# Package 'nlmixr2'

June 28, 2022

```
Title Nonlinear Mixed Effects Models in Population PK/PD
Version 2.0.7
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>).
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2 addCwres

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# **R** topics documented:

addC	wres	Add CWRES	
Index		•	49
	1		
	vpcSim		46
	vpcPlot		44
	traceplot		43
	tableControl		41
	setOfv		40
	saemControl		37
	preconditionFit		36
	nlmixr2		26
	nlmeControl		22
	foceiControl		12
	covarSearchAuto .		10
	bootstrapFit		7
	bootplot		7
	addTable		5
	addNpde		4
	addCwres		2

# 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.

addCwres 3

## Value

fit with CWRES

## Author(s)

Matthew L. Fidler

## **Examples**

```
one.cmt <- function() {</pre>
  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)</pre>
    v <- exp(tv + eta.v)</pre>
    linCmt() ~ add(add.sd)
  })
}
f <- try(nlmixr2(one.cmt, theo_sd, "saem"))</pre>
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))</pre>
  print(f)
# Note this also adds the FOCEi objective function
```

4 addNpde

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

Additional arguments passed to nlmixr2est::addNpde().

envir Environment that should be checked for object to update. By default this is the

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</pre>
```

addTable 5

```
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)</pre>
```

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
```

6 addTable

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() {</pre>
  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")</pre>
    ## 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)</pre>
    v <- exp(tv + eta.v)</pre>
    linCmt() ~ add(add.sd)
  })
}
# run without tables step
f <- nlmixr2(one.cmt, theo_sd, "saem", control=list(calcTables=FALSE))</pre>
print(f)
# Now add the tables
f <- addTable(f)</pre>
print(f)
```

bootplot 7

bootplot

Produce delta objective function for boostrap

## Description

Produce delta objective function for boostrap

## Usage

```
bootplot(x, ...)
```

## **Arguments**

x fit object

... Additional arguments passed to nlmixr2extra::bootplot().

#### Value

Fit traceplot or nothing.

#### Author(s)

Vipul Mann, Matthew L. Fidler

#### References

R Niebecker, MO Karlsson. (2013) *Are datasets for NLME models large enough for a bootstrap to provide reliable parameter uncertainty distributions?* PAGE 2013. https://www.page-meeting.org/?abstract=2899

bootstrapFit

Bootstrap nlmixr2 fit

## Description

Bootstrap input dataset and rerun the model to get confidence bounds and aggregated parameters

8 bootstrapFit

## Usage

```
bootstrapFit(
   fit,
   nboot = 200,
   nSampIndiv,
   stratVar,
   stdErrType = c("perc", "se"),
   ci = 0.95,
   pvalues = NULL,
   restart = FALSE,
   plotHist = FALSE,
   fitName = as.character(substitute(fit))
)
```

## Arguments

fit	the nlmixr2 fit object
nboot	an integer giving the number of bootstrapped models to be fit; default value is $200$
nSampIndiv	an integer specifying the number of samples in each bootstrapped sample; default is the number of unique subjects in the original dataset
stratVar	Variable in the original dataset to stratify on; This is useful to distinguish between sparse and full sampling and other features you may wish to keep distinct in your bootstrap
stdErrType	This gives the standard error type for the updated standard errors; The current possibilities are: "perc" which gives the standard errors by percentiles (default) or "se" which gives the standard errors by the traditional formula.
ci	Confidence interval level to calculate. Default is $0.95$ for a $95$ percent confidence interval
pvalues	a vector of pvalues indicating the probability of each subject to get selected; default value is NULL implying that probability of each subject is the same
restart	A boolean to try to restart an interrupted or incomplete boostrap. By default this is FALSE
plotHist	A boolean indicating if a histogram plot to assess how well the bootstrap is doing. By default this is turned off (FALSE)
fitName	is the fit name that is used for the name of the boostrap files. By default it is the fit provided though it could be something else.

## Value

Nothing, called for the side effects; The original fit is updated with the bootstrap confidence bands

## Author(s)

Vipul Mann, Matthew Fidler

bootstrapFit 9

#### **Examples**

```
one.cmt <- function() {</pre>
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- 1 # 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)</pre>
    v <- exp(tv + eta.v)</pre>
    linCmt() ~ add(add.sd)
 })
}
fit <- nlmixr2(one.cmt, nlmixr2data::theo_sd, "focei")</pre>
withr::with_tempdir({ # Run example in temp dir
bootstrapFit(fit, nboot = 5, restart = TRUE) # overwrites any of the existing data or model files
bootstrapFit(fit, nboot = 7) # resumes fitting using the stored data and model files
# Note this resumes because the total number of bootstrap samples is not 50
bootstrapFit(fit, nboot=50)
# Note the boostrap standard error and variance/covariance matrix is retained.
# If you wish to switch back you can change the covariance matrix by
nlmixr2est::setCov(fit, "r,s")
# And change it back again
nlmixr2est::setCov(fit, "boot50")
# This change will affect any simulations with uncertainty in their parameters
# You may also do a chi-square diagnostic plot check for the bootstrap with
bootplot(fit)
```

10 covarSearchAuto

})

covarSearchAuto

Stepwise Covariate Model-selection (SCM) method

#### **Description**

Stepwise Covariate Model-selection (SCM) method

## Usage

```
covarSearchAuto(
   fit,
   varsVec,
   covarsVec,
   pVal = list(fwd = 0.05, bck = 0.01),
   covInformation = NULL,
   catCovariates = NULL,
   searchType = c("scm", "forward", "backward"),
   restart = FALSE
)
```

## Arguments

fit an nlmixr2 'fit' object

varsVec a list of candidate variables to which the covariates could be added

covarsVec a list of candidate covariates that need to be tested

pVal a named list with names 'fwd' and 'bck' for specifying the p-values for the

forward and backward searches, respectively

covInformation a list containing additional information on the variables-covariates pairs that

should be passed on to addCovMultiple function

catCovariates a list of covariates that should be treated as categorical

searchType one of 'scm', 'forward' and 'backward' to specify the covariate search method;

default is 'scm'

restart a boolean that controls if the search should be restarted; default is FALSE

## Value

A list summarizing the covariate selection steps and output; This list has the "summaryTable" for the overall summary of the covariate selection as well as "resFwd" for the forward selection method and "resBck" for the backward selection method.

covarSearchAuto 11

#### Author(s)

Vipul Mann, Matthew Fidler

## **Examples**

```
one.cmt <- function() {</pre>
  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)</pre>
    v <- exp(tv + eta.v)</pre>
    linCmt() ~ add(add.sd)
  })
}
fit <- nlmixr2(one.cmt, nlmixr2data::theo_sd,"focei")</pre>
rxode2::.rxWithWd(tempdir(), {# with temporary directory
auto1 <- covarSearchAuto(fit, varsVec = c("ka", "cl"),</pre>
    covarsVec = c("WT", "SEX"), catCovariates = c("SEX"))
})
## Note that this didn't include sex, add it to dataset and restart model
d <- nlmixr2data::theo_sd</pre>
d$SEX <-0
dSEX[dSID <= 6] <-1
fit <- nlmixr2(one.cmt, d, "focei")</pre>
# This would restart if for some reason the search crashed:
rxode2::.rxWithWd(tempdir(), {# with temporary directory
auto2 <- covarSearchAuto(fit, varsVec = c("ka", "cl"), covarsVec = c("WT", "SEX"),</pre>
                 catCovariates = c("SEX"), restart = TRUE)
```

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  $5 \times 10^{\circ}$  (-sigdig + 1)

. Additional arguments passed to nlmixr2est::foceiControl().

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  $v_scaled = (v_uscaled-C_1)/C_2$ ;

 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:

 $C = \min(\text{all unscaled values})$ 

 $C_2 = max(all unscaled values) - min(all unscaled values)$ 

• 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:

 $C_1 = mean(all unscaled values)$ 

 $C_2 = sd(all unscaled values)$ 

• 1en 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 scaleCmin Maximum value of the scaleC to prevent overflow. 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))
- These parameter scaling coefficients are chose to try to keep similar slopes

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial\_estimate))\*abs(initial\_estimate)

among parameters. That is they all follow the slopes approximately on a logscale.

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 crossproduct (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  $\geq$  0 is specified by the user. The iteration will stop when:

 $max(\parallel proj g_i \parallel i = 1, ..., n) \le lbfgsPgtol$ 

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 num-

ber 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 pre-

cision 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 (.Ma-

chine\$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 param-

eters 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)
resetHessianAnd	
	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 reject-

ing 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 lgradientl 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 |gradl > 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 initial-

ized

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

nlmeControl

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

```
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 ma-

trices 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.

optionally a positive number to fix the residual error at. If NULL, as by default, sigma

or 0, sigma is estimated.

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

sumProd Is a boolean indicating if the model should change multiplication to high pre-

cision 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()'

a character string. If "REML" the model is fit by maximizing the restricted logmethod

likelihood. If "ML" the log-likelihood is maximized. Defaults to "ML".

optionally, any of the following: (i) a two-sided formula of the form r1+...+rn~x1+...+xm random

g1/.../g0, 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.

a two-sided linear formula of the form f1+...+fn~x1+...+xm, or a list of twosided 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).

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

NULL, corresponding to homoscedastic within-group errors.

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

on varClasses for a description of the available varFunc classes. Defaults to

verbose

fixed

weights

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 combined 1 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

adj0bf

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.

Additional arguments passed to nlmixr2est::nlmeControl().

#### Value

a nlmixr-nlme list

#### **Examples**

nlmixr2est::nlmeControl()
nlmixr2NlmeControl()

els.
------

## Description

 $nlmix r2 \ is \ an \ R \ package \ for \ fitting \ population \ pharmacokinetic \ (PK) \ and \ pharmacokinetic-pharmacodynamic \ (PKPD) \ models.$ 

## Usage

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

## 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()')
	Additional arguments passed to nlmixr2est::nlmixr2().
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</pre>
                 ## ignored by nlmixr
    ini({
        ## Initial conditions for population parameters (sometimes
        ## called theta parameters) are defined by either `<-` or '='
       1Cl <- 1.6
                        #log Cl (L/hr)
        ## Note that simple expressions that evaluate to a number are
       ## OK for defining initial conditions (like in R)
       1Vc = log(90) \#log V (L)
        ## Also a comment on a parameter is captured as a parameter label
       lKa <- 1 #log Ka (1/hr)</pre>
       ## 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 "C1".

#### 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 distribu-

```
f <- function(){</pre>
    ini({
        1Cl <- 1.6
                        #log Cl (L/hr)
       1Vc = 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 \sim 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(){</pre>
   ini({
       lCl <- 1.6
                        #log Cl (L/hr)
       1Vc <- log(90) #log Vc (L)
       1KA <- 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(1Vc + eta.Vc)
       KA <- exp(lKA + eta.KA)</pre>
       ## After the differential equations are defined
       kel <- Cl / Vc;
                       = -KA*depot;
       d/dt(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(){</pre>
    ini({
        1Cl <- 1.6
                        #log Cl (L/hr)
        1Vc < - \log(90)
                        #log Vc (L)
        1KA < - 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(1Vc + eta.Vc)
        KA <- exp(lKA + eta.KA)</pre>
        ## 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 ($theta):
   1C1
        1Vc
                1KA
1.60000 4.49981 0.10000
Omega ($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 \leftarrow exp(lCl + eta.Cl)
Vc = exp(1Vc + eta.Vc)
KA <- exp(1KA + 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))</pre>
```

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

```
> f <- function(){</pre>
    ini({
        lCl <- 1.6
                        #log Cl (L/hr)
        1Vc < - log(90)
                        #log Vc (L)
        1KA <- 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(1Vc + eta.Vc)
        KA <- exp(lKA + eta.KA)</pre>
        ## 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));</pre>
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

```
1.8174
               4.6328
                        0.0553
                                 0.0950
                                          0.0950
                                                   0.0950
                                                             0.6357
1:
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
                                                               0.1980
                                                     0.1117
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
1C1
        log Cl (L/hr)
                                             4.01 (3.83, 4.20)
                        1.39 0.0240 1.73
                                                                26.6
1Vc
           log Vc (L)
                        4.20 0.0256 0.608
                                             67.0 (63.7, 70.4)
                                                                28.5
1KA
        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)
1C1
            0.248
1Vc
             1.09
```

```
1KA 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
* <fct> <dbl> <dbl> <dbl>
                          <dbl>
                                  <dbl> <dbl> <dbl>
                                                     <dbl> <dbl>
1 1
         0.25 205.
                           6.60 0.0741 189.
                                               16.2 0.434
                                                                   6.78
                    198.
                                                            198.
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() {</pre>
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({
```

36 preconditionFit

```
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")</pre>
```

preconditionFit

Linearly re-parameterize the model to be less sensitive to rounding errors

## Description

Linearly re-parameterize the model to be less sensitive to rounding errors

#### Usage

```
preconditionFit(fit, estType = c("full", "posthoc", "none"), ntry = 10L)
```

## **Arguments**

fit A nlmixr2 fit to be preconditioned

estType Once the fit has been linearly reparameterized, should a "full" estimation, "posthoc"

estimation or simply a estimation of the covariance matrix "none" before the fit

is updated

ntry number of tries before giving up on a pre-conditioned covariance estimate

#### Value

A nlmixr2 fit object that was preconditioned to stabilize the variance/covariance calculation

#### References

Aoki Y, Nordgren R, Hooker AC. Preconditioning of Nonlinear Mixed Effects Models for Stabilisation of Variance-Covariance Matrix Computations. AAPS J. 2016;18(2):505-518. doi:10.1208/s12248-016-9866-5

saemControl 37

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,
)
```

38 saemControl

#### **Arguments**

seed Random Seed for SAEM step. (Needs to be set for reproducibility.) By default

this is 99.

Number of iterations in the first phase, ie the MCMC/Stochastic Approximation nBurn

steps. This is equivalent to Monolix's K\_0 or K\_b.

Number of iterations in the Expectation-Maximization (EM) Step. This is equivnEm

alent to Monolix's K 1.

Number of Markov Chains. By default this is 3. When you increase the number nmc

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.

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.

The number it iterations that are completed before anything is printed to the print

console. By default, this is 1.

An integer indicating if you want to trace(1) the SAEM algorithm process. Usetrace

ful 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 co-

variance.

"r, s" Uses the sandwich matrix to calculate the covariance, that is:  $R^{-1} \times S \times S$ 

"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 quadra-

number of nodes to use for the Gaussian quadrature when computing the likelinnodesGq

hood with this method (defaults to 1, equivalent to the Laplaclian likelihood)

span (in SD) over which to integrate when computing the likelihood by Gaussian

quadrature. Defaults to 3 (eg 3 times the SD)

nu

nsdGq

saemControl 39

optExpression	Optimize the rxode2 expression to speed up calculation. By default this is turned on.
adj0bf	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.

40 setOfv

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.

... Additional arguments passed to nlmixr2est::saemControl().

#### Value

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

## Author(s)

Wenping Wang & Matthew L. Fidler

set0fv

Set/get Objective function type for a nlmixr2 object

#### **Description**

Set/get Objective function type for a nlmixr2 object

## Usage

```
setOfv(x, type)
```

#### **Arguments**

x nlmixr2 fit object

type Type of objective function to use for AIC, BIC, and \$objective

tableControl 41

## Value

Nothing

## Author(s)

Matthew L. Fidler

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.

42 tableControl

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

an object specifying if and how the random number generator should be initial-

ized

seed

cholSEtol The tolerance for the 'rxode2::choleSE' function

is a Boolean indicating if 'state' values will be included (default 'TRUE') state

is a Boolean indicating if remaining 'lhs' values will be included (default 'TRUE') 1hs

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

is the dropped variables sent to the table drop

#### **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

traceplot 43

traceplot

Produce trace-plot for fit if applicable

## **Description**

Produce trace-plot for fit if applicable

## Usage

```
traceplot(x, ...)
```

## **Arguments**

```
x fit object
```

... Additional arguments passed to nlmixr2plot::traceplot().

## Value

Fit traceplot or nothing.

## Author(s)

Rik Schoemaker, Wenping Wang & Matthew L. Fidler

## **Examples**

```
library(nlmixr2est)
## The basic model consiss of an ini block that has initial estimates
one.compartment <- function() {</pre>
  ini({
    tka <- 0.45 # Log Ka
    tcl <- 1 # Log Cl
    tv <- 3.45
                 # Log V
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  # and a model block with the error sppecification and model specification
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)</pre>
    v <- exp(tv + eta.v)</pre>
    d/dt(depot) = -ka * depot
    d/dt(center) = ka * depot - cl / v * center
    cp = center / v
    cp ~ add(add.sd)
```

vpcPlot

```
})
}

## The fit is performed by the function nlmixr/nlmix2 specifying the model, data and estimate
fit <- nlmixr2(one.compartment, theo_sd, est="saem", saemControl(print=0))

# This shows the traceplot of the fit (useful for saem)
traceplot(fit)</pre>
```

vpcPlot

VPC based on ui model

## **Description**

VPC based on ui model

## Usage

```
vpcPlot(
  fit,
  data = NULL,
  n = 300,
  bins = "jenks",
  n_bins = "auto",
  bin_mid = "mean",
  show = NULL,
  stratify = NULL,
  pred_corr = FALSE,
  pred_corr_lower_bnd = 0,
  pi = c(0.05, 0.95),
  ci = c(0.05, 0.95),
  uloq = NULL,
  11oq = NULL,
  log_y = FALSE,
  log_y_min = 0.001,
  xlab = NULL,
  ylab = NULL,
  title = NULL,
  smooth = TRUE,
  vpc_theme = NULL,
  facet = "wrap",
  scales = "fixed",
  labeller = NULL,
  vpcdb = FALSE,
  verbose = FALSE,
  . . . ,
```

vpcPlot 45

```
seed = 1009
)
```

## **Arguments**

fit nlmixr2 fit object

data this is the data to use to augment the VPC fit. By default is the fitted data, (can

be retrieved by getData), but it can be changed by specifying this argument.

n Number of VPC simulations. By default 100

bins either "density", "time", or "data", "none", or one of the approaches available in

classInterval() such as "jenks" (default) or "pretty", or a numeric vector specify-

ing the bin separators.

n\_bins when using the "auto" binning method, what number of bins to aim for

bin\_mid either "mean" for the mean of all timepoints (default) or "middle" to use the

average of the bin boundaries.

show what to show in VPC (obs\_dv, obs\_ci, pi, pi\_as\_area, pi\_ci, obs\_median, sim\_median,

sim\_median\_ci)

stratify character vector of stratification variables. Only 1 or 2 stratification variables

can be supplied.

pred\_corr perform prediction-correction?

pred\_corr\_lower\_bnd

lower bound for the prediction-correction

pi simulated prediction interval to plot. Default is c(0.05, 0.95),

ci confidence interval to plot. Default is (0.05, 0.95)

Number or NULL indicating upper limit of quantification. Default is NULL.

Number or NULL indicating lower limit of quantification. Default is NULL.

log\_y Boolean indicting whether y-axis should be shown as logarithmic. Default is

FALSE.

log\_y\_min minimal value when using log\_y argument. Default is 1e-3.

xlab label for x axis ylab label for y axis

title title

smooth "smooth" the VPC (connect bin midpoints) or show bins as rectangular boxes.

Default is TRUE.

vpc\_theme to be used in VPC. Expects list of class vpc\_theme created with function

vpc\_theme()

facet either "wrap", "columns", or "rows"

scales either "fixed" (default), "free\_y", "free\_x" or "free"

labeller ggplot2 labeller function to be passed to underlying ggplot object vpcdb Boolean whether to return the underlying vpcdb rather than the plot

verbose show debugging information (TRUE or FALSE)

... Additional arguments passed to nlmixr2plot::vpcPlot().

seed an object specifying if and how the random number generator should be initial-

ized

vpcSim

## Value

Simulated dataset (invisibly)

## Author(s)

Matthew L. Fidler

# **Examples**

```
one.cmt <- function() {</pre>
 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")</pre>
   ## 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)</pre>
   v <- exp(tv + eta.v)</pre>
   linCmt() ~ add(add.sd)
})
}
fit <- nlmixr2est::nlmixr(one.cmt, nlmixr2data::theo_sd, est="focei")</pre>
vpcPlot(fit)
```

vpcSim

**VPC** simulation

# Description

**VPC** simulation

vpcSim 47

## Usage

## **Arguments**

object This is the nlmixr2 fit object
... Additional arguments passed to nlmixr2est::vpcSim().

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() {</pre>
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")</pre>
  ## 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)
```

48 vpcSim

```
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))</pre>
```

# **Index**

```
addCwres, 2, 42
                                                saemControl, 33, 37
addNpde, 4, 42
                                                set0fv, 40
addTable, 5
                                                setRxThreads(), 42
AIC, 34
                                                tableControl, 41
BIC, 34
                                                traceplot, 43
bootplot, 7
                                                vpcPlot, 44
bootstrapFit, 7
                                                vpcSim, 46
covarSearchAuto, 10
                                                warning, 23
fixed.effects, 35
foceiControl, 12
getData, 45
logLik, 34
n1qn1, 21, 22
nlm, 23
nlme, 27, 34
nlmeControl, 22
nlminb, 23
nlmixr2, 26, 40
nlmixr2est::addNpde(), 4
nlmixr2est::foceiControl(), 14
nlmixr2est::nlmeControl(), 25
nlmixr2est::nlmixr2(), 26
nlmixr2est::saemControl(), 40
nlmixr2est::vpcSim(), 47
nlmixr2extra::bootplot(), 7
nlmixr2plot::traceplot(), 43
nlmixr2plot::vpcPlot(), 45
optim, 21, 22
preconditionFit, 36
random.effects, 35
rxode2, 28
rxSolve, 22
```