Package 'performance'

July 23, 2025

Type Package

Title Assessment of Regression Models Performance

Version 0.15.0

Maintainer Daniel Lüdecke <officialeasystats@gmail.com>

Description Utilities for computing measures to assess model quality, which are not directly provided by R's 'base' or 'stats' packages. These include e.g. measures like r-squared, intraclass correlation coefficient (Nakagawa, Johnson & Schielzeth (2017) <doi:10.1098/rsif.2017.0213>), root mean squared error or functions to check models for overdispersion, singularity or zero-inflation and more. Functions apply to a large variety of regression models, including generalized linear models, mixed effects models and Bayesian models. References: Lüdecke et al. (2021) <doi:10.21105/joss.03139>.

License GPL-3

URL https://easystats.github.io/performance/

BugReports https://github.com/easystats/performance/issues

Depends R (>= 4.0)

Imports bayestestR (>= 0.16.0), insight (>= 1.3.1), datawizard (>= 1.1.0), stats, methods, utils

Suggests AER, afex, BayesFactor, bayesplot, betareg, bigutilsr, blavaan, boot, brms, car, carData, CompQuadForm, correlation (>= 0.8.8), cplm, curl, dagitty, dbscan, DHARMa (>= 0.4.7), discovr, estimatr, fixest, flextable, forecast, ftExtra, gamm4, ggdag, glmmTMB (>= 1.1.10), GPArotation, graphics, Hmisc, httr2, ICS, ICSOutlier, ISLR, ivreg, lavaan, lme4, lmtest, loo, MASS, Matrix, mclogit, mclust, metadat, metafor, mgcv, mlogit, modelbased, multimode, nestedLogit, nlme, nnet, nonnest2, ordinal, parallel, parameters (>= 0.27.0), patchwork, pscl, psych, psychTools, quantreg, qqplotr (>= 0.0.6), randomForest, RcppEigen, reformulas, rempsyc, rmarkdown, rstanarm, rstantools, sandwich, see (>= 0.9.0), survey, survival, testthat (>= 3.2.1), tweedie, VGAM, withr (>= 3.0.0)

Encoding UTF-8

Language en-US

RoxygenNote 7.3.2

Config/testthat/edition 3

Config/testthat/parallel true

Config/Needs/website rstudio/bslib, r-lib/pkgdown, easystats/easystatstemplate

Config/rcmdcheck/ignore-inconsequential-notes true

NeedsCompilation no

Author Daniel Lüdecke [aut, cre] (ORCID: <https://orcid.org/0000-0002-8895-3206>), Dominique Makowski [aut, ctb] (ORCID: <https://orcid.org/0000-0001-5375-9967>), Mattan S. Ben-Shachar [aut, ctb] (ORCID: <https://orcid.org/0000-0002-4287-4801>), Indrajeet Patil [aut, ctb] (ORCID: <https://orcid.org/0000-0003-1995-6531>), Philip Waggoner [aut, ctb] (ORCID: <https://orcid.org/0000-0002-7825-7573>), Brenton M. Wiernik [aut, ctb] (ORCID: <https://orcid.org/0000-0001-9560-6336>), Rémi Thériault [aut, ctb] (ORCID: <https://orcid.org/0000-0003-4315-6788>), Vincent Arel-Bundock [ctb] (ORCID: <https://orcid.org/0000-0003-2042-7063>), Martin Jullum [rev], gjo11 [rev], Etienne Bacher [ctb] (ORCID: <https://orcid.org/0000-0002-9271-5075>), Joseph Luchman [ctb] (ORCID: <https://orcid.org/0000-0002-8886-9717>)

Repository CRAN

Date/Publication 2025-07-10 10:20:02 UTC

Contents

`binned_residuals` *Binned residuals for binomial logistic regression*

Description

Check model quality of binomial logistic regression models.

Usage

```
binned_residuals(
  model,
  term = NULL,
  n_bins = NULL,
  show_dots = NULL,
  ci = 0.95,
  ci_type = "exact",
  residuals = "deviance",
  iterations = 1000,
  verbose = TRUE,
  ...
)
```

Arguments

`model`	A `glm`-object with *binomial*-family.
`term`	Name of independent variable from `x`. If not `NULL`, average residuals for the categories of `term` are plotted; else, average residuals for the estimated probabilities of the response are plotted.

n_bins	Numeric, the number of bins to divide the data. If n_bins = NULL, the square root of the number of observations is taken.
show_dots	Logical, if TRUE, will show data points in the plot. Set to FALSE for models with many observations, if generating the plot is too time-consuming. By default, show_dots = NULL. In this case binned_residuals() tries to guess whether performance will be poor due to a very large model and thus automatically shows or hides dots.
ci	Numeric, the confidence level for the error bounds.
ci_type	Character, the type of error bounds to calculate. Can be "exact" (default), "gaussian" or "boot". "exact" calculates the error bounds based on the exact binomial distribution, using binom.test(). "gaussian" uses the Gaussian approximation, while "boot" uses a simple bootstrap method, where confidence intervals are calculated based on the quantiles of the bootstrap distribution.
residuals	Character, the type of residuals to calculate. Can be "deviance" (default), "pearson" or "response". It is recommended to use "response" only for those models where other residuals are not available.
iterations	Integer, the number of iterations to use for the bootstrap method. Only used if ci_type = "boot".
verbose	Toggle warnings and messages.
...	Currently not used.

Details

Binned residual plots are achieved by "dividing the data into categories (bins) based on their fitted values, and then plotting the average residual versus the average fitted value for each bin." *(Gelman, Hill 2007: 97)*. If the model were true, one would expect about 95% of the residuals to fall inside the error bounds.

If term is not NULL, one can compare the residuals in relation to a specific model predictor. This may be helpful to check if a term would fit better when transformed, e.g. a rising and falling pattern of residuals along the x-axis is a signal to consider taking the logarithm of the predictor (cf. Gelman and Hill 2007, pp. 97-98).

Value

A data frame representing the data that is mapped in the accompanying plot. In case all residuals are inside the error bounds, points are black. If some of the residuals are outside the error bounds (indicated by the grey-shaded area), blue points indicate residuals that are OK, while red points indicate model under- or over-fitting for the relevant range of estimated probabilities.

Note

binned_residuals() returns a data frame, however, the print() method only returns a short summary of the result. The data frame itself is used for plotting. The plot() method, in turn, creates a ggplot-object.

References

Gelman, A., and Hill, J. (2007). Data analysis using regression and multilevel/hierarchical models. Cambridge; New York: Cambridge University Press.

Examples

```
model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
result <- binned_residuals(model)
result

# look at the data frame
as.data.frame(result)



# plot
plot(result, show_dots = TRUE)
```

`check_autocorrelation` *Check model for independence of residuals.*

Description

Check model for independence of residuals, i.e. for autocorrelation of error terms.

Usage

```
check_autocorrelation(x, ...)

## Default S3 method:
check_autocorrelation(x, nsim = 1000, ...)
```

Arguments

`x`	A model object.
`...`	Currently not used.
`nsim`	Number of simulations for the Durbin-Watson-Test.

Details

Performs a Durbin-Watson-Test to check for autocorrelated residuals. In case of autocorrelation, robust standard errors return more accurate results for the estimates, or maybe a mixed model with error term for the cluster groups should be used.

Value

Invisibly returns the p-value of the test statistics. A p-value < 0.05 indicates autocorrelated residuals.

See Also

Other functions to check model assumptions and and assess model quality: check_collinearity(), check_convergence(), check_heteroscedasticity(), check_homogeneity(), check_model(), check_outliers(), check_overdispersion(), check_predictions(), check_singularity(), check_zeroinflation()

Examples

```
m <- lm(mpg ~ wt + cyl + gear + disp, data = mtcars)
check_autocorrelation(m)
```

---

check_clusterstructure

Check suitability of data for clustering

Description

This checks whether the data is appropriate for clustering using the Hopkins' H statistic of given data. If the value of Hopkins statistic is close to 0 (below 0.5), then we can reject the null hypothesis and conclude that the dataset is significantly clusterable. A value for H lower than 0.25 indicates a clustering tendency at the 90% confidence level. The visual assessment of cluster tendency (VAT) approach (Bezdek and Hathaway, 2002) consists in investigating the heatmap of the ordered dissimilarity matrix. Following this, one can potentially detect the clustering tendency by counting the number of square shaped blocks along the diagonal.

Usage

```
check_clusterstructure(x, standardize = TRUE, distance = "euclidean", ...)
```

Arguments

x	A data frame.
standardize	Standardize the data frame before clustering (default).
distance	Distance method used. Other methods than "euclidean" (default) are exploratory in the context of clustering tendency. See stats::dist() for list of available methods.
...	Arguments passed to or from other methods.

Value

The H statistic (numeric)

References

- Lawson, R. G., & Jurs, P. C. (1990). New index for clustering tendency and its application to chemical problems. Journal of chemical information and computer sciences, 30(1), 36-41.
- Bezdek, J. C., & Hathaway, R. J. (2002, May). VAT: A tool for visual assessment of (cluster) tendency. In Proceedings of the 2002 International Joint Conference on Neural Networks. IJCNN02 (3), 2225-2230. IEEE.

See Also

`check_kmo()`, `check_sphericity_bartlett()` and `check_factorstructure()`.

Examples

```
library(performance)
check_clusterstructure(iris[, 1:4])
plot(check_clusterstructure(iris[, 1:4]))
```

---

check_collinearity *Check for multicollinearity of model terms*

Description

`check_collinearity()` checks regression models for multicollinearity by calculating the (generalized) variance inflation factor (VIF, Fox & Monette 1992). `multicollinearity()` is an alias for `check_collinearity()`. `check_concurvity()` is a wrapper around `mgcv::concurvity()`, and can be considered as a collinearity check for smooth terms in GAMs. Confidence intervals for VIF and tolerance are based on Marcoulides et al. (2019, Appendix B).

Usage

```
check_collinearity(x, ...)

multicollinearity(x, ...)

## Default S3 method:
check_collinearity(x, ci = 0.95, verbose = TRUE, ...)

## S3 method for class 'glmmTMB'
check_collinearity(x, component = "all", ci = 0.95, verbose = TRUE, ...)

check_concurvity(x, ...)
```

Arguments

x	A model object (that should at least respond to vcov(), and if possible, also to model.matrix() - however, it also should work without model.matrix()).
...	Currently not used.
ci	Confidence Interval (CI) level for VIF and tolerance values.
verbose	Toggle off warnings or messages.
component	For models with zero-inflation component, multicollinearity can be checked for the conditional model (count component, component = "conditional" or component = "count"), zero-inflation component (component = "zero_inflated" or component = "zi") or both components (component = "all"). Following model-classes are currently supported: hurdle, zeroinfl, zerocount, MixMod and glmmTMB.

Details

check_collinearity() calculates the generalized variance inflation factor (Fox & Monette 1992), which also returns valid results for categorical variables. The *adjusted* VIF is calculated as VIF^(1/(2*<nlevels>) (Fox & Monette 1992), which is identical to the square root of the VIF for numeric predictors, or for categorical variables with two levels.

Value

A data frame with information about name of the model term, the (generalized) variance inflation factor and associated confidence intervals, the adjusted VIF, which is the factor by which the standard error is increased due to possible correlation with other terms (inflation due to collinearity), and tolerance values (including confidence intervals), where tolerance = 1/vif.

Multicollinearity

Multicollinearity should not be confused with a raw strong correlation between predictors. What matters is the association between one or more predictor variables, *conditional on the other variables in the model*. In a nutshell, multicollinearity means that once you know the effect of one predictor, the value of knowing the other predictor is rather low. Thus, one of the predictors doesn't help much in terms of better understanding the model or predicting the outcome. As a consequence, if multicollinearity is a problem, the model seems to suggest that the predictors in question don't seems to be reliably associated with the outcome (low estimates, high standard errors), although these predictors actually are strongly associated with the outcome, i.e. indeed might have strong effect (*McElreath 2020, chapter 6.1*).

Multicollinearity might arise when a third, unobserved variable has a causal effect on each of the two predictors that are associated with the outcome. In such cases, the actual relationship that matters would be the association between the unobserved variable and the outcome.

Remember: "Pairwise correlations are not the problem. It is the conditional associations - not correlations - that matter." (*McElreath 2020, p. 169*)

Interpretation of the Variance Inflation Factor

The variance inflation factor is a measure to analyze the magnitude of multicollinearity of model terms. A VIF less than 5 indicates a low correlation of that predictor with other predictors. A value between 5 and 10 indicates a moderate correlation, while VIF values larger than 10 are a sign for high, not tolerable correlation of model predictors (*James et al. 2013*). The *adjusted VIF* column in the output indicates how much larger the standard error is due to the association with other predictors conditional on the remaining variables in the model. Note that these thresholds, although commonly used, are also criticized for being too high. *Zuur et al. (2010)* suggest using lower values, e.g. a VIF of 3 or larger may already no longer be considered as "low".

Multicollinearity and Interaction Terms

If interaction terms are included in a model, high VIF values are expected. This portion of multicollinearity among the component terms of an interaction is also called "inessential ill-conditioning", which leads to inflated VIF values that are typically seen for models with interaction terms *(Francoeur 2013)*. Centering interaction terms can resolve this issue *(Kim and Jung 2024)*.

Multicollinearity and Polynomial Terms

Polynomial transformations are considered a single term and thus VIFs are not calculated between them.

Concurvity for Smooth Terms in Generalized Additive Models

`check_concurvity()` is a wrapper around `mgcv::concurvity()`, and can be considered as a collinearity check for smooth terms in GAMs."Concurvity occurs when some smooth term in a model could be approximated by one or more of the other smooth terms in the model." (see `?mgcv::concurvity`). `check_concurvity()` returns a column named *VIF*, which is the "worst" measure. While `mgcv::concurvity()` range between 0 and 1, the *VIF* value is `1 / (1 - worst)`, to make interpretation comparable to classical VIF values, i.e. 1 indicates no problems, while higher values indicate increasing lack of identifiability. The *VIF proportion* column equals the "estimate" column from `mgcv::concurvity()`, ranging from 0 (no problem) to 1 (total lack of identifiability).

Note

The code to compute the confidence intervals for the VIF and tolerance values was adapted from the Appendix B from the Marcoulides et al. paper. Thus, credits go to these authors the original algorithm. There is also a `plot()`-method implemented in the **see**-package.

References

- Fox, J., & Monette, G. (1992). Generalized Collinearity Diagnostics. Journal of the American Statistical Association, 87(417), 178–183.
- Francoeur, R. B. (2013). Could Sequential Residual Centering Resolve Low Sensitivity in Moderated Regression? Simulations and Cancer Symptom Clusters. Open Journal of Statistics, 03(06), 24-44.
- James, G., Witten, D., Hastie, T., and Tibshirani, R. (eds.). (2013). An introduction to statistical learning: with applications in R. New York: Springer.

- Kim, Y., & Jung, G. (2024). Understanding linear interaction analysis with causal graphs. British Journal of Mathematical and Statistical Psychology, 00, 1–14.
- Marcoulides, K. M., and Raykov, T. (2019). Evaluation of Variance Inflation Factors in Regression Models Using Latent Variable Modeling Methods. Educational and Psychological Measurement, 79(5), 874–882.
- McElreath, R. (2020). Statistical rethinking: A Bayesian course with examples in R and Stan. 2nd edition. Chapman and Hall/CRC.
- Vanhove, J. (2019). Collinearity isn't a disease that needs curing. webpage
- Zuur AF, Ieno EN, Elphick CS. A protocol for data exploration to avoid common statistical problems: Data exploration. Methods in Ecology and Evolution (2010) 1:3–14.

See Also

see::plot.see_check_collinearity() for options to customize the plot.

Other functions to check model assumptions and and assess model quality: check_autocorrelation(), check_convergence(), check_heteroscedasticity(), check_homogeneity(), check_model(), check_outliers(), check_overdispersion(), check_predictions(), check_singularity(), check_zeroinflation()

Examples

```
m <- lm(mpg ~ wt + cyl + gear + disp, data = mtcars)
check_collinearity(m)


# plot results
x <- check_collinearity(m)
plot(x)
```

---

check_convergence *Convergence test for mixed effects models*

Description

check_convergence() provides an alternative convergence test for merMod-objects.

Usage

```
check_convergence(x, tolerance = 0.001, ...)
```

Arguments

x	A merMod or glmmTMB-object.
tolerance	Indicates up to which value the convergence result is accepted. The smaller tolerance is, the stricter the test will be.
...	Currently not used.

Value

TRUE if convergence is fine and FALSE if convergence is suspicious. Additionally, the convergence value is returned as attribute.

Convergence and log-likelihood

Convergence problems typically arise when the model hasn't converged to a solution where the log-likelihood has a true maximum. This may result in unreliable and overly complex (or non-estimable) estimates and standard errors.

Inspect model convergence

lme4 performs a convergence-check (see ?lme4::convergence), however, as as discussed here and suggested by one of the lme4-authors in this comment, this check can be too strict. check_convergence() thus provides an alternative convergence test for merMod-objects.

Resolving convergence issues

Convergence issues are not easy to diagnose. The help page on ?lme4::convergence provides most of the current advice about how to resolve convergence issues. Another clue might be large parameter values, e.g. estimates (on the scale of the linear predictor) larger than 10 in (non-identity link) generalized linear model *might* indicate complete separation. Complete separation can be addressed by regularization, e.g. penalized regression or Bayesian regression with appropriate priors on the fixed effects.

Convergence versus Singularity

Note the different meaning between singularity and convergence: singularity indicates an issue with the "true" best estimate, i.e. whether the maximum likelihood estimation for the variance-covariance matrix of the random effects is positive definite or only semi-definite. Convergence is a question of whether we can assume that the numerical optimization has worked correctly or not.

See Also

Other functions to check model assumptions and and assess model quality: check_autocorrelation(), check_collinearity(), check_heteroscedasticity(), check_homogeneity(), check_model(), check_outliers(), check_overdispersion(), check_predictions(), check_singularity(), check_zeroinflation()

Examples

```
data(cbpp, package = "lme4")
set.seed(1)
cbpp$x <- rnorm(nrow(cbpp))
cbpp$x2 <- runif(nrow(cbpp))

model <- lme4::glmer(
  cbind(incidence, size - incidence) ~ period + x + x2 + (1 + x | herd),
  data = cbpp,
  family = binomial()
```

```
)

check_convergence(model)


model <- suppressWarnings(glmmTMB::glmmTMB(
  Sepal.Length ~ poly(Petal.Width, 4) * poly(Petal.Length, 4) +
    (1 + poly(Petal.Width, 4) | Species),
  data = iris
))
check_convergence(model)
```

---

check_dag *Check correct model adjustment for identifying causal effects*

Description

The purpose of `check_dag()` is to build, check and visualize your model based on directed acyclic graphs (DAG). The function checks if a model is correctly adjusted for identifying specific relationships of variables, especially directed (maybe also "causal") effects for given exposures on an outcome. In case of incorrect adjustments, the function suggests the minimal required variables that should be adjusted for (sometimes also called "controlled for"), i.e. variables that *at least* need to be included in the model. Depending on the goal of the analysis, it is still possible to add more variables to the model than just the minimally required adjustment sets.

`check_dag()` is a convenient wrapper around `ggdag::dagify()`, `dagitty::adjustmentSets()` and `dagitty::adjustedNodes()` to check correct adjustment sets. It returns a **dagitty** object that can be visualized with `plot()`. `as.dag()` is a small convenient function to return the dagitty-string, which can be used for the online-tool from the dagitty-website.

Usage

```
check_dag(
  ...,
  outcome = NULL,
  exposure = NULL,
  adjusted = NULL,
  latent = NULL,
  effect = "all",
  coords = NULL
)

as.dag(x, ...)
```

Arguments

`...`	One or more formulas, which are converted into **dagitty** syntax. First element may also be model object. If a model objects is provided, its formula is used as first formula, and all independent variables will be used for the `adjusted` argument. See 'Details' and 'Examples'.
`outcome`	Name of the dependent variable (outcome), as character string or as formula. Must be a valid name from the formulas provided in `...`. If not set, the first dependent variable from the formulas is used.
`exposure`	Name of the exposure variable (as character string or formula), for which the direct and total causal effect on the `outcome` should be checked. Must be a valid name from the formulas provided in `...`. If not set, the first independent variable from the formulas is used.
`adjusted`	A character vector or formula with names of variables that are adjusted for in the model, e.g. `adjusted = c("x1", "x2")` or `adjusted = ~ x1 + x2`. If a model object is provided in `...`, any values in `adjusted` will be overwritten by the model's independent variables.
`latent`	A character vector with names of latent variables in the model.
`effect`	Character string, indicating which effect to check. Can be `"all"` (default), `"total"`, or `"direct"`.
`coords`	Coordinates of the variables when plotting the DAG. The coordinates can be provided in three different ways: • a list with two elements, `x` and `y`, which both are named vectors of numerics. The names correspond to the variable names in the DAG, and the values for `x` and `y` indicate the x/y coordinates in the plot. • a list with elements that correspond to the variables in the DAG. Each element is a numeric vector of length two with x- and y-coordinate. • a data frame with three columns: `x`, `y` and `name` (which contains the variable names). See 'Examples'.
`x`	An object of class `check_dag`, as returned by `check_dag()`.

Value

An object of class `check_dag`, which can be visualized with `plot()`. The returned object also inherits from class `dagitty` and thus can be used with all functions from the **ggdag** and **dagitty** packages.

Specifying the DAG formulas

The formulas have following syntax:

- One-directed paths: On the *left-hand-side* is the name of the variables where causal effects point to (direction of the arrows, in dagitty-language). On the *right-hand-side* are all variables where causal effects are assumed to come from. For example, the formula `Y ~ X1 + X2`, paths directed from both `X1` and `X2` to `Y` are assumed.

- Bi-directed paths: Use ~~ to indicate bi-directed paths. For example, `Y ~~ X` indicates that the path between `Y` and `X` is bi-directed, and the arrow points in both directions. Bi-directed paths often indicate unmeasured cause, or unmeasured confounding, of the two involved variables.

Minimally required adjustments

The function checks if the model is correctly adjusted for identifying the direct and total effects of the exposure on the outcome. If the model is correctly specified, no adjustment is needed to estimate the direct effect. If the model is not correctly specified, the function suggests the minimally required variables that should be adjusted for. The function distinguishes between direct and total effects, and checks if the model is correctly adjusted for both. If the model is cyclic, the function stops and suggests to remove cycles from the model.

Note that it sometimes could be necessary to try out different combinations of suggested adjustments, because `check_dag()` can not always detect whether *at least* one of several variables is required, or whether adjustments should be done for *all* listed variables. It can be useful to copy the dagitty-code (using `as.dag()`, which prints the dagitty-string into the console) into the dagitty-website and play around with different adjustments.

Direct and total effects

The direct effect of an exposure on an outcome is the effect that is not mediated by any other variable in the model. The total effect is the sum of the direct and indirect effects. The function checks if the model is correctly adjusted for identifying the direct and total effects of the exposure on the outcome.

Why are DAGs important - the Table 2 fallacy

Correctly thinking about and identifying the relationships between variables is important when it comes to reporting coefficients from regression models that mutually adjust for "confounders" or include covariates. Different coefficients might have different interpretations, depending on their relationship to other variables in the model. Sometimes, a regression coefficient represents the direct effect of an exposure on an outcome, but sometimes it must be interpreted as total effect, due to the involvement of mediating effects. This problem is also called "Table 2 fallacy" (*Westreich and Greenland 2013*). DAG helps visualizing and thereby focusing the relationships of variables in a regression model to detect missing adjustments or over-adjustment.

References

- Rohrer, J. M. (2018). Thinking clearly about correlations and causation: Graphical causal models for observational data. Advances in Methods and Practices in Psychological Science, 1(1), 27–42. doi:10.1177/2515245917745629
- Westreich, D., & Greenland, S. (2013). The Table 2 Fallacy: Presenting and Interpreting Confounder and Modifier Coefficients. American Journal of Epidemiology, 177(4), 292–298. doi:10.1093/aje/kws412

Examples

```
# no adjustment needed
check_dag(
```

```
  y ~ x + b,
  outcome = "y",
  exposure = "x"
)

# incorrect adjustment
dag <- check_dag(
  y ~ x + b + c,
  x ~ b,
  outcome = "y",
  exposure = "x"
)
dag
plot(dag)

# After adjusting for `b`, the model is correctly specified
dag <- check_dag(
  y ~ x + b + c,
  x ~ b,
  outcome = "y",
  exposure = "x",
  adjusted = "b"
)
dag

# using formula interface for arguments "outcome", "exposure" and "adjusted"
check_dag(
  y ~ x + b + c,
  x ~ b,
  outcome = ~y,
  exposure = ~x,
  adjusted = ~ b + c
)

# if not provided, "outcome" is taken from first formula, same for "exposure"
# thus, we can simplify the above expression to
check_dag(
  y ~ x + b + c,
  x ~ b,
  adjusted = ~ b + c
)

# use specific layout for the DAG
dag <- check_dag(
  score ~ exp + b + c,
  exp ~ b,
  outcome = "score",
  exposure = "exp",
  coords = list(
    # x-coordinates for all nodes
    x = c(score = 5, exp = 4, b = 3, c = 3),
    # y-coordinates for all nodes
    y = c(score = 3, exp = 3, b = 2, c = 4)
```

```
  )
)
plot(dag)

# alternative way of providing the coordinates
dag <- check_dag(
  score ~ exp + b + c,
  exp ~ b,
  outcome = "score",
  exposure = "exp",
  coords = list(
    # x/y coordinates for each node
    score = c(5, 3),
    exp = c(4, 3),
    b = c(3, 2),
    c = c(3, 4)
  )
)
plot(dag)

# Objects returned by `check_dag()` can be used with "ggdag" or "dagitty"
ggdag::ggdag_status(dag)

# Using a model object to extract information about outcome,
# exposure and adjusted variables
data(mtcars)
m <- lm(mpg ~ wt + gear + disp + cyl, data = mtcars)
dag <- check_dag(
  m,
  wt ~ disp + cyl,
  wt ~ am
)
dag
plot(dag)
```

`check_distribution` *Classify the distribution of a model-family using machine learning*

Description

Choosing the right distributional family for regression models is essential to get more accurate estimates and standard errors. This function may help to check a models' distributional family and see if the model-family probably should be reconsidered. Since it is difficult to exactly predict the correct model family, consider this function as somewhat experimental.

Usage

```
check_distribution(model)
```

Arguments

model	Typically, a model (that should response to residuals()). May also be a numeric vector.

Details

This function uses an internal random forest model to classify the distribution from a model-family. Currently, following distributions are trained (i.e. results of check_distribution() may be one of the following): "bernoulli", "beta", "beta-binomial", "binomial", "cauchy", "chi", "exponential", "F", "gamma", "half-cauchy", "inverse-gamma", "lognormal", "normal", "negative binomial", "negative binomial (zero-inflated)", "pareto", "poisson", "poisson (zero-inflated)", "tweedie", "uniform" and "weibull".

Note the similarity between certain distributions according to shape, skewness, etc. Thus, the predicted distribution may not be perfectly representing the distributional family of the underlying fitted model, or the response value.

There is a plot() method, which shows the probabilities of all predicted distributions, however, only if the probability is greater than zero.

Note

This function is somewhat experimental and might be improved in future releases. The final decision on the model-family should also be based on theoretical aspects and other information about the data and the model.

There is also a plot()-method implemented in the **see**-package.

Examples

```
data(sleepstudy, package = "lme4")
model <<- lme4::lmer(Reaction ~ Days + (Days | Subject), sleepstudy)
check_distribution(model)


plot(check_distribution(model))
```

---

check_factorstructure *Check suitability of data for Factor Analysis (FA) with Bartlett's Test of Sphericity and KMO*

Description

This checks whether the data is appropriate for Factor Analysis (FA) by running the Bartlett's Test of Sphericity and the Kaiser, Meyer, Olkin (KMO) Measure of Sampling Adequacy (MSA). See **details** below for more information about the interpretation and meaning of each test.

Usage

```
check_factorstructure(x, n = NULL, ...)

check_kmo(x, n = NULL, ...)

check_sphericity_bartlett(x, n = NULL, ...)
```

Arguments

x	A data frame or a correlation matrix. If the latter is passed, n must be provided.
n	If a correlation matrix was passed, the number of observations must be specified.
...	Arguments passed to or from other methods.

Details

Bartlett's Test of Sphericity:

Bartlett's (1951) test of sphericity tests whether a matrix (of correlations) is significantly different from an identity matrix (filled with 0). It tests whether the correlation coefficients are all 0. The test computes the probability that the correlation matrix has significant correlations among at least some of the variables in a dataset, a prerequisite for factor analysis to work.

While it is often suggested to check whether Bartlett's test of sphericity is significant before starting with factor analysis, one needs to remember that the test is testing a pretty extreme scenario (that all correlations are non-significant). As the sample size increases, this test tends to be always significant, which makes it not particularly useful or informative in well-powered studies.

Kaiser, Meyer, Olkin (KMO):

(Measure of Sampling Adequacy (MSA) for Factor Analysis.)

Kaiser (1970) introduced a Measure of Sampling Adequacy (MSA), later modified by Kaiser and Rice (1974). The Kaiser-Meyer-Olkin (KMO) statistic, which can vary from 0 to 1, indicates the degree to which each variable in a set is predicted without error by the other variables.

A value of 0 indicates that the sum of partial correlations is large relative to the sum correlations, indicating factor analysis is likely to be inappropriate. A KMO value close to 1 indicates that the sum of partial correlations is not large relative to the sum of correlations and so factor analysis should yield distinct and reliable factors. It means that patterns of correlations are relatively compact, and so factor analysis should yield distinct and reliable factors. Values smaller than 0.5 suggest that you should either collect more data or rethink which variables to include.

Kaiser (1974) suggested that KMO > .9 were marvelous, in the .80s, meritorious, in the .70s, middling, in the .60s, mediocre, in the .50s, miserable, and less than .5, unacceptable. Hair et al. (2006) suggest accepting a value > 0.5. Values between 0.5 and 0.7 are mediocre, and values between 0.7 and 0.8 are good.

Variables with individual KMO values below 0.5 could be considered for exclusion them from the analysis (note that you would need to re-compute the KMO indices as they are dependent on the whole dataset).

Value

A list of lists of indices related to sphericity and KMO.

References

This function is a wrapper around the `KMO` and the `cortest.bartlett()` functions in the **psych** package (Revelle, 2016).

- Revelle, W. (2016). How To: Use the psych package for Factor Analysis and data reduction.
- Bartlett, M. S. (1951). The effect of standardization on a Chi-square approximation in factor analysis. Biometrika, 38(3/4), 337-344.
- Kaiser, H. F. (1970). A second generation little jiffy. Psychometrika, 35(4), 401-415.
- Kaiser, H. F., & Rice, J. (1974). Little jiffy, mark IV. Educational and psychological measurement, 34(1), 111-117.
- Kaiser, H. F. (1974). An index of factorial simplicity. Psychometrika, 39(1), 31-36.

See Also

`check_clusterstructure()`.

Examples

```
library(performance)

check_factorstructure(mtcars)

# One can also pass a correlation matrix
r <- cor(mtcars)
check_factorstructure(r, n = nrow(mtcars))
```

---

check_group_variation *Check variables for within- and/or between-group variation*

Description

Checks if variables vary within and/or between levels of grouping variables. This function can be used to infer the hierarchical Design of a given dataset, or detect any predictors that might cause heterogeneity bias (*Bell and Jones, 2015*). Use `summary()` on the output if you are mainly interested if and which predictors are possibly affected by heterogeneity bias.

Usage

```
check_group_variation(x, ...)

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

## S3 method for class 'data.frame'
check_group_variation(
  x,
```

```
  select = NULL,
  by = NULL,
  include_by = FALSE,
  numeric_as_factor = FALSE,
  tolerance_numeric = 1e-04,
  tolerance_factor = "crossed",
  ...
)

## S3 method for class 'check_group_variation'
summary(object, flatten = FALSE, ...)
```

Arguments

x	A data frame or a mixed model. See details and examples.
...	Arguments passed to other methods
select	Character vector (or formula) with names of variables to select that should be checked. If NULL, selects all variables (except those in by).
by	Character vector (or formula) with the name of the variable that indicates the group- or cluster-ID. For cross-classified or nested designs, by can also identify two or more variables as group- or cluster-IDs.
include_by	When there is more than one grouping variable, should they be check against each other?
numeric_as_factor	Should numeric variables be tested as factors?
tolerance_numeric	The minimal percent of variation (observed icc) that is tolerated to indicate no within- or no between-effect.
tolerance_factor	How should a non-numeric variable be identified as varying *only* "within" a grouping variable? Options are: • "crossed" - if all groups have all unique values of X. • "balanced" - if all groups have all unique values of X, *with equal frequency*.
object	result from check_group_variation()
flatten	Logical, if TRUE, the values are returned as character vector, not as list. Duplicated values are removed.

Details

This function attempt to identify the variability of a set of variables (select) with respect to one or more grouping variables (by). If x is a (mixed effect) model, the variability of the fixed effects predictors are checked with respect to the random grouping variables.

Generally, a variable is considered to vary *between* groups if is correlated with those groups, and to vary *within* groups if it not a constant within at least one group.

Numeric variables:

Numeric variables are partitioned via `datawizard::demean()` to their within- and between-group components. Then, the variance for each of these two component is calculated. Variables with within-group variance larger than `tolerance_numeric` are labeled as *within*, variables with a between-group variance larger than `tolerance_numeric` are labeled as *between*, and variables with both variances larger than `tolerance_numeric` are labeled as *both*.

Setting `numeric_as_factor = TRUE` causes numeric variables to be tested using the following criteria.

Non-numeric variables:

These variables can have one of the following three labels:

- *between* - the variable is correlated with the groups, *and* is fixed within each group (each group has exactly one unique, constant value)
- *within* - the variable is *crossed* with the grouping variable, such that all possible values appear within each group. The `tolerance_factor` argument controls if full balance is also required.
- *both* - the variable is correlated with the groups, but also varies within each group but is not fully crossed (or, when `tolerance_factor = "balanced"` the variable is fully crossed, but not perfectly balanced).

Additionally, the design of non-numeric variables is also checked to see if they are *nested* within the groups or is they are *crossed*. This is indicated by the `Design` column.

Heterogeneity bias:

Variables that vary both within and between groups can cause a heterogeneity bias (*Bell and Jones, 2015*). It is recommended to center (person-mean centering) those variables to avoid this bias. See `datawizard::demean()` for further details. Use `summary()` to get a short text result that indicates if and which predictors are possibly affected by heterogeneity bias.

Value

A data frame with Group, Variable, Variation and Design columns.

References

- Bell A, Jones K. 2015. Explaining Fixed Effects: Random Effects Modeling of Time-Series Cross-Sectional and Panel Data. Political Science Research and Methods, 3(1), 133–153.

See Also

For further details, read the vignette https://easystats.github.io/parameters/articles/demean.html and also see documentation for `datawizard::demean()`.

Examples

```
data(npk)
check_group_variation(npk, by = "block")

data(iris)
check_group_variation(iris, by = "Species")
```

```
data(ChickWeight)
check_group_variation(ChickWeight, by = "Chick")

# A subset of mlmRev::egsingle
egsingle <- data.frame(
  schoolid = factor(rep(c("2020", "2820"), times = c(18, 6))),
  lowinc = rep(c(TRUE, FALSE), times = c(18, 6)),
  childid = factor(rep(
    c("288643371", "292020281", "292020361", "295341521"),
    each = 6
  )),
  female = rep(c(TRUE, FALSE), each = 12),
  year = rep(1:6, times = 4),
  math = c(
    -3.068, -1.13, -0.921, 0.463, 0.021, 2.035,
    -2.732, -2.097, -0.988, 0.227, 0.403, 1.623,
    -2.732, -1.898, -0.921, 0.587, 1.578, 2.3,
    -2.288, -2.162, -1.631, -1.555, -0.725, 0.097
  )
)

result <- check_group_variation(
  egsingle,
  by = c("schoolid", "childid"),
  include_by = TRUE
)
result

summary(result)



data(sleepstudy, package = "lme4")
check_group_variation(sleepstudy, select = "Days", by = "Subject")

# Or
mod <- lme4::lmer(Reaction ~ Days + (Days | Subject), data = sleepstudy)
result <- check_group_variation(mod)
result

summary(result)
```

`check_heterogeneity_bias` *Check model predictor for heterogeneity bias* (Deprecated)

Description

`check_heterogeneity_bias()` checks if model predictors or variables may cause a heterogeneity bias, i.e. if variables have any within-group variance (*Bell and Jones, 2015*).

We recommend using check_group_variation() instead, for a more detailed and flexible examination of group-wise variability.

Usage

```
check_heterogeneity_bias(x, select = NULL, by = NULL, nested = FALSE)
```

Arguments

x	A data frame or a mixed model object.
select	Character vector (or formula) with names of variables to select that should be checked. If x is a mixed model object, this argument will be ignored.
by	Character vector (or formula) with the name of the variable that indicates the group- or cluster-ID. For cross-classified or nested designs, by can also identify two or more variables as group- or cluster-IDs. If the data is nested and should be treated as such, set nested = TRUE. Else, if by defines two or more variables and nested = FALSE, a cross-classified design is assumed. If x is a model object, this argument will be ignored. For nested designs, by can be: • a character vector with the name of the variable that indicates the levels, ordered from *highest* level to *lowest* (e.g. by = c("L4", "L3", "L2"). • a character vector with variable names in the format by = "L4/L3/L2", where the levels are separated by /. See also section *De-meaning for cross-classified designs* and *De-meaning for nested designs* in datawizard::demean().
nested	Logical, if TRUE, the data is treated as nested. If FALSE, the data is treated as cross-classified. Only applies if by contains more than one variable.

References

- Bell A, Jones K. 2015. Explaining Fixed Effects: Random Effects Modeling of Time-Series Cross-Sectional and Panel Data. Political Science Research and Methods, 3(1), 133–153.

See Also

For further details, read the vignette https://easystats.github.io/parameters/articles/demean.html and also see documentation for datawizard::demean().

For a more detailed and flexible examination of group-wise variability, see check_group_variation().

Examples

```
data(iris)
iris$ID <- sample(1:4, nrow(iris), replace = TRUE) # fake-ID
check_heterogeneity_bias(iris, select = c("Sepal.Length", "Petal.Length"), by = "ID")
```

`check_heteroscedasticity` *Check model for (non-)constant error variance*

Description

Significance testing for linear regression models assumes that the model errors (or residuals) have constant variance. If this assumption is violated the p-values from the model are no longer reliable.

Usage

```
check_heteroscedasticity(x, ...)

check_heteroskedasticity(x, ...)
```

Arguments

x	A model object.
...	Currently not used.

Details

This test of the hypothesis of (non-)constant error is also called *Breusch-Pagan test* (*1979*).

Value

The p-value of the test statistics. A p-value < 0.05 indicates a non-constant variance (heteroskedasticity).

Note

There is also a `plot()`-method implemented in the **see**-package.

References

Breusch, T. S., and Pagan, A. R. (1979) A simple test for heteroscedasticity and random coefficient variation. Econometrica 47, 1287-1294.

See Also

Other functions to check model assumptions and and assess model quality: `check_autocorrelation()`, `check_collinearity()`, `check_convergence()`, `check_homogeneity()`, `check_model()`, `check_outliers()`, `check_overdispersion()`, `check_predictions()`, `check_singularity()`, `check_zeroinflation()`

Examples

```
m <<- lm(mpg ~ wt + cyl + gear + disp, data = mtcars)
check_heteroscedasticity(m)

# plot results

x <- check_heteroscedasticity(m)
plot(x)
```

`check_homogeneity` *Check model for homogeneity of variances*

Description

Check model for homogeneity of variances between groups described by independent variables in a model.

Usage

```
check_homogeneity(x, method = "bartlett", ...)

## S3 method for class 'afex_aov'
check_homogeneity(x, method = "levene", ...)
```

Arguments

`x`	A linear model or an ANOVA object.
`method`	Name of the method (underlying test) that should be performed to check the homogeneity of variances. May either be `"levene"` for Levene's Test for Homogeneity of Variance, `"bartlett"` for the Bartlett test (assuming normal distributed samples or groups), `"fligner"` for the Fligner-Killeen test (rank-based, non-parametric test), or `"auto"`. In the latter case, Bartlett test is used if the model response is normal distributed, else Fligner-Killeen test is used.
`...`	Arguments passed down to `car::leveneTest()`.

Value

Invisibly returns the p-value of the test statistics. A p-value < 0.05 indicates a significant difference in the variance between the groups.

Note

There is also a `plot()`-method implemented in the **see**-package.

See Also

Other functions to check model assumptions and and assess model quality: check_autocorrelation(), check_collinearity(), check_convergence(), check_heteroscedasticity(), check_model(), check_outliers(), check_overdispersion(), check_predictions(), check_singularity(), check_zeroinflation()

Examples

```
model <<- lm(len ~ supp + dose, data = ToothGrowth)
check_homogeneity(model)

# plot results

result <- check_homogeneity(model)
plot(result)
```

---

check_itemscale *Describe Properties of Item Scales*

Description

Compute various measures of internal consistencies applied to (sub)scales, which items were extracted using parameters::principal_components() or parameters::factor_analysis().

Usage

```
check_itemscale(x, factor_index = NULL, verbose = TRUE)
```

Arguments

x	An object of class parameters_pca, as returned by parameters::principal_components(), of class parameters_efa, as returned by parameters::factor_analysis(), or a data frame.
factor_index	If x is a data frame, factor_index must be specified. It must be a numeric vector of same length as number of columns in x, where each element is the index of the factor to which the respective column in x.
verbose	Toggle warnings and messages. If TRUE, messages are printed.

Details

check_itemscale() calculates various measures of internal consistencies, such as Cronbach's alpha, item difficulty or discrimination etc. on subscales which were built from several items. Subscales are retrieved from the results of parameters::principal_components() or parameters::factor_analysis(), i.e. based on how many components were extracted from the PCA, respectively how many factors were extracted from the factor analysis. check_itemscale() retrieves those variables that belong to a component and calculates the above mentioned measures.

Value

A list of data frames, with related measures of internal consistencies of each subscale.

Note

- *Item difficulty* should range between 0.2 and 0.8. Ideal value is `p+(1-p)/2` (which mostly is between 0.5 and 0.8). See `item_difficulty()` for details.
- For *item discrimination*, also known as *corrected item-total correlations*, acceptable values are 0.20 or higher; the closer to 1.00 the better. See `item_discrimination()` for more details. If an item discrimination is negative, the corresponding item probably need to be reverse-coded (which can be done with `datawizard::reverse()`).
- In case the total *Cronbach's alpha* value is below the acceptable cut-off of 0.7 (mostly if an index has few items), the *mean inter-item-correlation* is an alternative measure to indicate acceptability. Satisfactory range lies between 0.2 and 0.4. See also `item_intercor()`.

References

- Briggs SR, Cheek JM (1986) The role of factor analysis in the development and evaluation of personality scales. Journal of Personality, 54(1), 106-148. doi: 10.1111/j.1467-6494.1986.tb00391.x

Examples

```
# data generation from '?prcomp', slightly modified
C <- chol(S <- toeplitz(0.9^(0:15)))
set.seed(17)
X <- matrix(rnorm(1600), 100, 16)
Z <- X %*% C

pca <- parameters::principal_components(
  as.data.frame(Z),
  rotation = "varimax",
  n = 3
)
pca
check_itemscale(pca)

# as data frame
check_itemscale(
  as.data.frame(Z),
  factor_index = parameters::closest_component(pca)
)
```

check_model *Visual check of model assumptions*

Description

Visual check of various model assumptions (normality of residuals, normality of random effects, linear relationship, homogeneity of variance, multicollinearity).

If `check_model()` doesn't work as expected, try setting `verbose = TRUE` to get hints about possible problems.

Usage

```
check_model(x, ...)

## Default S3 method:
check_model(
  x,
  panel = TRUE,
  check = "all",
  detrend = TRUE,
  bandwidth = "nrd",
  type = "density",
  residual_type = NULL,
  show_dots = NULL,
  size_dot = 2,
  size_line = 0.8,
  size_title = 12,
  size_axis_title = base_size,
  base_size = 10,
  alpha = 0.2,
  alpha_dot = 0.8,
  colors = c("#3aaf85", "#1b6ca8", "#cd201f"),
  theme = "see::theme_lucid",
  verbose = FALSE,
  ...
)
```

Arguments

`x`	A model object.
`...`	Arguments passed down to the individual check functions, especially to `check_predictions()` and `binned_residuals()`.
`panel`	Logical, if `TRUE`, plots are arranged as panels; else, single plots for each diagnostic are returned.

check — Character vector, indicating which checks for should be performed and plotted. May be one or more of "all", "vif", "qq", "normality", "linearity", "ncv", "homogeneity", "outliers", "reqq", "pp_check", "binned_residuals" or "overdispersion". Note that not all check apply to all type of models (see 'Details'). "reqq" is a QQ-plot for random effects and only available for mixed models. "ncv" is an alias for "linearity", and checks for non-constant variance, i.e. for heteroscedasticity, as well as the linear relationship. By default, all possible checks are performed and plotted.

detrend — Logical. Should Q-Q/P-P plots be detrended? Defaults to TRUE for linear models or when residual_type = "normal". Defaults to FALSE for QQ plots based on simulated residuals (i.e. when residual_type = "simulated").

bandwidth — A character string indicating the smoothing bandwidth to be used. Unlike stats::density(), which used "nrd0" as default, the default used here is "nrd" (which seems to give more plausible results for non-Gaussian models). When problems with plotting occur, try to change to a different value.

type — Plot type for the posterior predictive checks plot. Can be "density", "discrete_dots", "discrete_interval" or "discrete_both" (the discrete_* options are appropriate for models with discrete - binary, integer or ordinal etc. - outcomes).

residual_type — Character, indicating the type of residuals to be used. For non-Gaussian models, the default is "simulated", which uses simulated residuals. These are based on simulate_residuals() and thus uses the **DHARMa** package to return randomized quantile residuals. For Gaussian models, the default is "normal", which uses the default residuals from the model. Setting residual_type = "normal" for non-Gaussian models will use a half-normal Q-Q plot of the absolute value of the standardized deviance residuals.

show_dots — Logical, if TRUE, will show data points in the plot. Set to FALSE for models with many observations, if generating the plot is too time-consuming. By default, show_dots = NULL. In this case check_model() tries to guess whether performance will be poor due to a very large model and thus automatically shows or hides dots.

size_dot, size_line — Size of line and dot-geoms.

base_size, size_title, size_axis_title — Base font size for axis and plot titles.

alpha, alpha_dot — The alpha level of the confidence bands and dot-geoms. Scalar from 0 to 1.

colors — Character vector with color codes (hex-format). Must be of length 3. First color is usually used for reference lines, second color for dots, and third color for outliers or extreme values.

theme — String, indicating the name of the plot-theme. Must be in the format "package::theme_name" (e.g. "ggplot2::theme_minimal").

verbose — If FALSE (default), suppress most warning messages.

Details

For Bayesian models from packages **rstanarm** or **brms**, models will be "converted" to their frequentist counterpart, using bayestestR::bayesian_as_frequentist. A more advanced model-

check for Bayesian models will be implemented at a later stage.

See also the related vignette.

Value

The data frame that is used for plotting.

Posterior Predictive Checks

Posterior predictive checks can be used to look for systematic discrepancies between real and simulated data. It helps to see whether the type of model (distributional family) fits well to the data. See `check_predictions()` for further details.

Linearity Assumption

The plot **Linearity** checks the assumption of linear relationship. However, the spread of dots also indicate possible heteroscedasticity (i.e. non-constant variance, hence, the alias `"ncv"` for this plot), thus it shows if residuals have non-linear patterns. This plot helps to see whether predictors may have a non-linear relationship with the outcome, in which case the reference line may roughly indicate that relationship. A straight and horizontal line indicates that the model specification seems to be ok. But for instance, if the line would be U-shaped, some of the predictors probably should better be modeled as quadratic term. See `check_heteroscedasticity()` for further details.

Some caution is needed when interpreting these plots. Although these plots are helpful to check model assumptions, they do not necessarily indicate so-called "lack of fit", e.g. missed non-linear relationships or interactions. Thus, it is always recommended to also look at effect plots, including partial residuals.

Homogeneity of Variance

This plot checks the assumption of equal variance (homoscedasticity). The desired pattern would be that dots spread equally above and below a straight, horizontal line and show no apparent deviation.

Influential Observations

This plot is used to identify influential observations. If any points in this plot fall outside of Cook's distance (the dashed lines) then it is considered an influential observation. See `check_outliers()` for further details.

Multicollinearity

This plot checks for potential collinearity among predictors. In a nutshell, multicollinearity means that once you know the effect of one predictor, the value of knowing the other predictor is rather low. Multicollinearity might arise when a third, unobserved variable has a causal effect on each of the two predictors that are associated with the outcome. In such cases, the actual relationship that matters would be the association between the unobserved variable and the outcome. See `check_collinearity()` for further details.

Normality of Residuals

This plot is used to determine if the residuals of the regression model are normally distributed. Usually, dots should fall along the line. If there is some deviation (mostly at the tails), this indicates that the model doesn't predict the outcome well for that range that shows larger deviations from the line. For generalized linear models and when `residual_type = "normal"`, a half-normal Q-Q plot of the absolute value of the standardized deviance residuals is shown, however, the interpretation of the plot remains the same. See `check_normality()` for further details. Usually, for generalized linear (mixed) models, a test comparing simulated quantile residuals against the uniform distribution is conducted (see next section).

Distribution of Simulated Quantile Residuals

Fore non-Gaussian models, when `residual_type = "simulated"` (the default for generalized linear (mixed) models), residuals are not expected to be normally distributed. In this case, we generate simulated quantile residuals to compare whether observed response values deviate from model expectations. Simulated quantile residuals are generated by simulating a series of values from a fitted model for each case, comparing the observed response values to these simulations, and computing the empirical quantile of the observed value in the distribution of simulated values. When the model is correctly-specified, these quantile residuals will follow a *uniform* (flat) distribution. The Q-Q plot compares the simulated quantile residuals against a uniform distribution. The plot is interpreted in the same way as for a normal-distribution Q-Q plot in linear regression. See `simulate_residuals()` and `check_residuals()` for further details.

Overdispersion

For count models, an *overdispersion plot* is shown. Overdispersion occurs when the observed variance is higher than the variance of a theoretical model. For Poisson models, variance increases with the mean and, therefore, variance usually (roughly) equals the mean value. If the variance is much higher, the data are "overdispersed". See `check_overdispersion()` for further details.

Binned Residuals

For models from binomial families, a *binned residuals plot* is shown. Binned residual plots are achieved by cutting the the data into bins and then plotting the average residual versus the average fitted value for each bin. If the model were true, one would expect about 95% of the residuals to fall inside the error bounds. See `binned_residuals()` for further details.

Residuals for (Generalized) Linear Models

Plots that check the homogeneity of variance use standardized Pearson's residuals for generalized linear models, and standardized residuals for linear models. The plots for the normality of residuals (with overlayed normal curve) and for the linearity assumption use the default residuals for `lm` and `glm` (which are deviance residuals for `glm`). The Q-Q plots use simulated quantile residuals (see `simulate_residuals()`) for non-Gaussian models and standardized residuals for linear models.

Troubleshooting

For models with many observations, or for more complex models in general, generating the plot might become very slow. One reason might be that the underlying graphic engine becomes slow

for plotting many data points. In such cases, setting the argument `show_dots = FALSE` might help. Furthermore, look at the `check` argument and see if some of the model checks could be skipped, which also increases performance.

If `check_model()` doesn't work as expected, try setting `verbose = TRUE` to get hints about possible problems.

Note

This function just prepares the data for plotting. To create the plots, **see** needs to be installed. Furthermore, this function suppresses all possible warnings. In case you observe suspicious plots, please refer to the dedicated functions (like `check_collinearity()`, `check_normality()` etc.) to get informative messages and warnings.

See Also

Other functions to check model assumptions and and assess model quality: `check_autocorrelation()`, `check_collinearity()`, `check_convergence()`, `check_heteroscedasticity()`, `check_homogeneity()`, `check_outliers()`, `check_overdispersion()`, `check_predictions()`, `check_singularity()`, `check_zeroinflation()`

Examples

```
m <- lm(mpg ~ wt + cyl + gear + disp, data = mtcars)
check_model(m)

data(sleepstudy, package = "lme4")
m <- lme4::lmer(Reaction ~ Days + (Days | Subject), sleepstudy)
check_model(m, panel = FALSE)
```

---

check_multimodal *Check if a distribution is unimodal or multimodal*

Description

For univariate distributions (one-dimensional vectors), this functions performs a Ameijeiras-Alonso et al. (2018) excess mass test. For multivariate distributions (data frames), it uses mixture modelling. However, it seems that it always returns a significant result (suggesting that the distribution is multimodal). A better method might be needed here.

Usage

```
check_multimodal(x, ...)
```

Arguments

x	A numeric vector or a data frame.
...	Arguments passed to or from other methods.

References

- Ameijeiras-Alonso, J., Crujeiras, R. M., and Rodríguez-Casal, A. (2019). Mode testing, critical bandwidth and excess mass. Test, 28(3), 900-919.

Examples

```
# Univariate
x <- rnorm(1000)
check_multimodal(x)

x <- c(rnorm(1000), rnorm(1000, 2))
check_multimodal(x)

# Multivariate
m <- data.frame(
  x = rnorm(200),
  y = rbeta(200, 2, 1)
)
plot(m$x, m$y)
check_multimodal(m)

m <- data.frame(
  x = c(rnorm(100), rnorm(100, 4)),
  y = c(rbeta(100, 2, 1), rbeta(100, 1, 4))
)
plot(m$x, m$y)
check_multimodal(m)
```

---

check_normality *Check model for (non-)normality of residuals.*

Description

Check model for (non-)normality of residuals.

Usage

```
check_normality(x, ...)

## S3 method for class 'merMod'
check_normality(x, effects = "fixed", ...)
```

Arguments

x	A model object.
...	Currently not used.
effects	Should normality for residuals ("fixed") or random effects ("random") be tested? Only applies to mixed-effects models. May be abbreviated.

Details

check_normality() calls stats::shapiro.test and checks the standardized residuals (or studentized residuals for mixed models) for normal distribution. Note that this formal test almost always yields significant results for the distribution of residuals and visual inspection (e.g. Q-Q plots) are preferable. For generalized linear models, no formal statistical test is carried out. Rather, there's only a plot() method for GLMs. This plot shows a half-normal Q-Q plot of the absolute value of the standardized deviance residuals is shown (in line with changes in plot.lm() for R 4.3+).

Value

The p-value of the test statistics. A p-value < 0.05 indicates a significant deviation from normal distribution.

Note

For mixed-effects models, studentized residuals, and *not* standardized residuals, are used for the test. There is also a plot()-method implemented in the **see**-package.

See Also

see::plot.see_check_normality() for options to customize the plot.

Examples

```
m <<- lm(mpg ~ wt + cyl + gear + disp, data = mtcars)
check_normality(m)

# plot results
x <- check_normality(m)
plot(x)


# QQ-plot
plot(check_normality(m), type = "qq")

# PP-plot
plot(check_normality(m), type = "pp")
```

check_outliers *Outliers detection (check for influential observations)*

Description

Checks for and locates influential observations (i.e., "outliers") via several distance and/or clustering methods. If several methods are selected, the returned "Outlier" vector will be a composite outlier score, made of the average of the binary (0 or 1) results of each method. It represents the probability of each observation of being classified as an outlier by at least one method. The decision rule used by default is to classify as outliers observations which composite outlier score is superior or equal to 0.5 (i.e., that were classified as outliers by at least half of the methods). See the **Details** section below for a description of the methods.

Usage

```
check_outliers(x, ...)

## Default S3 method:
check_outliers(
  x,
  method = c("cook", "pareto"),
  threshold = NULL,
  ID = NULL,
  verbose = TRUE,
  ...
)

## S3 method for class 'numeric'
check_outliers(x, method = "zscore_robust", threshold = NULL, ...)

## S3 method for class 'data.frame'
check_outliers(x, method = "mahalanobis", threshold = NULL, ID = NULL, ...)

## S3 method for class 'performance_simres'
check_outliers(
  x,
  type = "default",
  iterations = 100,
  alternative = "two.sided",
  ...
)
```

Arguments

x	A model, a data.frame, a performance_simres simulate_residuals() or a DHARMa object, or an EFA/PCA/Omega object returned by the **psych** package, or an object returned by parameters::factor_analysis() or item_omega().

...	When method = "ics", further arguments in ... are passed down to ICSOutlier::ics.outlier(). When method = "mahalanobis", they are passed down to stats::mahalanobis(). percentage_central can be specified when method = "mcd". For objects of class performance_simres or DHARMa, further arguments are passed down to DHARMa::testOutliers().
method	The outlier detection method(s). Can be "all" or some of "cook", "pareto", "zscore", "zscore_robust", "iqr", "ci", "eti", "hdi", "bci", "mahalanobis", "mahalanobis_robust", "mcd", "ics", "optics" or "lof".
threshold	A list containing the threshold values for each method (e.g. list('mahalanobis' = 7, 'cook' = 1)), above which an observation is considered as outlier. If NULL, default values will be used (see 'Details'). If a numeric value is given, it will be used as the threshold for any of the method run. For EFA/PCA/Omega, indicates the threshold for correlation of residuals (by default, 0.05).
ID	Optional, to report an ID column along with the row number.
verbose	Toggle warnings.
type	Type of method to test for outliers. Can be one of "default", "binomial" or "bootstrap". Only applies when x is an object returned by simulate_residuals() or of class DHARMa. See 'Details' in ?DHARMa::testOutliers for a detailed description of the types.
iterations	Number of simulations to run.
alternative	A character string specifying the alternative hypothesis. Can be one of "two.sided", "less", or "greater".

Details

Outliers can be defined as particularly influential observations. Most methods rely on the computation of some distance metric, and the observations greater than a certain threshold are considered outliers. Importantly, outliers detection methods are meant to provide information to consider for the researcher, rather than to be an automatized procedure which mindless application is a substitute for thinking.

An **example sentence** for reporting the usage of the composite method could be:

"Based on a composite outlier score (see the 'check_outliers' function in the 'performance' R package; Lüdecke et al., 2021) obtained via the joint application of multiple outliers detection algorithms (Z-scores, Iglewicz, 1993; Interquartile range (IQR); Mahalanobis distance, Cabana, 2019; Robust Mahalanobis distance, Gnanadesikan and Kettenring, 1972; Minimum Covariance Determinant, Leys et al., 2018; Invariant Coordinate Selection, Archimbaud et al., 2018; OPTICS, Ankerst et al., 1999; Isolation Forest, Liu et al. 2008; and Local Outlier Factor, Breunig et al., 2000), we excluded n participants that were classified as outliers by at least half of the methods used."

Value

A logical vector of the detected outliers with a nice printing method: a check (message) on whether outliers were detected or not. The information on the distance measure and whether or not an observation is considered as outlier can be recovered with the as.data.frame function. Note that the function will (silently) return a vector of FALSE for non-supported data types such as character strings.

Model-specific methods

- **Cook's Distance**: Among outlier detection methods, Cook's distance and leverage are less common than the basic Mahalanobis distance, but still used. Cook's distance estimates the variations in regression coefficients after removing each observation, one by one (Cook, 1977). Since Cook's distance is in the metric of an F distribution with p and n-p degrees of freedom, the median point of the quantile distribution can be used as a cut-off (Bollen, 1985). A common approximation or heuristic is to use 4 divided by the numbers of observations, which usually corresponds to a lower threshold (i.e., more outliers are detected). This only works for frequentist models. For Bayesian models, see `pareto`.
- **Pareto**: The reliability and approximate convergence of Bayesian models can be assessed using the estimates for the shape parameter k of the generalized Pareto distribution. If the estimated tail shape parameter k exceeds 0.5, the user should be warned, although in practice the authors of the **loo** package observed good performance for values of k up to 0.7 (the default threshold used by `performance`).

Univariate methods

- **Z-scores** (`"zscore"`, `"zscore_robust"`): The Z-score, or standard score, is a way of describing a data point as deviance from a central value, in terms of standard deviations from the mean (`"zscore"`) or, as it is here the case (`"zscore_robust"`) by default (Iglewicz, 1993), in terms of Median Absolute Deviation (MAD) from the median (which are robust measures of dispersion and centrality). The default threshold to classify outliers is 1.959 (`threshold = list("zscore" = 1.959)`), corresponding to the 2.5% (`qnorm(0.975)`) most extreme observations (assuming the data is normally distributed). Importantly, the Z-score method is univariate: it is computed column by column. If a data frame is passed, the Z-score is calculated for each variable separately, and the maximum (absolute) Z-score is kept for each observations. Thus, all observations that are extreme on at least one variable might be detected as outliers. Thus, this method is not suited for high dimensional data (with many columns), returning too liberal results (detecting many outliers).
- **IQR** (`"iqr"`): Using the IQR (interquartile range) is a robust method developed by John Tukey, which often appears in box-and-whisker plots (e.g., in ggplot2::geom_boxplot). The interquartile range is the range between the first and the third quartiles. Tukey considered as outliers any data point that fell outside of either 1.5 times (the default threshold is 1.7) the IQR below the first or above the third quartile. Similar to the Z-score method, this is a univariate method for outliers detection, returning outliers detected for at least one column, and might thus not be suited to high dimensional data. The distance score for the IQR is the absolute deviation from the median of the upper and lower IQR thresholds. Then, this value is divided by the IQR threshold, to "standardize" it and facilitate interpretation.
- **CI** (`"ci"`, `"eti"`, `"hdi"`, `"bci"`): Another univariate method is to compute, for each variable, some sort of "confidence" interval and consider as outliers values lying beyond the edges of that interval. By default, `"ci"` computes the Equal-Tailed Interval (`"eti"`), but other types of intervals are available, such as Highest Density Interval (`"hdi"`) or the Bias Corrected and Accelerated Interval (`"bci"`). The default threshold is `0.95`, considering as outliers all observations that are outside the 95% CI on any of the variable. See `bayestestR::ci()` for more details about the intervals. The distance score for the CI methods is the absolute deviation from the median of the upper and lower CI thresholds. Then, this value is divided by the difference between the upper and lower CI bounds divided by two, to "standardize" it and facilitate interpretation.

Multivariate methods

- **Mahalanobis Distance**: Mahalanobis distance (Mahalanobis, 1930) is often used for multivariate outliers detection as this distance takes into account the shape of the observations. The default `threshold` is often arbitrarily set to some deviation (in terms of SD or MAD) from the mean (or median) of the Mahalanobis distance. However, as the Mahalanobis distance can be approximated by a Chi squared distribution (Rousseeuw and Van Zomeren, 1990), we can use the alpha quantile of the chi-square distribution with k degrees of freedom (k being the number of columns). By default, the alpha threshold is set to 0.025 (corresponding to the 2.5\ Cabana, 2019). This criterion is a natural extension of the median plus or minus a coefficient times the MAD method (Leys et al., 2013).
- **Robust Mahalanobis Distance**: A robust version of Mahalanobis distance using an Orthogonalized Gnanadesikan-Kettenring pairwise estimator (Gnanadesikan and Kettenring, 1972). Requires the **bigutilsr** package. See the `bigutilsr::dist_ogk()` function.
- **Minimum Covariance Determinant (MCD)**: Another robust version of Mahalanobis. Leys et al. (2018) argue that Mahalanobis Distance is not a robust way to determine outliers, as it uses the means and covariances of all the data - including the outliers - to determine individual difference scores. Minimum Covariance Determinant calculates the mean and covariance matrix based on the most central subset of the data (by default, 66\ is deemed to be a more robust method of identifying and removing outliers than regular Mahalanobis distance. This method has a `percentage_central` argument that allows specifying the breakdown point (0.75, the default, is recommended by Leys et al. 2018, but a commonly used alternative is 0.50).
- **Invariant Coordinate Selection (ICS)**: The outlier are detected using ICS, which by default uses an alpha threshold of 0.025 (corresponding to the 2.5\ value for outliers classification. Refer to the help-file of `ICSOutlier::ics.outlier()` to get more details about this procedure. Note that `method = "ics"` requires both **ICS** and **ICSOutlier** to be installed, and that it takes some time to compute the results. You can speed up computation time using parallel computing. Set the number of cores to use with `options(mc.cores = 4)` (for example).
- **OPTICS**: The Ordering Points To Identify the Clustering Structure (OPTICS) algorithm (Ankerst et al., 1999) is using similar concepts to DBSCAN (an unsupervised clustering technique that can be used for outliers detection). The threshold argument is passed as `minPts`, which corresponds to the minimum size of a cluster. By default, this size is set at 2 times the number of columns (Sander et al., 1998). Compared to the other techniques, that will always detect several outliers (as these are usually defined as a percentage of extreme values), this algorithm functions in a different manner and won't always detect outliers. Note that `method = "optics"` requires the **dbscan** package to be installed, and that it takes some time to compute the results. Additionally, the `optics_xi` (default to 0.05) is passed to the `dbscan::extractXi()` function to further refine the cluster selection.
- **Local Outlier Factor**: Based on a K nearest neighbors algorithm, LOF compares the local density of a point to the local densities of its neighbors instead of computing a distance from the center (Breunig et al., 2000). Points that have a substantially lower density than their neighbors are considered outliers. A LOF score of approximately 1 indicates that density around the point is comparable to its neighbors. Scores significantly larger than 1 indicate outliers. The default threshold of 0.025 will classify as outliers the observations located at `qnorm(1-0.025) * SD)` of the log-transformed LOF distance. Requires the **dbscan** package.

Methods for simulated residuals

The approach for detecting outliers based on simulated residuals differs from the traditional methods and may not be detecting outliers as expected. Literally, this approach compares observed to simulated values. However, we do not know the deviation of the observed data to the model expectation, and thus, the term "outlier" should be taken with a grain of salt. It refers to "simulation outliers". Basically, the comparison tests whether on observed data point is outside the simulated range. It is strongly recommended to read the related documentations in the **DHARMa** package, e.g. `?DHARMa::testOutliers`.

Threshold specification

Default thresholds are currently specified as follows:

```
list(
  zscore = stats::qnorm(p = 1 - 0.001 / 2),
  zscore_robust = stats::qnorm(p = 1 - 0.001 / 2),
  iqr = 1.7,
  ci = 1 - 0.001,
  eti = 1 - 0.001,
  hdi = 1 - 0.001,
  bci = 1 - 0.001,
  cook = stats::qf(0.5, ncol(x), nrow(x) - ncol(x)),
  pareto = 0.7,
  mahalanobis = stats::qchisq(p = 1 - 0.001, df = ncol(x)),
  mahalanobis_robust = stats::qchisq(p = 1 - 0.001, df = ncol(x)),
  mcd = stats::qchisq(p = 1 - 0.001, df = ncol(x)),
  ics = 0.001,
  optics = 2 * ncol(x),
  optics_xi = 0.05,
  lof = 0.001
)
```

Meta-analysis models

For meta-analysis models (e.g. objects of class `rma` from the *metafor* package or `metagen` from package *meta*), studies are defined as outliers when their confidence interval lies outside the confidence interval of the pooled effect.

Note

There is also a `plot()`-method implemented in the **see** package. **Please note** that the range of the distance-values along the y-axis is re-scaled to range from 0 to 1.

References

- Archimbaud, A., Nordhausen, K., and Ruiz-Gazen, A. (2018). ICS for multivariate outlier detection with application to quality control. *Computational Statistics and Data Analysis*, *128*, 184-199. doi:10.1016/j.csda.2018.06.011

- Gnanadesikan, R., and Kettenring, J. R. (1972). Robust estimates, residuals, and outlier detection with multiresponse data. *Biometrics*, 81-124.
- Bollen, K. A., and Jackman, R. W. (1985). Regression diagnostics: An expository treatment of outliers and influential cases. *Sociological Methods and Research*, *13*(4), 510-542.
- Cabana, E., Lillo, R. E., and Laniado, H. (2019). Multivariate outlier detection based on a robust Mahalanobis distance with shrinkage estimators. arXiv preprint arXiv:1904.02596.
- Cook, R. D. (1977). Detection of influential observation in linear regression. *Technometrics*, *19*(1), 15-18.
- Iglewicz, B., and Hoaglin, D. C. (1993). How to detect and handle outliers (Vol. 16). Asq Press.
- Leys, C., Klein, O., Dominicy, Y., and Ley, C. (2018). Detecting multivariate outliers: Use a robust variant of Mahalanobis distance. *Journal of Experimental Social Psychology*, 74, 150-156.
- Liu, F. T., Ting, K. M., and Zhou, Z. H. (2008, December). Isolation forest. In 2008 Eighth IEEE International Conference on Data Mining (pp. 413-422). IEEE.
- Lüdecke, D., Ben-Shachar, M. S., Patil, I., Waggoner, P., and Makowski, D. (2021). performance: An R package for assessment, comparison and testing of statistical models. *Journal of Open Source Software*, *6*(60), 3139. doi:10.21105/joss.03139
- Thériault, R., Ben-Shachar, M. S., Patil, I., Lüdecke, D., Wiernik, B. M., and Makowski, D. (2023). Check your outliers! An introduction to identifying statistical outliers in R with easystats. *Behavior Research Methods*, 1-11. doi:10.3758/s1342802402356w
- Rousseeuw, P. J., and Van Zomeren, B. C. (1990). Unmasking multivariate outliers and leverage points. *Journal of the American Statistical association*, *85*(411), 633-639.

See Also

`see::plot.see_check_outliers()` for options to customize the plot.

Other functions to check model assumptions and and assess model quality: `check_autocorrelation()`, `check_collinearity()`, `check_convergence()`, `check_heteroscedasticity()`, `check_homogeneity()`, `check_model()`, `check_overdispersion()`, `check_predictions()`, `check_singularity()`, `check_zeroinflation()`

Examples

```
data <- mtcars # Size nrow(data) = 32

# For single variables ---------------------------------------------------------
# Find all observations beyond +/- 2 SD
outliers_list <- check_outliers(data$mpg, method = "zscore", threshold = 2)
outliers_list # Show the row index of the outliers
as.numeric(outliers_list) # The object is a binary vector...
filtered_data <- data[!outliers_list, ] # And can be used to filter a data frame
nrow(filtered_data) # New size, 30 (2 outliers removed)


# For dataframes ---------------------------------------------------------------
check_outliers(data, threshold = 2) # It works the same way on data frames
```

```
# You can also use multiple methods at once
outliers_list <- check_outliers(data, method = c(
  "mahalanobis",
  "iqr",
  "zscore"
))
outliers_list

# Using `as.data.frame()`, we can access more details!
outliers_info <- as.data.frame(outliers_list)
head(outliers_info)
outliers_info$Outlier # Including the probability of being an outlier

# And we can be more stringent in our outliers removal process
filtered_data <- data[outliers_info$Outlier < 0.1, ]

# We can run the function stratified by groups using `{datawizard}` package:
group_iris <- datawizard::data_group(iris, "Species")
check_outliers(group_iris)
# nolint start

# nolint end

# You can also run all the methods
check_outliers(data, method = "all", verbose = FALSE)

# For statistical models ---------------------------------------------
# select only mpg and disp (continuous)
mt1 <- mtcars[, c(1, 3, 4)]
# create some fake outliers and attach outliers to main df
mt2 <- rbind(mt1, data.frame(
  mpg = c(37, 40), disp = c(300, 400),
  hp = c(110, 120)
))
# fit model with outliers
model <- lm(disp ~ mpg + hp, data = mt2)

outliers_list <- check_outliers(model)
plot(outliers_list)

insight::get_data(model)[outliers_list, ] # Show outliers data
```

`check_overdispersion` *Check overdispersion (and underdispersion) of GL(M)M's*

Description

`check_overdispersion()` checks generalized linear (mixed) models for overdispersion (and underdispersion).

Usage

```
check_overdispersion(x, ...)

## S3 method for class 'performance_simres'
check_overdispersion(x, alternative = "two.sided", ...)
```

Arguments

x	Fitted model of class merMod, glmmTMB, glm, or glm.nb (package **MASS**), or an object returned by simulate_residuals().
...	Arguments passed down to simulate_residuals(). This only applies for models with zero-inflation component, or for models of class glmmTMB from nbinom1 or nbinom2 family.
alternative	A character string specifying the alternative hypothesis. Can be one of "two.sided", "less", or "greater".

Details

Overdispersion occurs when the observed variance is higher than the variance of a theoretical model. For Poisson models, variance increases with the mean and, therefore, variance usually (roughly) equals the mean value. If the variance is much higher, the data are "overdispersed". A less common case is underdispersion, where the variance is much lower than the mean.

Value

A list with results from the overdispersion test, like chi-squared statistics, p-value or dispersion ratio.

Interpretation of the Dispersion Ratio

If the dispersion ratio is close to one, a Poisson model fits well to the data. Dispersion ratios larger than one indicate overdispersion, thus a negative binomial model or similar might fit better to the data. Dispersion ratios much smaller than one indicate underdispersion. A p-value < .05 indicates either overdispersion or underdispersion (the first being more common).

Overdispersion in Poisson Models

For Poisson models, the overdispersion test is based on the code from *Gelman and Hill (2007), page 115*.

Overdispersion in Negative Binomial or Zero-Inflated Models

For negative binomial (mixed) models or models with zero-inflation component, the overdispersion test is based simulated residuals (see simulate_residuals()).

Overdispersion in Mixed Models

For merMod- and glmmTMB-objects, check_overdispersion() is based on the code in the GLMM FAQ, section *How can I deal with overdispersion in GLMMs?*. Note that this function only returns an *approximate* estimate of an overdispersion parameter. Using this approach would be inaccurate for zero-inflated or negative binomial mixed models (fitted with glmmTMB), thus, in such cases, the overdispersion test is based on simulate_residuals() (which is identical to check_overdispersion(simulate_residuals(model))).

How to fix Overdispersion

Overdispersion can be fixed by either modeling the dispersion parameter, or by choosing a different distributional family (like Quasi-Poisson, or negative binomial, see *Gelman and Hill (2007), pages 115-116*).

Tests based on simulated residuals

For certain models, resp. model from certain families, tests are based on simulated residuals (see simulate_residuals()). These are usually more accurate for testing such models than the traditionally used Pearson residuals. However, when simulating from more complex models, such as mixed models or models with zero-inflation, there are several important considerations. Arguments specified in ... are passed to simulate_residuals(), which relies on DHARMa::simulateResiduals() (and therefore, arguments in ... are passed further down to *DHARMa*). The defaults in DHARMa are set on the most conservative option that works for all models. However, in many cases, the help advises to use different settings in particular situations or for particular models. It is recommended to read the 'Details' in ?DHARMa::simulateResiduals closely to understand the implications of the simulation process and which arguments should be modified to get the most accurate results.

References

- Bolker B et al. (2017): GLMM FAQ.
- Gelman, A., and Hill, J. (2007). Data analysis using regression and multilevel/hierarchical models. Cambridge; New York: Cambridge University Press.

See Also

Other functions to check model assumptions and and assess model quality: check_autocorrelation(), check_collinearity(), check_convergence(), check_heteroscedasticity(), check_homogeneity(), check_model(), check_outliers(), check_predictions(), check_singularity(), check_zeroinflation()

Examples

```
data(Salamanders, package = "glmmTMB")
m <- glm(count ~ spp + mined, family = poisson, data = Salamanders)
check_overdispersion(m)
```

`check_predictions` *Posterior predictive checks*

Description

Posterior predictive checks mean "simulating replicated data under the fitted model and then comparing these to the observed data" (*Gelman and Hill, 2007, p. 158*). Posterior predictive checks can be used to "look for systematic discrepancies between real and simulated data" (*Gelman et al. 2014, p. 169*).

performance provides posterior predictive check methods for a variety of frequentist models (e.g., `lm`, `merMod`, `glmmTMB`, ...). For Bayesian models, the model is passed to `bayesplot::pp_check()`.

If `check_predictions()` doesn't work as expected, try setting `verbose = TRUE` to get hints about possible problems.

Usage

```
check_predictions(object, ...)

## Default S3 method:
check_predictions(
  object,
  iterations = 50,
  check_range = FALSE,
  re_formula = NULL,
  bandwidth = "nrd",
  type = "density",
  verbose = TRUE,
  ...
)
```

Arguments

`object`	A statistical model.
`...`	Passed down to `simulate()`.
`iterations`	The number of draws to simulate/bootstrap.
`check_range`	Logical, if `TRUE`, includes a plot with the minimum value of the original response against the minimum values of the replicated responses, and the same for the maximum value. This plot helps judging whether the variation in the original data is captured by the model or not (*Gelman et al. 2020, pp.163*). The minimum and maximum values of `y` should be inside the range of the related minimum and maximum values of `yrep`.
`re_formula`	Formula containing group-level effects (random effects) to be considered in the simulated data. If `NULL` (default), condition on all random effects. If `NA` or `~0`, condition on no random effects. See `simulate()` in **lme4**.

bandwidth	A character string indicating the smoothing bandwidth to be used. Unlike `stats::density()`, which used `"nrd0"` as default, the default used here is `"nrd"` (which seems to give more plausible results for non-Gaussian models). When problems with plotting occur, try to change to a different value.
type	Plot type for the posterior predictive checks plot. Can be `"density"`, `"discrete_dots"`, `"discrete_interval"` or `"discrete_both"` (the `discrete_*` options are appropriate for models with discrete - binary, integer or ordinal etc. - outcomes).
verbose	Toggle warnings.

Details

An example how posterior predictive checks can also be used for model comparison is Figure 6 from *Gabry et al. 2019, Figure 6*.

The model shown in the right panel (b) can simulate new data that are more similar to the observed outcome than the model in the left panel (a). Thus, model (b) is likely to be preferred over model (a).

Value

A data frame of simulated responses and the original response vector.

Note

Every model object that has a `simulate()`-method should work with `check_predictions()`. On R 3.6.0 and higher, if **bayesplot** (or a package that imports **bayesplot** such as **rstanarm** or **brms**) is loaded, `pp_check()` is also available as an alias for `check_predictions()`.

If `check_predictions()` doesn't work as expected, try setting `verbose = TRUE` to get hints about possible problems.

References

- Gabry, J., Simpson, D., Vehtari, A., Betancourt, M., and Gelman, A. (2019). Visualization in Bayesian workflow. Journal of the Royal Statistical Society: Series A (Statistics in Society), 182(2), 389–402. https://doi.org/10.1111/rssa.12378
- Gelman, A., and Hill, J. (2007). Data analysis using regression and multilevel/hierarchical models. Cambridge; New York: Cambridge University Press.
- Gelman, A., Carlin, J. B., Stern, H. S., Dunson, D. B., Vehtari, A., and Rubin, D. B. (2014). Bayesian data analysis. (Third edition). CRC Press.
- Gelman, A., Hill, J., and Vehtari, A. (2020). Regression and Other Stories. Cambridge University Press.

See Also

`simulate_residuals()` and `check_residuals()`. See also `see::print.see_performance_pp_check()` for options to customize the plot.

Other functions to check model assumptions and and assess model quality: `check_autocorrelation()`, `check_collinearity()`, `check_convergence()`, `check_heteroscedasticity()`, `check_homogeneity()`, `check_model()`, `check_outliers()`, `check_overdispersion()`, `check_singularity()`, `check_zeroinflation()`

Examples

```
# linear model
model <- lm(mpg ~ disp, data = mtcars)
check_predictions(model)

# discrete/integer outcome
set.seed(99)
d <- iris
d$skewed <- rpois(150, 1)
model <- glm(
  skewed ~ Species + Petal.Length + Petal.Width,
  family = poisson(),
  data = d
)
check_predictions(model, type = "discrete_both")
```

`check_residuals` *Check distribution of simulated quantile residuals*

Description

`check_residuals()` checks generalized linear (mixed) models for uniformity of randomized quantile residuals, which can be used to identify typical model misspecification problems, such as over/underdispersion, zero-inflation, and residual spatial and temporal autocorrelation.

Usage

```
check_residuals(x, ...)

## Default S3 method:
check_residuals(x, alternative = "two.sided", distribution = "punif", ...)
```

Arguments

`x`	A supported model object or an object returned by `simulate_residuals()` or `DHARMa::simulateResiduals()`.
`...`	Passed down to `stats::ks.test()`.
`alternative`	A character string specifying the alternative hypothesis. Can be one of `"two.sided"`, `"less"`, or `"greater"`. See `stats::ks.test()` for details.
`distribution`	The distribution to compare the residuals against. Can be (a) a character value giving a cumulative distribution function (for example, `"punif"` (default) or `"pnorm"`), (b) a cumulative distribution function itself (for example, `punif` or `pnorm`), or (c) a numeric vector of values.

Details

Simulated quantile residuals are generated by simulating a series of values from a fitted model for each case, comparing the observed response values to these simulations, and computing the empirical quantile of the observed value in the distribution of simulated values. When the model is correctly-specified, these quantile residuals will follow a *uniform* (flat) distribution. `check_residuals()` tests the distribution of the quantile residuals against the uniform distribution using a Kolmogorov-Smirnov test. Essentially, comparing quantile residuals to the uniform distribution tests whether the observed response values deviate from model expectations (i.e., simulated values). In this sense, `check_residuals()` is similar to posterior predictive checks with `check_predictions()`.

There is a `plot()` method to visualize the distribution of quantile residuals using a Q-Q plot. This plot can be interpreted in the same way as a Q-Q plot for normality of residuals in linear regression.

If desired, a different theoretical distribution or a vector of numeric values can be tested against using the `distribution` argument.

Value

The p-value of the test statistics.

Tests based on simulated residuals

For certain models, resp. model from certain families, tests like `check_zeroinflation()` or `check_overdispersion()` are based on simulated residuals. These are usually more accurate for such tests than the traditionally used Pearson residuals. However, when simulating from more complex models, such as mixed models or models with zero-inflation, there are several important considerations. `simulate_residuals()` relies on `DHARMa::simulateResiduals()`, and additional arguments specified in `...` are passed further down to that function. The defaults in DHARMa are set on the most conservative option that works for all models. However, in many cases, the help advises to use different settings in particular situations or for particular models. It is recommended to read the 'Details' in `?DHARMa::simulateResiduals` closely to understand the implications of the simulation process and which arguments should be modified to get the most accurate results.

See Also

`simulate_residuals()`, `check_zeroinflation()`, `check_overdispersion()` and `check_predictions()`. See also `see::plot.see_performance_simres()` for options to customize the plot.

Examples

```
dat <- DHARMa::createData(sampleSize = 100, overdispersion = 0.5, family = poisson())
m <- glm(observedResponse ~ Environment1, family = poisson(), data = dat)
res <- simulate_residuals(m)
check_residuals(res)
```

check_singularity *Check mixed models for boundary fits*

Description

Check mixed models for boundary fits.

Usage

```
check_singularity(x, tolerance = 1e-05, ...)

## S3 method for class 'glmmTMB'
check_singularity(x, tolerance = 1e-05, check = "model", ...)
```

Arguments

x	A mixed model.
tolerance	Indicates up to which value the convergence result is accepted. The larger tolerance is, the stricter the test will be.
...	Currently not used.
check	Indicates whether singularity check should be carried out for the full model ("model", the default), or per random effects term ("terms").

Details

If a model is "singular", this means that some dimensions of the variance-covariance matrix have been estimated as exactly zero. This often occurs for mixed models with complex random effects structures.

"While singular models are statistically well defined (it is theoretically sensible for the true maximum likelihood estimate to correspond to a singular fit), there are real concerns that (1) singular fits correspond to overfitted models that may have poor power; (2) chances of numerical problems and mis-convergence are higher for singular models (e.g. it may be computationally difficult to compute profile confidence intervals for such models); (3) standard inferential procedures such as Wald statistics and likelihood ratio tests may be inappropriate." (*lme4 Reference Manual*)

There is no gold-standard about how to deal with singularity and which random-effects specification to choose. Beside using fully Bayesian methods (with informative priors), proposals in a frequentist framework are:

- avoid fitting overly complex models, such that the variance-covariance matrices can be estimated precisely enough (*Matuschek et al. 2017*)
- use some form of model selection to choose a model that balances predictive accuracy and overfitting/type I error (*Bates et al. 2015*, *Matuschek et al. 2017*)
- "keep it maximal", i.e. fit the most complex model consistent with the experimental design, removing only terms required to allow a non-singular fit (*Barr et al. 2013*)

- since version 1.1.9, the **glmmTMB** package allows to use priors in a frequentist framework, too. One recommendation is to use a Gamma prior (*Chung et al. 2013*). The mean may vary from 1 to very large values (like `1e8`), and the shape parameter should be set to a value of 2.5. You can then `update()` your model with the specified prior. In **glmmTMB**, the code would look like this:

```
# "model" is an object of class gmmmTMB
prior <- data.frame(
  prior = "gamma(1, 2.5)",  # mean can be 1, but even 1e8
  class = "ranef"           # for random effects
)
model_with_priors <- update(model, priors = prior)
```

  Large values for the mean parameter of the Gamma prior have no large impact on the random effects variances in terms of a "bias". Thus, if 1 doesn't fix the singular fit, you can safely try larger values.

Note the different meaning between singularity and convergence: singularity indicates an issue with the "true" best estimate, i.e. whether the maximum likelihood estimation for the variance-covariance matrix of the random effects is positive definite or only semi-definite. Convergence is a question of whether we can assume that the numerical optimization has worked correctly or not.

Value

`TRUE` if the model fit is singular.

References

- Bates D, Kliegl R, Vasishth S, Baayen H. Parsimonious Mixed Models. arXiv:1506.04967, June 2015.
- Barr DJ, Levy R, Scheepers C, Tily HJ. Random effects structure for confirmatory hypothesis testing: Keep it maximal. Journal of Memory and Language, 68(3):255-278, April 2013.
- Chung Y, Rabe-Hesketh S, Dorie V, Gelman A, and Liu J. 2013. "A Nondegenerate Penalized Likelihood Estimator for Variance Parameters in Multilevel Models." Psychometrika 78 (4): 685–709. doi:10.1007/s1133601393282
- Matuschek H, Kliegl R, Vasishth S, Baayen H, Bates D. Balancing type I error and power in linear mixed models. Journal of Memory and Language, 94:305-315, 2017.
- lme4 Reference Manual, https://cran.r-project.org/package=lme4

See Also

Other functions to check model assumptions and and assess model quality: `check_autocorrelation()`, `check_collinearity()`, `check_convergence()`, `check_heteroscedasticity()`, `check_homogeneity()`, `check_model()`, `check_outliers()`, `check_overdispersion()`, `check_predictions()`, `check_zeroinflation()`

Examples

```
data(sleepstudy, package = "lme4")
set.seed(123)
```

```
sleepstudy$mygrp <- sample(1:5, size = 180, replace = TRUE)
sleepstudy$mysubgrp <- NA
for (i in 1:5) {
  filter_group <- sleepstudy$mygrp == i
  sleepstudy$mysubgrp[filter_group] <-
    sample(1:30, size = sum(filter_group), replace = TRUE)
}

model <- lme4::lmer(
  Reaction ~ Days + (1 | mygrp / mysubgrp) + (1 | Subject),
  data = sleepstudy
)
# any singular fits?
check_singularity(model)
# singular fit for which particular random effects terms?
check_singularity(model, check = "terms")

## Not run:
# Fixing singularity issues using priors in glmmTMB
# Example taken from `vignette("priors", package = "glmmTMB")`
dat <- readRDS(system.file(
  "vignette_data",
  "gophertortoise.rds",
  package = "glmmTMB"
))
model <- glmmTMB::glmmTMB(
  shells ~ prev + offset(log(Area)) + factor(year) + (1 | Site),
  family = poisson,
  data = dat
)
# singular fit
check_singularity(model)

# impose Gamma prior on random effects parameters
prior <- data.frame(
  prior = "gamma(1, 2.5)", # mean can be 1, but even 1e8
  class = "ranef" # for random effects
)
model_with_priors <- update(model, priors = prior)
# no singular fit
check_singularity(model_with_priors)

## End(Not run)
```

---

check_sphericity *Check model for violation of sphericity*

Description

Check model for violation of sphericity. For Bartlett's Test of Sphericity (used for correlation matrices and factor analyses), see check_sphericity_bartlett.

Usage

```
check_sphericity(x, ...)
```

Arguments

x	A model object.
...	Arguments passed to car::Anova.

Value

Invisibly returns the p-values of the test statistics. A p-value < 0.05 indicates a violation of sphericity.

Examples

```
data(Soils, package = "carData")
soils.mod <- lm(
  cbind(pH, N, Dens, P, Ca, Mg, K, Na, Conduc) ~ Block + Contour * Depth,
  data = Soils
)

check_sphericity(Manova(soils.mod))
```

---

check_symmetry *Check distribution symmetry*

Description

Uses Hotelling and Solomons test of symmetry by testing if the standardized nonparametric skew ($\frac{(Mean-Median)}{SD}$) is different than 0.

This is an underlying assumption of Wilcoxon signed-rank test.

Usage

```
check_symmetry(x, ...)
```

Arguments

x	Model or numeric vector
...	Not used.

Examples

```
V <- suppressWarnings(wilcox.test(mtcars$mpg))
check_symmetry(V)
```

`check_zeroinflation` *Check for zero-inflation in count models*

Description

`check_zeroinflation()` checks whether count models are over- or underfitting zeros in the outcome.

Usage

```
check_zeroinflation(x, ...)

## Default S3 method:
check_zeroinflation(x, tolerance = 0.05, ...)

## S3 method for class 'performance_simres'
check_zeroinflation(x, tolerance = 0.1, alternative = "two.sided", ...)
```

Arguments

`x`	Fitted model of class `merMod`, `glmmTMB`, `glm`, or `glm.nb` (package **MASS**).
`...`	Arguments passed down to `simulate_residuals()`. This only applies for models with zero-inflation component, or for models of class `glmmTMB` from `nbinom1` or `nbinom2` family.
`tolerance`	The tolerance for the ratio of observed and predicted zeros to considered as over- or underfitting zeros. A ratio between 1 +/- `tolerance` is considered as OK, while a ratio beyond or below this threshold would indicate over- or underfitting.
`alternative`	A character string specifying the alternative hypothesis. Can be one of `"two.sided"`, `"less"`, or `"greater"`.

Details

If the amount of observed zeros is larger than the amount of predicted zeros, the model is underfitting zeros, which indicates a zero-inflation in the data. In such cases, it is recommended to use negative binomial or zero-inflated models.

In case of negative binomial models, models with zero-inflation component, or hurdle models, the results from `check_zeroinflation()` are based on `simulate_residuals()`, i.e. `check_zeroinflation(simulate_resid` is internally called if necessary.

Value

A list with information about the amount of predicted and observed zeros in the outcome, as well as the ratio between these two values.

Tests based on simulated residuals

For certain models, resp. model from certain families, tests are based on simulated residuals (see `simulate_residuals()`). These are usually more accurate for testing such models than the traditionally used Pearson residuals. However, when simulating from more complex models, such as mixed models or models with zero-inflation, there are several important considerations. Arguments specified in ... are passed to `simulate_residuals()`, which relies on `DHARMa::simulateResiduals()` (and therefore, arguments in ... are passed further down to *DHARMa*). The defaults in DHARMa are set on the most conservative option that works for all models. However, in many cases, the help advises to use different settings in particular situations or for particular models. It is recommended to read the 'Details' in `?DHARMa::simulateResiduals` closely to understand the implications of the simulation process and which arguments should be modified to get the most accurate results.

See Also

Other functions to check model assumptions and and assess model quality: `check_autocorrelation()`, `check_collinearity()`, `check_convergence()`, `check_heteroscedasticity()`, `check_homogeneity()`, `check_model()`, `check_outliers()`, `check_overdispersion()`, `check_predictions()`, `check_singularity()`

Examples

```
data(Salamanders, package = "glmmTMB")
m <- glm(count ~ spp + mined, family = poisson, data = Salamanders)
check_zeroinflation(m)

# for models with zero-inflation component, it's better to carry out
# the check for zero-inflation using simulated residuals
m <- glmmTMB::glmmTMB(
  count ~ spp + mined,
  ziformula = ~ mined + spp,
  family = poisson,
  data = Salamanders
)
res <- simulate_residuals(m)
check_zeroinflation(res)
```

---

classify_distribution *Classify the distribution of a model-family using machine learning*

Description

Classify the distribution of a model-family using machine learning

Details

The trained model to classify distributions, which is used by the `check_distribution()` function.

`compare_performance` *Compare performance of different models*

Description

`compare_performance()` computes indices of model performance for different models at once and hence allows comparison of indices across models.

Usage

```
compare_performance(
  ...,
  metrics = "all",
  rank = FALSE,
  estimator = "ML",
  verbose = TRUE
)
```

Arguments

`...`	Multiple model objects (also of different classes).
`metrics`	Can be `"all"`, `"common"` or a character vector of metrics to be computed. See related `documentation()` of object's class for details.
`rank`	Logical, if `TRUE`, models are ranked according to 'best' overall model performance. See 'Details'.
`estimator`	Only for linear models. Corresponds to the different estimators for the standard deviation of the errors. If `estimator = "ML"` (default, except for `performance_aic()` when the model object is of class `lmerMod`), the scaling is done by `n` (the biased ML estimator), which is then equivalent to using `AIC(logLik())`. Setting it to `"REML"` will give the same results as `AIC(logLik(..., REML = TRUE))`.
`verbose`	Toggle warnings.

Details

Model Weights: When information criteria (IC) are requested in `metrics` (i.e., any of `"all"`, `"common"`, `"AIC"`, `"AICc"`, `"BIC"`, `"WAIC"`, or `"LOOIC"`), model weights based on these criteria are also computed. For all IC except LOOIC, weights are computed as `w = exp(-0.5 * delta_ic) / sum(exp(-0.5 * delta_ic))`, where `delta_ic` is the difference between the model's IC value and the smallest IC value in the model set (Burnham and Anderson, 2002). For LOOIC, weights are computed as "stacking weights" using `loo::stacking_weights()`.

Ranking Models: When `rank = TRUE`, a new column `Performance_Score` is returned. This score ranges from 0\ performance. Note that all score value do not necessarily sum up to 100\ Rather, calculation is based on normalizing all indices (i.e. rescaling them to a range from 0 to 1), and taking the mean value of all indices for each model. This is a rather quick heuristic, but might be helpful as exploratory index.

In particular when models are of different types (e.g. mixed models, classical linear models, logistic regression, ...), not all indices will be computed for each model. In case where an index can't be calculated for a specific model type, this model gets an `NA` value. All indices that have any `NA`s are excluded from calculating the performance score.

There is a `plot()`-method for `compare_performance()`, which creates a "spiderweb" plot, where the different indices are normalized and larger values indicate better model performance. Hence, points closer to the center indicate worse fit indices (see online-documentation for more details).

REML versus ML estimator: By default, `estimator = "ML"`, which means that values from information criteria (AIC, AICc, BIC) for specific model classes (like models from *lme4*) are based on the ML-estimator, while the default behaviour of `AIC()` for such classes is setting `REML = TRUE`. This default is intentional, because comparing information criteria based on REML fits is usually not valid (it might be useful, though, if all models share the same fixed effects - however, this is usually not the case for nested models, which is a prerequisite for the LRT). Set `estimator = "REML"` explicitly return the same (AIC/...) values as from the defaults in `AIC.merMod()`.

Value

A data frame with one row per model and one column per "index" (see `metrics`).

Note

There is also a `plot()`-method implemented in the **see**-package.

References

Burnham, K. P., and Anderson, D. R. (2002). *Model selection and multimodel inference: A practical information-theoretic approach* (2nd ed.). Springer-Verlag. doi:10.1007/b97636

Examples

```
data(iris)
lm1 <- lm(Sepal.Length ~ Species, data = iris)
lm2 <- lm(Sepal.Length ~ Species + Petal.Length, data = iris)
lm3 <- lm(Sepal.Length ~ Species * Petal.Length, data = iris)
compare_performance(lm1, lm2, lm3)
compare_performance(lm1, lm2, lm3, rank = TRUE)

m1 <- lm(mpg ~ wt + cyl, data = mtcars)
m2 <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
m3 <- lme4::lmer(Petal.Length ~ Sepal.Length + (1 | Species), data = iris)
compare_performance(m1, m2, m3)
```

cronbachs_alpha *Cronbach's Alpha for Items or Scales*

Description

Compute various measures of internal consistencies for tests or item-scales of questionnaires. `cronbachs_alpha()` calculates the Cronbach's Alpha value for all variables in `x`. `item_alpha()` is an alias for `cronbachs_alpha()`.

Usage

```
cronbachs_alpha(x, ...)

item_alpha(x, ...)

## S3 method for class 'data.frame'
cronbachs_alpha(x, verbose = TRUE, ...)
```

Arguments

`x`	A matrix or a data frame, or an object of class `parameters_pca`, as returned by `parameters::principal_components()`, or an object of class `parameters_efa`, as returned by `parameters::factor_analysis()`.
`...`	Currently not used.
`verbose`	Toggle warnings and messages.

Details

The Cronbach's Alpha value for `x`. A value closer to 1 indicates greater internal consistency, where usually following rule of thumb is applied to interpret the results:

- $\alpha < 0.5$ is unacceptable,
- $0.5 < \alpha < 0.6$ is poor,
- $0.6 < \alpha < 0.7$ is questionable,
- $0.7 < \alpha < 0.8$ is acceptable,
- and everything > 0.8 is good or excellent.

Value

The Cronbach's Alpha value for `x`.

Note

`item_alpha()` is an alias for `cronbachs_alpha()`.

References

Bland, J. M., and Altman, D. G. Statistics notes: Cronbach's alpha. BMJ 1997;314:572. 10.1136/bmj.314.7080.572

Examples

```
data(mtcars)
x <- mtcars[, c("cyl", "gear", "carb", "hp")]
cronbachs_alpha(x)
```

`display.performance_model`

Print tables in different output formats

Description

Prints tables (i.e. data frame) in different output formats. `print_md()` is a alias for `display(format = "markdown")`.

Usage

```
## S3 method for class 'performance_model'
display(object, format = "markdown", digits = 2, caption = NULL, ...)

## S3 method for class 'performance_model'
print_md(
  x,
  digits = 2,
  caption = "Indices of model performance",
  layout = "horizontal",
  ...
)

## S3 method for class 'compare_performance'
print_md(
  x,
  digits = 2,
  caption = "Comparison of Model Performance Indices",
  layout = "horizontal",
  ...
)
```

Arguments

`object, x`	An object returned by `model_performance()` or or `compare_performance()`. or its summary.
`format`	String, indicating the output format. Currently, only `"markdown"` is supported.
`digits`	Number of decimal places.
`caption`	Table caption as string. If `NULL`, no table caption is printed.
`...`	Currently not used.
`layout`	Table layout (can be either `"horizontal"` or `"vertical"`).

Details

`display()` is useful when the table-output from functions, which is usually printed as formatted text-table to console, should be formatted for pretty table-rendering in markdown documents, or if knitted from rmarkdown to PDF or Word files. See vignette for examples.

Value

A character vector. If `format = "markdown"`, the return value will be a character vector in markdown-table format.

Examples

```
model <- lm(mpg ~ wt + cyl, data = mtcars)
mp <- model_performance(model)
display(mp)
```

---

icc *Intraclass Correlation Coefficient (ICC)*

Description

This function calculates the intraclass-correlation coefficient (ICC) - sometimes also called *variance partition coefficient* (VPC) or *repeatability* - for mixed effects models. The ICC can be calculated for all models supported by `insight::get_variance()`. For models fitted with the **brms**-package, `icc()` might fail due to the large variety of models and families supported by the **brms**-package. In such cases, an alternative to the ICC is the `variance_decomposition()`, which is based on the posterior predictive distribution (see 'Details').

Usage

```
icc(
  model,
  by_group = FALSE,
  tolerance = 1e-05,
  ci = NULL,
  iterations = 100,
  ci_method = NULL,
  null_model = NULL,
  approximation = "lognormal",
  model_component = NULL,
  verbose = TRUE,
  ...
)

variance_decomposition(model, re_formula = NULL, robust = TRUE, ci = 0.95, ...)
```

Arguments

model	A (Bayesian) mixed effects model.
by_group	Logical, if TRUE, icc() returns the variance components for each random-effects level (if there are multiple levels). See 'Details'.
tolerance	Tolerance for singularity check of random effects, to decide whether to compute random effect variances or not. Indicates up to which value the convergence result is accepted. The larger tolerance is, the stricter the test will be. See performance::check_singularity().
ci	Confidence resp. credible interval level. For icc(), r2(), and rmse(), confidence intervals are based on bootstrapped samples from the ICC, R2 or RMSE value. See iterations.
iterations	Number of bootstrap-replicates when computing confidence intervals for the ICC, R2, RMSE etc.
ci_method	Character string, indicating the bootstrap-method. Should be NULL (default), in which case lme4::bootMer() is used for bootstrapped confidence intervals. However, if bootstrapped intervals cannot be calculated this way, try ci_method = "boot", which falls back to boot::boot(). This may successfully return bootstrapped confidence intervals, but bootstrapped samples may not be appropriate for the multilevel structure of the model. There is also an option ci_method = "analytical", which tries to calculate analytical confidence assuming a chi-squared distribution. However, these intervals are rather inaccurate and often too narrow. It is recommended to calculate bootstrapped confidence intervals for mixed models.
null_model	Optional, a null model to compute the random effect variances, which is passed to insight::get_variance(). Usually only required if calculation of r-squared or ICC fails when null_model is not specified. If calculating the null model takes longer and you already have fit the null model, you can pass it here, too, to speed up the process.
approximation	Character string, indicating the approximation method for the distribution-specific (observation level, or residual) variance. Only applies to non-Gaussian models. Can be "lognormal" (default), "delta" or "trigamma". For binomial models, the default is the *theoretical* distribution specific variance, however, it can also be "observation_level". See *Nakagawa et al. 2017*, in particular supplement 2, for details.
model_component	For models that can have a zero-inflation component, specify for which component variances should be returned. If NULL or "full" (the default), both the conditional and the zero-inflation component are taken into account. If "conditional", only the conditional component is considered.
verbose	Toggle warnings and messages.
...	Arguments passed down to lme4::bootMer() or boot::boot() for bootstrapped ICC, R2, RMSE etc.; for variance_decomposition(), arguments are passed down to brms::posterior_predict().
re_formula	Formula containing group-level effects to be considered in the prediction. If NULL (default), include all group-level effects. Else, for instance for nested mod-

els, name a specific group-level effect to calculate the variance decomposition for this group-level. See 'Details' and `?brms::posterior_predict`.

`robust` Logical, if `TRUE`, the median instead of mean is used to calculate the central tendency of the variances.

Details

Interpretation:

The ICC can be interpreted as "the proportion of the variance explained by the grouping structure in the population". The grouping structure entails that measurements are organized into groups (e.g., test scores in a school can be grouped by classroom if there are multiple classrooms and each classroom was administered the same test) and ICC indexes how strongly measurements in the same group resemble each other. This index goes from 0, if the grouping conveys no information, to 1, if all observations in a group are identical (*Gelman and Hill, 2007, p. 258*). In other word, the ICC - sometimes conceptualized as the measurement repeatability - "can also be interpreted as the expected correlation between two randomly drawn units that are in the same group" *(Hox 2010: 15)*, although this definition might not apply to mixed models with more complex random effects structures. The ICC can help determine whether a mixed model is even necessary: an ICC of zero (or very close to zero) means the observations within clusters are no more similar than observations from different clusters, and setting it as a random factor might not be necessary.

Difference with R2:

The coefficient of determination R2 (that can be computed with `r2()`) quantifies the proportion of variance explained by a statistical model, but its definition in mixed model is complex (hence, different methods to compute a proxy exist). ICC is related to R2 because they are both ratios of variance components. More precisely, R2 is the proportion of the explained variance (of the full model), while the ICC is the proportion of explained variance that can be attributed to the random effects. In simple cases, the ICC corresponds to the difference between the *conditional R2* and the *marginal R2* (see `r2_nakagawa()`).

Calculation:

The ICC is calculated by dividing the random effect variance, σ_i^2, by the total variance, i.e. the sum of the random effect variance and the residual variance, σ_ϵ^2.

Adjusted and unadjusted ICC:

`icc()` calculates an adjusted and an unadjusted ICC, which both take all sources of uncertainty (i.e. of *all random effects*) into account. While the *adjusted ICC* only relates to the random effects, the *unadjusted ICC* also takes the fixed effects variances into account, more precisely, the fixed effects variance is added to the denominator of the formula to calculate the ICC (see *Nakagawa et al. 2017*). Typically, the *adjusted* ICC is of interest when the analysis of random effects is of interest. `icc()` returns a meaningful ICC also for more complex random effects structures, like models with random slopes or nested design (more than two levels) and is applicable for models with other distributions than Gaussian. For more details on the computation of the variances, see `?insight::get_variance`.

ICC for unconditional and conditional models:

Usually, the ICC is calculated for the null model ("unconditional model"). However, according to *Raudenbush and Bryk (2002)* or *Rabe-Hesketh and Skrondal (2012)* it is also feasible to compute

the ICC for full models with covariates ("conditional models") and compare how much, e.g., a level-2 variable explains the portion of variation in the grouping structure (random intercept).

ICC for specific group-levels:

The proportion of variance for specific levels related to the overall model can be computed by setting `by_group = TRUE`. The reported ICC is the variance for each (random effect) group compared to the total variance of the model. For mixed models with a simple random intercept, this is identical to the classical (adjusted) ICC.

Variance decomposition for brms-models:

If `model` is of class `brmsfit`, `icc()` might fail due to the large variety of models and families supported by the **brms** package. In such cases, `variance_decomposition()` is an alternative ICC measure. The function calculates a variance decomposition based on the posterior predictive distribution. In this case, first, the draws from the posterior predictive distribution *not conditioned* on group-level terms (`posterior_predict(..., re_formula = NA)`) are calculated as well as draws from this distribution *conditioned* on *all random effects* (by default, unless specified else in `re_formula`) are taken. Then, second, the variances for each of these draws are calculated. The "ICC" is then the ratio between these two variances. This is the recommended way to analyse random-effect-variances for non-Gaussian models. It is then possible to compare variances across models, also by specifying different group-level terms via the `re_formula`-argument.

Sometimes, when the variance of the posterior predictive distribution is very large, the variance ratio in the output makes no sense, e.g. because it is negative. In such cases, it might help to use `robust = TRUE`.

Value

A list with two values, the adjusted ICC and the unadjusted ICC. For `variance_decomposition()`, a list with two values, the decomposed ICC as well as the credible intervals for this ICC.

Supported models and model families

The single variance components that are required to calculate the marginal and conditional r-squared values are calculated using the `insight::get_variance()` function. The results are validated against the solutions provided by *Nakagawa et al. (2017)*, in particular examples shown in the Supplement 2 of the paper. Other model families are validated against results from the **MuMIn** package. This means that the r-squared values returned by `r2_nakagawa()` should be accurate and reliable for following mixed models or model families:

- Bernoulli (logistic) regression
- Binomial regression (with other than binary outcomes)
- Poisson and Quasi-Poisson regression
- Negative binomial regression (including nbinom1, nbinom2 and nbinom12 families)
- Gaussian regression (linear models)
- Gamma regression
- Tweedie regression
- Beta regression
- Ordered beta regression

Following model families are not yet validated, but should work:

- Zero-inflated and hurdle models
- Beta-binomial regression
- Compound Poisson regression
- Generalized Poisson regression
- Log-normal regression
- Skew-normal regression

Extracting variance components for models with zero-inflation part is not straightforward, because it is not definitely clear how the distribution-specific variance should be calculated. Therefore, it is recommended to carefully inspect the results, and probably validate against other models, e.g. Bayesian models (although results may be only roughly comparable).

Log-normal regressions (e.g. `lognormal()` family in **glmmTMB** or `gaussian("log")`) often have a very low fixed effects variance (if they were calculated as suggested by *Nakagawa et al. 2017*). This results in very low ICC or r-squared values, which may not be meaningful.

References

- Hox, J. J. (2010). Multilevel analysis: techniques and applications (2nd ed). New York: Routledge.
- Nakagawa, S., Johnson, P. C. D., and Schielzeth, H. (2017). The coefficient of determination R2 and intra-class correlation coefficient from generalized linear mixed-effects models revisited and expanded. Journal of The Royal Society Interface, 14(134), 20170213.
- Rabe-Hesketh, S., and Skrondal, A. (2012). Multilevel and longitudinal modeling using Stata (3rd ed). College Station, Tex: Stata Press Publication.
- Raudenbush, S. W., and Bryk, A. S. (2002). Hierarchical linear models: applications and data analysis methods (2nd ed). Thousand Oaks: Sage Publications.

Examples

```
model <- lme4::lmer(Sepal.Length ~ Petal.Length + (1 | Species), data = iris)
icc(model)

# ICC for specific group-levels
data(sleepstudy, package = "lme4")
set.seed(12345)
sleepstudy$grp <- sample(1:5, size = 180, replace = TRUE)
sleepstudy$subgrp <- NA
for (i in 1:5) {
  filter_group <- sleepstudy$grp == i
  sleepstudy$subgrp[filter_group] <-
    sample(1:30, size = sum(filter_group), replace = TRUE)
}
model <- lme4::lmer(
  Reaction ~ Days + (1 | grp / subgrp) + (1 | Subject),
  data = sleepstudy
)
icc(model, by_group = TRUE)
```

item_difficulty *Difficulty of Questionnaire Items*

Description

Compute various measures of internal consistencies for tests or item-scales of questionnaires.

Usage

```
item_difficulty(x, maximum_value = NULL)
```

Arguments

x	Depending on the function, x may be a matrix as returned by the cor()-function, or a data frame with items (e.g. from a test or questionnaire).
maximum_value	Numeric value, indicating the maximum value of an item. If NULL (default), the maximum is taken from the maximum value of all columns in x (assuming that the maximum value at least appears once in the data). If NA, each item's maximum value is taken as maximum. If the required maximum value is not present in the data, specify the theoreritcal maximum using maximum_value.

Details

Item difficutly of an item is defined as the quotient of the sum actually achieved for this item of all and the maximum achievable score. This function calculates the item difficulty, which should range between 0.2 and 0.8. Lower values are a signal for more difficult items, while higher values close to one are a sign for easier items. The ideal value for item difficulty is p + (1 - p) / 2, where p = 1 / max(x). In most cases, the ideal item difficulty lies between 0.5 and 0.8.

Value

A data frame with three columns: The name(s) of the item(s), the item difficulties for each item, and the ideal item difficulty.

References

- Bortz, J., and Döring, N. (2006). Quantitative Methoden der Datenerhebung. In J. Bortz and N. Döring, Forschungsmethoden und Evaluation. Springer: Berlin, Heidelberg: 137–293
- Kelava A, Moosbrugger H (2020). Deskriptivstatistische Itemanalyse und Testwertbestimmung. In: Moosbrugger H, Kelava A, editors. Testtheorie und Fragebogenkonstruktion. Berlin, Heidelberg: Springer, 143–158

Examples

```
data(mtcars)
x <- mtcars[, c("cyl", "gear", "carb", "hp")]
item_difficulty(x)
```

item_discrimination *Discrimination and Item-Total Correlation of Questionnaire Items*

Description

Compute various measures of internal consistencies for tests or item-scales of questionnaires. `item_discrimination()` calculates the corrected item-total correlations for each item of `x` with the remaining items. `item_totalcor()` by default calculates the item-total correlations (without correction).

Usage

```
item_discrimination(x, standardize = FALSE, corrected = TRUE, verbose = TRUE)

item_totalcor(x, standardize = FALSE, corrected = FALSE, verbose = TRUE)
```

Arguments

`x`	A matrix or a data frame.
`standardize`	Logical, if `TRUE`, the data frame's vectors will be standardized. Recommended when the variables have different measures / scales.
`corrected`	Logical, if `TRUE`, the item-total correlations are corrected for the item itself (default). If `FALSE`, the item-total correlations are calculated without correction.
`verbose`	Toggle warnings and messages.

Details

`item_totalcor()` calculates the item-total correlations (without correction). A positive item-total correlation indicates that an item successfully aligns with the overall test, with higher values signifying a better fit. Conversely, a value near zero suggests the item is not measuring the intended construct, while a negative correlation is a major red flag that the item is flawed, miskeyed, or measures the opposite of what is intended. This means a positive correlation is desired, a zero correlation is problematic, and a negative correlation requires immediate attention.

The standard item-total correlation has an inherent flaw: the score of the item being analyzed is included in the total score. This inclusion can artificially inflate the correlation coefficient, as an item will always correlate with itself. The *corrected* item-total correlation, or *item discrimination*, addresses this issue by calculating the correlation between the score on a single item and the sum of the scores of all other items on the scale. This is done with `item_discrimination()`. The absolute value of the item discrimination indices should be above `0.2`. An index between `0.2` and `0.4` is considered as "fair", while a satisfactory index ranges from `0.4` to `0.7`. Items with low discrimination indices are often ambiguously worded and should be examined. Items with negative indices should be examined to determine why a negative value was obtained (e.g. reversed answer categories regarding positive and negative poles - in such cases, use `datawizard::reverse()` to reverse-code items in advance).

Interpretation of the Corrected Item-Total Correlation Values:

Corrected Item-Total Correlation Value	Interpretation
Above 0.40	The item has a very good discrimination and is strongly related to the underlying cor
0.30 to 0.39	The item has good discrimination and contributes positively to the scale's internal co
0.20 to 0.29	The item has marginal discrimination. While not ideal, it may still be acceptable, esp
Below 0.20	The item has poor discrimination. It does not correlate well with the rest of the scale
Negative Value	The item is negatively related to the rest of the scale. This is a serious issue.

`item_discrimination()` and `item_totalcor()` only differ in the default value of the `corrected` argument. The former calculates the corrected item-total correlations, while the latter calculates the item-total correlations.

Value

A data frame with the item discrimination (*corrected item-total correlations*) for each item of the scale.

References

- Kelava A, Moosbrugger H (2020). Deskriptivstatistische Itemanalyse und Testwertbestimmung. In: Moosbrugger H, Kelava A, editors. Testtheorie und Fragebogenkonstruktion. Berlin, Heidelberg: Springer, 143–158

Examples

```
data(mtcars)
x <- mtcars[, c("cyl", "gear", "carb", "hp")]
item_discrimination(x)
item_totalcor(x)
```

---

item_intercor *Mean Inter-Item-Correlation*

Description

Compute various measures of internal consistencies for tests or item-scales of questionnaires.

Usage

```
item_intercor(x, method = "pearson")
```

Arguments

`x`	A matrix as returned by the `cor()`-function, or a data frame with items (e.g. from a test or questionnaire).
`method`	Correlation computation method. May be one of `"pearson"` (default), `"spearman"` or `"kendall"`. You may use initial letter only.

Details

This function calculates a mean inter-item-correlation, i.e. a correlation matrix of `x` will be computed (unless `x` is already a matrix as returned by the `cor()` function) and the mean of the sum of all items' correlation values is returned. Requires either a data frame or a computed `cor()` object.

"Ideally, the average inter-item correlation for a set of items should be between 0.20 and 0.40, suggesting that while the items are reasonably homogeneous, they do contain sufficiently unique variance so as to not be isomorphic with each other. When values are lower than 0.20, then the items may not be representative of the same content domain. If values are higher than 0.40, the items may be only capturing a small bandwidth of the construct." *(Piedmont 2014)*

Value

The mean inter-item-correlation value for `x`.

References

Piedmont RL. 2014. Inter-item Correlations. In: Michalos AC (eds) Encyclopedia of Quality of Life and Well-Being Research. Dordrecht: Springer, 3303-3304. doi:10.1007/9789400707535_1493

Examples

```
data(mtcars)
x <- mtcars[, c("cyl", "gear", "carb", "hp")]
item_intercor(x)
```

`item_omega` *McDonald's Omega for Items or Scales*

Description

This function computes McDonald's omega reliability coefficients alongside Cronbach's alpha for a set of items or a scale. It acts as a wrapper for the `psych::omega()` function. The aim is to make McDonald's omega readily available and present it with the widely-known Cronbach's alpha, allowing for a more complete understanding of scale reliability. The output includes various forms of omega (e.g., total, hierarchical) depending on the factor structure specified.

Usage

```
item_omega(x, ...)

## S3 method for class 'data.frame'
item_omega(
  x,
  n = "auto",
  rotation = "oblimin",
  factor_method = "minres",
  poly_cor = FALSE,
```

```
  verbose = TRUE,
  ...
)

## S3 method for class 'matrix'
item_omega(
  x,
  n = "auto",
  rotation = "oblimin",
  factor_method = "minres",
  n_obs = NULL,
  poly_cor = FALSE,
  verbose = TRUE,
  ...
)
```

Arguments

x	A matrix or a data frame.
...	Additional arguments passed to psych::omega().
n	Number of factors to extract.
rotation	Rotation to be applied. Defaults to "oblimin". Further options are "simplimax", "Promax", "cluster" and "target". See ?psych::omega for details.
factor_method	The factoring method to be used. Passed to the fm argument in psych::omega(). Defaults to "minres" (minimum residual). Other options include "ml" (maximum likelihood), "pa" (principal axis), etc.
poly_cor	Logical, if TRUE, polychoric correlations will be computed (by passing poly = TRUE to psych::omega()). Defaults to FALSE.
verbose	Logical, if TRUE (default), messages are printed.
n_obs	Number of observations in the original data set if x is a correlation matrix. Required to compute correct fit indices.

Details

item_omega() is a simple wrapper around psych::omega(), which returns the reliability coefficients. The original object returned by psych::omega() is saved as $model attribute. Further information are accessible via the summary() and parameters::model_parameters() methods. Use as.numeric() to return the reliability coefficients as (named) numeric vector. Detailed information can be found in the docs of ?psych::omega.

Value

A data frames containing the reliability coefficients. Use summary() or parameters::model_parameters() on the returned object to extract more information.

References

- Bland, J. M., & Altman, D. G. (1997). Statistics notes: Cronbach's alpha. BMJ, 314(7080), 572. doi:10.1136/bmj.314.7080.572
- Revelle, W., & Zinbarg, R. E. (2009). Coefficients alpha, beta, omega, and the glb: Comments on Sijtsma. Psychometrika, 74(1), 145–154. doi:10.1007/s113360089102z
- Zinbarg, R.E., Revelle, W., Yovel, I., & Li. W. (2005). Cronbach's Alpha, Revelle's Beta, McDonald's Omega: Their relations with each and two alternative conceptualizations of reliability. Psychometrika. 70, 123-133

Examples

```
data(mtcars)
x <- mtcars[1:7]
result <- item_omega(x, n = 2)

result

as.numeric(result)

summary(result)

parameters::model_parameters(result)
```

---

item_reliability *Reliability Test for Items or Scales*

Description

Compute various measures of internal consistencies for tests or item-scales of questionnaires.

Usage

```
item_reliability(x, standardize = FALSE, digits = 3, verbose = TRUE)
```

Arguments

x	A matrix or a data frame.
standardize	Logical, if TRUE, the data frame's vectors will be standardized. Recommended when the variables have different measures / scales.
digits	Amount of digits for returned values.
verbose	Toggle warnings and messages.

Details

This function calculates the item-total correlations, item discriminations (corrected item-total correlations for each item of `x` with the remaining items) and the Cronbach's alpha for each item, if it was deleted from the scale. The absolute value of the item discrimination indices should be above 0.2. An index between 0.2 and 0.4 is considered as "fair", while an index above 0.4 (or below -0.4) is "good". The range of satisfactory values is from 0.4 to 0.7. Items with low discrimination indices are often ambiguously worded and should be examined. Items with negative indices should be examined to determine why a negative value was obtained (e.g. reversed answer categories regarding positive and negative poles).

See `check_itemscale()` and `item_discrimination()` for more details on the interpretation of the results.

Value

A data frame with the item-total correlations (column `Item_Total_Correlation`), corrected item-total correlations (*item discrimination*, column `Discrimination`) and Cronbach's Alpha (if item deleted, column `Alpha_if_deleted`) for each item of the scale, or `NULL` if data frame had too less columns.

Note

- *Item difficulty* should range between 0.2 and 0.8. Ideal value is `p+(1-p)/2` (which mostly is between 0.5 and 0.8). See `item_difficulty()` for details.
- For *item discrimination*, also known as *corrected item-total correlations*, acceptable values are 0.20 or higher; the closer to 1.00 the better. See `item_discrimination()` for more details. If an item discrimination is negative, the corresponding item probably need to be reverse-coded (which can be done with `datawizard::reverse()`).
- In case the total *Cronbach's alpha* value is below the acceptable cut-off of 0.7 (mostly if an index has few items), the *mean inter-item-correlation* is an alternative measure to indicate acceptability. Satisfactory range lies between 0.2 and 0.4. See also `item_intercor()`.

References

- Briggs SR, Cheek JM (1986) The role of factor analysis in the development and evaluation of personality scales. Journal of Personality, 54(1), 106-148. doi: 10.1111/j.1467-6494.1986.tb00391.x

Examples

```
data(mtcars)
x <- mtcars[, c("cyl", "gear", "carb", "hp")]
item_reliability(x)
```

`item_split_half` *Split-Half Reliability*

Description

Compute various measures of internal consistencies for tests or item-scales of questionnaires.

Usage

```
item_split_half(x, digits = 3)
```

Arguments

`x`	A matrix or a data frame.
`digits`	Amount of digits for returned values.

Details

This function calculates the split-half reliability for items in `x`, including the Spearman-Brown adjustment. Splitting is done by selecting odd versus even columns in `x`. A value closer to 1 indicates greater internal consistency.

Value

A list with two elements: the split-half reliability `splithalf` and the Spearman-Brown corrected split-half reliability `spearmanbrown`.

References

- Spearman C. 1910. Correlation calculated from faulty data. British Journal of Psychology (3): 271-295. doi:10.1111/j.20448295.1910.tb00206.x
- Brown W. 1910. Some experimental results in the correlation of mental abilities. British Journal of Psychology (3): 296-322. doi:10.1111/j.20448295.1910.tb00207.x

Examples

```
data(mtcars)
x <- mtcars[, c("cyl", "gear", "carb", "hp")]
item_split_half(x)
```

looic *LOO-related Indices for Bayesian regressions.*

Description

Compute LOOIC (leave-one-out cross-validation (LOO) information criterion) and ELPD (expected log predictive density) for Bayesian regressions. For LOOIC and ELPD, smaller and larger values are respectively indicative of a better fit.

Usage

```
looic(model, verbose = TRUE)
```

Arguments

model	A Bayesian regression model.
verbose	Toggle off warnings.

Value

A list with four elements, the ELPD, LOOIC and their standard errors.

Examples

```
model <- suppressWarnings(rstanarm::stan_glm(
  mpg ~ wt + cyl,
  data = mtcars,
  chains = 1,
  iter = 500,
  refresh = 0
))
looic(model)
```

model_performance *Model Performance*

Description

See the documentation for your object's class:

- Frequentist Regressions
- Instrumental Variables Regressions
- Mixed models

- Bayesian models
- CFA / SEM lavaan models
- Meta-analysis models

Usage

```
model_performance(model, ...)

performance(model, ...)
```

Arguments

model	Statistical model.
...	Arguments passed to or from other methods, resp. for compare_performance(), one or multiple model objects (also of different classes).

Details

model_performance() correctly detects transformed response and returns the "corrected" AIC and BIC value on the original scale. To get back to the original scale, the likelihood of the model is multiplied by the Jacobian/derivative of the transformation.

Value

A data frame (with one row) and one column per "index" (see metrics).

See Also

compare_performance() to compare performance of many different models.

Examples

```
model <- lm(mpg ~ wt + cyl, data = mtcars)
model_performance(model)

model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
model_performance(model)
```

---

model_performance.fa *Performance of FA / PCA models*

Description

Compute indices of model performance for models from the **psych** package, and for parameters::factor_analysis() and item_omega().

Usage

```
## S3 method for class 'fa'
model_performance(model, metrics = "all", verbose = TRUE, ...)
```

Arguments

model	A model object of class fa (e.g., from psych::fa()), principal (e.g., from psych::principal()), or from parameters::factor_analysis() or item_omega().
metrics	Can be "all" or a character vector of metrics to be computed (some of "Chi2", "Chi2_df", "df", "p_Chi2", "RMSA", "RMSA_corrected", "TLI", "RMSEA", and "BIC". For omega-models, can also include "R2" and "Correlation".
verbose	Toggle off warnings.
...	Arguments passed to or from other methods.

Details

For omega-models, the columns R2 and Correlation are measures of factor score adequacy. R2 refers to the multiple R square of scores with factors, while Correlation indicates the correlation of scores with factors.

Value

A data frame (with one row) and one column per "index" (see metrics).

Examples

```
out <- psych::fa(psychTools::bfi[, 1:25], 5)
model_performance(out)

out <- item_omega(mtcars, n = 3)
model_performance(out)
```

---

model_performance.ivreg

Performance of instrumental variable regression models

Description

Performance of instrumental variable regression models

Usage

```
## S3 method for class 'ivreg'
model_performance(model, metrics = "all", verbose = TRUE, ...)
```

Arguments

model	A model.
metrics	Can be "all", "common" or a character vector of metrics to be computed (some of c("AIC", "AICc", "BIC", "R2", "RMSE", "SIGMA", "Sargan", "Wu_Hausman", "weak_instruments")). "common" will compute AIC, BIC, R2 and RMSE.
verbose	Toggle off warnings.
...	Arguments passed to or from other methods.

Details

model_performance() correctly detects transformed response and returns the "corrected" AIC and BIC value on the original scale. To get back to the original scale, the likelihood of the model is multiplied by the Jacobian/derivative of the transformation.

---

model_performance.kmeans

Model summary for k-means clustering

Description

Model summary for k-means clustering

Usage

```
## S3 method for class 'kmeans'
model_performance(model, verbose = TRUE, ...)
```

Arguments

model	Object of type kmeans.
verbose	Toggle off warnings.
...	Arguments passed to or from other methods.

Examples

```
# a 2-dimensional example
x <- rbind(
  matrix(rnorm(100, sd = 0.3), ncol = 2),
  matrix(rnorm(100, mean = 1, sd = 0.3), ncol = 2)
)
colnames(x) <- c("x", "y")
model <- kmeans(x, 2)
model_performance(model)
```

`model_performance.lavaan` *Performance of lavaan SEM / CFA Models*

Description

Compute indices of model performance for SEM or CFA models from the **lavaan** package.

Usage

```
## S3 method for class 'lavaan'
model_performance(model, metrics = "all", verbose = TRUE, ...)
```

Arguments

`model`	A **lavaan** model.
`metrics`	Can be `"all"` or a character vector of metrics to be computed (some of `"Chi2"`, `"Chi2_df"`, `"p_Chi2"`, `"Baseline"`, `"Baseline_df"`, `"p_Baseline"`, `"GFI"`, `"AGFI"`, `"NFI"`, `"NNFI"`, `"CFI"`, `"RMSEA"`, `"RMSEA_CI_low"`, `"RMSEA_CI_high"`, `"p_RMSEA"`, `"RMR"`, `"SRMR"`, `"RFI"`, `"PNFI"`, `"IFI"`, `"RNI"`, `"Loglikelihood"`, `"AIC"`, `"BIC"`, and `"BIC_adjusted"`.
`verbose`	Toggle off warnings.
`...`	Arguments passed to or from other methods.

Details

Indices of fit:

- **Chisq**: The model Chi-squared assesses overall fit and the discrepancy between the sample and fitted covariance matrices. Its p-value should be > .05 (i.e., the hypothesis of a perfect fit cannot be rejected). However, it is quite sensitive to sample size.
- **GFI/AGFI**: The (Adjusted) Goodness of Fit is the proportion of variance accounted for by the estimated population covariance. Analogous to R2. The GFI and the AGFI should be > .95 and > .90, respectively.
- **NFI/NNFI/TLI**: The (Non) Normed Fit Index. An NFI of 0.95, indicates the model of interest improves the fit by 95\ null model. The NNFI (also called the Tucker Lewis index; TLI) is preferable for smaller samples. They should be > .90 (Byrne, 1994) or > .95 (Schumacker and Lomax, 2004).
- **CFI**: The Comparative Fit Index is a revised form of NFI. Not very sensitive to sample size (Fan, Thompson, and Wang, 1999). Compares the fit of a target model to the fit of an independent, or null, model. It should be > .90.
- **RMSEA**: The Root Mean Square Error of Approximation is a parsimony-adjusted index. Values closer to 0 represent a good fit. It should be < .08 or < .05. The p-value printed with it tests the hypothesis that RMSEA is less than or equal to .05 (a cutoff sometimes used for good fit), and thus should be not significant.

- **RMR/SRMR**: the (Standardized) Root Mean Square Residual represents the square-root of the difference between the residuals of the sample covariance matrix and the hypothesized model. As the RMR can be sometimes hard to interpret, better to use SRMR. Should be < .08.
- **RFI**: the Relative Fit Index, also known as RHO1, is not guaranteed to vary from 0 to 1. However, RFI close to 1 indicates a good fit.
- **IFI**: the Incremental Fit Index (IFI) adjusts the Normed Fit Index (NFI) for sample size and degrees of freedom (Bollen's, 1989). Over 0.90 is a good fit, but the index can exceed 1.
- **PNFI**: the Parsimony-Adjusted Measures Index. There is no commonly agreed-upon cutoff value for an acceptable model for this index. Should be > 0.50.

See the documentation for `?lavaan::fitmeasures`.

What to report: Kline (2015) suggests that at a minimum the following indices should be reported: The model **chi-square**, the **RMSEA**, the **CFI** and the **SRMR**.

Value

A data frame (with one row) and one column per "index" (see `metrics`).

References

- Byrne, B. M. (1994). Structural equation modeling with EQS and EQS/Windows. Thousand Oaks, CA: Sage Publications.
- Tucker, L. R., and Lewis, C. (1973). The reliability coefficient for maximum likelihood factor analysis. Psychometrika, 38, 1-10.
- Schumacker, R. E., and Lomax, R. G. (2004). A beginner's guide to structural equation modeling, Second edition. Mahwah, NJ: Lawrence Erlbaum Associates.
- Fan, X., B. Thompson, and L. Wang (1999). Effects of sample size, estimation method, and model specification on structural equation modeling fit indexes. Structural Equation Modeling, 6, 56-83.
- Kline, R. B. (2015). Principles and practice of structural equation modeling. Guilford publications.

Examples

```
# Confirmatory Factor Analysis (CFA) ---------
data(HolzingerSwineford1939, package = "lavaan")
structure <- " visual  =~ x1 + x2 + x3
               textual =~ x4 + x5 + x6
               speed   =~ x7 + x8 + x9 "
model <- lavaan::cfa(structure, data = HolzingerSwineford1939)
model_performance(model)
```

`model_performance.lm` *Performance of Regression Models*

Description

Compute indices of model performance for regression models.

Usage

```
## S3 method for class 'lm'
model_performance(model, metrics = "all", verbose = TRUE, ...)
```

Arguments

`model`	A model.
`metrics`	Can be `"all"`, `"common"` or a character vector of metrics to be computed (one or more of `"AIC"`, `"AICc"`, `"BIC"`, `"R2"`, `"R2_adj"`, `"RMSE"`, `"SIGMA"`, `"LOGLOSS"`, `"PCP"`, `"SCORE"`). `"common"` will compute AIC, BIC, R2 and RMSE.
`verbose`	Toggle off warnings.
`...`	Arguments passed to or from other methods.

Details

Depending on `model`, following indices are computed:

- **AIC**: Akaike's Information Criterion, see `?stats::AIC`
- **AICc**: Second-order (or small sample) AIC with a correction for small sample sizes
- **BIC**: Bayesian Information Criterion, see `?stats::BIC`
- **R2**: r-squared value, see `r2()`
- **R2_adj**: adjusted r-squared, see `r2()`
- **RMSE**: root mean squared error, see `performance_rmse()`
- **SIGMA**: residual standard deviation, see `insight::get_sigma()`
- **LOGLOSS**: Log-loss, see `performance_logloss()`
- **SCORE_LOG**: score of logarithmic proper scoring rule, see `performance_score()`
- **SCORE_SPHERICAL**: score of spherical proper scoring rule, see `performance_score()`
- **PCP**: percentage of correct predictions, see `performance_pcp()`

`model_performance()` correctly detects transformed response and returns the "corrected" AIC and BIC value on the original scale. To get back to the original scale, the likelihood of the model is multiplied by the Jacobian/derivative of the transformation.

Value

A data frame (with one row) and one column per "index" (see `metrics`).

Examples

```
model <- lm(mpg ~ wt + cyl, data = mtcars)
model_performance(model)

model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
model_performance(model)
```

`model_performance.merMod`
Performance of Mixed Models

Description

Compute indices of model performance for mixed models.

Usage

```
## S3 method for class 'merMod'
model_performance(
  model,
  metrics = "all",
  estimator = "REML",
  verbose = TRUE,
  ...
)
```

Arguments

`model`	A mixed effects model.
`metrics`	Can be `"all"`, `"common"` or a character vector of metrics to be computed (some of `c("AIC", "AICc", "BIC", "R2", "ICC", "RMSE", "SIGMA", "LOGLOSS", "SCORE")`). `"common"` will compute AIC, BIC, R2, ICC and RMSE.
`estimator`	Only for linear models. Corresponds to the different estimators for the standard deviation of the errors. If `estimator = "ML"` (default, except for `performance_aic()` when the model object is of class `lmerMod`), the scaling is done by n (the biased ML estimator), which is then equivalent to using `AIC(logLik())`. Setting it to `"REML"` will give the same results as `AIC(logLik(..., REML = TRUE))`.
`verbose`	Toggle warnings and messages.
`...`	Arguments passed to or from other methods.

Details

Intraclass Correlation Coefficient (ICC): This method returns the *adjusted ICC* only, as this is typically of interest when judging the variance attributed to the random effects part of the model (see also `icc()`).

REML versus ML estimator: The default behaviour of `model_performance()` when computing AIC or BIC of linear mixed model from package **lme4** is the same as for `AIC()` or `BIC()` (i.e. `estimator = "REML"`). However, for model comparison using `compare_performance()` sets `estimator = "ML"` by default, because *comparing* information criteria based on REML fits is usually not valid (unless all models have the same fixed effects). Thus, make sure to set the correct estimator-value when looking at fit-indices or comparing model fits.

Other performance indices: Furthermore, see 'Details' in `model_performance.lm()` for more details on returned indices.

Value

A data frame (with one row) and one column per "index" (see `metrics`).

Examples

```
model <- lme4::lmer(Petal.Length ~ Sepal.Length + (1 | Species), data = iris)
model_performance(model)
```

`model_performance.rma` *Performance of Meta-Analysis Models*

Description

Compute indices of model performance for meta-analysis model from the **metafor** package.

Usage

```
## S3 method for class 'rma'
model_performance(
  model,
  metrics = "all",
  estimator = "ML",
  verbose = TRUE,
  ...
)
```

Arguments

`model`	A `rma` object as returned by `metafor::rma()`.
`metrics`	Can be `"all"` or a character vector of metrics to be computed (some of `c("AIC", "BIC", "I2", "H2", "TAU2", "R2", "CochransQ", "QE", "Omnibus", "QM")`).
`estimator`	Only for linear models. Corresponds to the different estimators for the standard deviation of the errors. If `estimator = "ML"` (default, except for `performance_aic()` when the model object is of class `lmerMod`), the scaling is done by `n` (the biased ML estimator), which is then equivalent to using `AIC(logLik())`. Setting it to `"REML"` will give the same results as `AIC(logLik(..., REML = TRUE))`.

verbose	Toggle off warnings.
...	Arguments passed to or from other methods.

Details

Indices of fit:

- **AIC** Akaike's Information Criterion, see `?stats::AIC`
- **BIC** Bayesian Information Criterion, see `?stats::BIC`
- **I2**: For a random effects model, `I2` estimates (in percent) how much of the total variability in the effect size estimates can be attributed to heterogeneity among the true effects. For a mixed-effects model, `I2` estimates how much of the unaccounted variability can be attributed to residual heterogeneity.
- **H2**: For a random-effects model, `H2` estimates the ratio of the total amount of variability in the effect size estimates to the amount of sampling variability. For a mixed-effects model, `H2` estimates the ratio of the unaccounted variability in the effect size estimates to the amount of sampling variability.
- **TAU2**: The amount of (residual) heterogeneity in the random or mixed effects model.
- **CochransQ (QE)**: Test for (residual) Heterogeneity. Without moderators in the model, this is simply Cochran's *Q*-test.
- **Omnibus (QM)**: Omnibus test of parameters.
- **R2**: Pseudo-R2-statistic, which indicates the amount of heterogeneity accounted for by the moderators included in a fixed-effects model.

See the documentation for `?metafor::fitstats`.

Value

A data frame (with one row) and one column per "index" (see `metrics`).

Examples

```
data(dat.bcg, package = "metadat")
dat <- metafor::escalc(
  measure = "RR",
  ai = tpos,
  bi = tneg,
  ci = cpos,
  di = cneg,
  data = dat.bcg
)
model <- metafor::rma(yi, vi, data = dat, method = "REML")
model_performance(model)
```

`model_performance.stanreg` *Performance of Bayesian Models*

Description

Compute indices of model performance for (general) linear models.

Usage

```
## S3 method for class 'stanreg'
model_performance(model, metrics = "all", verbose = TRUE, ...)

## S3 method for class 'BFBayesFactor'
model_performance(
  model,
  metrics = "all",
  verbose = TRUE,
  average = FALSE,
  prior_odds = NULL,
  ...
)
```

Arguments

`model`	Object of class `stanreg` or `brmsfit`.
`metrics`	Can be `"all"`, `"common"` or a character vector of metrics to be computed (some of `c("LOOIC", "WAIC", "R2", "R2_adj", "RMSE", "SIGMA", "LOGLOSS", "SCORE")`). `"common"` will compute LOOIC, WAIC, R2 and RMSE.
`verbose`	Toggle off warnings.
`...`	Arguments passed to or from other methods.
`average`	Compute model-averaged index? See `bayestestR::weighted_posteriors()`.
`prior_odds`	Optional vector of prior odds for the models compared to the first model (or the denominator, for `BFBayesFactor` objects). For `data.frames`, this will be used as the basis of weighting.

Details

Depending on `model`, the following indices are computed:

- **ELPD**: expected log predictive density. Larger ELPD values mean better fit. See `looic()`.
- **LOOIC**: leave-one-out cross-validation (LOO) information criterion. Lower LOOIC values mean better fit. See `looic()`.
- **WAIC**: widely applicable information criterion. Lower WAIC values mean better fit. See `?loo::waic`.

- **R2**: r-squared value, see `r2_bayes()`.
- **R2_adjusted**: LOO-adjusted r-squared, see `r2_loo()`.
- **RMSE**: root mean squared error, see `performance_rmse()`.
- **SIGMA**: residual standard deviation, see `insight::get_sigma()`.
- **LOGLOSS**: Log-loss, see `performance_logloss()`.
- **SCORE_LOG**: score of logarithmic proper scoring rule, see `performance_score()`.
- **SCORE_SPHERICAL**: score of spherical proper scoring rule, see `performance_score()`.
- **PCP**: percentage of correct predictions, see `performance_pcp()`.

Value

A data frame (with one row) and one column per "index" (see `metrics`).

References

Gelman, A., Goodrich, B., Gabry, J., and Vehtari, A. (2018). R-squared for Bayesian regression models. The American Statistician, The American Statistician, 1-6.

See Also

r2_bayes

Examples

```
model <- suppressWarnings(rstanarm::stan_glm(
  mpg ~ wt + cyl,
  data = mtcars,
  chains = 1,
  iter = 500,
  refresh = 0
))
model_performance(model)

model <- suppressWarnings(rstanarm::stan_glmer(
  mpg ~ wt + cyl + (1 | gear),
  data = mtcars,
  chains = 1,
  iter = 500,
  refresh = 0
))
model_performance(model)
```

`performance_accuracy` *Accuracy of predictions from model fit*

Description

This function calculates the predictive accuracy of linear or logistic regression models.

Usage

```
performance_accuracy(
  model,
  method = "cv",
  k = 5,
  n = 1000,
  ci = 0.95,
  verbose = TRUE
)
```

Arguments

`model`	A linear or logistic regression model. A mixed-effects model is also accepted.
`method`	Character string, indicating whether cross-validation (`method = "cv"`) or bootstrapping (`method = "boot"`) is used to compute the accuracy values.
`k`	The number of folds for the k-fold cross-validation.
`n`	Number of bootstrap-samples.
`ci`	The level of the confidence interval.
`verbose`	Toggle warnings.

Details

For linear models, the accuracy is the correlation coefficient between the actual and the predicted value of the outcome. For logistic regression models, the accuracy corresponds to the AUC-value, calculated with the `bayestestR::auc()`-function.

The accuracy is the mean value of multiple correlation resp. AUC-values, which are either computed with cross-validation or non-parametric bootstrapping (see argument `method`). The standard error is the standard deviation of the computed correlation resp. AUC-values.

Value

A list with three values: The `Accuracy` of the model predictions, i.e. the proportion of accurately predicted values from the model, its standard error, `SE`, and the `Method` used to compute the accuracy.

Examples

```
model <- lm(mpg ~ wt + cyl, data = mtcars)
performance_accuracy(model)

model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
performance_accuracy(model)
```

`performance_aicc` *Compute the AIC or second-order AIC*

Description

Compute the AIC or the second-order Akaike's information criterion (AICc). `performance_aic()` is a small wrapper that returns the AIC, however, for models with a transformed response variable, `performance_aic()` returns the corrected AIC value (see 'Examples'). It is a generic function that also works for some models that don't have a AIC method (like Tweedie models). `performance_aicc()` returns the second-order (or "small sample") AIC that incorporates a correction for small sample sizes.

Usage

```
performance_aicc(x, ...)

performance_aic(x, ...)

## Default S3 method:
performance_aic(x, estimator = "ML", verbose = TRUE, ...)

## S3 method for class 'lmerMod'
performance_aic(x, estimator = "REML", verbose = TRUE, ...)
```

Arguments

`x`	A model object.
`...`	Currently not used.
`estimator`	Only for linear models. Corresponds to the different estimators for the standard deviation of the errors. If `estimator = "ML"` (default, except for `performance_aic()` when the model object is of class `lmerMod`), the scaling is done by `n` (the biased ML estimator), which is then equivalent to using `AIC(logLik())`. Setting it to `"REML"` will give the same results as `AIC(logLik(..., REML = TRUE))`.
`verbose`	Toggle warnings.

Details

`performance_aic()` correctly detects transformed response and, unlike `stats::AIC()`, returns the "corrected" AIC value on the original scale. To get back to the original scale, the likelihood of the model is multiplied by the Jacobian/derivative of the transformation.

In case it is not possible to return the corrected AIC value, a warning is given that the corrected log-likelihood value could not be computed.

Value

Numeric, the AIC or AICc value.

References

- Akaike, H. (1973) Information theory as an extension of the maximum likelihood principle. In: Second International Symposium on Information Theory, pp. 267-281. Petrov, B.N., Csaki, F., Eds, Akademiai Kiado, Budapest.
- Hurvich, C. M., Tsai, C.-L. (1991) Bias of the corrected AIC criterion for underfitted regression and time series models. Biometrika 78, 499–509.

Examples

```
m <- lm(mpg ~ wt + cyl + gear + disp, data = mtcars)
AIC(m)
performance_aicc(m)

# correct AIC for models with transformed response variable
data("mtcars")
mtcars$mpg <- floor(mtcars$mpg)
model <- lm(log(mpg) ~ factor(cyl), mtcars)

# wrong AIC, not corrected for log-transformation
AIC(model)

# performance_aic() correctly detects transformed response and
# returns corrected AIC
performance_aic(model)

## Not run:
# there are a few exceptions where the corrected log-likelihood values
# cannot be returned. The following exampe gives a warning.
model <- lm(1 / mpg ~ factor(cyl), mtcars)
performance_aic(model)

## End(Not run)
```

performance_cv *Cross-validated model performance*

Description

This function cross-validates regression models in a user-supplied new sample or by using holdout (train-test), k-fold, or leave-one-out cross-validation.

Usage

```
performance_cv(
  model,
  data = NULL,
  method = "holdout",
  metrics = "all",
  prop = 0.3,
  k = 5,
  stack = TRUE,
  verbose = TRUE,
  ...
)
```

Arguments

model	A regression model.
data	Optional. A data frame containing the same variables as model that will be used as the cross-validation sample.
method	Character string, indicating the cross-validation method to use: whether holdout ("holdout", aka train-test), k-fold ("k_fold"), or leave-one-out ("loo"). If data is supplied, this argument is ignored.
metrics	Can be "all", "common" or a character vector of metrics to be computed (some of c("ELPD", "Deviance", "MSE", "RMSE", "R2")). "common" will compute R2 and RMSE.
prop	If method = "holdout", what proportion of the sample to hold out as the test sample?
k	If method = "k_fold", the number of folds to use.
stack	Logical. If method = "k_fold", should performance be computed by stacking residuals from each holdout fold and calculating each metric on the stacked data (TRUE, default) or should performance be computed by calculating metrics within each holdout fold and averaging performance across each fold (FALSE)?
verbose	Toggle warnings.
...	Not used.

Value

A data frame with columns for each metric requested, as well as `k` if `method = "holdout"` and the `Method` used for cross-validation. If `method = "holdout"` and `stack = TRUE`, the standard error (standard deviation across holdout folds) for each metric is also included.

Examples

```
model <- lm(mpg ~ wt + cyl, data = mtcars)
performance_cv(model)
```

---

performance_hosmer *Hosmer-Lemeshow goodness-of-fit test*

Description

Check model quality of logistic regression models.

Usage

```
performance_hosmer(model, n_bins = 10)
```

Arguments

`model`	A `glm`-object with binomial-family.
`n_bins`	Numeric, the number of bins to divide the data.

Details

A well-fitting model shows *no* significant difference between the model and the observed data, i.e. the reported p-value should be greater than 0.05.

Value

An object of class `hoslem_test` with following values: `chisq`, the Hosmer-Lemeshow chi-squared statistic; `df`, degrees of freedom and `p.value` the p-value for the goodness-of-fit test.

References

Hosmer, D. W., and Lemeshow, S. (2000). Applied Logistic Regression. Hoboken, NJ, USA: John Wiley and Sons, Inc. doi:10.1002/0471722146

Examples

```
model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
performance_hosmer(model)
```

`performance_logloss` *Log Loss*

Description

Compute the log loss for models with binary outcome.

Usage

```
performance_logloss(model, verbose = TRUE, ...)
```

Arguments

`model`	Model with binary outcome.
`verbose`	Toggle off warnings.
`...`	Currently not used.

Details

Logistic regression models predict the probability of an outcome of being a "success" or "failure" (or 1 and 0 etc.). `performance_logloss()` evaluates how good or bad the predicted probabilities are. High values indicate bad predictions, while low values indicate good predictions. The lower the log-loss, the better the model predicts the outcome.

Value

Numeric, the log loss of `model`.

See Also

`performance_score()`

Examples

```
data(mtcars)
m <- glm(formula = vs ~ hp + wt, family = binomial, data = mtcars)
performance_logloss(m)
```

performance_mae *Mean Absolute Error of Models*

Description

Compute mean absolute error of models.

Usage

```
performance_mae(model, ...)

mae(model, ...)
```

Arguments

model	A model.
...	Arguments passed down to `lme4::bootMer()` or `boot::boot()` for bootstrapped ICC, R2, RMSE etc.; for `variance_decomposition()`, arguments are passed down to `brms::posterior_predict()`.

Value

Numeric, the mean absolute error of `model`.

Examples

```
data(mtcars)
m <- lm(mpg ~ hp + gear, data = mtcars)
performance_mae(m)
```

performance_mse *Mean Square Error of Linear Models*

Description

Compute mean square error of linear models.

Usage

```
performance_mse(model, ...)

mse(model, ...)
```

Arguments

model	A model.
...	Arguments passed down to lme4::bootMer() or boot::boot() for bootstrapped ICC, R2, RMSE etc.; for variance_decomposition(), arguments are passed down to brms::posterior_predict().

Details

The mean square error is the mean of the sum of squared residuals, i.e. it measures the average of the squares of the errors. Less technically speaking, the mean square error can be considered as the variance of the residuals, i.e. the variation in the outcome the model doesn't explain. Lower values (closer to zero) indicate better fit.

Value

Numeric, the mean square error of model.

Examples

```
data(mtcars)
m <- lm(mpg ~ hp + gear, data = mtcars)
performance_mse(m)
```

---

performance_pcp *Percentage of Correct Predictions*

Description

Percentage of correct predictions (PCP) for models with binary outcome.

Usage

```
performance_pcp(model, ci = 0.95, method = "Herron", verbose = TRUE)
```

Arguments

model	Model with binary outcome.
ci	The level of the confidence interval.
method	Name of the method to calculate the PCP (see 'Details'). Default is "Herron". May be abbreviated.
verbose	Toggle off warnings.

Details

`method = "Gelman-Hill"` (or `"gelman_hill"`) computes the PCP based on the proposal from *Gelman and Hill 2017, 99*, which is defined as the proportion of cases for which the deterministic prediction is wrong, i.e. the proportion where the predicted probability is above 0.5, although y=0 (and vice versa) (see also *Herron 1999, 90*).

`method = "Herron"` (or `"herron"`) computes a modified version of the PCP (*Herron 1999, 90-92*), which is the sum of predicted probabilities, where y=1, plus the sum of 1 - predicted probabilities, where y=0, divided by the number of observations. This approach is said to be more accurate.

The PCP ranges from 0 to 1, where values closer to 1 mean that the model predicts the outcome better than models with an PCP closer to 0. In general, the PCP should be above 0.5 (i.e. 50\ Furthermore, the PCP of the full model should be considerably above the null model's PCP.

The likelihood-ratio test indicates whether the model has a significantly better fit than the null-model (in such cases, $p < 0.05$).

Value

A list with several elements: the percentage of correct predictions of the full and the null model, their confidence intervals, as well as the chi-squared and p-value from the Likelihood-Ratio-Test between the full and null model.

References

- Herron, M. (1999). Postestimation Uncertainty in Limited Dependent Variable Models. Political Analysis, 8, 83–98.
- Gelman, A., and Hill, J. (2007). Data analysis using regression and multilevel/hierarchical models. Cambridge; New York: Cambridge University Press, 99.

Examples

```
data(mtcars)
m <- glm(formula = vs ~ hp + wt, family = binomial, data = mtcars)
performance_pcp(m)
performance_pcp(m, method = "Gelman-Hill")
```

---

performance_reliability

Random Effects Reliability

Description

These functions provide information about the reliability of group-level estimates (i.e., random effects) in mixed models. They are useful to assess whether the predictors yield consistent group-level variability. "Group-level" can refer, for instance, to different participants in a study, and the predictors to the effect of some experimental condition.

The conceptually related functions are implemented, `performance_reliability()`, based on Rouder & Mehrvarz (2024) that uses estimated model variances, and `performance_dvour()` (d-vour),

which corresponds to the Variability-Over-Uncertainty Ratio ("vour") between random effects coefficient variability and their associated uncertainty.

Note: `performance_reliability()` requires to recompute the model to estimate some of the variances of interest, which does not make it very usable with Bayesian models. Please get in touch if you have would like to help addressing this.

Usage

```
performance_reliability(x, ...)

performance_dvour(x, ...)
```

Arguments

x	A model object.
...	Currently not used.

Details

Reliability (Signal-to-Noise Ratio):

`performance_reliability()` estimates the reliability of random effects (intercepts and slopes) in mixed-effects models using variance decomposition. This method follows the **hierarchical modeling** framework of Rouder & Mehrvarz (2024), defining reliability as the **signal-to-noise variance ratio**:

$$\gamma^2 = \frac{\sigma_B^2}{\sigma_B^2 + \sigma_W^2}$$

where:

- σ_B^2 is the **between-subject variance** (i.e., variability across groups).
- σ_W^2 is the **within-subject variance** (i.e., trial-level measurement noise).

This metric quantifies **how much observed variability is due to actual differences between groups**, rather than measurement error or within-group fluctuations.

To account for **trial count** (L), reliability is adjusted following:

$$E(r) = \frac{\gamma^2}{\gamma^2 + 1/L}$$

where L is the number of **observations per random effect level** (note that Rouder (2024) recommends 2/L to adjust for contrast effects).

Variability-Over-Uncertainty Ratio (d-vour):

`performance_dvour()` computes an alternative reliability measure corresponding to the normalized **ratio of observed variability to uncertainty in random effect estimates**. This is defined as:

$$\text{D-vour} = \frac{\sigma_B^2}{\sigma_B^2 + \mu_{\text{SE}}^2}$$

where:

- σ_B^2 is the **between-group variability** (computed as the SD of the random effect estimates).
- μ_{SE}^2 is the **mean squared uncertainty** in random effect estimates (i.e., the average uncertainty).

Interpretation::

- **D-vour > 0.75**: Strong group-level effects (between-group variance is at least 3 times greater than uncertainty).
- **D-vour ~ 0.5**: Within-group and between-group variability are similar; random effect estimates should be used with caution.
- **D-vour < 0.5**: Measurement noise dominates; random effect estimates are probably unreliable.

While d-vour shares some similarity to Rouder's Reliability, it does not explicitly model within-group trial-level noise and is only based on the random effect estimates, and can thus be not accurate when there is not a lot of random factor groups (the reliability of this index - the meta-reliability - depends on the number of groups).

References

- Rouder, J. N., Pena, A. L., Mehrvarz, M., & Vandekerckhove, J. (2024). On Cronbach's merger: Why experiments may not be suitable for measuring individual differences.
- Rouder, J. N., & Mehrvarz, M. (2024). Hierarchical-model insights for planning and interpreting individual-difference studies of cognitive abilities. Current Directions in Psychological Science, 33(2), 128-135.
- Williams, D. R., Mulder, J., Rouder, J. N., & Rast, P. (2021). Beneath the surface: Unearthing within-person variability and mean relations with Bayesian mixed models. Psychological methods, 26(1), 74.
- Williams, D. R., Martin, S. R., DeBolt, M., Oakes, L., & Rast, P. (2020). A fine-tooth comb for measurement reliability: Predicting true score and error variance in hierarchical models.

Examples

```
url <- "https://raw.githubusercontent.com/easystats/circus/refs/heads/main/data/illusiongame.csv"
df <- read.csv(url)

m <- lme4::lmer(RT ~ (1 | Participant), data = df)
performance_reliability(m)
performance_dvour(m)

m <- glmmTMB::glmmTMB(RT ~ (1 | Participant), data = df)
performance_reliability(m)
performance_dvour(m)

m <- lme4::lmer(RT ~ (1 | Participant) + (1 | Trial), data = df)
performance_reliability(m)
performance_dvour(m)

m <- glmmTMB::glmmTMB(RT ~ (1 | Participant) + (1 | Trial), data = df)
performance_reliability(m)
performance_dvour(m)
```

```
m <- lme4::lmer(
  RT ~ Illusion_Difference + (Illusion_Difference | Participant) + (1 | Trial),
  data = df
)
performance_reliability(m)
performance_dvour(m)

m <- glmmTMB::glmmTMB(
  RT ~ Illusion_Difference + (Illusion_Difference | Participant) + (1 | Trial),
  data = df
)
performance_reliability(m)
performance_dvour(m)
```

`performance_rmse` *Root Mean Squared Error*

Description

Compute root mean squared error for (mixed effects) models, including Bayesian regression models.

Usage

```
performance_rmse(
  model,
  normalized = FALSE,
  ci = NULL,
  iterations = 100,
  ci_method = NULL,
  verbose = TRUE,
  ...
)

rmse(
  model,
  normalized = FALSE,
  ci = NULL,
  iterations = 100,
  ci_method = NULL,
  verbose = TRUE,
  ...
)
```

Arguments

model	A model.
normalized	Logical, use TRUE if normalized rmse should be returned.
ci	Confidence resp. credible interval level. For icc(), r2(), and rmse(), confidence intervals are based on bootstrapped samples from the ICC, R2 or RMSE value. See iterations.
iterations	Number of bootstrap-replicates when computing confidence intervals for the ICC, R2, RMSE etc.
ci_method	Character string, indicating the bootstrap-method. Should be NULL (default), in which case lme4::bootMer() is used for bootstrapped confidence intervals. However, if bootstrapped intervals cannot be calculated this way, try ci_method = "boot", which falls back to boot::boot(). This may successfully return bootstrapped confidence intervals, but bootstrapped samples may not be appropriate for the multilevel structure of the model. There is also an option ci_method = "analytical", which tries to calculate analytical confidence assuming a chi-squared distribution. However, these intervals are rather inaccurate and often too narrow. It is recommended to calculate bootstrapped confidence intervals for mixed models.
verbose	Toggle warnings and messages.
...	Arguments passed down to lme4::bootMer() or boot::boot() for bootstrapped ICC, R2, RMSE etc.; for variance_decomposition(), arguments are passed down to brms::posterior_predict().

Details

The RMSE is the square root of the variance of the residuals and indicates the absolute fit of the model to the data (difference between observed data to model's predicted values). It can be interpreted as the standard deviation of the unexplained variance, and is in the same units as the response variable. Lower values indicate better model fit.

The normalized RMSE is the proportion of the RMSE related to the range of the response variable. Hence, lower values indicate less residual variance.

Value

Numeric, the root mean squared error.

Examples

```
data(Orthodont, package = "nlme")
m <- nlme::lme(distance ~ age, data = Orthodont)

# RMSE
performance_rmse(m, normalized = FALSE)

# normalized RMSE
performance_rmse(m, normalized = TRUE)
```

`performance_roc` *Simple ROC curve*

Description

This function calculates a simple ROC curves of x/y coordinates based on response and predictions of a binomial model.

It returns the area under the curve (AUC) as a percentage, which corresponds to the probability that a randomly chosen observation of "condition 1" is correctly classified by the model as having a higher probability of being "condition 1" than a randomly chosen "condition 2" observation.

Applying `as.data.frame()` to the output returns a data frame containing the following:

- `Sensitivity` (that actually corresponds to `1 - Specificity`): It is the False Positive Rate.
- `Sensitivity`: It is the True Positive Rate, which is the proportion of correctly classified "condition 1" observations.

Usage

```
performance_roc(x, ..., predictions, new_data)
```

Arguments

`x`	A numeric vector, representing the outcome (0/1), or a model with binomial outcome.
`...`	One or more models with binomial outcome. In this case, `new_data` is ignored.
`predictions`	If `x` is numeric, a numeric vector of same length as `x`, representing the actual predicted values.
`new_data`	If `x` is a model, a data frame that is passed to `predict()` as `newdata`-argument. If `NULL`, the ROC for the full model is calculated.

Value

A data frame with three columns, the x/y-coordinate pairs for the ROC curve (`Sensitivity` and `Specificity`), and a column with the model name.

Note

There is also a `plot()`-method implemented in the **see**-package.

Examples

```
library(bayestestR)
data(iris)

set.seed(123)
iris$y <- rbinom(nrow(iris), size = 1, .3)
```

```
folds <- sample(nrow(iris), size = nrow(iris) / 8, replace = FALSE)
test_data <- iris[folds, ]
train_data <- iris[-folds, ]

model <- glm(y ~ Sepal.Length + Sepal.Width, data = train_data, family = "binomial")
as.data.frame(performance_roc(model, new_data = test_data))
as.numeric(performance_roc(model))

roc <- performance_roc(model, new_data = test_data)
area_under_curve(roc$Specificity, roc$Sensitivity)

if (interactive()) {
  m1 <- glm(y ~ Sepal.Length + Sepal.Width, data = iris, family = "binomial")
  m2 <- glm(y ~ Sepal.Length + Petal.Width, data = iris, family = "binomial")
  m3 <- glm(y ~ Sepal.Length + Species, data = iris, family = "binomial")
  performance_roc(m1, m2, m3)

  # if you have `see` package installed, you can also plot comparison of
  # ROC curves for different models
  if (require("see")) plot(performance_roc(m1, m2, m3))
}
```

`performance_rse` *Residual Standard Error for Linear Models*

Description

Compute residual standard error of linear models.

Usage

```
performance_rse(model)
```

Arguments

`model`	A model.

Details

The residual standard error is the square root of the residual sum of squares divided by the residual degrees of freedom.

Value

Numeric, the residual standard error of `model`.

Examples

```
data(mtcars)
m <- lm(mpg ~ hp + gear, data = mtcars)
performance_rse(m)
```

`performance_score` *Proper Scoring Rules*

Description

Calculates the logarithmic, quadratic/Brier and spherical score from a model with binary or count outcome.

Usage

```
performance_score(model, verbose = TRUE, ...)
```

Arguments

`model`	Model with binary or count outcome.
`verbose`	Toggle off warnings.
`...`	Arguments from other functions, usually only used internally.

Details

Proper scoring rules can be used to evaluate the quality of model predictions and model fit. `performance_score()` calculates the logarithmic, quadratic/Brier and spherical scoring rules. The spherical rule takes values in the interval `[0, 1]`, with values closer to 1 indicating a more accurate model, and the logarithmic rule in the interval `[-Inf, 0]`, with values closer to 0 indicating a more accurate model.

For `stan_lmer()` and `stan_glmer()` models, the predicted values are based on `posterior_predict()`, instead of `predict()`. Thus, results may differ more than expected from their non-Bayesian counterparts in **lme4**.

Value

A list with three elements, the logarithmic, quadratic/Brier and spherical score.

Note

Code is partially based on GLMMadaptive::scoring_rules().

References

Carvalho, A. (2016). An overview of applications of proper scoring rules. Decision Analysis 13, 223–242. doi:10.1287/deca.2016.0337

See Also

`performance_logloss()`

Examples

```
## Dobson (1990) Page 93: Randomized Controlled Trial :
counts <- c(18, 17, 15, 20, 10, 20, 25, 13, 12)
outcome <- gl(3, 1, 9)
treatment <- gl(3, 3)
model <- glm(counts ~ outcome + treatment, family = poisson())

performance_score(model)

data(Salamanders, package = "glmmTMB")
model <- glmmTMB::glmmTMB(
  count ~ spp + mined + (1 | site),
  zi = ~ spp + mined,
  family = nbinom2(),
  data = Salamanders
)

performance_score(model)
```

---

r2 *Compute the model's R2*

Description

Calculate the R2, also known as the coefficient of determination, value for different model objects. Depending on the model, R2, pseudo-R2, or marginal / adjusted R2 values are returned.

Usage

```
r2(model, ...)

## Default S3 method:
r2(model, ci = NULL, verbose = TRUE, ...)

## S3 method for class 'mlm'
r2(model, multivariate = TRUE, ...)

## S3 method for class 'merMod'
r2(model, ci = NULL, tolerance = 1e-05, ...)
```

Arguments

model	A statistical model.
...	Arguments passed down to the related r2-methods.
ci	Confidence interval level, as scalar. If NULL (default), no confidence intervals for R2 are calculated.

verbose	Logical. Should details about R2 and CI methods be given (TRUE) or not (FALSE)?
multivariate	Logical. Should multiple R2 values be reported as separated by response (FALSE) or should a single R2 be reported as combined across responses computed by r2_mlm (TRUE).
tolerance	Tolerance for singularity check of random effects, to decide whether to compute random effect variances for the conditional r-squared or not. Indicates up to which value the convergence result is accepted. When r2_nakagawa() returns a warning, stating that random effect variances can't be computed (and thus, the conditional r-squared is NA), decrease the tolerance-level. See also check_singularity().

Value

Returns a list containing values related to the most appropriate R2 for the given model (or NULL if no R2 could be extracted). See the list below:

- Logistic models: Tjur's R2
- General linear models: Nagelkerke's R2
- Multinomial Logit: McFadden's R2
- Models with zero-inflation: R2 for zero-inflated models
- Mixed models: Nakagawa's R2
- Bayesian models: R2 bayes

Note

If there is no r2()-method defined for the given model class, r2() tries to return a "generic" r-quared value, calculated as following: 1-sum((y-y_hat)^2)/sum((y-y_bar)^2)

See Also

r2_bayes(), r2_coxsnell(), r2_kullback(), r2_loo(), r2_mcfadden(), r2_nagelkerke(), r2_nakagawa(), r2_tjur(), r2_xu(), r2_zeroinflated(), and r2_mlm().

Examples

```
# Pseudo r-quared for GLM
model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
r2(model)

# r-squared including confidence intervals
model <- lm(mpg ~ wt + hp, data = mtcars)
r2(model, ci = 0.95)

model <- lme4::lmer(Sepal.Length ~ Petal.Length + (1 | Species), data = iris)
r2(model)
```

r2_bayes *Bayesian R2*

Description

Compute R2 for Bayesian models. For mixed models (including a random part), it additionally computes the R2 related to the fixed effects only (marginal R2). While `r2_bayes()` returns a single R2 value, `r2_posterior()` returns a posterior sample of Bayesian R2 values.

Usage

```
r2_bayes(model, robust = TRUE, ci = 0.95, verbose = TRUE, ...)

r2_posterior(model, ...)

## S3 method for class 'brmsfit'
r2_posterior(model, verbose = TRUE, ...)

## S3 method for class 'stanreg'
r2_posterior(model, verbose = TRUE, ...)

## S3 method for class 'BFBayesFactor'
r2_posterior(model, average = FALSE, prior_odds = NULL, verbose = TRUE, ...)
```

Arguments

`model`	A Bayesian regression model (from **brms**, **rstanarm**, **BayesFactor**, etc).
`robust`	Logical, if `TRUE`, the median instead of mean is used to calculate the central tendency of the variances.
`ci`	Value or vector of probability of the CI (between 0 and 1) to be estimated.
`verbose`	Toggle off warnings.
`...`	Arguments passed to `r2_posterior()`.
`average`	Compute model-averaged index? See `bayestestR::weighted_posteriors()`.
`prior_odds`	Optional vector of prior odds for the models compared to the first model (or the denominator, for `BFBayesFactor` objects). For `data.frames`, this will be used as the basis of weighting.

Details

`r2_bayes()` returns an "unadjusted" R2 value. See `r2_loo()` to calculate a LOO-adjusted R2, which comes conceptually closer to an adjusted R2 measure.

For mixed models, the conditional and marginal R2 are returned. The marginal R2 considers only the variance of the fixed effects, while the conditional R2 takes both the fixed and random effects into account. Technically, since `r2_bayes()` relies on `rstantools::bayes_R2()`, the "marginal" R2 calls `bayes_R2(re.form = NA)`, while the "conditional" R2 calls `bayes_R2(re.form = NULL)`.

The `re.form` argument is passed to `rstantools::posterior_epred()`, which is internally called in `bayes_R2()`.

Note that for "marginal" and "conditional", we refer to the wording suggested by *Nakagawa et al. 2017*. Thus, we don't use the term "marginal" in the sense that the random effects are integrated out, but are "ignored".

`r2_posterior()` is the actual workhorse for `r2_bayes()` and returns a posterior sample of Bayesian R2 values.

Value

A list with the Bayesian R2 value. For mixed models, a list with the Bayesian R2 value and the marginal Bayesian R2 value. The standard errors and credible intervals for the R2 values are saved as attributes.

References

- Gelman, A., Goodrich, B., Gabry, J., and Vehtari, A. (2018). R-squared for Bayesian regression models. The American Statistician, 1–6. doi:10.1080/00031305.2018.1549100
- Nakagawa, S., Johnson, P. C. D., and Schielzeth, H. (2017). The coefficient of determination R2 and intra-class correlation coefficient from generalized linear mixed-effects models revisited and expanded. Journal of The Royal Society Interface, 14(134), 20170213.

Examples

```
library(performance)

model <- suppressWarnings(rstanarm::stan_glm(
  mpg ~ wt + cyl,
  data = mtcars,
  chains = 1,
  iter = 500,
  refresh = 0,
  show_messages = FALSE
))
r2_bayes(model)

model <- suppressWarnings(rstanarm::stan_lmer(
  Petal.Length ~ Petal.Width + (1 | Species),
  data = iris,
  chains = 1,
  iter = 500,
  refresh = 0
))
r2_bayes(model)



model <- suppressWarnings(brms::brm(
  mpg ~ wt + cyl,
  data = mtcars,
```

```
  silent = 2,
  refresh = 0
))
r2_bayes(model)

model <- suppressWarnings(brms::brm(
  Petal.Length ~ Petal.Width + (1 | Species),
  data = iris,
  silent = 2,
  refresh = 0
))
r2_bayes(model)
```

`r2_coxsnell` *Cox & Snell's R2*

Description

Calculates the pseudo-R2 value based on the proposal from *Cox & Snell (1989)*.

Usage

```
r2_coxsnell(model, ...)
```

Arguments

`model`	Model with binary outcome.
`...`	Currently not used.

Details

This index was proposed by *Cox and Snell (1989, pp. 208-9)* and, apparently independently, by *Magee (1990)*; but had been suggested earlier for binary response models by *Maddala (1983)*. However, this index achieves a maximum of less than 1 for discrete models (i.e. models whose likelihood is a product of probabilities) which have a maximum of 1, instead of densities, which can become infinite *(Nagelkerke, 1991)*.

Value

A named vector with the R2 value.

References

- Cox, D. R., Snell, E. J. (1989). Analysis of binary data (Vol. 32). Monographs on Statistics and Applied Probability.
- Magee, L. (1990). R 2 measures based on Wald and likelihood ratio joint significance tests. The American Statistician, 44(3), 250-253.
- Maddala, G. S. (1986). Limited-dependent and qualitative variables in econometrics (No. 3). Cambridge university press.
- Nagelkerke, N. J. (1991). A note on a general definition of the coefficient of determination. Biometrika, 78(3), 691-692.

Examples

```
model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
r2_coxsnell(model)
```

---

r2_efron *Efron's R2*

Description

Calculates Efron's pseudo R2.

Usage

```
r2_efron(model)
```

Arguments

model	Generalized linear model.

Details

Efron's R2 is calculated by taking the sum of the squared model residuals, divided by the total variability in the dependent variable. This R2 equals the squared correlation between the predicted values and actual values, however, note that model residuals from generalized linear models are not generally comparable to those of OLS.

Value

The R2 value.

References

Efron, B. (1978). Regression and ANOVA with zero-one data: Measures of residual variation. Journal of the American Statistical Association, 73, 113-121.

Examples

```
## Dobson (1990) Page 93: Randomized Controlled Trial:
counts <- c(18, 17, 15, 20, 10, 20, 25, 13, 12) #
outcome <- gl(3, 1, 9)
treatment <- gl(3, 3)
model <- glm(counts ~ outcome + treatment, family = poisson())

r2_efron(model)
```

`r2_ferrari` *Ferrari's and Cribari-Neto's R2*

Description

Calculates Ferrari's and Cribari-Neto's pseudo R2 (for beta-regression models).

Usage

```
r2_ferrari(model, ...)

## Default S3 method:
r2_ferrari(model, correct_bounds = FALSE, ...)
```

Arguments

`model`	Generalized linear, in particular beta-regression model.
`...`	Currently not used.
`correct_bounds`	Logical, whether to correct the bounds of the response variable to avoid 0 and 1. If `TRUE`, the response variable is normalized and "compressed", i.e. zeros and ones are excluded.

Value

A list with the pseudo R2 value.

References

- Ferrari, S., and Cribari-Neto, F. (2004). Beta Regression for Modelling Rates and Proportions. Journal of Applied Statistics, 31(7), 799–815. doi:10.1080/0266476042000214501

Examples

```
data("GasolineYield", package = "betareg")
model <- betareg::betareg(yield ~ batch + temp, data = GasolineYield)
r2_ferrari(model)
```

r2_kullback *Kullback-Leibler R2*

Description

Calculates the Kullback-Leibler-divergence-based R2 for generalized linear models.

Usage

```
r2_kullback(model, ...)

## S3 method for class 'glm'
r2_kullback(model, adjust = TRUE, ...)
```

Arguments

model	A generalized linear model.
...	Additional arguments. Currently not used.
adjust	Logical, if TRUE (the default), the adjusted R2 value is returned.

Value

A named vector with the R2 value.

References

Cameron, A. C. and Windmeijer, A. G. (1997) An R-squared measure of goodness of fit for some common nonlinear regression models. Journal of Econometrics, 77: 329-342.

Examples

```
model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
r2_kullback(model)
```

r2_loo *LOO-adjusted R2*

Description

Compute LOO-adjusted R2.

Usage

```
r2_loo(model, robust = TRUE, ci = 0.95, verbose = TRUE, ...)

r2_loo_posterior(model, ...)

## S3 method for class 'brmsfit'
r2_loo_posterior(model, verbose = TRUE, ...)

## S3 method for class 'stanreg'
r2_loo_posterior(model, verbose = TRUE, ...)
```

Arguments

model	A Bayesian regression model (from **brms**, **rstanarm**, **BayesFactor**, etc).
robust	Logical, if TRUE, the median instead of mean is used to calculate the central tendency of the variances.
ci	Value or vector of probability of the CI (between 0 and 1) to be estimated.
verbose	Toggle off warnings.
...	Arguments passed to r2_posterior().

Details

r2_loo() returns an "adjusted" R2 value computed using a leave-one-out-adjusted posterior distribution. This is conceptually similar to an adjusted/unbiased R2 estimate in classical regression modeling. See r2_bayes() for an "unadjusted" R2.

Mixed models are not currently fully supported.

r2_loo_posterior() is the actual workhorse for r2_loo() and returns a posterior sample of LOO-adjusted Bayesian R2 values.

Value

A list with the Bayesian R2 value. For mixed models, a list with the Bayesian R2 value and the marginal Bayesian R2 value. The standard errors and credible intervals for the R2 values are saved as attributes.

A list with the LOO-adjusted R2 value. The standard errors and credible intervals for the R2 values are saved as attributes.

Examples

```
model <- suppressWarnings(rstanarm::stan_glm(
  mpg ~ wt + cyl,
  data = mtcars,
  chains = 1,
  iter = 500,
  refresh = 0,
  show_messages = FALSE
))
```

```
r2_loo(model)
```

`r2_mcfadden` *McFadden's R2*

Description

Calculates McFadden's pseudo R2.

Usage

```
r2_mcfadden(model, ...)
```

Arguments

`model`	Generalized linear or multinomial logit (`mlogit`) model.
`...`	Currently not used.

Value

For most models, a list with McFadden's R2 and adjusted McFadden's R2 value. For some models, only McFadden's R2 is available.

References

- McFadden, D. (1987). Regression-based specification tests for the multinomial logit model. Journal of econometrics, 34(1-2), 63-82.
- McFadden, D. (1973). Conditional logit analysis of qualitative choice behavior.

Examples

```
if (require("mlogit")) {
  data("Fishing", package = "mlogit")
  Fish <- mlogit.data(Fishing, varying = c(2:9), shape = "wide", choice = "mode")

  model <- mlogit(mode ~ price + catch, data = Fish)
  r2_mcfadden(model)
}
```

`r2_mckelvey` *McKelvey & Zavoinas R2*

Description

Calculates McKelvey and Zavoinas pseudo R2.

Usage

```
r2_mckelvey(model)
```

Arguments

`model`	Generalized linear model.

Details

McKelvey and Zavoinas R2 is based on the explained variance, where the variance of the predicted response is divided by the sum of the variance of the predicted response and residual variance. For binomial models, the residual variance is either `pi^2/3` for logit-link and 1 for probit-link. For poisson-models, the residual variance is based on log-normal approximation, similar to the *distribution-specific variance* as described in `?insight::get_variance`.

Value

The R2 value.

References

McKelvey, R., Zavoina, W. (1975), "A Statistical Model for the Analysis of Ordinal Level Dependent Variables", Journal of Mathematical Sociology 4, S. 103–120.

Examples

```
## Dobson (1990) Page 93: Randomized Controlled Trial:
counts <- c(18, 17, 15, 20, 10, 20, 25, 13, 12) #
outcome <- gl(3, 1, 9)
treatment <- gl(3, 3)
model <- glm(counts ~ outcome + treatment, family = poisson())

r2_mckelvey(model)
```

r2_mlm *Multivariate R2*

Description

Calculates two multivariate R2 values for multivariate linear regression.

Usage

```
r2_mlm(model, ...)
```

Arguments

model	Multivariate linear regression model.
...	Currently not used.

Details

The two indexes returned summarize model fit for the set of predictors given the system of responses. As compared to the default r2 index for multivariate linear models, the indexes returned by this function provide a single fit value collapsed across all responses.

The two returned indexes were proposed by *Van den Burg and Lewis (1988)* as an extension of the metrics proposed by *Cramer and Nicewander (1979)*. Of the numerous indexes proposed across these two papers, only two metrics, the R_{xy} and P_{xy}, are recommended for use by *Azen and Budescu (2006)*.

For a multivariate linear regression with p predictors and q responses where $p > q$, the R_{xy} index is computed as:

$$R_{xy} = 1 - \prod_{i=1}^{p}(1 - \rho_i^2)$$

Where ρ is a canonical variate from a canonical correlation between the predictors and responses. This metric is symmetric and its value does not change when the roles of the variables as predictors or responses are swapped.

The P_{xy} is computed as:

$$P_{xy} = \frac{q - trace(\mathbf{S_{YY}^{-1}S_{YY|X}})}{q}$$

Where $\mathbf{S_{YY}}$ is the matrix of response covariances and $\mathbf{S_{YY|X}}$ is the matrix of residual covariances given the predictors. This metric is asymmetric and can change depending on which variables are considered predictors versus responses.

Value

A named vector with the R2 values.

Author(s)

Joseph Luchman

References

- Azen, R., & Budescu, D. V. (2006). Comparing predictors in multivariate regression models: An extension of dominance analysis. Journal of Educational and Behavioral Statistics, 31(2), 157-180.
- Cramer, E. M., & Nicewander, W. A. (1979). Some symmetric, invariant measures of multivariate association. Psychometrika, 44, 43-54.
- Van den Burg, W., & Lewis, C. (1988). Some properties of two measures of multivariate association. Psychometrika, 53, 109-122.

Examples

```
model <- lm(cbind(qsec, drat) ~ wt + mpg + cyl, data = mtcars)
r2_mlm(model)

model_swap <- lm(cbind(wt, mpg, cyl) ~ qsec + drat, data = mtcars)
r2_mlm(model_swap)
```

---

r2_nagelkerke *Nagelkerke's R2*

Description

Calculate Nagelkerke's pseudo-R2.

Usage

```
r2_nagelkerke(model, ...)
```

Arguments

model	A generalized linear model, including cumulative links resp. multinomial models.
...	Currently not used.

Value

A named vector with the R2 value.

References

Nagelkerke, N. J. (1991). A note on a general definition of the coefficient of determination. Biometrika, 78(3), 691-692.

Examples

```
model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
r2_nagelkerke(model)
```

---

r2_nakagawa *Nakagawa's R2 for mixed models*

Description

Compute the *marginal* and *conditional* r-squared value for mixed effects models with complex random effects structures.

Usage

```
r2_nakagawa(
  model,
  by_group = FALSE,
  tolerance = 1e-08,
  ci = NULL,
  iterations = 100,
  ci_method = NULL,
  null_model = NULL,
  approximation = "lognormal",
  model_component = NULL,
  verbose = TRUE,
  ...
)
```

Arguments

model	A mixed effects model.
by_group	Logical, if TRUE, returns the explained variance at different levels (if there are multiple levels). This is essentially similar to the variance reduction approach by *Hox (2010), pp. 69-78*.
tolerance	Tolerance for singularity check of random effects, to decide whether to compute random effect variances for the conditional r-squared or not. Indicates up to which value the convergence result is accepted. When r2_nakagawa() returns a warning, stating that random effect variances can't be computed (and thus, the conditional r-squared is NA), decrease the tolerance-level. See also check_singularity().
ci	Confidence resp. credible interval level. For icc(), r2(), and rmse(), confidence intervals are based on bootstrapped samples from the ICC, R2 or RMSE value. See iterations.
iterations	Number of bootstrap-replicates when computing confidence intervals for the ICC, R2, RMSE etc.

ci_method — Character string, indicating the bootstrap-method. Should be NULL (default), in which case lme4::bootMer() is used for bootstrapped confidence intervals. However, if bootstrapped intervals cannot be calculated this way, try ci_method = "boot", which falls back to boot::boot(). This may successfully return bootstrapped confidence intervals, but bootstrapped samples may not be appropriate for the multilevel structure of the model. There is also an option ci_method = "analytical", which tries to calculate analytical confidence assuming a chi-squared distribution. However, these intervals are rather inaccurate and often too narrow. It is recommended to calculate bootstrapped confidence intervals for mixed models.

null_model — Optional, a null model to compute the random effect variances, which is passed to insight::get_variance(). Usually only required if calculation of r-squared or ICC fails when null_model is not specified. If calculating the null model takes longer and you already have fit the null model, you can pass it here, too, to speed up the process.

approximation — Character string, indicating the approximation method for the distribution-specific (observation level, or residual) variance. Only applies to non-Gaussian models. Can be "lognormal" (default), "delta" or "trigamma". For binomial models, the default is the *theoretical* distribution specific variance, however, it can also be "observation_level". See *Nakagawa et al. 2017*, in particular supplement 2, for details.

model_component — For models that can have a zero-inflation component, specify for which component variances should be returned. If NULL or "full" (the default), both the conditional and the zero-inflation component are taken into account. If "conditional", only the conditional component is considered.

verbose — Toggle warnings and messages.

... — Arguments passed down to lme4::bootMer() or boot::boot() for bootstrapped ICC, R2, RMSE etc.; for variance_decomposition(), arguments are passed down to brms::posterior_predict().

Details

Marginal and conditional r-squared values for mixed models are calculated based on *Nakagawa et al. (2017)*. For more details on the computation of the variances, see insight::get_variance(). The random effect variances are actually the mean random effect variances, thus the r-squared value is also appropriate for mixed models with random slopes or nested random effects (see *Johnson, 2014*).

- **Conditional R2**: takes both the fixed and random effects into account.
- **Marginal R2**: considers only the variance of the fixed effects.

The contribution of random effects can be deduced by subtracting the marginal R2 from the conditional R2 or by computing the icc().

Value

A list with the conditional and marginal R2 values.

Supported models and model families

The single variance components that are required to calculate the marginal and conditional r-squared values are calculated using the `insight::get_variance()` function. The results are validated against the solutions provided by *Nakagawa et al. (2017)*, in particular examples shown in the Supplement 2 of the paper. Other model families are validated against results from the **MuMIn** package. This means that the r-squared values returned by `r2_nakagawa()` should be accurate and reliable for following mixed models or model families:

- Bernoulli (logistic) regression
- Binomial regression (with other than binary outcomes)
- Poisson and Quasi-Poisson regression
- Negative binomial regression (including nbinom1, nbinom2 and nbinom12 families)
- Gaussian regression (linear models)
- Gamma regression
- Tweedie regression
- Beta regression
- Ordered beta regression

Following model families are not yet validated, but should work:

- Zero-inflated and hurdle models
- Beta-binomial regression
- Compound Poisson regression
- Generalized Poisson regression
- Log-normal regression
- Skew-normal regression

Extracting variance components for models with zero-inflation part is not straightforward, because it is not definitely clear how the distribution-specific variance should be calculated. Therefore, it is recommended to carefully inspect the results, and probably validate against other models, e.g. Bayesian models (although results may be only roughly comparable).

Log-normal regressions (e.g. `lognormal()` family in **glmmTMB** or `gaussian("log")`) often have a very low fixed effects variance (if they were calculated as suggested by *Nakagawa et al. 2017*). This results in very low ICC or r-squared values, which may not be meaningful.

References

- Hox, J. J. (2010). Multilevel analysis: techniques and applications (2nd ed). New York: Routledge.
- Johnson, P. C. D. (2014). Extension of Nakagawa and Schielzeth's R2 GLMM to random slopes models. Methods in Ecology and Evolution, 5(9), 944–946. doi:10.1111/2041210X.12225
- Nakagawa, S., and Schielzeth, H. (2013). A general and simple method for obtaining R2 from generalized linear mixed-effects models. Methods in Ecology and Evolution, 4(2), 133–142. doi:10.1111/j.2041210x.2012.00261.x
- Nakagawa, S., Johnson, P. C. D., and Schielzeth, H. (2017). The coefficient of determination R2 and intra-class correlation coefficient from generalized linear mixed-effects models revisited and expanded. Journal of The Royal Society Interface, 14(134), 20170213.

Examples

```
model <- lme4::lmer(Sepal.Length ~ Petal.Length + (1 | Species), data = iris)
r2_nakagawa(model)
r2_nakagawa(model, by_group = TRUE)
```

`r2_somers` *Somers' Dxy rank correlation for binary outcomes*

Description

Calculates the Somers' Dxy rank correlation for logistic regression models.

Usage

```
r2_somers(model)
```

Arguments

`model`	A logistic regression model.

Value

A named vector with the R2 value.

References

Somers, R. H. (1962). A new asymmetric measure of association for ordinal variables. American Sociological Review. 27 (6).

Examples

```
if (require("correlation") && require("Hmisc")) {
  model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
  r2_somers(model)
}
```

r2_tjur *Tjur's R2 - coefficient of determination (D)*

Description

This method calculates the Coefficient of Discrimination D (also known as Tjur's R2; *Tjur, 2009*) for generalized linear (mixed) models for binary outcomes. It is an alternative to other pseudo-R2 values like Nagelkerke's R2 or Cox-Snell R2. The Coefficient of Discrimination D can be read like any other (pseudo-)R2 value.

Usage

```
r2_tjur(model, ...)
```

Arguments

model	Binomial Model.
...	Arguments from other functions, usually only used internally.

Value

A named vector with the R2 value.

References

Tjur, T. (2009). Coefficients of determination in logistic regression models - A new proposal: The coefficient of discrimination. The American Statistician, 63(4), 366-372.

Examples

```
model <- glm(vs ~ wt + mpg, data = mtcars, family = "binomial")
r2_tjur(model)
```

r2_xu *Xu' R2 (Omega-squared)*

Description

Calculates Xu' Omega-squared value, a simple R2 equivalent for linear mixed models.

Usage

```
r2_xu(model)
```

Arguments

model	A linear (mixed) model.

Details

r2_xu() is a crude measure for the explained variance from linear (mixed) effects models, which is originally denoted as Ω^2.

Value

The R2 value.

References

Xu, R. (2003). Measuring explained variation in linear mixed effects models. Statistics in Medicine, 22(22), 3527–3541. doi:10.1002/sim.1572

Examples

```
model <- lm(Sepal.Length ~ Petal.Length + Species, data = iris)
r2_xu(model)
```

---

r2_zeroinflated *R2 for models with zero-inflation*

Description

Calculates R2 for models with zero-inflation component, including mixed effects models.

Usage

```
r2_zeroinflated(model, method = "default")
```

Arguments

model	A model.
method	Indicates the method to calculate R2. Can be "default" or "correlation". See 'Details'. May be abbreviated.

Details

The default-method calculates an R2 value based on the residual variance divided by the total variance. For method = "correlation", R2 is a correlation-based measure, which is rather crude. It simply computes the squared correlation between the model's actual and predicted response.

Value

For the default-method, a list with the R2 and adjusted R2 values. For method = "correlation", a named numeric vector with the correlation-based R2 value.

Examples

```
if (require("pscl")) {
  data(bioChemists)
  model <- zeroinfl(
    art ~ fem + mar + kid5 + ment | kid5 + phd,
    data = bioChemists
  )

  r2_zeroinflated(model)
}
```

`simulate_residuals` *Simulate randomized quantile residuals from a model*

Description

Returns simulated residuals from a model. This is useful for checking the uniformity of residuals, in particular for non-Gaussian models, where the residuals are not expected to be normally distributed.

Usage

```
simulate_residuals(x, iterations = 250, ...)

## S3 method for class 'performance_simres'
residuals(object, quantile_function = NULL, outlier_values = NULL, ...)
```

Arguments

`x`	A model object.
`iterations`	Number of simulations to run.
`...`	Arguments passed on to `DHARMa::simulateResiduals()`.
`object`	A `performance_simres` object, as returned by `simulate_residuals()`.
`quantile_function`	A function to apply to the residuals. If `NULL`, the residuals are returned as is. If not `NULL`, the residuals are passed to this function. This is useful for returning normally distributed residuals, for example: `residuals(x, quantile_function = qnorm)`.
`outlier_values`	A vector of length 2, specifying the values to replace `-Inf` and `Inf` with, respectively.

Details

This function is a small wrapper around `DHARMa::simulateResiduals()`. It basically only sets `plot = FALSE` and adds an additional class attribute (`"performance_sim_res"`), which allows using the DHARMa object in own plotting functions from the **see** package. See also `vignette("DHARMa")`. There is a `plot()` method to visualize the distribution of the residuals.

Value

Simulated residuals, which can be further processed with `check_residuals()`. The returned object is of class `DHARMa` and `performance_simres`.

Tests based on simulated residuals

For certain models, resp. model from certain families, tests like `check_zeroinflation()` or `check_overdispersion()` are based on simulated residuals. These are usually more accurate for such tests than the traditionally used Pearson residuals. However, when simulating from more complex models, such as mixed models or models with zero-inflation, there are several important considerations. `simulate_residuals()` relies on `DHARMa::simulateResiduals()`, and additional arguments specified in `...` are passed further down to that function. The defaults in DHARMa are set on the most conservative option that works for all models. However, in many cases, the help advises to use different settings in particular situations or for particular models. It is recommended to read the 'Details' in `?DHARMa::simulateResiduals` closely to understand the implications of the simulation process and which arguments should be modified to get the most accurate results.

References

- Hartig, F., & Lohse, L. (2022). DHARMa: Residual Diagnostics for Hierarchical (Multi-Level / Mixed) Regression Models (Version 0.4.5). Retrieved from https://CRAN.R-project.org/package=DHARMa
- Dunn, P. K., & Smyth, G. K. (1996). Randomized Quantile Residuals. Journal of Computational and Graphical Statistics, 5(3), 236. doi:10.2307/1390802

See Also

`check_residuals()`, `check_zeroinflation()`, `check_overdispersion()` and `check_predictions()`. See also `see::plot.see_performance_simres()` for options to customize the plot.

Examples

```
m <- lm(mpg ~ wt + cyl + gear + disp, data = mtcars)
simulate_residuals(m)

# extract residuals
head(residuals(simulate_residuals(m)))
```

---

test_bf *Test if models are different*

Description

Testing whether models are "different" in terms of accuracy or explanatory power is a delicate and often complex procedure, with many limitations and prerequisites. Moreover, many tests exist, each coming with its own interpretation, and set of strengths and weaknesses.

The `test_performance()` function runs the most relevant and appropriate tests based on the type of input (for instance, whether the models are *nested* or not). However, it still requires the user to understand what the tests are and what they do in order to prevent their misinterpretation. See the *Details* section for more information regarding the different tests and their interpretation.

Usage

```
test_bf(...)

## Default S3 method:
test_bf(..., reference = 1, text_length = NULL)

test_likelihoodratio(..., estimator = "ML", verbose = TRUE)

test_lrt(..., estimator = "ML", verbose = TRUE)

test_performance(..., reference = 1, verbose = TRUE)

test_vuong(..., verbose = TRUE)

test_wald(..., verbose = TRUE)
```

Arguments

`...`	Multiple model objects.
`reference`	This only applies when models are non-nested, and determines which model should be taken as a reference, against which all the other models are tested.
`text_length`	Numeric, length (number of chars) of output lines. `test_bf()` describes models by their formulas, which can lead to overly long lines in the output. `text_length` fixes the length of lines to a specified limit.
`estimator`	Applied when comparing regression models using `test_likelihoodratio()`. Corresponds to the different estimators for the standard deviation of the errors. Defaults to `"OLS"` for linear models, `"ML"` for all other models (including mixed models), or `"REML"` for linear mixed models when these have the same fixed effects. See 'Details'.
`verbose`	Toggle warning and messages.

Details

Nested vs. Non-nested Models:

Model's "nesting" is an important concept of models comparison. Indeed, many tests only make sense when the models are *"nested",* i.e., when their predictors are nested. This means that all the *fixed effects* predictors of a model are contained within the *fixed effects* predictors of a larger model (sometimes referred to as the encompassing model). For instance, `model1 (y ~ x1 + x2)` is "nested" within `model2 (y ~ x1 + x2 + x3)`. Usually, people have a list of nested models, for instance `m1 (y ~ 1)`, `m2 (y ~ x1)`, `m3 (y ~ x1 + x2)`, `m4 (y ~ x1 + x2 + x3)`, and it is conventional that they are "ordered" from the smallest to largest, but it is up to the user to reverse the order from largest to smallest. The test then shows whether a more parsimonious model, or whether adding

a predictor, results in a significant difference in the model's performance. In this case, models are usually compared *sequentially*: m2 is tested against m1, m3 against m2, m4 against m3, etc.

Two models are considered as *"non-nested"* if their predictors are different. For instance, `model1 (y ~ x1 + x2)` and `model2 (y ~ x3 + x4)`. In the case of non-nested models, all models are usually compared against the same *reference* model (by default, the first of the list).

Nesting is detected via the `insight::is_nested_models()` function. Note that, apart from the nesting, in order for the tests to be valid, other requirements have often to be the fulfilled. For instance, outcome variables (the response) must be the same. You cannot meaningfully test whether apples are significantly different from oranges!

Estimator of the standard deviation:

The estimator is relevant when comparing regression models using `test_likelihoodratio()`. If `estimator = "OLS"`, then it uses the same method as `anova(..., test = "LRT")` implemented in base R, i.e., scaling by n-k (the unbiased OLS estimator) and using this estimator under the alternative hypothesis. If `estimator = "ML"`, which is for instance used by `lrtest(...)` in package **lmtest**, the scaling is done by n (the biased ML estimator) and the estimator under the null hypothesis. In moderately large samples, the differences should be negligible, but it is possible that OLS would perform slightly better in small samples with Gaussian errors. For `estimator = "REML"`, the LRT is based on the REML-fit log-likelihoods of the models. Note that not all types of estimators are available for all model classes.

REML versus ML estimator:

When `estimator = "ML"`, which is the default for linear mixed models (unless they share the same fixed effects), values from information criteria (AIC, AICc) are based on the ML-estimator, while the default behaviour of `AIC()` may be different (in particular for linear mixed models from **lme4**, which sets `REML = TRUE`). This default in `test_likelihoodratio()` intentional, because comparing information criteria based on REML fits requires the same fixed effects for all models, which is often not the case. Thus, while `anova.merMod()` automatically refits all models to REML when performing a LRT, `test_likelihoodratio()` checks if a comparison based on REML fits is indeed valid, and if so, uses REML as default (else, ML is the default). Set the `estimator` argument explicitely to override the default behaviour.

Tests Description:

- **Bayes factor for Model Comparison** - `test_bf()`: If all models were fit from the same data, the returned `BF` shows the Bayes Factor (see `bayestestR::bayesfactor_models()`) for each model against the reference model (which depends on whether the models are nested or not). Check out this vignette for more details.
- **Wald's F-Test** - `test_wald()`: The Wald test is a rough approximation of the Likelihood Ratio Test. However, it is more applicable than the LRT: you can often run a Wald test in situations where no other test can be run. Importantly, this test only makes statistical sense if the models are nested.
  Note: this test is also available in base R through the `anova()` function. It returns an `F-value` column as a statistic and its associated p-value.
- **Likelihood Ratio Test (LRT)** - `test_likelihoodratio()`: The LRT tests which model is a better (more likely) explanation of the data. Likelihood-Ratio-Test (LRT) gives usually somewhat close results (if not equivalent) to the Wald test and, similarly, only makes sense for nested models. However, maximum likelihood tests make stronger assumptions than method of moments tests like the F-test, and in turn are more efficient. Agresti (1990) suggests that

you should use the LRT instead of the Wald test for small sample sizes (under or about 30) or if the parameters are large.
Note: for regression models, this is similar to `anova(..., test="LRT")` (on models) or `lmtest::lrtest(...)`, depending on the `estimator` argument. For **lavaan** models (SEM, CFA), the function calls `lavaan::lavTestLRT()`.
For models with transformed response variables (like `log(x)` or `sqrt(x)`), `logLik()` returns a wrong log-likelihood. However, `test_likelihoodratio()` calls `insight::get_loglikelihood()` with `check_response=TRUE`, which returns a corrected log-likelihood value for models with transformed response variables. Furthermore, since the LRT only accepts nested models (i.e. models that differ in their fixed effects), the computed log-likelihood is always based on the ML estimator, not on the REML fits.

- **Vuong's Test** - `test_vuong()`: Vuong's (1989) test can be used both for nested and non-nested models, and actually consists of two tests.
  - The **Test of Distinguishability** (the `Omega2` column and its associated p-value) indicates whether or not the models can possibly be distinguished on the basis of the observed data. If its p-value is significant, it means the models are distinguishable.
  - The **Robust Likelihood Test** (the `LR` column and its associated p-value) indicates whether each model fits better than the reference model. If the models are nested, then the test works as a robust LRT. The code for this function is adapted from the **nonnest2** package, and all credit go to their authors.

Value

A data frame containing the relevant indices.

References

- Vuong, Q. H. (1989). Likelihood ratio tests for model selection and non-nested hypotheses. Econometrica, 57, 307-333.
- Merkle, E. C., You, D., & Preacher, K. (2016). Testing non-nested structural equation models. Psychological Methods, 21, 151-163.

See Also

`compare_performance()` to compare the performance indices of many different models.

Examples

```
# Nested Models
# -------------
m1 <- lm(Sepal.Length ~ Petal.Width, data = iris)
m2 <- lm(Sepal.Length ~ Petal.Width + Species, data = iris)
m3 <- lm(Sepal.Length ~ Petal.Width * Species, data = iris)

test_performance(m1, m2, m3)

test_bf(m1, m2, m3)
test_wald(m1, m2, m3) # Equivalent to anova(m1, m2, m3)

# Equivalent to lmtest::lrtest(m1, m2, m3)
```

```
test_likelihoodratio(m1, m2, m3, estimator = "ML")

# Equivalent to anova(m1, m2, m3, test='LRT')
test_likelihoodratio(m1, m2, m3, estimator = "OLS")

if (require("CompQuadForm")) {
  test_vuong(m1, m2, m3) # nonnest2::vuongtest(m1, m2, nested=TRUE)

  # Non-nested Models
  # -----------------
  m1 <- lm(Sepal.Length ~ Petal.Width, data = iris)
  m2 <- lm(Sepal.Length ~ Petal.Length, data = iris)
  m3 <- lm(Sepal.Length ~ Species, data = iris)

  test_performance(m1, m2, m3)
  test_bf(m1, m2, m3)
  test_vuong(m1, m2, m3) # nonnest2::vuongtest(m1, m2)
}

# Tweak the output
# ----------------
test_performance(m1, m2, m3, include_formula = TRUE)


# SEM / CFA (lavaan objects)
# --------------------------
# Lavaan Models
if (require("lavaan")) {
  structure <- " visual  =~ x1 + x2 + x3
                 textual =~ x4 + x5 + x6
                 speed   =~ x7 + x8 + x9

                  visual ~~ textual + speed "
  m1 <- lavaan::cfa(structure, data = HolzingerSwineford1939)

  structure <- " visual  =~ x1 + x2 + x3
                 textual =~ x4 + x5 + x6
                 speed   =~ x7 + x8 + x9

                  visual ~~ 0 * textual + speed "
  m2 <- lavaan::cfa(structure, data = HolzingerSwineford1939)

  structure <- " visual  =~ x1 + x2 + x3
                 textual =~ x4 + x5 + x6
                 speed   =~ x7 + x8 + x9

                  visual ~~ 0 * textual + 0 * speed "
  m3 <- lavaan::cfa(structure, data = HolzingerSwineford1939)

  test_likelihoodratio(m1, m2, m3)

  # Different Model Types
  # ---------------------
```

```
  if (require("lme4") && require("mgcv")) {
    m1 <- lm(Sepal.Length ~ Petal.Length + Species, data = iris)
    m2 <- lmer(Sepal.Length ~ Petal.Length + (1 | Species), data = iris)
    m3 <- gam(Sepal.Length ~ s(Petal.Length, by = Species) + Species, data = iris)

    test_performance(m1, m2, m3)
  }
}
```

Index