

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

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1 Introduction to the addendum

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

The major changes relative to Højsgaard (2004) are:

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

The addendum is organised differently from (Højsgaard 2004) but covers otherwise the same material.

1 Introduction and background

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

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

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

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

2 Preliminaries

2.1 Availability, information and installation

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

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

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

38 2.2 Limitations

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

42 2.3 Known problems

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

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

52 3 Specifying and displaying models

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

57 3.1 Discrete models

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

```
> HairEyeColor
```

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

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

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

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

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

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

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

```
> display(hec1)
```

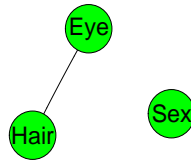


Figure 1: A graphical (log-linear) model for discrete data.

65 3.2 Continuous models

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

70 This model can be specified as

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

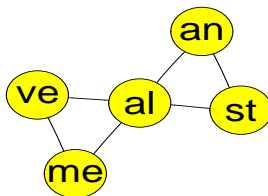


Figure 2: The selected graphical Gaussian “butterfly” model for the mathmarks data.

71 3.3 Mixed models

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

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

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

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

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

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

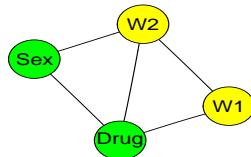


Figure 3: The model with generating class "Sex:Drug/Sex:Drug:W2 + Drug:W1/W1:W2"

78 4 Models in mimR

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

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

86 4.1 Model formulae

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

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

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

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

91 For example:

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

92 4.2 Specification of special models

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

96 For example:

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

97 4.3 Model summary and model properties

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

```
> summary(mRats)
```

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

100 Some properties of the model can be obtained with:

```
> properties(mRats)
```

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

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

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

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

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

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

113 4.4 Fitted values (parameter estimates)

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

```
> fitted(mRats)
```

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

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

119 5 Model editing

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

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

125 Some properties of this model are

```
> properties(m2)
```

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

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

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

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

128 Note the difference between deleting edges and terms:

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

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

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

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

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

132 6 Model selection

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

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

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

```
> carcForw
```

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

```
> carcBack
```

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


138 7 Graphical meta data – gmData

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

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

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

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

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

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

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

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

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

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

```
> vallabels(gmdRats)
```

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

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

157 7.2 Creating a gmData object without data

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

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

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

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

163 7.3 Discrete data arranged as cumulated cell counts in dataframe

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

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

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

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

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

167 7.4 Creating gmData from sufficient statistics

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

172 7.4.1 Mixed data

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

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

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

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

181 The necessary list can be obtained by:

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

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

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

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

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

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

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

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

185 7.4.2 Continuous data

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

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

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

188 OR:

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

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

189 7.4.3 Discrete data

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

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

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

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

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

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

195 8 Model fitting

196 8.1 Direct maximum likelihood estimation

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

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

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

198 8.2 EM algorithm

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

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

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

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

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

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

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

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

```
... EM succeeded
```

204 9 Latent variables

205 9.1 Fitting a model with a discrete latent variable

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

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

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

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

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

```

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

```

213 The model can be specified as

```

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

```

```

Model has latent variable - trying EM algorithm

```

214 The model is shown in Figure 4.

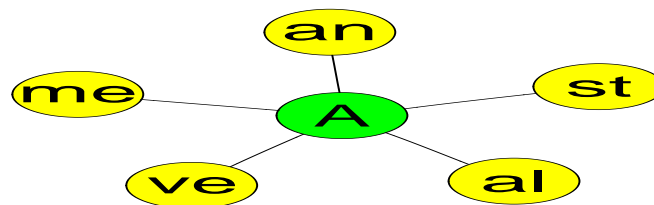


Figure 4: Latent variable model for `math` data.

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

```

> imputeMissing()

```

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

```

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

```

```

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

```

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

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

```

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

```

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

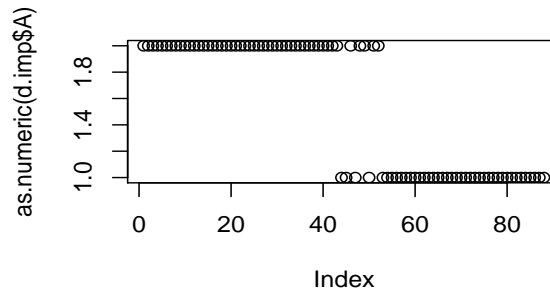


Figure 5: An index plot of the discrete latent variable A.

9.2 Controlling the EM algorithm

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

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

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

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

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

9.3 Fitting a model with a continuous latent variable

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

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

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

```

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

```

Model has latent variable - trying EM algorithm

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

```

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

```

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

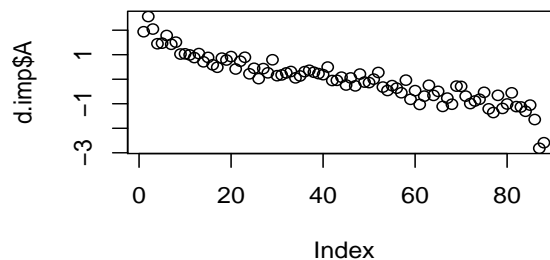


Figure 6: An index plot of the continuous latent variable A.

246 10 Discussion

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

255 11 Acknowledgements

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

259 A Miscellaneous

260 B Low level access to MIM from R

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

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

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

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

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

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

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

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

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

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