

Package ‘qape’

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Imports lme4, Matrix, mvtnorm, plyr, dplyr, matrixcalc, future.apply

Depends R (>= 3.5.0)

Description Estimates QAPE using bootstrap procedures. The residual, parametric and double bootstrap algorithms are used. Functions using the parallel computing for bootstrapping and Monte Carlo analyses have been added.

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bootPar	<i>Parametric bootstrap estimators of prediction accuracy</i>
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Description

The function computes values of parametric bootstrap estimators of RMSE and QAPE prediction accuracy measures.

Usage

```
bootPar(predictor, B, p)
```

Arguments

predictor	one of objects: EBLUP, ebpLMMne or plugInLMM.
B	number of iterations in the bootstrap procedure.
p	orders of quantiles in the QAPE.

Details

We use bootstrap model presented by Chatterjee, Lahiri and Li (2008) p. 1229 but assumed for all population elements. Vectors of random effects and random components are generated from the multivariate normal distribution where REML estimates of model parameters are used. Random effects are generated for all population elements even for subsets with zero sample sizes (for which random effects are not estimated). We use the MSE estimator defined as the mean of squared bootstrap errors considered by Rao and Molina (2015) p. 141 and given by equation (6.2.22). The

QAPE is a quantile of absolute prediction error which means that at least p100% of realizations of absolute prediction errors are smaller or equal to QAPE. It is estimated as a quantile of absolute bootstrap errors as proposed by Zadlo (2017) in Section 2.

Value

estQAPE	estimated value/s of QAPE - number of rows is equal to the number of orders of quantiles to be considered (declared in p), number of columns is equal to the number of predicted characteristics (declared in <i>thetaFun</i>).
estRMSE	estimated value/s of RMSE (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
predictorSim	bootstrapped values of the predictor/s.
thetaSim	bootstrapped values of the predicted population or subpopulation characteristic/s.
Ysim	simulated values of the (possibly tranformed) variable of interest.
error	differences between bootstrapped values of the predictor/s and bootstrapped values of the predicted characteristic/s.
positiveDefiniteEstG	logical indicating if the estimated covariance matrix of random effects, used to generate bootstrap realizations of the dependent variable, is positive definite.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadlo

References

1. Butar, B. F., Lahiri, P. (2003) On measures of uncertainty of empirical Bayes small-area estimators, *Journal of Statistical Planning and Inference*, 112, 63-76.
2. Chatterjee, S., Lahiri, P. Li, H. (2008) Parametric bootstrap approximation to the distribution of EBLUP and related prediction intervals in linear mixed models, *Annals of Statistics*, Vol. 36 (3), 1221-1245.
3. Rao, J.N.K. and Molina, I. (2015) *Small Area Estimation*. Second edition, John Wiley & Sons, New Jersey.
4. Zadlo T. (2017), On asymmetry of prediction errors in small area estimation, *Statistics in Transition*, 18 (3), 413-432.

Examples

```
data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)
```

```

N <- nrow(invData2018) # population size

con <- rep(1,N)
con[c(379,380)] <- 0 # last two population elements are not observed

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(1|NUTS2)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

# Characteristics to be predicted:
# values of the variable for last two population elements
thetaFun <- function(x) {x[c(379,380)]}
set.seed(123456)

predictor <- plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictor$thetaP

### Estimation of prediction accuracy
est_accuracy <- bootPar(predictor, 10, c(0.75,0.9))

# Estimation of prediction RMSE
est_accuracy$estRMSE

# Estimation of prediction QAPE
est_accuracy$estQAPE

#           [,1]      [,2]
# 75% 2888.291 115.6076
# 90% 5472.738 127.0623

##### Interpretations in case of prediction of investments
##### for population element no. 379:
### It is estimated that at least 75% of absolute prediction errors are
# smaller or equal 2888.291 milion Polish zloty
# and at least 25% of absolute prediction errors are
# greater or equal 2888.291 milion Polish zloty.
### It is estimated that at least 90% of absolute prediction errors are
# smaller or equal 5472.738 milion Polish zloty
# and at least 10% of absolute prediction errors are
# greater or equal 5472.738 milion Polish zloty.

detach(invData2018)

```

Description

The function computes values of parametric bootstrap estimators of RMSE and QAPE prediction accuracy measures using parallel computing

Usage

```
bootParFuture(predictor, B, p)
```

Arguments

predictor	one of objects: EBLUP, ebpLMMne or plugInLMM.
B	number of iterations in the bootstrap procedure.
p	orders of quantiles in the QAPE.

Details

We use bootstrap model presented by Chatterjee, Lahiri and Li (2008) p. 1229 but assumed for all population elements. Vectors of random effects and random components are generated from the multivariate normal distribution where REML estimates of model parameters are used. Random effects are generated for all population elements even for subsets with zero sample sizes (for which random effects are not estimated). We use the MSE estimator defined as the mean of squared bootstrap errors considered by Rao and Molina (2015) p. 141 and given by equation (6.2.22). The QAPE is a quantile of absolute prediction error which means that at least p100% of realizations of absolute prediction errors are smaller or equal to QAPE. It is estimated as a quantile of absolute bootstrap errors as proposed by Zadlo (2017) in Section 2. The parallel processing is performed via the *future.apply* package.

Value

estQAPE	estimated value/s of QAPE - number of rows is equal to the number of orders of quantiles to be considered (declared in <i>p</i>), number of columns is equal to the number of predicted characteristics (declared in <i>thetaFun</i>).
estRMSE	estimated value/s of RMSE (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
predictorSim	bootstrapped values of the predictor/s.
thetaSim	bootstrapped values of the predicted population or subpopulation characteristic/s.
Ysim	simulated values of the (possibly transformed) variable of interest.
error	differences between bootstrapped values of the predictor/s and bootstrapped values of the predicted characteristic/s.
positiveDefiniteEstG	logical indicating if the estimated covariance matrix of random effects, used to generate bootstrap realizations of the dependent variable, is positive definite.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadlo

References

1. Butar, B. F., Lahiri, P. (2003) On measures of uncertainty of empirical Bayes small-area estimators, *Journal of Statistical Planning and Inference*, Vol. 112, pp. 63-76.
2. Chatterjee, S., Lahiri, P. Li, H. (2008) Parametric bootstrap approximation to the distribution of EBLUP and related prediction intervals in linear mixed models, *Annals of Statistics*, Vol. 36 (3), pp. 1221-1245.
3. Rao, J.N.K. and Molina, I. (2015) *Small Area Estimation*. Second edition, John Wiley & Sons, New Jersey.
4. Zadlo T. (2017), On asymmetry of prediction errors in small area estimation, *Statistics in Transition*, 18 (3), 413-432.

Examples

```

data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size

con <- rep(1,N)
con[c(379,380)] <- 0 # last two population elements are not observed

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(1|NUTS2)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

# Characteristics to be predicted:
# values of the variable for last two population elements
thetaFun <- function(x) {x[c(379,380)]}
set.seed(123)

predictor <- plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictor$thetaP

### Estimation of prediction accuracy
est_accuracy <- bootParFuture(predictor, 10, c(0.75,0.9))

# Estimation of prediction RMSE
est_accuracy$estRMSE

# Estimation of prediction QAPE

```

```

est_accuracy$estQAPE

#           [,1]      [,2]
# 75% 1370.823 180.0514
# 90% 1477.444 249.7517

##### Interpretations in case of prediction of investments
##### for population element no. 379:
### It is estimated that at least 75% of absolute prediction errors are
# smaller or equal 1370.823 milion Polish zloty
# and at least 25% of absolute prediction errors are
# greater or equal 1370.823 milion Polish zloty.
### It is estimated that at least 90% of absolute prediction errors are
# smaller or equal 1477.444 milion Polish zloty
# and at least 10% of absolute prediction errors are
# greater or equal 1477.444 milion Polish zloty.

detach(invData2018)

```

bootParFutureCor *Parametric bootstrap estimators of prediction accuracy - parallel computing using corrected covariance matrices*

Description

The function computes values of parametric bootstrap estimators of RMSE and QAPE prediction accuracy measures using parallel computing under the misspecified model. The model misspecification is obtained by the modification of the covariance matrices of random effects and random components estimated based on sample data. The correction is made by the division of the diagonal elements of random effects and random components estimated based on sample data by values defined by users and then, the corrected covariance matrices are used to generate bootstrap realizations of the dependent variables.

Usage

```
bootParFutureCor(predictor, B, p, ratioR, ratioG)
```

Arguments

predictor	one of objects: EBLUP, ebpLMMne or plugInLMM.
B	number of iterations in the bootstrap procedure.
p	orders of quantiles in the QAPE.
ratioR	the value by which the diagonal elements of the covariance matrix of random components estimated based on sample data are divided. Then, the corrected covariance matrix is used to generate bootstrap realizations of random components.

`ratioG` the value by which the diagonal elements of the covariance matrix of random effects estimated based on sample data are divided. Then, the corrected covariance matrix, assuming that it is positive definite, is used to generate bootstrap realizations of random effects. If it is not positive definite, the alert is printed and the dependent variable is generated based on the model without random effects.

Details

We use bootstrap model presented by Chatterjee, Lahiri and Li (2008) p. 1229 but assumed for all population elements. Vectors of random effects and random components are generated from the multivariate normal distribution, where REML estimates of model parameters are used. Random effects are generated for all population elements, even for subsets with zero sample sizes (for which random effects are not estimated). We use the MSE estimator defined as the mean of squared bootstrap errors considered by Rao and Molina (2015) p. 141 and given by equation (6.2.22). The QAPE is a quantile of absolute prediction error, which means that at least p100% of realizations of absolute prediction errors are smaller or equal to QAPE. It is estimated as a quantile of absolute bootstrap errors, as proposed by Zadlo (2017) in Section 2. The parallel processing is performed via the *future.apply* package. The dependent variable is generated based on the modified (misspecified) model with corrected covariance matrices of random effects and random components. The correction is made by the division of the diagonal elements of the covariance matrix of random components estimated based on sample data by *ratioR*, and by the division of the diagonal elements of the covariance matrix of random effects estimated based on sample data by *ratioG*. If the estimated covariance matrix of random effect after the correction is not positive definite, the alert is printed and the bootstrap realizations of dependent variable are generated based on the model without random effects.

Value

`estQAPE` estimated value/s of QAPE - number of rows is equal to the number of orders of quantiles to be considered (declared in *p*), number of columns is equal to the number of predicted characteristics (declared in *thetaFun*).

`estRMSE` estimated value/s of RMSE (more than one value is computed if in *thetaFun* more than one population characteristic is defined).

`predictorSim` bootstrapped values of the predictor/s.

`thetaSim` bootstrapped values of the predicted population or subpopulation characteristic/s.

`Ysim` simulated values of the (possibly transformed) variable of interest.

`error` differences between bootstrapped values of the predictor/s and bootstrapped values of the predicted characteristic/s.

`positiveDefiniteEstG` logical indicating if the estimated covariance matrix of random effects, used to generate bootstrap realizations of the dependent variable, is positive definite.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadlo

References

1. Butar, B. F., Lahiri, P. (2003) On measures of uncertainty of empirical Bayes small-area estimators, *Journal of Statistical Planning and Inference*, Vol. 112, pp. 63-76.
2. Chatterjee, S., Lahiri, P. Li, H. (2008) Parametric bootstrap approximation to the distribution of EBLUP and related prediction intervals in linear mixed models, *Annals of Statistics*, Vol. 36 (3), pp. 1221-1245.
3. Rao, J.N.K. and Molina, I. (2015) *Small Area Estimation*. Second edition, John Wiley & Sons, New Jersey.
4. Zadlo T. (2017), On asymmetry of prediction errors in small area estimation, *Statistics in Transition*, 18 (3), 413-432.

Examples

```

data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size

con <- rep(1,N)
con[c(379,380)] <- 0 # last two population elements are not observed

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(1|NUTS2)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

# Characteristics to be predicted:
# values of the variable for last two population elements
thetaFun <- function(x) {x[c(379,380)]}
set.seed(123)

predictor <- plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictor$thetaP

### Estimation of prediction accuracy under the misspecified model
est_accuracy <- bootParFutureCor(predictor, 10, c(0.75,0.9), 2, 0.01)

# Estimation of prediction RMSE under the misspecified model
est_accuracy$estRMSE

# Estimation of prediction QAPE under the misspecified model

```

```
est_accuracy$estQAPE
detach(invData2018)
```

bootParMis	<i>Parametric bootstrap estimators of prediction accuracy under the misspecified model</i>
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Description

The function computes values of parametric bootstrap estimators of RMSE and QAPE prediction accuracy measures of two predictors under the model assumed for one of them.

Usage

```
bootParMis(predictorLMM, predictorLMMmis, B, p)
```

Arguments

predictorLMM	plugInLMM object, the first predictor used to define the bootstrap model.
predictorLMMmis	plugInLMM object, the second predictor.
B	number of iterations in the bootstrap procedure.
p	orders of quantiles in the QAPE.

Details

We use bootstrap model presented by Chatterjee, Lahiri and Li (2008) p. 1229 but assumed for all population elements. We use model specification used in *predictorLMM*. Vectors of random effects and random components are generated from the multivariate normal distribution where REML estimates of model parameters are used. Random effects are generated for all population elements even for subsets with zero sample sizes (for which random effects are not estimated). We use the MSE estimator defined as the mean of squared bootstrap errors considered by Rao and Molina (2015) p. 141 and given by equation (6.2.22). The QAPE is a quantile of absolute prediction error which means that at least p100% of realizations of absolute prediction errors are smaller or equal to QAPE. It is estimated as a quantile of absolute bootstrap errors as proposed by Zadlo (2017) in Section 2. The prediction accuracy of two predictors *predictorLMM* and *predictorLMMmis* is estimated under the model specified in *predictorLMM*.

Value

estQAPElmm	estimated value/s of QAPE of <i>predictorLMM</i> - number of rows is equal the number of orders of quantiles to be considered (declared in <i>p</i>), number of columns is equal the number of predicted characteristics (declared in <i>thetaFun</i>).
estRMSElmm	estimated value/s of RMSE of <i>predictorLMM</i> (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).

estQAPElmmMis	estimated value/s of QAPE of <i>predictorLMMmis</i> - number of rows is equal the number of orders of quantiles to be considered (declared in <i>p</i>), number of columns is equal the number of predicted characteristics (declared in <i>thetaFun</i>).
estRMSElmmMis	estimated value/s of RMSE of <i>predictorLMMmis</i> (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
predictorLMMsim	bootstrapped values of <i>predictorLMM</i> .
predictorLMMmisSim	bootstrapped values of <i>predictorLMMmis</i> .
thetaSim	bootstrapped values of the predicted population or subpopulation characteristic/s.
Ysim	simulated values of the (possibly transformed) variable of interest.
errorLMM	differences between bootstrapped values of <i>predictorLMM</i> and bootstrapped values of the predicted characteristic/s.
errorLMMmis	differences between bootstrapped values of <i>predictorLMMmis</i> and bootstrapped values of the predicted characteristic/s.
positiveDefiniteEstG	logical indicating if the estimated covariance matrix of random effects, used to generate bootstrap realizations of the dependent variable, is positive definite.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadło

References

1. Butar, B. F., Lahiri, P. (2003) On measures of uncertainty of empirical Bayes small-area estimators, *Journal of Statistical Planning and Inference*, Vol. 112, pp. 63-76.
2. Chatterjee, S., Lahiri, P. Li, H. (2008) Parametric bootstrap approximation to the distribution of EBLUP and related prediction intervals in linear mixed models, *Annals of Statistics*, Vol. 36 (3), pp. 1221-1245.
3. Rao, J.N.K. and Molina, I. (2015) *Small Area Estimation*. Second edition, John Wiley & Sons, New Jersey.
4. Zadło T. (2017), On asymmetry of prediction errors in small area estimation, *Statistics in Transition*, 18 (3), 413-432.

Examples

```
data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)
```

```

N <- nrow(invData2018) # population size

con <- rep(1,N)
con[c(379,380)] <- 0 # last two population elements are not observed

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(1|NUTS2)'
random.part.mis <- '(1|NUTS4type)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

# Characteristics to be predicted:
# values of the variable for last two population elements
thetaFun <- function(x) {x[c(379,380)]}

predictorLMM<-plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictorLMM$thetaP
predictorLMMmis<-plugInLMM(YS, fixed.part, random.part.mis, reg, con, weights, backTrans, thetaFun)
predictorLMMmis$thetaP

set.seed(123456)
### Estimation of prediction accuracy under the model used to define predictorLMM
est_accuracy <- bootParMis(predictorLMM, predictorLMMmis, 10, c(0.75,0.9))

# Estimation of prediction RMSE of predictorLMM
est_accuracy$estRMSElmm

# Estimation of prediction RMSE of predictorLMMmis
est_accuracy$estRMSElmmMis

# Estimation of prediction QAPE of predictorLMM
est_accuracy$estQAPElmm

# Estimation of prediction QAPE of predictorLMMmis
est_accuracy$estQAPElmmMis

detach(invData2018)

```

bootRes

Residual bootstrap estimators of prediction accuracy

Description

The function computes values of residual bootstrap estimators of RMSE and QAPE prediction accuracy measures.

Usage

```
bootRes(predictor, B, p, correction)
```

Arguments

predictor	one of objects: EBLUP, ebpLMMne or plugInLMM.
B	number of iterations in the bootstrap procedure.
p	orders of quantiles in the QAPE.
correction	logical. If TRUE, both bootstrapped random effects and random components are tranformed to avoid the problem of underdispersion of residual bootstrap distributions (see Details).

Details

Residual bootstrap considered by Carpener, Goldstein and Rasbash (2003), Chambers and Chandra (2013) and Thai et al. (2013) is used. To generate one bootstrap realization of the population vector of the variable of interest: (i) from the sample vector of predicted random components the simple random sample with replacement of population size is drawn at random, (ii) from the vector of predicted random effects the simple random sample with replacement of size equal to the number of random effects in the whole population is drawn at random. If *correction* is *TRUE*, then predicted random effects are transformed as described in Carpener, Goldstein and Rasbash (2003) in Section 3.2 and predicted random components as presented in Chambers and Chandra (2013) in Section 2.2. We use the MSE estimator defined as the mean of squared bootstrap errors considered by Rao and Molina (2015) p. 141 given by equation (6.2.22). The QAPE is a quantile of absolute prediction error which means that at least p100% of realizations of absolute prediction errors are smaller or equal to QAPE. It is estimated as a quantile of absolute bootstrap errors as proposed by Zadlo (2017) in Section 2.

Value

estQAPE	estimated value/s of QAPE - number of rows is equal the number of orders of quantiles to be considered (declared in <i>p</i>), number of columns is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>).
estRMSE	estimated value/s of RMSE (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
predictorSim	bootstrapped values of the predictor/s.
thetaSim	bootstrapped values of the predicted population or subpopulation characteristic/s.
Ysim	simulated values of the (possibly tranformed) variable of interest.
error	differences between bootstrapped values of the predictor/s and bootstrapped values of the predicted characteristic/s.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadlo

References

1. Carpenter, J.R., Goldstein, H. and Rasbash, J. (2003), A novel bootstrap procedure for assessing the relationship between class size and achievement. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 52, 431-443.
2. Chambers, R. and Chandra, H. (2013) A Random Effect Block Bootstrap for Clustered Data, *Journal of Computational and Graphical Statistics*, 22(2), 452-470.
3. Thai, H.-T., Mentre, F., Holford, N.H., Veyrat-Follet, C. and Comets, E. (2013), A comparison of bootstrap approaches for estimating uncertainty of parameters in linear mixed-effects models. *Pharmaceutical Statistics*, 12, 129-140.

Examples

```

data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size

con <- rep(1,N)
con[c(379:380)] <- 0 # last two population elements are not observed

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(1|NUTS2)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

# Characteristics to be predicted:
# values of the variable for last two population elements
thetaFun <- function(x) {x[c(379:380)]}
set.seed(123456)

predictor <- plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictor$thetaP

### Estimation of prediction accuracy
est_accuracy <- bootRes(predictor, 10, c(0.5,0.8), correction = TRUE)

# Estimation of prediction RMSE
est_accuracy$estRMSE

# Estimation of prediction QAPE
est_accuracy$estQAPE

#           [,1]      [,2]

```

```

#50% 612.6089 67.45543
#80% 1886.9269 120.16246
##### Interpretations in case of prediction of investments
##### for population element no. 379:
### It is estimated that at least 50% of absolute prediction errors are
# smaller or equal 612.6089 milion Polish zloty
# and at least 50% of absolute prediction errors are
# greater or equal 612.6089 milion Polish zloty.
### It is estimated that at least 80% of absolute prediction errors are
# smaller or equal 1886.9269 milion Polish zloty
# and at least 20% of absolute prediction errors are
# greater or equal 1886.9269 milion Polish zloty.

detach(invData2018)

```

bootResFuture	<i>Residual bootstrap estimators of prediction accuracy - parallel computing</i>
---------------	----------------------------------------------------------------------------------

Description

The function computes values of residual bootstrap estimators of RMSE and QAPE prediction accuracy measures using parallel computing.

Usage

```
bootResFuture(predictor, B, p, correction)
```

Arguments

predictor	one of objects: EBLUP, ebpLMMne or plugInLMM.
B	number of iterations in the bootstrap procedure.
p	orders of quantiles in the QAPE.
correction	logical. If TRUE, both bootstrapped random effects and random components are tranformed to avoid the problem of underdispersion of residual bootstrap distributions (see Details).

Details

Residual bootstrap considered by Carpener, Goldstein and Rasbash (2003), Chambers and Chandra (2013) and Thai et al. (2013) is used. To generate one bootstrap realization of the population vector of the variable of interest: (i) from the sample vector of predicted random components the simple random sample with replacement of population size is drawn at random, (ii) from the vector of predicted random effects the simple random sample with replacement of size equal the number of random effects in the whole population is drawn at random. If *correction* is *TRUE*, then predicted random effects are transformed as described in Carpener, Goldstein and Rasbash (2003) in Section 3.2 and predicted random components as presented in Chambers and Chandra (2013) in Section

2.2. We use the MSE estimator defined as the mean of squared bootstrap errors considered by Rao and Molina (2015) p. 141 given by equation (6.2.22). The QAPE is a quantile of absolute prediction error which means that at least $p100\%$ of realizations of absolute prediction errors are smaller or equal to QAPE. It is estimated as a quantile of absolute bootstrap errors as proposed by Zadlo (2017) in Section 2. The parallel processing is performed via the *future.apply* package.

Value

estQAPE	estimated value/s of QAPE - number of rows is equal the number of orders of quantiles to be considered (declared in <i>p</i>), number of columns is equal the number of predicted characteristics (declared in in <i>thetaFun</i>).
estRMSE	estimated value/s of RMSE (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
predictorSim	bootstrapped values of the predictor/s.
thetaSim	bootstrapped values of the predicted population or subpopulation characteristic/s.
Ysim	simulated values of the (possibly tranformed) variable of interest.
error	differences between bootstrapped values of the predictor/s and bootstrapped values of the predicted characteristic/s.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadlo

References

1. Carpenter, J.R., Goldstein, H. and Rasbash, J. (2003), A novel bootstrap procedure for assessing the relationship between class size and achievement. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 52, 431-443.
2. Chambers, R. and Chandra, H. (2013) A Random Effect Block Bootstrap for Clustered Data, *Journal of Computational and Graphical Statistics*, 22(2), 452-470.
3. Thai, H.-T., Mentre, F., Holford, N.H., Veyrat-Follet, C. and Comets, E. (2013), A comparison of bootstrap approaches for estimating uncertainty of parameters in linear mixed-effects models. *Pharmaceutical Statistics*, 12, 129-140.

Examples

```
data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size

con <- rep(1,N)
```



```

con[c(379:380)] <- 0 # last two population elements are not observed

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(1|NUTS2)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

# Characteristics to be predicted:
# values of the variable for last two population elements
thetaFun <- function(x) {x[c(379:380)]}
set.seed(123456)

predictor <- plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictor$thetaP

### Estimation of prediction accuracy
est_accuracy <- bootResFuture(predictor, 10, c(0.5,0.8), correction = TRUE)

# Estimation of prediction RMSE
est_accuracy$estRMSE

# Estimation of prediction QAPE
est_accuracy$estQAPE

#           [,1]      [,2]
#50%  612.6089  67.45543
#80% 1886.9269 120.16246
##### Interpretations in case of prediction of investments
##### for population element no. 379:
### It is estimated that at least 50% of absolute prediction errors are
# smaller or equal 612.6089 milion Polish zloty
# and at least 50% of absolute prediction errors are
# greater or equal 612.6089 milion Polish zloty.
### It is estimated that at least 80% of absolute prediction errors are
# smaller or equal 1886.9269 milion Polish zloty
# and at least 20% of absolute prediction errors are
# greater or equal 1886.9269 milion Polish zloty.

detach(invData2018)

```

bootResMis

*Residual bootstrap estimators of prediction accuracy under the mis-
specified model*

Description

The function computes values of residual bootstrap estimators of RMSE and QAPE prediction accuracy measures of two predictors under the model assumed for one of them.

Usage

```
bootResMis(predictorLMM, predictorLMMmis, B, p, correction)
```

Arguments

predictorLMM	plugInLMM object, the first predictor used to define the bootstrap model.
predictorLMMmis	plugInLMM object, the second predictor.
B	number of iterations in the bootstrap procedure.
p	orders of quantiles in the QAPE.
correction	logical. If TRUE, both bootstrapped random effects and random components are transformed to avoid the problem of underdispersion of residual bootstrap distributions (see Details).

Details

Residual bootstrap considered by Carpener, Goldstein and Rasbash (2003), Chambers and Chandra (2013) and Thai et al. (2013) is used. We use model specification used in *predictorLMM*. To generate one bootstrap realization of the population vector of the variable of interest: (i) from the sample vector of predicted random components the simple random sample with replacement of population size is drawn at random, (ii) from the vector of predicted random effects the simple random sample with replacement of size equal the number of random effects in the whole population is drawn at random. If *correction* is *TRUE*, then predicted random effects are transformed as described in Carpener, Goldstein and Rasbash (2003) in Section 3.2 and predicted random components as presented in Chambers and Chandra (2013) in Section 2.2. We use the MSE estimator defined as the mean of squared bootstrap errors considered by Rao and Molina (2015) p. 141 given by equation (6.2.22). The QAPE is a quantile of absolute prediction error which means that at least p100% of realizations of absolute prediction errors are smaller or equal to QAPE. It is estimated as a quantile of absolute bootstrap errors as proposed by Zadlo (2017) in Section 2. The prediction accuracy of two predictors *predictorLMM* and *predictorLMMmis* is estimated under the model specified in *predictorLMM*.

Value

estQAPElmm	estimated value/s of QAPE of <i>predictorLMM</i> - number of rows is equal the number of orders of quantiles to be considered (declared in <i>p</i>), number of columns is equal the number of predicted characteristics (declared in <i>thetaFun</i>).
estRMSElmm	estimated value/s of RMSE of <i>predictorLMM</i> (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
estQAPElmmMis	estimated value/s of QAPE of <i>predictorLMMmis</i> - number of rows is equal the number of orders of quantiles to be considered (declared in <i>p</i>), number of columns is equal the number of predicted characteristics (declared in <i>thetaFun</i>).
estRMSElmmMis	estimated value/s of RMSE of <i>predictorLMMmis</i> (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
predictorLMMsim	bootstrapped values of <i>predictorLMM</i> .

predictorLMMmisSim	bootstrapped values of <i>predictorLMMmis</i> .
thetaSim	bootstrapped values of the predicted population or subpopulation characteristic/s.
Ysim	simulated values of the (possibly transformed) variable of interest.
errorLMM	differences between bootstrapped values of <i>predictorLMM</i> and bootstrapped values of the predicted characteristic/s.
errorLMMmis	differences between bootstrapped values of <i>predictorLMMmis</i> and bootstrapped values of the predicted characteristic/s.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadło

References

1. Carpenter, J.R., Goldstein, H. and Rasbash, J. (2003), A novel bootstrap procedure for assessing the relationship between class size and achievement. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 52, 431-443.
2. Chambers, R. and Chandra, H. (2013) A Random Effect Block Bootstrap for Clustered Data, *Journal of Computational and Graphical Statistics*, 22(2), 452-470.
3. Thai, H.-T., Mentre, F., Holford, N.H., Veyrat-Follet, C. and Comets, E. (2013), A comparison of bootstrap approaches for estimating uncertainty of parameters in linear mixed-effects models. *Pharmaceutical Statistics*, 12, 129-140.

Examples

```

data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size

con <- rep(1,N)
con[c(379:380)] <- 0 # last two population elements are not observed

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(1|NUTS2)'
random.part.mis <- '(1|NUTS4type)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

```

```

# Characteristics to be predicted:
# values of the variable for last two population elements
thetaFun <- function(x) {x[c(379:380)]}

predictorLMM <- plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictorLMM$thetaP

predictorLMMmis<-plugInLMM(YS, fixed.part, random.part.mis, reg, con, weights, backTrans, thetaFun)
predictorLMMmis$thetaP

set.seed(123456)
### Estimation of prediction accuracy
est_accuracy <- bootResMis(predictorLMM, predictorLMMmis, 10, c(0.5,0.8), correction = TRUE)

# Estimation of prediction RMSE of predictorLMM
est_accuracy$estRMSElmm

# Estimation of prediction RMSE of predictorLMMmis
est_accuracy$estRMSElmmMis

# Estimation of prediction QAPE of predictorLMM
est_accuracy$estQAPElmm

# Estimation of prediction QAPE of predictorLMMmis
est_accuracy$estQAPElmmMis

detach(invData2018)

```

correction

Correction term for predicted random effects

Description

The function computes the list of matrices used to correct predicted random effects as presented in Carpenter, Goldstein and Rasbash (2003) in Section 3.2 to avoid the problem of underdispersion of residual bootstrap distributions.

Usage

```
correction(model)
```

Arguments

model *lmer* object.

Value

a list of square matrices used to correct predicted random effects. The length of the list is equal the number of grouping variables used in case of random effects. Each matrix is of order equal the number of random effects at the considered level of grouping.

Author(s)

Tomasz Zadlo

References

Carpenter, J.R., Goldstein, H. and Rasbash, J. (2003), A novel bootstrap procedure for assessing the relationship between class size and achievement. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 52, 431-443.

Examples

```
library(lme4)
data(invData)
attach(invData)
model <- lmer(investments ~ newly_registered + ((1|NUTS2) +
((newly_registered - 1)|NUTS2) + ((newly_registered)|NUTS4)))
correction(model)

detach(invData)
```

corrRancomp

Correction of predicted random components

Description

The function computes the corrected predicted random components as presented in Chambers and Chandra (2013) in Section 2.2 to avoid the problem of underdispersion of residual bootstrap distributions.

Usage

```
corrRancomp(model)
```

Arguments

model *lmer* object.

Value

the vector of corrected predicted random components.

Author(s)

Tomasz Zadlo

References

Chambers, R. and Chandra, H. (2013) A Random Effect Block Bootstrap for Clustered Data, *Journal of Computational and Graphical Statistics*, 22(2), 452-470.

Examples

```
library(lme4)
data(invData)
attach(invData)
model <- lmer(investments ~ newly_registered + ((1|NUTS2) +
((newly_registered - 1)|NUTS2) + ((newly_registered)|NUTS4)))
corrRancomp(model)
detach(invData)
```

corrRanef

Correction of predicted random effects

Description

The function computes the corrected predicted random effects as presented in Carpenter, Goldstein and Rasbash (2003) in Section 3.2 to avoid the problem of underdispersion of residual bootstrap distributions.

Usage

```
corrRanef(model)
```

Arguments

model *lmer* object.

Value

a list of corrected predicted random effects (of the same form as *ranef(model)*).

Author(s)

Tomasz Zadlo

References

Carpenter, J.R., Goldstein, H. and Rasbash, J. (2003), A novel bootstrap procedure for assessing the relationship between class size and achievement. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 52, 431-443.

Examples

```
library(lme4)
data(invData)
attach(invData)
model <- lmer(investments ~ newly_registered + ((1|NUTS2) +
((newly_registered - 1)|NUTS2) + ((newly_registered)|NUTS4)))
corrRanef(model)
detach(invData)
```

doubleBoot

*Double bootstrap estimators of prediction accuracy***Description**

The function computes values of double bootstrap estimators of the MSE and the QAPE prediction accuracy measures.

Usage

```
doubleBoot(predictor, B1, B2, p, q)
```

Arguments

predictor	one of objects: EBLUP, ebpLMMne or plugInLMM.
B1	number of first-level bootstrap iterations.
B2	number of second-level bootstrap iterations.
p	orders of quantiles in the QAPE.
q	estimator bounds assumed for <i>estMSE_db_1_EF</i> and <i>estMSE_db_telesc_EF</i> (which are corrected versions of <i>estMSE_db_1</i> and <i>estMSE_db_telesc</i> , respectively).

Details

Double-bootstrap method considered by Hall and Maiti (2006) and Erciulescu and Fuller (2013) is used. Vectors of random effects and random components are generated from the multivariate normal distribution and REML estimates of model parameters are used. Random effects are generated for all population elements even for subsets with zero sample sizes (for which random effects are not estimated). Double-bootstrap MSE estimator presented in Hall and Maiti (2006) and Erciulescu and Fuller (2013) are taken into account. The QAPE is a quantile of absolute prediction error which means that at least p100% of realizations of absolute prediction errors are smaller or equal to QAPE.

Value

estMSE_param	value/s of the parametric bootstrap MSE estimator. More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
--------------	--------------------------------------------------------------------------------------------------------------------------------------------------------------

estMSE_db_B2	value/s of the double bootstrap MSE estimator computed as the difference of doubled value of <i>estMSE_param</i> and the second-level MSE estimator based on B2 iterations. More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_B2_WDZ	value/s of the double bootstrap MSE estimator computed as the mean of squared first-level bootstrapped errors, each corrected by the mean of squared second-level bootstrapped errors based on B2 iterations (where correction is made only if their difference is non-negative). More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_B2_HM	value/s of the double bootstrap MSE estimator proposed by Hall and Maiti (2006) equation (2.17). More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_1	value/s of the double bootstrap MSE estimator computed as the difference of doubled value of <i>estMSE_param</i> and the second-level MSE estimator based on B2=1 iteration. More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_1_WDZ	value/s of the double bootstrap MSE estimator computed as the mean of squared first-level bootstrapped errors, each corrected by the squared second-level bootstrapped error based on 1 iteration (where correction is made only if their difference is non-negative). More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_1_EF	value/s of the double bootstrap MSE estimator proposed by Erciulescu and Fuller (2014) given by equation (13) with correction (17), where the bound for the correction is declared as <i>q</i> . More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_telesc	value/s of the telescoping double bootstrap MSE estimator proposed by Erciulescu and Fuller (2014) given by equation (15). More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_telesc_WDZ	value/s of the double bootstrap MSE estimator computed as the mean of the sums of the following elements: squared first-level bootstrapped error, squared first-level bootstrap error for the next iteration and the opposite of second-level bootstrapped error based on 1 iteration (but negative sums are replaced by squared first-level bootstrapped error). More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_telesc_EF	value/s of the telescoping double bootstrap MSE estimator proposed by Erciulescu and Fuller (2014) given by equation (15) with correction (17), where the bound for the correction is declared as <i>q</i> . More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estQAPE_param	value/s of parametric bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) given by a quantile of absolute parametric bootstrap errors. Number of rows is equal the number of orders of quantiles to be considered (declared

	in p), number of columns is equal the number of predicted characteristics (declared in in <i>thetaFun</i>).
estQAPE_db_B2	value/s of double-bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) given by a quantile of square roots of squared first-level bootstrapped errors, each corrected by the mean of squared second-level bootstrapped errors based on B2 iterations (where correction is made only if their difference is non-negative). Number of rows is equal the number of orders of quantiles to be considered (declared in p), number of columns is equal the number of predicted characteristics (declared in in <i>thetaFun</i>).
estQAPE_db_1	value/s of double-bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) given by a quantile of square roots of squared first-level bootstrapped errors, each corrected by the squared second-level bootstrapped error based on 1 iteration (where correction is made only if their difference is non-negative). Number of rows is equal the number of orders of quantiles to be considered (declared in p), number of columns is equal the number of predicted characteristics (declared in in <i>thetaFun</i>).
estQAPE_db_telesc	value/s of double-bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) given by a quantile of square roots of the sums of the following elements: squared first-level bootstrapped error, squared first-level bootstrap error for the next iteration and the opposite of second-level bootstrapped error based on 1 iteration (but negative sums are replaced by squared first-level bootstrapped error). Number of rows is equal to the number of orders of quantiles to be considered (declared in p), number of columns is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>).
error1	the matrix of first-level bootstrap errors. Number of rows is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>), number of columns is equal to $B1$.
error2	the list of matrices of second-level bootstrap errors. The length of list is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>), the number of rows of each matrix is equal to $B1$, the number of columns is equal to $B2$.
corSquaredError1_db_B2	the matrix of corrected squared first-level bootstrap errors defined as doubled squared first-level bootstrap errors minus the mean of squared second-level bootstrap errors (computed for the appropriate first-level bootstrap iterations). Number of rows is equal to $B1$, the number of columns is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>). Values can be negative.
corSquaredError1_db_1	the matrix of corrected squared first-level bootstrap errors defined as doubled squared first-level bootstrap errors minus the squared second-level bootstrap error (computed once for each first-level bootstrap iteration). Number of rows is equal to $B1$, the number of columns is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>). Values can be negative.
corSquaredError1_db_telesc	the matrix of corrected squared first-level bootstrap errors defined by elements from which the average given by equation (15) in Erciulescu and Fuller (2014) is counted. Number of rows is equal to $B1$, the number of columns is equal to

the number of predicted characteristics (declared in in *thetaFun*). Values can be negative.

corSquaredError1_db_B2_WDZ

the matrix of squared first-level bootstrapped errors, each corrected by the mean of squared second-level bootstrapped errors based on B2 iterations (where correction is made only if their difference is non-negative). Number of rows is equal to *B1*, the number of columns is equal to the number of predicted characteristics (declared in in *thetaFun*). Values are non-negative.

corSquaredError1_db_1_WDZ

the matrix of squared first-level bootstrapped errors, each corrected by the squared second-level bootstrapped error based on 1 iteration (where correction is made only if their difference is non-negative). Number of rows is equal to *B1*, the number of columns is equal to the number of predicted characteristics (declared in in *thetaFun*). Values are non-negative.

corSquaredError1_db_telesc_WDZ

the matrix of corrected squared first-level bootstrap errors defined by sums of the following elements: squared first-level bootstrapped error, squared first-level bootstrap error for the next iteration and the opposite of second-level bootstrapped error based on 1 iteration (but negative sums are replaced by squared first-level bootstrapped error). Number of rows is equal to *B1*, the number of columns is equal to the number of predicted characteristics (declared in in *thetaFun*). Values are non-negative.

positiveDefiniteEstGlev1

logical indicating if the estimated covariance matrix of random effects, used to generate bootstrap realizations of the dependent variable at the first level of the double bootstrap, is positive definite.

positiveDefiniteEstGlev2

number of cases out of B1 with positive definite estimated covariance matrix of random effects used to generate bootstrap realizations of the dependent variable at the second level of the double bootstrap.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadło

References

1. Erciulescu, A. L. and Fuller, W. A. (2013) Parametric Bootstrap Procedures for Small Area Prediction Variance. JSM 2014 - Survey Research Methods Section, 3307-3318.
2. Hall, P. and Maiti, T. (2006) On Parametric Bootstrap Methods for Small Area Prediction. Journal of the Royal Statistical Society. Series B, 68(2), 221-238.

Examples

```
data(invData)
# data from one period are considered:
```

```

invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size

con <- rep(1,N)
con[c(379,380)] <- 0 # last two population elements are not observed

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(1|NUTS2)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

### Characteristics to be predicted:
# values of the variable for last two population elements
thetaFun <- function(x) {x[c(379,380)]}
set.seed(123456)

predictor <- plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictor$thetaP

### Estimation of prediction accuracy
# in the first column
# for the predictor of the value of the variable for population element no. 379,
# in the second column
# for the predictor of the value of the variable for population element no. 380:
doubleBoot(predictor, 3, 3, c(0.5,0.9), 0.77)
#q=0.77 assumed as in Erciulescu and Fuller (2014) eq. (17)

detach(invData2018)

```

doubleBootFuture	<i>Double bootstrap estimators of prediction accuracy - parallel computing</i>
------------------	--------------------------------------------------------------------------------

Description

The function computes values of double bootstrap estimators of the MSE and the QAPE prediction accuracy measures using parallel computing.

Usage

```
doubleBootFuture(predictor, B1, B2, p, q)
```

Arguments

predictor	one of objects: EBLUP, ebpLMMne or plugInLMM.
B1	number of first-level bootstrap iterations.
B2	number of second-level bootstrap iterations.
p	orders of quantiles in the QAPE.
q	estimator bounds assumed for <i>estMSE_db_1_EF</i> and <i>estMSE_db_telesc_EF</i> (which are corrected versions of <i>estMSE_db_1</i> and <i>estMSE_db_telesc</i> , respectively).

Details

Double-bootstrap method considered by Hall and Maiti (2006) and Erciulescu and Fuller (2013) is used. Vectors of random effects and random components are generated from the multivariate normal distribution and REML estimates of model parameters are used. Random effects are generated for all population elements even for subsets with zero sample sizes (for which random effects are not estimated). Double-bootstrap MSE estimator presented in Hall and Maiti (2006) and Erciulescu and Fuller (2013) are taken into account. The QAPE is a quantile of absolute prediction error which means that at least p100% of realizations of absolute prediction errors are smaller or equal to QAPE. The parallel processing is performed via the *future.apply* package.

Value

estMSE_param	value/s of the parametric bootstrap MSE estimator. More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_B2	value/s of the double bootstrap MSE estimator computed as the difference of doubled value of <i>estMSE_param</i> and the second-level MSE estimator based on B2 iterations. More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_B2_WDZ	value/s of the double bootstrap MSE estimator computed as the mean of squared first-level bootstrapped errors, each corrected by the mean of squared second-level bootstrapped errors based on B2 iterations (where correction is made only if their difference is non-negative). More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_B2_HM	value/s of the double bootstrap MSE estimator proposed by Hall and Maiti (2006) equation (2.17). More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_1	value/s of the double bootstrap MSE estimator computed as the difference of doubled value of <i>estMSE_param</i> and the second-level MSE estimator based on B2=1 iteration. More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.
estMSE_db_1_WDZ	value/s of the double bootstrap MSE estimator computed as the mean of squared first-level bootstrapped errors, each corrected by the squared second-level bootstrapped error based on 1 iteration (where correction is made only if their difference is non-negative). More than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined.

- estMSE_db_1_EF value/s of the double bootstrap MSE estimator proposed by Erciulescu and Fuller (2014) given by equation (13) with correction (17), where the bound for the correction is declared as q . More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- estMSE_db_telesc value/s of the telescoping double bootstrap MSE estimator proposed by Erciulescu and Fuller (2014) given by equation (15). More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- estMSE_db_telesc_WDZ value/s of the double bootstrap MSE estimator computed as the mean of the sums of the following elements: squared first-level bootstrapped error, squared first-level bootstrap error for the next iteration and the opposite of second-level bootstrapped error based on 1 iteration (but negative sums are replaced by squared first-level bootstrapped error). More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- estMSE_db_telesc_EF value/s of the telescoping double bootstrap MSE estimator proposed by Erciulescu and Fuller (2014) given by equation (15) with correction (17), where the bound for the correction is declared as q . More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- estQAPE_param value/s of parametric bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) given by a quantile of absolute parametric bootstrap errors. Number of rows is equal the number of orders of quantiles to be considered (declared in p), number of columns is equal the number of predicted characteristics (declared in in *thetaFun*).
- estQAPE_db_B2 value/s of double-bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) given by a quantile of square roots of squared first-level bootstrapped errors, each corrected by the mean of squared second-level bootstrapped errors based on B2 iterations (where correction is made only if their difference is non-negative). Number of rows is equal the number of orders of quantiles to be considered (declared in p), number of columns is equal the number of predicted characteristics (declared in in *thetaFun*).
- estQAPE_db_1 value/s of double-bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) given by a quantile of square roots of squared first-level bootstrapped errors, each corrected by the squared second-level bootstrapped error based on 1 iteration (where correction is made only if their difference is non-negative). Number of rows is equal the number of orders of quantiles to be considered (declared in p), number of columns is equal the number of predicted characteristics (declared in in *thetaFun*).
- estQAPE_db_telesc value/s of double-bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) given by a quantile of square roots of the sums of the following elements: squared first-level bootstrapped error, squared first-level bootstrap error for the next iteration and the opposite of second-level bootstrapped error based on 1 iteration (but negative sums are replaced by squared first-level bootstrapped error). Number of rows is equal to the number of orders of quantiles to be considered (declared in p), number of columns is equal to the number of predicted characteristics (declared in in *thetaFun*).

error1	the matrix of first-level bootstrap errors. Number of rows is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>), number of columns is equal to <i>B1</i> .
error2	the list of matrices of second-level bootstrap errors. The length of list is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>), the number of rows of each matrix is equal to <i>B1</i> , the number of columns is equal to <i>B2</i> .
corSquaredError1_db_B2	the matrix of corrected squared first-level bootstrap errors defined as doubled squared first-level bootstrap errors minus the mean of squared second-level bootstrap errors (computed for the appropriate first-level bootstrap iterations). Number of rows is equal to <i>B1</i> , the number of columns is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>). Values can be negative.
corSquaredError1_db_1	the matrix of corrected squared first-level bootstrap errors defined as doubled squared first-level bootstrap errors minus the squared second-level bootstrap error (computed once for each first-level bootstrap iteration). Number of rows is equal to <i>B1</i> , the number of columns is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>). Values can be negative.
corSquaredError1_db_telesc	the matrix of corrected squared first-level bootstrap errors defined by elements from which the average given by equation (15) in Erciulescu and Fuller (2014) is counted. Number of rows is equal to <i>B1</i> , the number of columns is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>). Values can be negative.
corSquaredError1_db_B2_WDZ	the matrix of squared first-level bootstrapped errors, each corrected by the mean of squared second-level bootstrapped errors based on <i>B2</i> iterations (where correction is made only if their difference is non-negative). Number of rows is equal to <i>B1</i> , the number of columns is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>). Values are non-negative.
corSquaredError1_db_1_WDZ	the matrix of squared first-level bootstrapped errors, each corrected by the squared second-level bootstrapped error based on 1 iteration (where correction is made only if their difference is non-negative). Number of rows is equal to <i>B1</i> , the number of columns is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>). Values are non-negative.
corSquaredError1_db_telesc_WDZ	the matrix of corrected squared first-level bootstrap errors defined by sums of the following elements: squared first-level bootstrapped error, squared first-level bootstrap error for the next iteration and the opposite of second-level bootstrapped error based on 1 iteration (but negative sums are replaced by squared first-level bootstrapped error). Number of rows is equal to <i>B1</i> , the number of columns is equal to the number of predicted characteristics (declared in in <i>thetaFun</i>). Values are non-negative.
positiveDefiniteEstGlev1	logical indicating if the estimated covariance matrix of random effects, used to generate bootstrap realizations of the dependent variable at the first level of the double bootstrap, is positive definite.

```
positiveDefiniteEstGlev2
```

number of cases out of B1 with positive definite estimated covariance matrix of random effects used to generate bootstrap realizations of the dependent variable at the second level of the double bootstrap.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadło

References

1. Erciulescu, A. L. and Fuller, W. A. (2013) Parametric Bootstrap Procedures for Small Area Prediction Variance. JSM 2014 - Survey Research Methods Section, 3307-3318.
2. Hall, P. and Maiti, T. (2006) On Parametric Bootstrap Methods for Small Area Prediction. Journal of the Royal Statistical Society. Series B, 68(2), 221-238.

Examples

```
data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size

con <- rep(1,N)
con[c(379,380)] <- 0 # last two population elements are not observed

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(1|NUTS2)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

### Characteristics to be predicted:
# values of the variable for last two population elements
thetaFun <- function(x) {x[c(379,380)]}
set.seed(123456)

predictor <- plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictor$thetaP

### Estimation of prediction accuracy
# in the first column
# for the predictor of the value of the variable for population element no. 379,
# in the second column
# for the predictor of the value of the variable for population element no. 380:
```

```
doubleBootFuture(predictor, 3, 3, c(0.5,0.9), 0.77)
#q=0.77 assumed as in Erciulescu and Fuller (2014) eq. (17)

detach(invData2018)
```

doubleBootMis	<i>Double bootstrap estimators of prediction accuracy under the misspecified model</i>
---------------	----------------------------------------------------------------------------------------

Description

The function computes values of double bootstrap estimators of the MSE and the QAPE prediction accuracy measures of two predictors under the model assumed for one of them.

Usage

```
doubleBootMis(predictorLMM, predictorLMMmis, B1, B2, p, q)
```

Arguments

predictorLMM	plugInLMM object, the first predictor used to define the bootstrap model.
predictorLMMmis	plugInLMM object, the second predictor.
B1	the number of first-level bootstrap iterations.
B2	the number of second-level bootstrap iterations.
p	orders of quantiles in the QAPE.
q	estimator bounds assumed for <i>estMSE_db_1_EF</i> and <i>estMSE_db_telesc_EF</i> (which are corrected versions of <i>estMSE_db_1</i> and <i>estMSE_db_telesc</i> , respectively).

Details

Double-bootstrap method considered by Hall and Maiti (2006) and Erciulescu and Fuller (2013) is used. We use model specification used in *predictorLMM*. Vectors of random effects and random components are generated from the multivariate normal distribution and REML estimates of model parameters are used. Random effects are generated for all population elements even for subsets with zero sample sizes (for which random effects are not estimated). Double-bootstrap MSE estimator presented in Hall and Maiti (2006) and Erciulescu and Fuller (2013) are taken into account. The QAPE is a quantile of absolute prediction error which means that at least p100% of realizations of absolute prediction errors are smaller or equal to QAPE. The prediction accuracy of two predictors *predictorLMM* and *predictorLMMmis* is estimated under the model specified in *predictorLMM*.

Value

- `estMSE_param_LMMmis`
value/s of the parametric bootstrap MSE estimator of *predictorLMMmis*. More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- `estMSE_db_B2_LMMmis`
value/s of the double bootstrap MSE estimator of *predictorLMMmis* computed as the difference of doubled value of *estMSE_param* and the second-level MSE estimator based on B2 iterations. More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- `estMSE_db_B2_WDZ_LMMmis`
value/s of the double bootstrap MSE estimator of *predictorLMMmis* computed as the mean of squared first-level bootstrapped errors, each corrected by the mean of squared second-level bootstrapped errors based on B2 iterations (where correction is made only if their difference is non-negative). More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- `estMSE_db_B2_HM_LMMmis`
value/s of the double bootstrap MSE estimator of *predictorLMMmis* proposed by Hall and Maiti (2006) equation (2.17). More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- `estMSE_db_1_LMMmis`
value/s of the double bootstrap MSE estimator of *predictorLMMmis* computed as the difference of doubled value of *estMSE_param* and the second-level MSE estimator based on B2=1 iteration. More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- `estMSE_db_1_WDZ_LMMmis`
value/s of the double bootstrap MSE estimator of *predictorLMMmis* computed as the mean of squared first-level bootstrapped errors, each corrected by the squared second-level bootstrapped error based on 1 iteration (where correction is made only if their difference is non-negative). More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- `estMSE_db_1_EF_LMMmis`
value/s of the double bootstrap MSE estimator of *predictorLMMmis* proposed by Erciulescu and Fuller (2014) given by equation (13) with correction (17), where the bound for the correction is declared as q . More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- `estMSE_db_telesc_LMMmis`
value/s of the telescoping double bootstrap MSE estimator of *predictorLMMmis* proposed by Erciulescu and Fuller (2014) given by equation (15). More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- `estMSE_db_telesc_WDZ_LMMmis`
value/s of the double bootstrap MSE estimator of *predictorLMMmis* computed as the mean of the sums of the following elements: squared first-level bootstrapped error, squared first-level bootstrap error for the next iteration and the opposite of second-level bootstrapped error based on 1 iteration (but negative sums are replaced by squared first-level bootstrapped error). More than one value is computed if in *thetaFun* more than one population characteristic is defined.

- `estMSE_db_telesc_EF_LMMmis`
value/s of the telescoping double bootstrap MSE estimator of *predictorLMMmis* proposed by Erciulescu and Fuller (2014) given by equation (15) with correction (17), where the bound for the correction is declared as q . More than one value is computed if in *thetaFun* more than one population characteristic is defined.
- `estQAPE_param_LMMmis`
value/s of parametric bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) of *predictorLMMmis* given by a quantile of absolute parametric bootstrap errors. Number of rows is equal the number of orders of quantiles to be considered (declared in p), number of columns is equal the number of predicted characteristics (declared in *thetaFun*).
- `estQAPE_db_B2_LMMmis`
value/s of double-bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) of *predictorLMMmis* given by a quantile of square roots of squared first-level bootstrapped errors, each corrected by the mean of squared second-level bootstrapped errors based on B2 iterations (where correction is made only if their difference is non-negative). Number of rows is equal the number of orders of quantiles to be considered (declared in p), number of columns is equal the number of predicted characteristics (declared in *thetaFun*).
- `estQAPE_db_1_LMMmis`
value/s of double-bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) of *predictorLMMmis* given by a quantile of square roots of squared first-level bootstrapped errors, each corrected by the squared second-level bootstrapped error based on 1 iteration (where correction is made only if their difference is non-negative). Number of rows is equal the number of orders of quantiles to be considered (declared in p), number of columns is equal the number of predicted characteristics (declared in *thetaFun*).
- `estQAPE_db_telesc_LMMmis`
value/s of double-bootstrap estimator of QAPE (Quantile of Absolute Prediction Error) of *predictorLMMmis* given by a quantile of square roots of the sums of the following elements: squared first-level bootstrapped error, squared first-level bootstrap error for the next iteration and the opposite of second-level bootstrapped error based on 1 iteration (but negative sums are replaced by squared first-level bootstrapped error). Number of rows is equal to the number of orders of quantiles to be considered (declared in p), number of columns is equal to the number of predicted characteristics (declared in *thetaFun*).
- `error1_LMMmis` the matrix of first-level bootstrap errors of *predictorLMMmis*. Number of rows is equal to the number of predicted characteristics (declared in *thetaFun*), number of columns is equal to $B1$.
- `error2_LMMmis` the list of matrices of second-level bootstrap errors of *predictorLMMmis*. The length of list is equal to the number of predicted characteristics (declared in *thetaFun*), the number of rows of each matrix is equal to $B1$, the number of columns is equal to $B2$.
- `corSquaredError1_db_B2_LMMmis`
the matrix of corrected squared first-level bootstrap errors of *predictorLMMmis* defined as doubled squared first-level bootstrap errors minus the mean of squared second-level bootstrap errors (computed for the appropriate first-level

bootstrap iterations). Number of rows is equal to BI , the number of columns is equal to the number of predicted characteristics (declared in in *thetaFun*). Values can be negative.

corSquaredError1_db_1_LMMmis

the matrix of corrected squared first-level bootstrap errors of *predictorLMMmis* defined as doubled squared first-level bootstrap errors minus the squared second-level bootstrap error (computed once for each first-level bootstrap iteration). Number of rows is equal to BI , the number of columns is equal to the number of predicted characteristics (declared in in *thetaFun*). Values can be negative.

corSquaredError1_db_telesc_LMMmis

the matrix of corrected squared first-level bootstrap errors of *predictorLMMmis* defined by elements from which the average given by equation (15) in Erculescu and Fuller (2014) is counted. Number of rows is equal to BI , the number of columns is equal to the number of predicted characteristics (declared in in *thetaFun*). Values can be negative.

corSquaredError1_db_B2_WDZ_LMMmis

the matrix of squared first-level bootstrapped errors of *predictorLMMmis*, each corrected by the mean of squared second-level bootstrapped errors based on B2 iterations (where correction is made only if their difference is non-negative). Number of rows is equal to BI , the number of columns is equal to the number of predicted characteristics (declared in in *thetaFun*). Values are non-negative.

corSquaredError1_db_1_WDZ_LMMmis

the matrix of squared first-level bootstrapped errors of *predictorLMMmis*, each corrected by the squared second-level bootstrapped error based on 1 iteration (where correction is made only if their difference is non-negative). Number of rows is equal to BI , the number of columns is equal to the number of predicted characteristics (declared in in *thetaFun*). Values are non-negative.

corSquaredError1_db_telesc_WDZ_LMMmis

the matrix of corrected squared first-level bootstrap errors of *predictorLMMmis* defined by sums of the following elements: squared first-level bootstrapped error, squared first-level bootstrap error for the next iteration and the opposite of second-level bootstrapped error based on 1 iteration (but negative sums are replaced by squared first-level bootstrapped error). Number of rows is equal to BI , the number of columns is equal to the number of predicted characteristics (declared in in *thetaFun*). Values are non-negative.

positiveDefiniteEstGlev1

logical indicating if the estimated covariance matrix of random effects, used to generate bootstrap realizations of the dependent variable at the first level of the double bootstrap, is positive definite.

positiveDefiniteEstGlev2

number of cases out of B1 with positive definite estimated covariance matrix of random effects used to generate bootstrap realizations of the dependent variable at the second level of the double bootstrap

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadło

References

1. Erciulescu, A. L. and Fuller, W. A. (2013) Parametric Bootstrap Procedures for Small Area Prediction Variance. JSM 2014 - Survey Research Methods Section, 3307-3318.
2. Hall, P. and Maiti, T. (2006) On Parametric Bootstrap Methods for Small Area Prediction. Journal of the Royal Statistical Society. Series B, 68(2), 221-238.

Examples

```

data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size

con <- rep(1,N)
con[c(379,380)] <- 0 # last two population elements are not observed

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part.mis <- '(1|NUTS4type)'
random.part <- '(1|NUTS2)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

### Characteristics to be predicted:
# values of the variable for last two population elements
thetaFun <- function(x) {x[c(379,380)]}
set.seed(123456)

predictorLMM <- plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictorLMM$thetaP

predictorLMMmis <- plugInLMM(YS, fixed.part, random.part.mis, reg, con, weights, backTrans, thetaFun)
predictorLMMmis$thetaP

### Estimation of prediction accuracy
# in the first column
# for the predictor of the value of the variable for population element no. 379,
# in the second column
# for the predictor of the value of the variable for population element no. 380:
doubleBootMis(predictorLMM, predictorLMMmis, 3, 3, c(0.5,0.9), 0.77)
#q=0.77 assumed as in Erciulescu and Fuller (2014) eq. (17)

detach(invData2018)

```

EBLUP

*Empirical Best Linear Unbiased Predictor***Description**

The function computes the value of the EBLUP of the linear combination of the variable of interest under the linear mixed model estimated using REML.

Usage

```
EBLUP(YS, fixed.part, random.part, reg, con, gamma, weights, estMSE)
```

Arguments

YS	values of the variable of interest observed in the sample.
fixed.part	fixed-effects terms declared as in <i>lmer</i> object. Names of columns of <i>reg</i> must be used.
random.part	random-effects terms declared as in <i>lmer</i> object. Names of columns of <i>reg</i> must be used e.g. to use $(1 g1:g2)$ add a new column to <i>reg</i> defined as $g3 <- interaction(g1,g2)$, and use $(1 g3)$.
reg	the population matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> .
con	the population 0-1 vector with 1s for elements in the sample and 0s for elements which are not in the sample.
gamma	the population vector which transpose multiplied by the population vector of the variable of interest gives the predicted characteristic. For example, if <i>gamma</i> is the population vector of 1s, the sum of the values of the variable of interest in the whole dataset is predicted.
weights	the population vector of weights, defined as in <i>lmer</i> object, allowing to include heteroscedasticity of random components in the mixed linear model.
estMSE	logical. If TRUE, the naive MSE estimator and its components are computed.

Details

The function computes the value of the EBLUP of the linear combination of the variable of interest based on the formula (21) in Zadlo (2017) (see Remark 5.1 in the paper for further explanations). Predicted values for unsampled population elements in subsets for which random effects are not observed in the sample are computed based only on fixed effects. The naive MSE estimator of the EBLUP, which is the sum of two components given by equations (31) and (32) in Zadlo (2017) p. 8094, where unknown parameters are replaced by their REML estimates, is also computed. The naive MSE estimator ignores the variability of EBLUP resulting from the estimation of variance components.

Value

The function returns a list with the following objects:

<code>fixed.part</code>	the fixed part of the formula of model.
<code>random.part</code>	the random part of the formula of model.
<code>thetaP</code>	the value of the predictor.
<code>beta</code>	the estimated vector of fixed effects.
<code>Xbeta</code>	the product of two matrices: the population model matrix of auxiliary variables <i>X</i> and the estimated vector of fixed effects.
<code>sigma2R</code>	the estimated variance parameter of the distribution of random components.
<code>R</code>	the estimated covariance matrix of random components for sampled elements.
<code>G</code>	the estimated covariance matrix of random effects.
<code>model</code>	the formula of the model (as in <i>lmer</i> object).
<code>mEst</code>	<i>lmer</i> object with the estimated model.
<code>YS</code>	the sample vector of the variable of interest.
<code>reg</code>	the population matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> .
<code>con</code>	the population 0-1 vector with 1s for elements in the sample and 0s for elements which are not in the sample.
<code>regS</code>	the sample matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> .
<code>regR</code>	the matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> for population elements which are not observed in the sample.
<code>gamma</code>	the population vector which transpose multiplied by the population vector of the variable of interest gives the predicted characteristic.
<code>gammaS</code>	the subvector of <i>gamma</i> for sampled elements.
<code>gammaR</code>	the subvector of <i>gamma</i> for population elements which are not observed in the sample.
<code>weights</code>	the population vector of weights, defined as in <i>lmer</i> object, allowing to include the heteroscedasticity of random components in the mixed linear model.
<code>Z</code>	the population model matrix of auxiliary variables associated with random effects.
<code>ZBlockNames</code>	labels of blocks of random effects in <i>Z</i> matrix.
<code>X</code>	the population model matrix of auxiliary variables associated with fixed effects.
<code>ZS</code>	the submatrix of <i>Z</i> matrix where the number of rows equals the number of sampled elements and the number of columns equals the number of estimated random effects.
<code>XR</code>	the submatrix of <i>X</i> matrix (with the same number of columns) for population elements which are not observed in the sample.
<code>ZR</code>	the submatrix of <i>Z</i> matrix where the number of rows equals the number of population elements which are not observed in the sample and the number of columns equals the number of estimated random effects.
<code>eS</code>	the sample vector of estimated random components.

vS	the estimated vector of random effects.
g1	the first component of the naive MSE estimator (computed if <i>estMSE = TRUE</i>).
g2	the second component of the naive MSE estimator (computed if <i>estMSE = TRUE</i>).
neMSE	the naive MSE estimator (computed if <i>estMSE = TRUE</i>).

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadło

References

1. Henderson, C.R. (1950) Estimation of Genetic Parameters (Abstract). *Annals of Mathematical Statistics* 21, 309-310.
2. Royall, R.M. (1976) The Linear Least Squares Prediction Approach to Two-Stage Sampling. *Journal of the American Statistical Association* 71, 657-473.
3. Zadło, T. (2017) On prediction of population and subpopulation characteristics for future periods, *Communications in Statistics - Simulation and Computation* 461(10), 8086-8104.

Examples

```
### Prediction of the subpopulation mean based on the cross-sectional data

data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size
n <- 100 # sample size
# subpopulation of interest: NUTS4type==2
Nd <- sum(NUTS4type == 2) # subpopulation size

set.seed(123456)
sampled_elements <- sample(N,n)
con <- rep(0,N)
con[sampled_elements] <- 1 # elements in the sample
YS <- investments[sampled_elements]
fixed.part <- 'newly_registered'
random.part <- '(1| NUTS2)'
reg = invData2018[, -which(names(invData2018) == 'investments')]

gamma <- rep(0,N)
gamma[NUTS4type == 2] <- 1/Nd

weights <- rep(1,N) # homoscedastic random components
estMSE <- TRUE

# Predicted value of the mean in the following subpopulation: NUTS4type==2
EBLUP(YS, fixed.part, random.part, reg, con, gamma, weights, estMSE)$thetaP
```

```

# All results
EBLUP(YS, fixed.part, random.part, reg, con, gamma, weights, estMSE)

detach(invData2018)

#####

### Prediction of the subpopulation total based on the longitudinal data

data(invData)
attach(invData)

N <- nrow(invData[(year == 2013),]) # population size in the first period
n <- 38 # sample size in the first period
# subpopulation and time period of interest: NUTS2 == '02' & year == 2018
# subpopulation size in the period of interest:
Ndt <- sum(NUTS2 == '02' & year == 2018)

set.seed(123456)
sampled_elements_in_2013 <- sample(N,n)
con2013 <- rep(0,N)
con2013[sampled_elements_in_2013] <- 1 # elements in the sample in 2013

# balanced panel sample - the same elements in all 6 periods:
con <- rep(con2013,6)

YS <- investments[con == 1]
fixed.part <- 'newly_registered'
random.part <- '(newly_registered | NUTS4)'
reg <- invData[, -which(names(invData) == 'investments')]

gamma <- rep(0,nrow(invData))
gamma[NUTS2 == '02' & year == 2018] <- 1

weights <- rep(1,nrow(invData)) # homoscedastic random components
estMSE <- TRUE

# Predicted value of the total
# in the following subpopulation: NUTS4type == 2
# in the following time period: year == 2018
EBLUP(YS, fixed.part, random.part, reg, con, gamma, weights, estMSE)$thetaP

# All results
EBLUP(YS, fixed.part, random.part, reg, con, gamma, weights, estMSE)

detach(invData)

```


Description

The function computes the value of the EBP under the nested error linear mixed model estimated using REML assumed for possibly transformed variable of interest.

Usage

```
ebpLMMne(YS, fixed.part, division, reg, con, backTrans, thetaFun, L)
```

Arguments

YS	values of the variable of interest (already transformed if necessary) observed in the sample and used in the model as the dependent variable.
fixed.part	fixed-effects terms declared as in <i>lmer</i> object.
division	the variable dividing the population dataset into subsets (the nested error linear mixed model with 'division'-specific random components is estimated).
reg	the population matrix of auxiliary variables named in <i>fixed.part</i> and <i>division</i> .
con	the population 0-1 vector with 1s for elements in the sample and 0s for elements which are not in the sample.
backTrans	back-transformation function of the variable of interest (e.g. if YS is log-transformed, then <code>backTrans <- function(x) exp(x)</code>).
thetaFun	the predictor function (e.g. mean or sd)
L	the number of iterations used to compute the value of the predictor.

Details

The function computes the value of the EBP based on the algorithm described in Molina and Rao (2010) in Section 4.

Value

The function returns a list with the following objects:

thetaP	the value/s of the predictor (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
fixed.part	the fixed part of the formula of model.
random.part	the random part of the formula of model.
division	the variable dividing the population dataset into subsets (the nested error linear mixed model with 'division'-specific random components is estimated).
thetaFun	the function of the population values of the variable of interest (on the original scale) which defines at least one population or subpopulation characteristic to be predicted.
backTrans	back-transformation function of the variable of interest (e.g. if YS is log-transformed, then <code>backTrans <- function(x) exp(x)</code>).
L	the number of iterations used to compute the value of the predictor.
beta	the estimated vector of fixed effects.

Xbeta	the product of two matrices: the population model matrix of auxiliary variables X and the estimated vector of fixed effects.
sigma2R	the estimated variance parameter of the distribution of random components.
R	the estimated covariance matrix of random components for sampled elements.
G	the estimated covariance matrix of random effects.
model	the formula of the model (as in <i>lmer</i> object).
mEst	<i>lmer</i> object with the estimated model.
YS	values of the variable of interest (already transformed if necessary) observed in the sample and used in the model as the dependent variable.
reg	the population matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> .
con	the population 0-1 vector with 1s for elements in the sample and 0s for elements which are not in the sample.
regS	the sample matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> .
regR	the matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> for unsampled population elements.
weights	the population vector of weights, defined as in <i>lmer</i> object, allowing to include the heteroscedasticity of random components in the mixed linear model.
Z	the population model matrix of auxiliary variables associated with random effects.
ZBlockNames	labels of blocks of random effects in Z matrix.
X	the population model matrix of auxiliary variables associated with fixed effects.
ZS	the submatrix of Z matrix where the number of rows equals the number of sampled elements and the number of columns equals the number of estimated random effects.
XR	the submatrix of X matrix (with the same number of columns) for unsampled population elements.
ZR	the submatrix of Z matrix where the number of rows equals the number of unsampled population elements and the number of columns equals the number of estimated random effects.
eS	the sample vector of estimated random components.
vS	the estimated vector of random effects.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadło

References

1. Chwila, A., Zadło, T. (2022) On properties of empirical best predictors. *Communications in Statistics - Simulation and Computation*, 51(1), 220-253, <https://doi.org/10.1080/03610918.2019.1649422>
2. Molina, I., Rao, J.N.K. (2010) Small area estimation of poverty indicators. *Canadian Journal of Statistics* 38(3), 369-385.
3. Zadło, T. (2017). On prediction of population and subpopulation characteristics for future periods, *Communications in Statistics - Simulation and Computation* 46(10), 8086-8104.

Examples

```

### Prediction of the subpopulation median
### and the subpopulation standard deviation
### based on the cross-sectional data

data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size
n <- 100 # sample size

set.seed(123456)
sampled_elements <- sample(N,n)
con <- rep(0,N)
con[sampled_elements] <- 1 # elements in the sample
YS <- log(investments[sampled_elements]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
division <- 'NUTS2' # NUTS2-specific random effects are taken into account
reg <- invData2018[, -which(names(invData2018) == 'investments')]

# Characteristics to be predicted - the median and the standard deviation
# in the subpopulation of interest: NUTS4type==2
thetaFun <- function(x) {c(median(x[NUTS4type == 2]), sd(x[NUTS4type == 2]))}

L <- 5

# Predicted values of the median and the standard deviation
# in the following subpopulation: NUTS4type==2
set.seed(123456)
ebpLMMne(YS, fixed.part, division, reg, con, backTrans, thetaFun, L)$thetaP

set.seed(123456)
ebpLMMne(YS, fixed.part, division, reg, con, backTrans, thetaFun, L)

# All results
set.seed(123456)
str(ebpLMMne(YS, fixed.part, division, reg, con, backTrans, thetaFun, L))

detach(invData2018)

#####

### Prediction of the subpopulation quartiles based on longitudinal data

data(invData)
attach(invData)

N <- nrow(invData[(year == 2013),]) # population size in the first period

```

```

n <- 38 # sample size in the first period

set.seed(123456)
sampled_elements_in_2013 <- sample(N,n)
con2013 <- rep(0,N)
con2013[sampled_elements_in_2013] <- 1 # elements in the sample in 2013

# balanced panel sample - the same elements in all 6 periods:
con <- rep(con2013,6)

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
division <- 'NUTS4' # NUTS4-specific random effects are taken into account
reg <- invData[, -which(names(invData) == 'investments')]
thetaFun <- function(x) {quantile(x[NUTS2 == '02' & year == 2018],probs = c(0.25,0.5,0.75))}

L <- 5

# Predicted values of quartiles
# in the following subpopulation: NUTS4type==2
# in the following time period: year==2018
set.seed(123456)
ebpLMMne(YS, fixed.part, division, reg, con, backTrans, thetaFun, L)$thetaP

set.seed(123456)
ebpLMMne(YS, fixed.part, division, reg, con, backTrans, thetaFun, L)

# All results
str(ebpLMMne(YS, fixed.part, division, reg, con, backTrans, thetaFun, L))

detach(invData)

```

EmpCM

Empirical covariance matrix of predicted random effects

Description

A list of empirical covariance matrices of predicted random effects, where the length of the list equals the number of grouping variables used to define random effects as described in Carpenter, Goldstein and Rasbash (2003) in Section 3.2 and in Thai et al. (2013) in Section 2.3.3.

Usage

```
EmpCM(model)
```

Arguments

```
model          lmer object.
```

Value

a list of empirical covariance matrices of predicted random effects.

Author(s)

Tomasz Zadlo

References

1. Carpenter, J.R., Goldstein, H. and Rasbash, J. (2003), A novel bootstrap procedure for assessing the relationship between class size and achievement. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 52, 431-443.
2. Thai, H.-T., Mentre, F., Holford, N.H., Veyrat-Follet, C. and Comets, E. (2013), A comparison of bootstrap approaches for estimating uncertainty of parameters in linear mixed-effects models. *Pharmaceutical Statistics*, 12, 129-140.

Examples

```
library(lme4)
data(invData)
attach(invData)
model <- lmer(investments ~ newly_registered + ((1|NUTS2) +
((newly_registered - 1)|NUTS2) + ((newly_registered)|NUTS4)))
EmpCM(model)
detach(invData)
```

EstCM

Estimated covariance matrix of predicted random effects

Description

A list of estimated covariance matrices of predicted random effects, where the length of the list equals the number of grouping variables used to define random effects as described in Carpenter, Goldstein and Rasbash (2003) in Section 3.2 and in Thai et al. (2013) in Section 2.3.3.

Usage

```
EstCM(model)
```

Arguments

model *lmer* object.

Value

a list of estimated covariance matrices of predicted random effects.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadło

References

1. Carpenter, J.R., Goldstein, H. and Rasbash, J. (2003), A novel bootstrap procedure for assessing the relationship between class size and achievement. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 52, 431-443.
2. Thai, H.-T., Mentre, F., Holford, N.H., Veyrat-Follet, C. and Comets, E. (2013), A comparison of bootstrap approaches for estimating uncertainty of parameters in linear mixed-effects models. *Pharmaceutical Statistics*, 12, 129-140.

Examples

```
library(lme4)
data(invData)
attach(invData)
model <- lmer(investments ~ newly_registered + ((1|NUTS2) +
((newly_registered - 1)|NUTS2) + ((newly_registered)|NUTS4)))
EstCM(model)
detach(invData)
```

finResData	<i>Population data - financial results of enterprises in Poland at NUTS 2 level</i>
------------	-------------------------------------------------------------------------------------

Description

A data frame with 256 observations on the following 6 variables on Polish non-financial enterprises covering economic entities keeping accounting ledgers and which are obliged to prepare quarterly reports on income, costs and the financial result, with 50 and more persons.

Arguments

year	year.
sector	a sector (public or private) for which data are aggregated.
NUTS2	NUTS 2 code (voivodships).
NUTS1	NUTS 1 code (macroregions).
curAss	current assets from period <i>year-1</i> (real values).
netFinRes	net financial result from period: <i>year</i> (artificial variable).

Source

Statistics Poland, <https://bdl.stat.gov.pl>

Examples

```

library(dplyr)
library(lme4)
library(qape)
library(future.apply)

data(finResData)
subpopulation <- interaction(finResData$sector, finResData$NUTS2)
finResData$subpopulation <- subpopulation

Ypop <- finResData$netFinRes

# netFinRes from years before 2021 are available in the sample:
con <- ifelse(finResData$year != 2021, 1, 0)
YS <- Ypop[con == 1]

fixed.part <- 'curAss'
fixed.part.mis <- '1'
random.part <- '(1|subpopulation)'

reg <- select(finResData, -netFinRes)
weights <- rep(1, nrow(reg))
p <- c(0.5, 0.9)

# Prediction for first two subpopulations in 2021:
thetaFun <- function(x) {x[c(1,2)]}

#The predictor
plugin1 <- plugInLMM(YS, fixed.part, random.part, reg,
                    con, weights, backTrans = NULL, thetaFun)

```

 invData

Population data - investments in Poland at NUTS 4 level

Description

A data frame with 2280 observations on 6 variables presented below.

Arguments

year	year.
NUTS4	NUTS 4 code (powiats).
NUTS2	NUTS 2 code (voivodships).
NUTS4type	type of NUTS 4 (1 - land counties, 2 - city counties/cities with powiat status).

investments	investment outlays in millions PLN, in current prices; data concern Polish economic entities, including independent health care facilities and cultural institutions with legal personalities in which the number of employed persons exceeds 9 (source of data: Annual survey of the economic activity of enterprises conducted by Statistics Poland).
newly_registered	newly registered entities of the national economy recorded in the REGON register (in thousands).

Source

Statistics Poland, <https://bdl.stat.gov.pl/eng>

Examples

```
data(invData)
hist(invData$newly_registered[invData$year==2018])
boxplot(invData$investments~invData$year)
boxplot(invData$investments[invData$year==2018]~invData$NUTS2[invData$year==2018])
boxplot(invData$investments[invData$year==2018]~invData$NUTS4type[invData$year==2018])
```

mcBootMis	<i>Monte Carlo simulation study of accuracy of estimators of accuracy measures</i>
-----------	------------------------------------------------------------------------------------

Description

The function computes in the Monte Carlo simulation study values of accuracy measures of estimators of accuracy measures of two predictors under the model defined by the first of them.

Usage

```
mcBootMis(Ypop, predictorLMM, predictorLMMmis, K, B1, B2, p, q)
```

Arguments

Ypop	population values of the dependent variable.
predictorLMM	plugInLMM object, the predictor used to define the model assumed in the simulation study.
predictorLMMmis	plugInLMM object, the second predictor, the properties of which are assessed under the misspecified model used in <i>predictorLMM</i> .
K	the number of Monte Carlo iterations.
B1	the number of first-level bootstrap iterations.
B2	the number of second-level bootstrap iterations.
p	orders of quantiles in the QAPE.
q	estimator bounds assumed for <i>estMSE_db_1_EF</i> and <i>estMSE_db_telesc_EF</i> (which are corrected versions of <i>estMSE_db_1</i> and <i>estMSE_db_telesc</i> , respectively).

Details

In the model-based simulation study population values of the dependent variable are generated based on the (possibly transformed) Linear Mixed Model used in *predictorLMM* and the accuracy of predictors *predictorLMM* and *predictorLMMmis* is assessed. What is more, the the accuracy of parametric, residual and double bootstrap estimators of accuracy measures is studied under the model used in *predictorLMM*. Values of some MSE estimators can be negative, the number of negative values of MSE estimators obtained in the simulation study are presented in objects *neg_estMSE_LMM* and *neg_estMSE_LMMmis*. Hence, some RMSE estimators computed as square roots of MSE estimators can produce NaNs - see warnings.

Value

QAPElmm	value/s of the QAPE of <i>predictorLMM</i> assessed in the Monte Carlo study - the number of rows is equal to the number of orders of quantiles to be considered (declared in <i>p</i>), the number of columns is equal to the number of predicted characteristics (declared in <i>thetaFun</i>).
RMSElmm	value/s of the RMSE of <i>predictorLMM</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
rRMSElmm	value/s of the rRMSE (in percentages) of <i>predictorLMM</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
rBlmm	value/s of the relative bias (in percentages) of <i>predictorLMM</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
QAPElmmMis	value/s of the QAPE of <i>predictorLMM2</i> assessed in the Monte Carlo study - the number of rows is equal to the number of orders of quantiles to be considered (declared in <i>p</i>), the number of columns is equal to the number of predicted characteristics (declared in <i>thetaFun</i>).
RMSElmmMis	value/s of the RMSE of <i>predictorLMM2</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
rRMSElmmMis	value/s of the rRMSE (in percentages) of <i>predictorLMM2</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
rBlmmMis	value/s of the relative bias (in percentages) of <i>predictorLMMmis</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
rB.estRMSE_rbf_LMM	relative bias (in percentages) of estimated value/s of RMSE of <i>predictorLMM</i> without correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
rRMSE.estRMSE_rbf_LMM	relative RMSE (in percentages) of estimated value/s of RMSE of <i>predictorLMM</i> without correction to avoid the problem of underdispersion of residual bootstrap

distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).

rB.estRMSE_rbf_LMMmis

relative bias (in percentages) of estimated value/s of RMSE of *predictorLMMmis* without correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).

rRMSE.estRMSE_rbf_LMMmis

relative RMSE (in percentages) of estimated value/s of RMSE of *predictorLMMmis* without correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).

rB.estMSE_rbf_LMM

relative bias (in percentages) of estimated value/s of MSE of *predictorLMM* without correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).

rRMSE.estMSE_rbf_LMM

relative RMSE (in percentages) of estimated value/s of MSE of *predictorLMM* without correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).

rB.estMSE_rbf_LMMmis

relative bias (in percentages) of estimated value/s of MSE of *predictorLMMmis* without correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).

rRMSE.estMSE_rbf_LMMmis

relative RMSE (in percentages) of estimated value/s of MSE of *predictorLMMmis* without correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).

rB.estQAPE_rbf_LMM

relative bias (in percentages) of estimated value/s of QAPE of *predictorLMM* without correction to avoid the problem of underdispersion of residual bootstrap distributions, the number of rows is equal to the number of orders of quantiles to be considered (declared in *p*), the number of columns is equal to the number of predicted characteristics (declared in *thetaFun*).

rRMSE.estQAPE_rbf_LMM

relative RMSE (in percentages) of estimated value/s of QAPE of *predictorLMM* without correction to avoid the problem of underdispersion of residual bootstrap distributions, the number of rows is equal to the number of orders of quantiles to be considered (declared in *p*), the number of columns is equal to the number of predicted characteristics (declared in *thetaFun*).

rB.estQAPE_rbf_LMMmis

relative bias (in percentages) of estimated value/s of QAPE of *predictorLMMmis* without correction to avoid the problem of underdispersion of residual bootstrap

distributions, the number of rows is equal to the number of orders of quantiles to be considered (declared in p), the number of columns is equal to the number of predicted characteristics (declared in $thetaFun$).

rRMSE.estQAPE_rBF_LMMmis

relative RMSE (in percentages) of estimated value/s of QAPE of *predictorLMMmis* without correction to avoid the problem of underdispersion of residual bootstrap distributions, the number of columns is equal to the number of predicted characteristics (declared in $thetaFun$).

rB.estRMSE_rBT_LMM

relative bias (in percentages) of estimated value/s of RMSE of *predictorLMM* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in $thetaFun$ more than one population characteristic is defined).

rRMSE.estRMSE_rBT_LMM

relative RMSE (in percentages) of estimated value/s of RMSE of *predictorLMM* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in $thetaFun$ more than one population characteristic is defined).

rB.estRMSE_rBT_LMMmis

relative bias (in percentages) of estimated value/s of RMSE of *predictorLMMmis* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in $thetaFun$ more than one population characteristic is defined).

rRMSE.estRMSE_rBT_LMMmis

relative RMSE (in percentages) of estimated value/s of RMSE of *predictorLMMmis* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in $thetaFun$ more than one population characteristic is defined).

rB.estMSE_rBT_LMM

relative bias (in percentages) of estimated value/s of MSE of *predictorLMM* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in $thetaFun$ more than one population characteristic is defined).

rRMSE.estMSE_rBT_LMM

relative RMSE (in percentages) of estimated value/s of MSE of *predictorLMM* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in $thetaFun$ more than one population characteristic is defined).

rB.estMSE_rBT_LMMmis

relative bias (in percentages) of estimated value/s of MSE of *predictorLMMmis* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in $thetaFun$ more than one population characteristic is defined).

rRMSE.estMSE_rBT_LMMmis

relative RMSE (in percentages) of estimated value/s of MSE of *predictorLMMmis* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in $thetaFun$ more than one population characteristic is defined).

- rB.estQAPE_rbt_LMM
relative bias (in percentages) of estimated value/s of QAPE of *predictorLMM* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).
- rRMSE.estQAPE_rbt_LMM
relative RMSE (in percentages) of estimated value/s of QAPE of *predictorLMM* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).
- rB.estQAPE_rbt_LMMmis
relative bias (in percentages) of estimated value/s of QAPE of *predictorLMMmis* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).
- rRMSE.estQAPE_rbt_LMMmis
relative RMSE (in percentages) of estimated value/s of QAPE of *predictorLMMmis* with correction to avoid the problem of underdispersion of residual bootstrap distributions (more than one value is computed if in *thetaFun* more than one population characteristic is defined).
- neg_estMSE_LMM the number of negative values of MSE estimators of *predictorLMM* obtained in the simulator study out of K iterations, the number of rows is equal to 10 - the number of considered parametric and double bootstrap MSE estimators, the number of columns is equal to the number of predicted characteristics (declared in *thetaFun*).
- neg_estMSE_LMMmis the number of negative values of MSE estimators of *predictorLMMmis* obtained in the simulator study out of K iterations, the number of rows is equal to 10 - the number of considered parametric and double bootstrap MSE estimators, the number of columns is equal to the number of predicted characteristics (declared in *thetaFun*).
- rB.estMSE_param_LMMmis
relative bias (in percentages) of *estMSE_param* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estMSE_param_LMMmis
relative RMSE (in percentages) of *estMSE_param* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estMSE_db_B2_LMMmis
relative bias (in percentages) of *estMSE_db_B2* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estMSE_db_B2_LMMmis
relative RMSE (in percentages) of *estMSE_db_B2* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estMSE_db_B2_WDZ_LMMmis
relative bias (in percentages) of *estMSE_db_B2_WDZ* estimator (see *doubleBoot* function) of *predictorLMMmis*.

- rRMSE.estMSE_db_B2_WDZ_LMMmis
relative RMSE (in percentages) of *estMSE_db_B2_WDZ* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estMSE_db_B2_HM_LMMmis
relative bias (in percentages) of *estMSE_db_B2_HM* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estMSE_db_B2_HM_LMMmis
relative RMSE (in percentages) of *estMSE_db_B2_HM* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estMSE_db_1_LMMmis
relative bias (in percentages) of *estMSE_db_1* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estMSE_db_1_LMMmis
relative RMSE (in percentages) of *estMSE_db_1* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estMSE_db_1_WDZ_LMMmis
relative bias (in percentages) of *estMSE_db_1_WDZ* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estMSE_db_1_WDZ_LMMmis
relative RMSE (in percentages) of *estMSE_db_1_WDZ* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estMSE_db_1_EF_LMMmis
relative bias (in percentages) of *estMSE_db_1_EF* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estMSE_db_1_EF_LMMmis
relative RMSE (in percentages) of *estMSE_db_1_EF* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estMSE_db_telesc_LMMmis
relative bias (in percentages) of *estMSE_db_telesc* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estMSE_db_telesc_LMMmis
relative RMSE (in percentages) of *estMSE_db_telesc* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estMSE_db_telesc_WDZ_LMMmis
relative bias (in percentages) of *estMSE_db_telesc_WDZ* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estMSE_db_telesc_WDZ_LMMmis
relative RMSE (in percentages) of *estMSE_db_telesc_WDZ* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estMSE_db_telesc_EF_LMMmis
relative bias (in percentages) of *estMSE_db_telesc_EF* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estMSE_db_telesc_EF_LMMmis
relative RMSE (in percentages) of *estMSE_db_telesc_EF* estimator (see *doubleBoot* function) of *predictorLMMmis*.

- rB.estRMSE_param_LMMmis
relative bias (in percentages) of *estRMSE_param* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estRMSE_param_LMMmis
relative RMSE (in percentages) of *estRMSE_param* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estRMSE_db_B2_LMMmis
relative bias (in percentages) of *estRMSE_db_B2* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estRMSE_db_B2_LMMmis
relative RMSE (in percentages) of *estRMSE_db_B2* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estRMSE_db_B2_WDZ_LMMmis
relative bias (in percentages) of *estRMSE_db_B2_WDZ* estimator (see *double-Boot* function) of *predictorLMMmis*.
- rRMSE.estRMSE_db_B2_WDZ_LMMmis
relative RMSE (in percentages) of *estRMSE_db_B2_WDZ* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estRMSE_db_B2_HM_LMMmis
relative bias (in percentages) of *estRMSE_db_B2_HM* estimator (see *double-Boot* function) of *predictorLMMmis*.
- rRMSE.estRMSE_db_B2_HM_LMMmis
relative RMSE (in percentages) of *estRMSE_db_B2_HM* estimator (see *double-Boot* function) of *predictorLMMmis*.
- rB.estRMSE_db_1_LMMmis
relative bias (in percentages) of *estRMSE_db_1* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estRMSE_db_1_LMMmis
relative RMSE (in percentages) of *estRMSE_db_1* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estRMSE_db_1_WDZ_LMMmis
relative bias (in percentages) of *estRMSE_db_1_WDZ* estimator (see *double-Boot* function) of *predictorLMMmis*.
- rRMSE.estRMSE_db_1_WDZ_LMMmis
relative RMSE (in percentages) of *estRMSE_db_1_WDZ* estimator (see *double-Boot* function) of *predictorLMMmis*.
- rB.estRMSE_db_1_EF_LMMmis
relative bias (in percentages) of *estRMSE_db_1_EF* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estRMSE_db_1_EF_LMMmis
relative RMSE (in percentages) of *estRMSE_db_1_EF* estimator (see *double-Boot* function) of *predictorLMMmis*.
- rB.estRMSE_db_telesc_LMMmis
relative bias (in percentages) of *estRMSE_db_telesc* estimator (see *doubleBoot* function) of *predictorLMMmis*.

- rRMSE.estRMSE_db_telesc_LMMmis
relative RMSE (in percentages) of *estRMSE_db_telesc* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estRMSE_db_telesc_WDZ_LMMmis
relative bias (in percentages) of *estRMSE_db_telesc_WDZ* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estRMSE_db_telesc_WDZ_LMMmis
relative RMSE (in percentages) of *estRMSE_db_telesc_WDZ* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estRMSE_db_telesc_EF_LMMmis
relative bias (in percentages) of *estRMSE_db_telesc_EF* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estRMSE_db_telesc_EF_LMMmis
relative RMSE (in percentages) of *estRMSE_db_telesc_EF* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estQAPE_param_LMMmis
relative bias (in percentages) of *estQAPE_param* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estQAPE_param_LMMmis
relative RMSE (in percentages) of *estQAPE_param* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estQAPE_db_B2_LMMmis
relative bias (in percentages) of *estQAPE_db_B2* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estQAPE_db_B2_LMMmis
relative RMSE (in percentages) of *estQAPE_db_B2* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estQAPE_db_1_LMMmis
relative bias (in percentages) of *estQAPE_db_1* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estQAPE_db_1_LMMmis
relative RMSE (in percentages) of *estQAPE_db_1* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estQAPE_db_telesc_LMMmis
relative bias (in percentages) of *estQAPE_db_telesc* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rRMSE.estQAPE_db_telesc_LMMmis
relative RMSE (in percentages) of *estQAPE_db_telesc* estimator (see *doubleBoot* function) of *predictorLMMmis*.
- rB.estMSE_param_LMM
relative bias (in percentages) of *estMSE_param* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estMSE_param_LMM
relative RMSE (in percentages) of *estMSE_param* estimator (see *doubleBoot* function) of *predictorLMM*.

rB.estMSE_db_B2_LMM	relative bias (in percentages) of <i>estMSE_db_B2</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rRMSE.estMSE_db_B2_LMM	relative RMSE (in percentages) of <i>estMSE_db_B2</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rB.estMSE_db_B2_WDZ_LMM	relative bias (in percentages) of <i>estMSE_db_B2_WDZ</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rRMSE.estMSE_db_B2_WDZ_LMM	relative RMSE (in percentages) of <i>estMSE_db_B2_WDZ</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rB.estMSE_db_B2_HM_LMM	relative bias (in percentages) of <i>estMSE_db_B2_HM</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rRMSE.estMSE_db_B2_HM_LMM	relative RMSE (in percentages) of <i>estMSE_db_B2_HM</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rB.estMSE_db_1_LMM	relative bias (in percentages) of <i>estMSE_db_1</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rRMSE.estMSE_db_1_LMM	relative RMSE (in percentages) of <i>estMSE_db_1</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rB.estMSE_db_1_WDZ_LMM	relative bias (in percentages) of <i>estMSE_db_1_WDZ</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rRMSE.estMSE_db_1_WDZ_LMM	relative RMSE (in percentages) of <i>estMSE_db_1_WDZ</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rB.estMSE_db_1_EF_LMM	relative bias (in percentages) of <i>estMSE_db_1_EF</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rRMSE.estMSE_db_1_EF_LMM	relative RMSE (in percentages) of <i>estMSE_db_1_EF</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rB.estMSE_db_telesc_LMM	relative bias (in percentages) of <i>estMSE_db_telesc</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rRMSE.estMSE_db_telesc_LMM	relative RMSE (in percentages) of <i>estMSE_db_telesc</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .
rB.estMSE_db_telesc_WDZ_LMM	relative bias (in percentages) of <i>estMSE_db_telesc_WDZ</i> estimator (see <i>doubleBoot</i> function) of <i>predictorLMM</i> .

- rRMSE.estMSE_db_telesc_WDZ_LMM
relative RMSE (in percentages) of *estMSE_db_telesc_WDZ* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estMSE_db_telesc_EF_LMM
relative bias (in percentages) of *estMSE_db_telesc_EF* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estMSE_db_telesc_EF_LMM
relative RMSE (in percentages) of *estMSE_db_telesc_EF* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estRMSE_param_LMM
relative bias (in percentages) of *estRMSE_param* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estRMSE_param_LMM
relative RMSE (in percentages) of *estRMSE_param* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estRMSE_db_B2_LMM
relative bias (in percentages) of *estRMSE_db_B2* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estRMSE_db_B2_LMM
relative RMSE (in percentages) of *estRMSE_db_B2* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estRMSE_db_B2_WDZ_LMM
relative bias (in percentages) of *estRMSE_db_B2_WDZ* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estRMSE_db_B2_WDZ_LMM
relative RMSE (in percentages) of *estRMSE_db_B2_WDZ* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estRMSE_db_B2_HM_LMM
relative bias (in percentages) of *estRMSE_db_B2_HM* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estRMSE_db_B2_HM_LMM
relative RMSE (in percentages) of *estRMSE_db_B2_HM* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estRMSE_db_1_LMM
relative bias (in percentages) of *estRMSE_db_1* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estRMSE_db_1_LMM
relative RMSE (in percentages) of *estRMSE_db_1* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estRMSE_db_1_WDZ_LMM
relative bias (in percentages) of *estRMSE_db_1_WDZ* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estRMSE_db_1_WDZ_LMM
relative RMSE (in percentages) of *estRMSE_db_1_WDZ* estimator (see *doubleBoot* function) of *predictorLMM*.

- rB.estRMSE_db_1_EF_LMM
relative bias (in percentages) of *estRMSE_db_1_EF* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estRMSE_db_1_EF_LMM
relative RMSE (in percentages) of *estRMSE_db_1_EF* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estRMSE_db_telesc_LMM
relative bias (in percentages) of *estRMSE_db_telesc* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estRMSE_db_telesc_LMM
relative RMSE (in percentages) of *estRMSE_db_telesc* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estRMSE_db_telesc_WDZ_LMM
relative bias (in percentages) of *estRMSE_db_telesc_WDZ* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estRMSE_db_telesc_WDZ_LMM
relative RMSE (in percentages) of *estRMSE_db_telesc_WDZ* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estRMSE_db_telesc_EF_LMM
relative bias (in percentages) of *estRMSE_db_telesc_EF* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estRMSE_db_telesc_EF_LMM
relative RMSE (in percentages) of *estRMSE_db_telesc_EF* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estQAPE_param_LMM
relative bias (in percentages) of *estQAPE_param* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estQAPE_param_LMM
relative RMSE (in percentages) of *estQAPE_param* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estQAPE_db_B2_LMM
relative bias (in percentages) of *estQAPE_db_B2* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estQAPE_db_B2_LMM
relative RMSE (in percentages) of *estQAPE_db_B2* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estQAPE_db_1_LMM
relative bias (in percentages) of *estQAPE_db_1* estimator (see *doubleBoot* function) of *predictorLMM*.
- rRMSE.estQAPE_db_1_LMM
relative RMSE (in percentages) of *estQAPE_db_1* estimator (see *doubleBoot* function) of *predictorLMM*.
- rB.estQAPE_db_telesc_LMM
relative bias (in percentages) of *estQAPE_db_telesc* estimator (see *doubleBoot* function) of *predictorLMM*.

- rRMSE.estQAPE_db_telesc_LMM
relative RMSE (in percentages) of *estQAPE_db_telesc* estimator (see *double-Boot* function) of *predictorLMM*.
- MCpositiveDefiniteEstGlev1
number of cases out of K with positive definite estimated covariance matrix of random effects used to generate bootstrap realizations of the dependent variable at the first level of the double bootstrap.
- MCpositiveDefiniteEstGlev2
number of cases out of K*B1 with positive definite estimated covariance matrix of random effects used to generate bootstrap realizations of the dependent variable at the second level of the double bootstrap.

Author(s)

Tomasz Zadło, Alicja Wolny-Dominiak

References

1. Chatterjee, S., Lahiri, P. Li, H. (2008) Parametric bootstrap approximation to the distribution of EBLUP and related prediction intervals in linear mixed models, *Annals of Statistics*, Vol. 36 (3), pp. 1221-1245.
2. Rao, J.N.K. and Molina, I. (2015) *Small Area Estimation*. Second edition, John Wiley & Sons, New Jersey.
3. Zadło T. (2017), On asymmetry of prediction errors in small area estimation, *Statistics in Transition*, 18 (3), 413-432.

Examples

```
library(lme4)

data(sleepstudy)
sleepstudy$Day.sim <- sample(sleepstudy$Days, nrow(sleepstudy))

Ypop <- sleepstudy$Reaction
con <- ifelse(sleepstudy$Days != 9, 1, 0)
YS <- sleepstudy$Reaction[con == 1]
fixed.part <- 'Days'
random.part <- '(1 | Subject)'
reg <- sleepstudy[, - which(colnames(sleepstudy) == 'Reaction')]
gamma <- rep(1, nrow(reg))
weights <- rep(2, nrow(reg))
estMSE <- TRUE

# PLUG-IN predictor
thetaFun <- function(x) {c(sum(x), mean(x))}
plugin <- plugInLMM(YS, fixed.part, random.part, reg,
```

```

con, weights, backTrans = NULL, thetaFun)

fixed.part.mis <- 'Day.sim'
plugin.mis<-plugInLMM(YS, fixed.part.mis, random.part, reg, con, weights, backTrans=NULL,thetaFun)

mcBootMis(Ypop, plugin, plugin.mis, 2, 2, 1, c(0.5, 0.9), 0.77)

```

mcLMMmis	<i>Monte Carlo simulation study of accuracy of predictors under the misspecified model</i>
----------	--------------------------------------------------------------------------------------------

Description

The function computes in the Monte Carlo simulation study values of accuracy measures of three predictors under the model assumed for one of them with possible modifications of covariance matrices of random effects and random components.

Usage

```
mcLMMmis(Ypop, predictorLMMmis, predictorLMM, predictorLMM2, K, p, ratioR, ratioG)
```

Arguments

Ypop	population values of the dependent variable.
predictorLMMmis	plugInLMM object, the predictor used to define the model assumed in the simulation study.
predictorLMM	plugInLMM object, the first predictor, the accuracy of which is assessed in the simulation study.
predictorLMM2	plugInLMM object, the second predictor, the accuracy of which is assessed in the simulation study.
K	the number of Monte Carlo iterations.
p	orders of quantiles in the QAPE.
ratioR	the value by which the diagonal elements of the covariance matrix of random components of the model based on the whole population data and formulation used in <i>predictorLMMmis</i> are divided. Then, the corrected covariance matrix is used to generate bootstrap realizations of random components.
ratioG	the value by which the diagonal elements of the covariance matrix of random effects of the model based on the whole population data and formulation used in <i>predictorLMMmis</i> are divided. Then, the corrected covariance matrix, assuming that it is positive definite, is used to generate bootstrap realizations of random effects. If it is not positive definite, the alert is printed and the dependent variable is generated based on the model without random effects.

Details

In the model-based simulation study population values of the dependent variable are generated based on the (possibly transformed) Linear Mixed Model used in *predictorLMMmis* with possibly modified covariance matrices of random effects and random components by the usage of *ratioR* and *ratioG* arguments. In the simulation study accuracy of predictors *predictorLMM* and *predictorLMM2* is assessed. Although, all the predictors are *plugInLMM* objects, it should be noted that under the non-transformed Linear Mixed Model and in the case of the prediction of the linear combination of the dependent variable (e.g. the mean, the total, and one realization of the variable), the predictors are Empirical Best Linear Unbiased Predictors. What is more, if *predictorLMMmis* is defined as *predictorLMM*, the Monte Carlo simulation study of accuracy of *predictorLMM* under correctly specified model and of *predictorLMM2* under misspecified model is conducted.

Value

errorLMM	Monte Carlo prediction errors of <i>predictorLMM</i> - number of rows is equal to the number of predicted characteristics (declared in <i>thetaFun</i>), number of columns is equal to <i>K</i> .
errorLMM2	Monte Carlo prediction errors of <i>predictorLMM2</i> - number of rows is equal to the number of predicted characteristics (declared in <i>thetaFun</i>), number of columns is equal to <i>K</i> .
QAPE1mm	value/s of the QAPE of <i>predictorLMM</i> assessed in the Monte Carlo study - number of rows is equal the number of orders of quantiles to be considered (declared in <i>p</i>), number of columns is equal the number of predicted characteristics (declared in <i>thetaFun</i>).
RMSE1mm	value/s of the RMSE of <i>predictorLMM</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
rRMSE1mm	value/s of the rRMSE (in percentages) of <i>predictorLMM</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
rB1mm	value/s of the relative bias (in percentages) of <i>predictorLMM</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
QAPE1mm2	value/s of the QAPE of <i>predictorLMM2</i> assessed in the Monte Carlo study - number of rows is equal the number of orders of quantiles to be considered (declared in <i>p</i>), number of columns is equal the number of predicted characteristics (declared in <i>thetaFun</i>).
RMSE1mm2	value/s of the RMSE of <i>predictorLMM2</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
rRMSE1mm2	value/s of the rRMSE (in percentages) of <i>predictorLMM2</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
rB1mm2	value/s of the relative bias (in percentages) of <i>predictorLMM2</i> assessed in the Monte Carlo study (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).

positiveDefiniteEstG

logical indicating if the estimated covariance matrix of random effects, used to generate Monte Carlo realizations of the dependent variable, is positive definite.

Author(s)

Tomasz Zadlo

References

1. Chatterjee, S., Lahiri, P. Li, H. (2008) Parametric bootstrap approximation to the distribution of EBLUP and related prediction intervals in linear mixed models, *Annals of Statistics*, Vol. 36 (3), 1221-1245.
2. Rao, J.N.K. and Molina, I. (2015) *Small Area Estimation*. Second edition, John Wiley & Sons, New Jersey.
3. Zadlo T. (2017), On asymmetry of prediction errors in small area estimation, *Statistics in Transition*, 18 (3), 413-432.

Examples

```

data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]

invData2018$investments <- invData2018$investments/1000
attach(invData2018)
N <- nrow(invData2018) # population size

con <- rep(0,N)
set.seed(123456)
con[sample(N,50)] <- 1 # sample size equals 50

YS <- log((investments[con == 1])) # log-transformed values
backTrans <- function(x) {exp(x)} # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(1|NUTS2)'
random.part2 <- '(1|NUTS4type)'

reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components
weights.mis <- sqrt(newly_registered)

# Characteristics to be predicted:
# the population mean and the population total
thetaFun <- function(x) {c(mean(x), median(x))}

predictorLMMmis<-plugInLMM(YS, fixed.part, random.part, reg, con, weights.mis, backTrans, thetaFun)
predictorLMMmis$thetaP

```

```
predictorLMM <- plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
predictorLMM$thetaP

predictorLMM2 <- plugInLMM(YS, fixed.part, random.part2, reg, con, weights, backTrans, thetaFun)
predictorLMM2$thetaP

Ypop <- invData2018$investments

# Monte Carlo simulation study under the misspecified model defined in predictorLMMmis
# with modified covariance matrices R and G
set.seed(123456)
mcLMMmis(Ypop, predictorLMMmis, predictorLMM, predictorLMM2, 5, c(0.75,0.9), 2, 0.1)

# Monte Carlo simulation study under the model defined in predictorLMM
# correctly specified for predictorLMM and misspecified for predictorLMM2
set.seed(123456)
mcLMMmis(Ypop, predictorLMM, predictorLMM, predictorLMM2, 5, c(0.75,0.9), 1, 1)

detach(invData2018)
```

modifyDataset

Modification of the values of the variables in the dataset

Description

The function modifies the values of the declared variables used in the random part of the model if they are not unique. Unique values of the variables are required to build correct Z matrix for unsampled population elements.

Usage

```
modifyDataset(data, names)
```

Arguments

data	the population dataset.
names	the vector of names of the dataset columns which values should be modified (names of the variables used to define the random part of the model).

Value

The dataset with modified values of the declared variables.

Author(s)

Tomasz Zadło

Examples

```
data(realestData)
# some values of "NUTS2" and "NUTS4type" are the same - we will modify them:
modifyDataset(realestData, c("NUTS2", "NUTS4type"))
```

normCholTest

Test of normality of the dependent variable

Description

The function conducts a test of normality of the dependent variable based on residuals transformed using Cholesky decomposition of the inverse of the estimated variance-covariance matrix of the variable.

Usage

```
normCholTest(model, normTest)
```

Arguments

model	lmer object.
normTest	function which implements a normality test e.g. shapiro.test (takes a vector of the values of the variable as an argument and conducts a test of normality of the variable).

Value

testResults	output of the normTest function chosen by the user.
-------------	-----------------------------------------------------

Author(s)

Tomasz Zadlo

Examples

```
library(lme4)
mod <- lmer(Reaction ~ Days + (Days | Subject), sleepstudy)
normCholTest(mod, shapiro.test)
```

 plugInLMM

PLUG-IN predictor based on the linear mixed model

Description

The function computes the value of the plug-in predictor under the linear mixed model estimated using REML assumed for possibly transformed variable of interest.

Usage

```
plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)
```

Arguments

YS	values of the variable of interest (already transformed if necessary) observed in the sample and used in the model as the dependent variable.
fixed.part	fixed-effects terms declared as in <i>lmer</i> object. Names of columns of <i>reg</i> must be used.
random.part	random-effects terms declared as in <i>lmer</i> object. Names of columns of <i>reg</i> must be used e.g. to use <i>(1 g1:g2)</i> add a new column to <i>reg</i> defined as <i>g3 <- interaction(g1,g2)</i> , and use <i>(1 g3)</i> .
reg	the population matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> .
con	the population 0-1 vector with 1s for elements in the sample and 0s for elements which are not in the sample.
weights	the population vector of weights, defined as in <i>lmer</i> object, allowing to include the heteroscedasticity of random components in the mixed linear model.
backTrans	back-transformation function of the variable of interest (e.g. if YS is log-transformed, then <i>backTrans <- function(x) exp(x)</i>).
thetaFun	the predictor function (e.g. mean or sd).

Details

The function computes the value of the plug-in estimator in two steps as presented by Chwila and Zadlo (2019) p. 20. Firstly, we build the population vector consisting of real values of the variable of interest for sampled elements and (possibly back-transformed) fitted values of the variable of interest based on the estimated model. Secondly, the value/s of *thetaFun* based on the population vector built in the first step is/are computed. Predicted values for unsampled population elements in subsets for which random effects are not observed in the sample are computed based only on fixed effects.

Value

The function returns a list with the following objects:

thetaP	the value/s of the predictor (more than one value is computed if in <i>thetaFun</i> more than one population characteristic is defined).
--------	------------------------------------------------------------------------------------------------------------------------------------------

fixed.part	the fixed part of the formula of model.
random.part	the random part of the formula of model.
thetaFun	the function of the population values of the variable of interest (on the original scale) which defines at least one population or subpopulation characteristic to be predicted.
backTrans	back-transformation function of the variable of interest (e.g. if YS used in the model is log-transformed, then backTrans <- function(x) exp(x)).
YP	predicted values of the variable of interest for unsampled elements (without back-transformation).
YbackTrans	population vector of the values of the variable of interest on the original scale for sampled elements and back-transformed predicted values of the variable of interest for unsampled elements.
YPbackTrans	back-transformed predicted values of the variable of interest for unsampled elements.
beta	the estimated vector of fixed effects.
Xbeta	the product of two matrices: the population model matrix of auxiliary variables X and the estimated vector of fixed effects.
sigma2R	the estimated variance parameter of the distribution of random components.
R	the estimated covariance matrix of random components for sampled elements.
G	the estimated covariance matrix of random effects.
model	the formula of the model (as in <i>lmer</i> object).
mEst	<i>lmer</i> object with the estimated model.
YS	values of the variable of interest (already transformed if necessary) observed in the sample and used in the model as the dependent variable.
reg	the population matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> .
con	the population 0-1 vector with 1s for elements in the sample and 0s for elements which are not in the sample.
regS	the sample matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> .
regR	the matrix of auxiliary variables named in <i>fixed.part</i> and <i>random.part</i> for unsampled population elements.
weights	the population vector of weights, defined as in <i>lmer</i> object, allowing to include the heteroscedasticity of random components in the mixed linear model.
Z	the population model matrix of auxiliary variables associated with random effects.
ZBlockNames	labels of blocks of random effects in Z matrix.
ZS	the submatrix of Z matrix where the number of rows equals the number of sampled elements and the number of columns equals the number of estimated random effects.
XR	the submatrix of X matrix (with the same number of columns) for unsampled population elements.

ZR	the submatrix of Z matrix where the number of rows equals the number of unsampled population elements and the number of columns equals the number of estimated random effects.
eS	the sample vector of estimated random components.
vS	the estimated vector of random effects.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadło

References

Chwila, A., Zadło, T. (2022) On properties of empirical best predictors. *Communications in Statistics - Simulation and Computation*, 51(1), 220-253, <https://doi.org/10.1080/03610918.2019.1649422>

Examples

```
### Prediction of the subpopulation median
### and the subpopulation standard deviation
### based on the cross-sectional data

data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)

N <- nrow(invData2018) # population size
n <- 100 # sample size

set.seed(123456)
sampled_elements <- sample(N,n)
con <- rep(0,N)
con[sampled_elements] <- 1 # elements in the sample
YS <- log(investments[sampled_elements]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(log(newly_registered) | NUTS2)'
reg <- invData2018[, -which(names(invData2018) == 'investments')]
weights <- rep(1,N) # homoscedastic random components

# Characteristics to be predicted - the median and the standard deviation
# in following subpopulation: NUTS4type == 2
thetaFun <- function(x) {c(median(x[NUTS4type == 2]),sd(x[NUTS4type == 2]))}

# Predicted values of the median and the standard deviation
# in the following subpopulation: NUTS4type == 2

plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)$thetaP
plugInLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)

# All results
```

```

str(pluginLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun))

detach(invData2018)

#####

### Prediction of the subpopulation quartiles based on longitudinal data

data(invData)
attach(invData)

N <- nrow(invData[(year == 2013),]) # population size in the first period
n <- 38 # sample size in the first period
# subpopulation and time period of interest: NUTS2 == '02' & year == 2018
Ndt=sum(NUTS2=='02' & year==2018) # subpopulation size in the period of interest

set.seed(123456)
sampled_elements_in_2013 <- sample(N,n)
con2013 <- rep(0,N)
con2013[sampled_elements_in_2013] <- 1 # elements in the sample in 2013

# balanced panel sample - the same elements in all 6 periods:
con <- rep(con2013,6)

YS <- log(investments[con == 1]) # log-transformed values
backTrans <- function(x) exp(x) # back-transformation of the variable of interest
fixed.part <- 'log(newly_registered)'
random.part <- '(0 + log(newly_registered) | NUTS4)'
reg <- invData[, -which(names(invData) == 'investments')]
weights <- rep(1,nrow(invData)) # homoscedastic random components

# Characteristics to be predicted - quartiles in 2018
# in the following subpopulation: NUTS4type == 2
thetaFun <- function(x) {quantile(x[NUTS2 == '02' & year == 2018],probs = c(0.25,0.5,0.75))}

# Predicted values of quartiles
# in the following subpopulation: NUTS4type == 2
# in the following time period: year == 2018
pluginLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)$thetaP
pluginLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun)

# All results
str(pluginLMM(YS, fixed.part, random.part, reg, con, weights, backTrans, thetaFun))

detach(invData)

```

Description

Print the value of EBLUP predictor.

Usage

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

Arguments

x the object of class 'EBLUP'.
... not used.

Author(s)

Alicja Wolny-Dominiak

print.ebpLMMne print the value of ebpLMMne predictor

Description

Print the value of ebpLMMne predictor.

Usage

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

Arguments

x the object of class 'ebpLMMne'.
... not used.

Author(s)

Alicja Wolny-Dominiak

```
print.pluginLMM      print the value of pluginLMM predictor
```

Description

Print the value of pluginLMM predictor.

Usage

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

Arguments

x	the object of class 'pluginLMM'.
...	not used.

Author(s)

Alicja Wolny-Dominiak

```
realestData      Population data - real estate in Poland at NUTS 4 level
```

Description

A data frame with 1504 observations on the following 7 variables (NUTS 4 units with masked values of the variables due to Statistical confidentiality has been removed).

Arguments

year	year.
NUTS4	NUTS 4 code (powiats).
NUTS2	NUTS 2 code (voivodships).
NUTS4type	type of NUTS 4 (1 - land counties, 2 - city counties/cities with powiat status).
premises	number of residential premises sold in market transactions (in thousands).
area	usable floor area of residential premises sold in market transactions (in millions of square meters).
price	sum of prices of residential premises sold (in billions of Polish zloty).

Source

Statistics Poland, <https://bdl.stat.gov.pl/eng>

Examples

```

data(realestData)
hist(realestData$price[realestData$year==2018])
boxplot(realestData$price~realestData$year)
boxplot(realestData$price[realestData$year==2018]~realestData$NUTS2[realestData$year==2018])
boxplot(realestData$price[realestData$year==2018]~realestData$NUTS4type[realestData$year==2018])

library(lme4)
attach(realestData)

N <- nrow(realestData[(year == 2015),]) # population size in the first period
n <- 75 # sample size in the first period
set.seed(123456)
sampled_elements_in_2015 <- sample(N,n)
con2015 <- rep(0,N)
con2015[sampled_elements_in_2015] <- 1

sampled_elements_in_2016 <- sample(N,n)
con2016 <- rep(0,N)
con2016[sampled_elements_in_2016] <- 1

sampled_elements_in_2017 <- sample(N,n)
con2017 <- rep(0,N)
con2017[sampled_elements_in_2017] <- 1

sampled_elements_in_2018 <- sample(N,n)
con2018 <- rep(0,N)
con2018[sampled_elements_in_2018] <- 1

con=as.logical(con2015, con2016, con2017, con2018)

model1 <- lmer(price ~ premises + area + (1|NUTS2)+(0+premises|NUTS2) +
(1|NUTS4type)+(0+area|NUTS4type), subset=con)
AIC(model1)
model2 <- lmer(price ~ premises + area + (0+premises|NUTS2) + (0+area|NUTS4type), subset = con)
AIC(model2)

```

srswrRe

Bootstrap sample of predicted random effects

Description

The function draws at random a simple random sample with replacement from predicted random effects, where the sample size is equal the number of random effects in the whole population.

Usage

```
srswrRe(listRanef, reg)
```

Arguments

`listRanef` *ranef(model)* object where *model* is an *lmer* object.
`reg` the population matrix of auxiliary variables named in *fixed.part* and *random.part*.

Value

`tablsrswrRe` a vector of a simple random sample with replacement from predicted random effects, where the sample size is equal the number of random effects in the whole population.
`lrsrswrRe` a list of length equal the number of grouping variables taken into account in the random part of the model. Each list consists of 4 sublists: `$raneftotal` - a vector of a simple random sample with replacement from all predicted random effects under the considered grouping variable, `$ranefname` - a name of the grouping variable, `$k` - the number of random effects under the considered grouping variable, `$df` - a data frame of predicted random effects under the considered grouping variable, `$dfsamp` - a data frame of a simple random sample with replacement from predicted random effects under the considered grouping variable.

Author(s)

Alicja Wolny-Dominiak, Tomasz Zadlo

References

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2. Chambers, R. and Chandra, H. (2013) A Random Effect Block Bootstrap for Clustered Data, *Journal of Computational and Graphical Statistics*, 22(2), 452-470.
3. Thai, H.-T., Mentre, F., Holford, N.H., Veyrat-Follet, C. and Comets, E. (2013), A comparison of bootstrap approaches for estimating uncertainty of parameters in linear mixed-effects models. *Pharmaceutical Statistics*, 12, 129-140.

Examples

```
library(lme4)
data(invData)
# data from one period are considered:
invData2018 <- invData[invData$year == 2018,]
attach(invData2018)
N <- nrow(invData2018) # population size
n <- 100 # sample size

set.seed(12345)
```



```

sampled_elements <- sample(N,n)
reg <- invData2018[, -which(names(invData2018) == 'investments')]

detach(invData2018)

invData2018sample <- invData2018[sampled_elements,]
attach(invData2018sample)
model <- lmer(investments ~ newly_registered + (1|NUTS2) + (1|NUTS4type))
srswrRe(ranef(model),reg)$tablsrswrRe
srswrRe(ranef(model),reg)$lsrswrRe

detach(invData2018sample)

```

summary.EBLUP

Summary of EBLUP prediction

Description

Print the summary of EBLUP prediction and LMM model.

Usage

```

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

```

Arguments

object	the object of class 'EBLUP'.
...	not used.

Author(s)

Alicja Wolny-Dominiak

summary.ebpLMMne

Summary of ebpLMMne prediction

Description

Print the summary of ebpLMMne prediction and LMM.

Usage

```

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

```

Arguments

object the object of class 'ebpLMMne'.
 ... not used.

Author(s)

Alicja Wolny-Dominiak

summary.pluginLMM *Summary of pluginLMM prediction*

Description

Print the summary of ebpLMMne prediction and LMM model.

Usage

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

Arguments

object the object of class 'pluginLMM'.
 ... not used.

Author(s)

Alicja Wolny-Dominiak

Zfun *Matrix Z creator*

Description

The function creates the Z matrix of auxiliary variables associated with random effects.

Usage

```
Zfun(model, data)
```

Arguments

model formula of model (use *formula()* function).
 data data.

Value

Z	Z matrix.
vNames	labels of random effects.
ZBlockNames	labels of blocks of random effects.

Author(s)

Alicja Wolny-Dominiak

Examples

```
data(invData)
modelFormula <- formula(investments~newly_registered + (newly_registered | NUTS2))
reg <- invData

Zfun(modelFormula, reg)
```

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