  rxControl = NULL,
  sigdig = NULL,
```

```
  sigdigTable = NULL,
  ci = 0.95,
  muRefCov = TRUE,
  ...
)
```

Arguments

seed	Random Seed for SAEM step. (Needs to be set for reproducibility.) By default this is 99.
nBurn	Number of iterations in the first phase, ie the MCMC/Stochastic Approximation steps. This is equivalent to Monolix's K_0 or K_b.
nEm	Number of iterations in the Expectation-Maximization (EM) Step. This is equivalent to Monolix's K_1.
nmc	Number of Markov Chains. By default this is 3. When you increase the number of chains the numerical integration by MC method will be more accurate at the cost of more computation. In Monolix this is equivalent to L.
nu	This is a vector of 3 integers. They represent the numbers of transitions of the three different kernels used in the Hasting-Metropolis algorithm. The default value is c(2,2,2), representing 40 for each transition initially (each value is multiplied by 20). The first value represents the initial number of multi-variate Gibbs samples are taken from a normal distribution. The second value represents the number of uni-variate, or multi- dimensional random walk Gibbs samples are taken. The third value represents the number of bootstrap/reshuffling or uni-dimensional random samples are taken.
print	The number it iterations that are completed before anything is printed to the console. By default, this is 1.
trace	An integer indicating if you want to trace(1) the SAEM algorithm process. Useful for debugging, but not for typical fitting.
covMethod	Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of each individual's gradient cross-product (evaluated at the individual empirical Bayes estimates). "linFim" Use the Linearized Fisher Information Matrix to calculate the covariance. "fim" Use the SAEM-calculated Fisher Information Matrix to calculate the covariance. "r,s" Uses the sandwich matrix to calculate the covariance, that is: $R^-1 \times S \times R^-1$ "r" Uses the Hessian matrix to calculate the covariance as $2 \times R^-1$ "s" Uses the crossproduct matrix to calculate the covariance as $4 \times S^-1$ "" Does not calculate the covariance step.
calcTables	This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

`logLik` boolean indicating that log-likelihood should be calculate by Gaussian quadrature.

`nnodesGq` number of nodes to use for the Gaussian quadrature when computing the likelihood with this method (defaults to 1, equivalent to the Laplaclian likelihood)

`nsdGq` span (in SD) over which to integrate when computing the likelihood by Gaussian quadrature. Defaults to 3 (eg 3 times the SD)

`optExpression` Optimize the rxode2 expression to speed up calculation. By default this is turned on.

`adjObf` is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is `TRUE`

`sumProd` Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is `FALSE`.

`addProp` specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

y = f + (a + b*f^c)*err

The combined2 error model can be described by the following equation:

y = f + sqrt(a^2 + b^2*(f^c)^2)*err

Where:

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

`tol` This is the tolerance for the regression models used for complex residual errors (ie add+prop etc)

`itmax` This is the maximum number of iterations for the regression models used for complex residual errors. The number of iterations is itmax*number of parameters

`type` indicates the type of optimization for the residuals; Can be one of c("nelder-mead", "newuoa")

`powRange` This indicates the range that powers can take for residual errors; By default this is 10 indicating the range is c(-10, 10)

`lambdaRange` This indicates the range that Box-Cox and Yeo-Johnson parameters are constrained to be; The default is 3 indicating the range c(-3,3)

`odeRecalcFactor`

The ODE recalculation factor when ODE solving goes bad, this is the factor the rtol/atol is reduced

`maxOdeRecalc` Maximum number of times to reduce the ODE tolerances and try to resolve the system if there was a bad ODE solve.

`perSa` This is the percent of the time the 'nBurn' iterations in phase runs runs a simulated annealing.

perNoCor	This is the percentage of the MCMC phase of the SAEM algorithm where the variance/covariance matrix has no correlations. By default this is 0.75 or 75 Monte-carlo iteration.
perFixOmega	This is the percentage of the ‘nBurn‘ phase where the omega values are unfixed to allow better exploration of the likelihood surface. After this time, the omegas are fixed during optimization.
perFixResid	This is the percentage of the ‘nBurn‘ phase where the residual components are unfixed to allow better exploration of the likelihood surface.
compress	Should the object have compressed items
rxControl	‘rxode2‘ ODE solving options during fitting, created with ‘rxControl()‘
sigdig	Specifies the "significant digits" that the ode solving requests. When specified this controls the relative and absolute tolerances of the ODE solvers. By default the tolerance is `0.5*10^(-sigdig-2)` for regular ODEs. For the sensitivity equations and steady-state solutions the default is `0.5*10^(-sigdig-1.5)` (sensitivity changes only applicable for liblsoda). By default this is unspecified (`NULL`) and uses the standard `atol`/`rtol`.
sigdigTable	Significant digits in the final output table. If not specified, then it matches the significant digits in the ‘sigdig‘ optimization algorithm. If ‘sigdig‘ is NULL, use 3.
ci	Confidence level for some tables. By default this is 0.95 or 95% confidence.
muRefCov	This controls if mu-referenced covariates in ‘saem‘ are handled differently than non mu-referenced covariates. When ‘TRUE‘, mu-referenced covariates have special handling. When ‘FALSE‘ mu-referenced covariates are treated the same as any other input parameter.
...	Other arguments to control SAEM.

Value

List of options to be used in `nlmixr2` fit for SAEM.

Author(s)

Wenping Wang & Matthew L. Fidler

`setCov` *Set the covariance type based on prior calculated covariances*

Description

Set the covariance type based on prior calculated covariances

Usage

```
setCov(fit, method)
```

Arguments

fit	nlmixr2 fit
method	covariance method

Value

Fit object with covariance updated

Author(s)

Matt Fidler

---

setOfv *Set/get Objective function type for a nlmixr2 object*

Description

Set/get Objective function type for a nlmixr2 object

Usage

```
setOfv(x, type)

getOfvType(x)
```

Arguments

x	nlmixr2 fit object
type	Type of objective function to use for AIC, BIC, and $objective

Value

Nothing

Author(s)

Matthew L. Fidler

sqrtm *Return the square root of general square matrix A*

Description

Return the square root of general square matrix A

Usage

```
sqrtm(m)
```

Arguments

m	Matrix to take the square root of.

Value

A square root general square matrix of m

summary.saemFit *Print an SAEM model fit summary*

Description

Print an SAEM model fit summary

Usage

```
## S3 method for class 'saemFit'
summary(object, ...)
```

Arguments

object	a saemFit object
...	others

Value

a list

tableControl *Output table/data.frame options*

Description

Output table/data.frame options

Usage

```
tableControl(
  npde = NULL,
  cwres = NULL,
  nsim = 300,
  ties = TRUE,
  censMethod = c("truncated-normal", "cdf", "ipred", "pred", "epred", "omit"),
  seed = 1009,
  cholSEtol = (.Machine$double.eps)^(1/3),
  state = TRUE,
  lhs = TRUE,
  eta = TRUE,
  covariates = TRUE,
  addDosing = FALSE,
  subsetNonmem = TRUE,
  cores = NULL,
  keep = NULL,
  drop = NULL
)
```

Arguments

npde	When TRUE, request npde regardless of the algorithm used.
cwres	When TRUE, request CWRES and FOCEi likelihood regardless of the algorithm used.
nsim	represents the number of simulations. For rxode2, if you supply single subject event tables (created with `[eventTable()]`)
ties	When 'TRUE' jitter prediction-discrepancy points to discourage ties in cdf.
censMethod	Handle censoring method: - '"truncated-normal"' Simulates from a truncated normal distribution under the assumption of the model and censoring. - '"cdf"' Use the cdf-method for censoring with npde and use this for any other residuals ('cwres' etc) - '"omit"' omit the residuals for censoring
seed	an object specifying if and how the random number generator should be initialized
cholSEtol	The tolerance for the 'rxode2::choleSE' function

state	is a Boolean indicating if 'state' values will be included (default 'TRUE')
lhs	is a Boolean indicating if remaining 'lhs' values will be included (default 'TRUE')
eta	is a Boolean indicating if 'eta' values will be included (default 'TRUE')
covariates	is a Boolean indicating if covariates will be included (default 'TRUE')
addDosing	Boolean indicating if the solve should add rxode2 EVID and related columns. This will also include dosing information and estimates at the doses. Be default, rxode2 only includes estimates at the observations. (default FALSE). When addDosing is NULL, only include EVID=0 on solve and exclude any model-times or EVID=2. If addDosing is NA the classic rxode2 EVID events are returned. When addDosing is TRUE add the event information in NONMEM-style format; If subsetNonmem=FALSE rxode2 will also include extra event types (EVID) for ending infusion and modeled times: • EVID=-1 when the modeled rate infusions are turned off (matches rate=-1) • EVID=-2 When the modeled duration infusions are turned off (matches rate=-2) • EVID=-10 When the specified rate infusions are turned off (matches rate>0) • EVID=-20 When the specified dur infusions are turned off (matches dur>0) • EVID=101,102,103,... Modeled time where 101 is the first model time, 102 is the second etc.
subsetNonmem	subset to NONMEM compatible EVIDs only. By default TRUE.
cores	Number of cores used in parallel ODE solving. This is equivalent to calling setRxThreads()
keep	is the keep sent to the table
drop	is the dropped variables sent to the table

Details

If you ever want to add CWRES/FOCEi objective function you can use the addCwres

If you ever want to add NPDE/EPRED columns you can use the addNpde

Value

A list of table options for nlmixr2

Author(s)

Matthew L. Fidler

vpcSim *VPC simulation*

Description

VPC simulation

Usage

```
vpcSim(
  object,
  ...,
  keep = NULL,
  n = 300,
  pred = FALSE,
  seed = 1009,
  nretry = 50
)
```

Arguments

object	This is the nlmixr2 fit object
...	Other arguments sent to 'rxSolve()'
keep	Keep character vector
n	Number of simulations
pred	Should predictions be added to the simulation
seed	Seed to set for the VPC simulation
nretry	Number of times to retry the simulation if there is NA values in the simulation

Value

data frame of the VPC simulation

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {
 ini({
   ## You may label each parameter with a comment
   tka <- 0.45 # Log Ka
   tcl <- log(c(0, 2.7, 100)) # Log Cl
```

```
  ## This works with interactive models
  ## You may also label the preceding line with label("label text")
  tv <- 3.45; label("log V")
  ## the label("Label name") works with all models
  eta.ka ~ 0.6
  eta.cl ~ 0.3
  eta.v ~ 0.1
  add.sd <- 0.7
})
model({
  ka <- exp(tka + eta.ka)
  cl <- exp(tcl + eta.cl)
  v <- exp(tv + eta.v)
  linCmt() ~ add(add.sd)
})
}

fit <- nlmixr(one.cmt, theo_sd, est="focei")

head(vpcSim(fit, pred=TRUE))
```

Index