

Package ‘modelbased’

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Type Package

Title Estimation of Model-Based Predictions, Contrasts and Means

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Description Implements a general interface for model-based estimations for a wide variety of models, used in the computation of marginal means, contrast analysis and predictions. For a list of supported models, see 'insight::supported_models()'.
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URL <https://easystats.github.io/modelbased/>

BugReports <https://github.com/easystats/modelbased/issues>

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coffee_data	<i>Sample dataset from a course about analysis of factorial designs</i>
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Description

A sample data set from a course about the analysis of factorial designs, by Mattan S. Ben-Shachar. See following link for more information: <https://github.com/mattansb/Analysis-of-Factorial-Designs-for-Psychologists>
The data consists of five variables from 120 observations:

- ID: A unique identifier for each participant
- sex: The participant's sex
- time: The time of day the participant was tested (morning, noon, or afternoon)
- coffee: Group indicator, whether participant drank coffee or not ("coffee" or "control").
- alertness: The participant's alertness score.

describe_nonlinear	<i>Describe the smooth term (for GAMs) or non-linear predictors</i>
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Description

This function summarises the smooth term trend in terms of linear segments. Using the approximate derivative, it separates a non-linear vector into quasi-linear segments (in which the trend is either positive or negative). Each of this segment its characterized by its beginning, end, size (in proportion, relative to the total size) trend (the linear regression coefficient) and linearity (the R2 of the linear regression).

Usage

```
describe_nonlinear(data, ...)

## S3 method for class 'data.frame'
describe_nonlinear(data, x = NULL, y = NULL, ...)

estimate_smooth(data, ...)
```

Arguments

data	The data containing the link, as for instance obtained by estimate_relation() .
...	Other arguments to be passed to or from.
x, y	The name of the responses variable (y) predicting variable (x).

Value

A data frame of linear description of non-linear terms.

Examples

```
# Create data
data <- data.frame(x = rnorm(200))
data$y <- data$x^2 + rnorm(200, 0, 0.5)

model <- lm(y ~ poly(x, 2), data = data)
link_data <- estimate_relation(model, length = 100)

describe_nonlinear(link_data, x = "x")
```

efc	<i>Sample dataset from the EFC Survey</i>
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Description

Selected variables from the EUROFAMCARE survey. Useful when testing on "real-life" data sets, including random missing values. This data set also has value and variable label attributes.

estimate_contrasts	<i>Estimate Marginal Contrasts</i>
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Description

Run a contrast analysis by estimating the differences between each level of a factor. See also other related functions such as [estimate_means\(\)](#) and [estimate_slopes\(\)](#).

Usage

```
estimate_contrasts(model, ...)
```

```
## Default S3 method:
estimate_contrasts(
  model,
  contrast = NULL,
  by = NULL,
  predict = NULL,
  ci = 0.95,
  comparison = "pairwise",
  estimate = NULL,
  p_adjust = "none",
  transform = NULL,
  keep_iterations = FALSE,
  effectsize = NULL,
  iterations = 200,
  es_type = "cohens.d",
  backend = NULL,
  verbose = TRUE,
  ...
)
```

Arguments

model	A statistical model.
...	Other arguments passed, for instance, to insight::get_datagrid() , to functions from the emmeans or marginaleffects package, or to process Bayesian models via bayestestR::describe_posterior() . Examples:

- `insight::get_datagrid()`: Argument such as `length`, `digits` or `range` can be used to control the (number of) representative values. For integer variables, `protect_integers` modulates whether these should also be treated as numerics, i.e. values can have fractions or not.
- **marginal effects**: Internally used functions are `avg_predictions()` for means and contrasts, and `avg_slope()` for slopes. Therefore, arguments for instance like `vcov`, `equivalence`, `df`, `slope`, `hypothesis` or even `newdata` can be passed to those functions. A `weights` argument is passed to the `wts` argument in `avg_predictions()` or `avg_slopes()`, however, weights can only be applied when `estimate` is "average" or "population" (i.e. for those marginalization options that do not use data grids). Other arguments, such as `re.form` or `allow.new.levels`, may be passed to `predict()` (which is internally used by *marginal effects*) if supported by that model class.
- **emmeans**: Internally used functions are `emmeans()` and `emtrends()`. Additional arguments can be passed to these functions.
- Bayesian models: For Bayesian models, parameters are cleaned using `describe_posterior()`, thus, arguments like, for example, `centrality`, `rope_range`, or `test` are passed to that function.
- Especially for `estimate_contrasts()` with integer focal predictors, for which contrasts should be calculated, use argument `integer_as_numeric` to set the maximum number of unique values in an integer predictor to treat that predictor as "discrete integer" or as numeric. For the first case, contrasts are calculated between values of the predictor, for the latter, contrasts of slopes are calculated. If the integer has more than `integer_as_numeric` unique values, it is treated as numeric. Defaults to 5.
- For count regression models that use an offset term, use `offset = <value>` to fix the offset at a specific value. Or use `estimate = "average"`, to average predictions over the distribution of the offset (if appropriate).

contrast	A character vector indicating the name of the variable(s) for which to compute the contrasts, optionally including representative values or levels at which contrasts are evaluated (e.g., <code>contrast="x=c('a', 'b')"</code>).
by	The (focal) predictor variable(s) at which to evaluate the desired effect / mean / contrasts. Other predictors of the model that are not included here will be collapsed and "averaged" over (the effect will be estimated across them). <code>by</code> can be a character (vector) naming the focal predictors, optionally including representative values or levels at which focal predictors are evaluated (e.g., <code>by = "x = c(1, 2)"</code>). When <code>estimate</code> is <i>not</i> "average", the <code>by</code> argument is used to create a "reference grid" or "data grid" with representative values for the focal predictors. In this case, <code>by</code> can also be list of named elements. See details in insight::get_datagrid() to learn more about how to create data grids for predictors of interest.
predict	Is passed to the <code>type</code> argument in <code>emmeans::emmeans()</code> (when <code>backend = "emmeans"</code>) or in <code>marginal effects::avg_predictions()</code> (when <code>backend = "marginal effects"</code>). Valid options for <code>predict</code> are: <ul style="list-style-type: none"> • <code>backend = "marginal effects"</code>: <code>predict</code> can be "response", "link", "inverse_link" or any valid type option supported by model's class <code>predict()</code> method (e.g., for zero-inflation models from package glmmTMB, you can

choose `predict = "zprob"` or `predict = "conditional"` etc., see `glmmTMB::predict.glmmTMB`). By default, when `predict = NULL`, the most appropriate transformation is selected, which usually returns predictions or contrasts on the response-scale. The `"inverse_link"` is a special option, comparable to *marginalEffects*' `invlink(link)` option. It will calculate predictions on the link scale and then back-transform to the response scale.

- `backend = "emmeans"`: `predict` can be `"response"`, `"link"`, `"mu"`, `"unlink"`, or `"log"`. If `predict = NULL` (default), the most appropriate transformation is selected (which usually is `"response"`). See also [this vignette](#).

See also section *Predictions on different scales*.

`ci`

Confidence Interval (CI) level. Default to 0.95 (95%).

`comparison`

Specify the type of contrasts or tests that should be carried out.

- When `backend = "emmeans"`, can be one of `"pairwise"`, `"poly"`, `"consec"`, `"eff"`, `"del.eff"`, `"mean_chg"`, `"trt.vs.ctrl"`, `"dunnett"`, `"wtcon"` and some more. To test multiple hypotheses jointly (usually used for factorial designs), `comparison` can also be `"joint"`. See also method argument in `emmeans::contrast` and the `?emmeans::emmc-functions`.
- For `backend = "marginaleffects"`, can be a numeric value, vector, or matrix, a string equation specifying the hypothesis to test, a string naming the comparison method, a formula, or a function. For options not described below, see documentation of `marginaleffects::comparisons` and [this website](#).
 - String: One of `"pairwise"`, `"reference"`, `"sequential"`, `"meandev"`, `"meanotherdev"`, `"poly"`, `"helmert"`, or `"trt_vs_ctrl"`. To test multiple hypotheses jointly (usually used for factorial designs), `comparison` can also be `"joint"`. In this case, use the `test` argument to specify which test should be conducted: `"F"` (default) or `"Chi2"`.
 - String equation: To identify parameters from the output, either specify the term name, or `"b1"`, `"b2"` etc. to indicate rows, e.g.: `"hp = drat"`, `"b1 = b2"`, or `"b1 + b2 + b3 = 0"`.
 - Formula: A formula like `comparison ~ pairs | group`, where the left-hand side indicates the type of comparison (difference or ratio), the right-hand side determines the pairs of estimates to compare (reference, sequential, meandev, etc., see string-options). Optionally, comparisons can be carried out within subsets by indicating the grouping variable after a vertical bar (`|`).
 - A custom function, e.g. `comparison = myfun`, or `comparison ~ I(my_fun(x)) | groups`.
 - If contrasts should be calculated (or grouped by) factors, `comparison` can also be a matrix that specifies factor contrasts (see 'Examples').

`estimate`

The `estimate` argument determines how predictions are averaged ("marginalized") over variables not specified in `by` or `contrast` (non-focal predictors). It controls whether predictions represent a "typical" individual, an "average" individual from the sample, or an "average" individual from a broader population.

- `"typical"` (Default): Calculates predictions for a balanced data grid representing all combinations of focal predictor levels (specified in `by`). For non-focal numeric predictors, it uses the mean; for non-focal categorical

predictors, it marginalizes (averages) over the levels. This represents a "typical" observation based on the data grid and is useful for comparing groups. It answers: "What would the average outcome be for a 'typical' observation?". This is the default approach when estimating marginal means using the *emmeans* package.

- "average": Calculates predictions for each observation in the sample and then averages these predictions within each group defined by the focal predictors. This reflects the sample's actual distribution of non-focal predictors, not a balanced grid. It answers: "What is the predicted value for an average observation in my data?"
- "population": "Clones" each observation, creating copies with all possible combinations of focal predictor levels. It then averages the predictions across these "counterfactual" observations (non-observed permutations) within each group. This extrapolates to a hypothetical broader population, considering "what if" scenarios. It answers: "What is the predicted response for the 'average' observation in a broader possible target population?" This approach entails more assumptions about the likelihood of different combinations, but can be more apt to generalize. This is also the option that should be used for **G-computation** (Chatton and Rohrer 2024).

You can set a default option for the estimate argument via options(), e.g. options(modelbased_estimate = "average")

p_adjust	The p-values adjustment method for frequentist multiple comparisons. Can be one of "none" (default), "hochberg", "hommel", "bonferroni", "BH", "BY", "fdr", "tukey", "sidak", "esarey" or "holm". The "esarey" option is specifically for the case of Johnson-Neyman intervals, i.e. when calling estimate_slopes() with two numeric predictors in an interaction term. Details for the other options can be found in the p-value adjustment section of the emmeans::test documentation or ?stats::p.adjust.
transform	A function applied to predictions and confidence intervals to (back-) transform results, which can be useful in case the regression model has a transformed response variable (e.g., lm(log(y) ~ x)). For Bayesian models, this function is applied to individual draws from the posterior distribution, before computing summaries. Can also be TRUE, in which case insight::get_transformation() is called to determine the appropriate transformation-function. Note that no standard errors are returned when transformations are applied.
keep_iterations	If TRUE, will keep all iterations (draws) of bootstrapped or Bayesian models. They will be added as additional columns named iter_1, iter_2, and so on. If keep_iterations is a positive number, only as many columns as indicated in keep_iterations will be added to the output. You can reshape them to a long format by running bayestestR::reshape_iterations().
effectsize	Desired measure of standardized effect size, one of "emmeans", "marginal", or "boot". Default is NULL, i.e. no effect size will be computed.
iterations	The number of bootstrap resamples to perform.
es_type	Specifies the type of effect-size measure to estimate when using effectsize = "boot". One of "unstandardized", "cohens.d", "hedges.g", "cohens.d.sigma",

	"r", or "akp.robust.d". See <code>effect.type</code> argument of <code>bootES::bootES</code> for details.
backend	<p>Whether to use "marginaleffects" (default) or "emmeans" as a backend. Results are usually very similar. The major difference will be found for mixed models, where <code>backend = "marginaleffects"</code> will also average across random effects levels, producing "marginal predictions" (instead of "conditional predictions", see Heiss 2022).</p> <p>Another difference is that <code>backend = "marginaleffects"</code> will be slower than <code>backend = "emmeans"</code>. For most models, this difference is negligible. However, in particular complex models or large data sets fitted with <i>glmmTMB</i> can be significantly slower.</p> <p>You can set a default backend via <code>options()</code>, e.g. use <code>options(modelbased_backend = "emmeans")</code> to use the emmeans package or <code>options(modelbased_backend = "marginaleffects")</code> to set marginaleffects as default backend.</p>
verbose	Use FALSE to silence messages and warnings.

Details

The `estimate_slopes()`, `estimate_means()` and `estimate_contrasts()` functions are forming a group, as they are all based on *marginal* estimations (estimations based on a model). All three are built on the **emmeans** or **marginaleffects** package (depending on the backend argument), so reading its documentation (for instance `emmeans::emmeans()`, `emmeans::emtrends()` or this [website](#)) is recommended to understand the idea behind these types of procedures.

- Model-based **predictions** is the basis for all that follows. Indeed, the first thing to understand is how models can be used to make predictions (see `estimate_link()`). This corresponds to the predicted response (or "outcome variable") given specific predictor values of the predictors (i.e., given a specific data configuration). This is why the concept of `reference_grid()` is so important for direct predictions.
- **Marginal "means"**, obtained via `estimate_means()`, are an extension of such predictions, allowing to "average" (collapse) some of the predictors, to obtain the average response value at a specific predictors configuration. This is typically used when some of the predictors of interest are factors. Indeed, the parameters of the model will usually give you the intercept value and then the "effect" of each factor level (how different it is from the intercept). Marginal means can be used to directly give you the mean value of the response variable at all the levels of a factor. Moreover, it can also be used to control, or average over predictors, which is useful in the case of multiple predictors with or without interactions.
- **Marginal contrasts**, obtained via `estimate_contrasts()`, are themselves an extension of marginal means, in that they allow to investigate the difference (i.e., the contrast) between the marginal means. This is, again, often used to get all pairwise differences between all levels of a factor. It works also for continuous predictors, for instance one could also be interested in whether the difference at two extremes of a continuous predictor is significant.
- Finally, **marginal effects**, obtained via `estimate_slopes()`, are different in that their focus is not values on the response variable, but the model's parameters. The idea is to assess the effect of a predictor at a specific configuration of the other predictors. This is relevant in the case of interactions or non-linear relationships, when the effect of a predictor variable changes depending on the other predictors. Moreover, these effects can also be "averaged" over other predictors, to get for instance the "general trend" of a predictor over different factor levels.

Example: Let's imagine the following model `lm(y ~ condition * x)` where `condition` is a factor with 3 levels A, B and C and `x` a continuous variable (like age for example). One idea is to see how this model performs, and compare the actual response `y` to the one predicted by the model (using `estimate_expectation()`). Another idea is evaluate the average mean at each of the condition's levels (using `estimate_means()`), which can be useful to visualize them. Another possibility is to evaluate the difference between these levels (using `estimate_contrasts()`). Finally, one could also estimate the effect of `x` averaged over all conditions, or instead within each condition (using `[estimate_slopes]`).

Value

A data frame of estimated contrasts.

Effect Size

By default, `estimate_contrasts()` reports no standardized effect size on purpose. Should one request one, some things are to keep in mind. As the authors of *emmeans* write, "There is substantial disagreement among practitioners on what is the appropriate sigma to use in computing effect sizes; or, indeed, whether any effect-size measure is appropriate for some situations. The user is completely responsible for specifying appropriate parameters (or for failing to do so)."

In particular, effect size method "boot" does not correct for covariates in the model, so should probably only be used when there is just one categorical predictor (with however many levels). Some believe that if there are multiple predictors or any covariates, it is important to re-compute sigma adding back in the response variance associated with the variables that aren't part of the contrast.

`effectsize = "emmeans"` uses `emmeans::eff_size` with `sigma = stats::sigma(model)`, `edf = stats::df.residual(model)` and `method = "identity"`. This standardizes using the MSE (sigma). Some believe this works when the contrasts are the only predictors in the model, but not when there are covariates. The response variance accounted for by the covariates should not be removed from the SD used to standardize. Otherwise, *d* will be overestimated.

`effectsize = "marginal"` uses the following formula to compute effect size: `d_adj <- difference * (1 - R2) / sigma`. This standardizes using the response SD with only the between-groups variance on the focal factor/contrast removed. This allows for groups to be equated on their covariates, but creates an appropriate scale for standardizing the response.

`effectsize = "boot"` uses bootstrapping (defaults to a low value of 200) through `bootES::bootES`. Adjusts for contrasts, but not for covariates.

Predictions and contrasts at meaningful values (data grids)

To define representative values for focal predictors (specified in `by`, `contrast`, and `trend`), you can use several methods. These values are internally generated by `insight::get_datagrid()`, so consult its documentation for more details.

- You can directly specify values as strings or lists for `by`, `contrast`, and `trend`.
 - For numeric focal predictors, use examples like `by = "gear = c(4, 8)"`, `by = list(gear = c(4, 8))` or `by = "gear = 5:10"`
 - For factor or character predictors, use `by = "Species = c('setosa', 'virginica')"` or `by = list(Species = c('setosa', 'virginica'))`

- You can use "shortcuts" within square brackets, such as `by = "Sepal.Width = [sd]"` or `by = "Sepal.Width = [fivenum]"`
- For numeric focal predictors, if no representative values are specified, length and range control the number and type of representative values:
 - length determines how many equally spaced values are generated.
 - range specifies the type of values, like "range" or "sd".
 - length and range apply to all numeric focal predictors.
 - If you have multiple numeric predictors, length and range can accept multiple elements, one for each predictor.
- For integer variables, only values that appear in the data will be included in the data grid, independent from the length argument. This behaviour can be changed by setting `protect_integers = FALSE`, which will then treat integer variables as numerics (and possibly produce fractions).

See also [this vignette](#) for some examples.

Predictions on different scales

The `predict` argument allows to generate predictions on different scales of the response variable. The "link" option does not apply to all models, and usually not to Gaussian models. "link" will leave the values on scale of the linear predictors. "response" (or NULL) will transform them on scale of the response variable. Thus for a logistic model, "link" will give estimations expressed in log-odds (probabilities on logit scale) and "response" in terms of probabilities.

To predict distributional parameters (called "dpar" in other packages), for instance when using complex formulae in brms models, the `predict` argument can take the value of the parameter you want to estimate, for instance "sigma", "kappa", etc.

"response" and "inverse_link" both return predictions on the response scale, however, "response" first calculates predictions on the response scale for each observation and *then* aggregates them by groups or levels defined in `by`. "inverse_link" first calculates predictions on the link scale for each observation, then aggregates them by groups or levels defined in `by`, and finally back-transforms the predictions to the response scale. Both approaches have advantages and disadvantages. "response" usually produces less biased predictions, but confidence intervals might be outside reasonable bounds (i.e., for instance can be negative for count data). The "inverse_link" approach is more robust in terms of confidence intervals, but might produce biased predictions. However, you can try to set `bias_correction = TRUE`, to adjust for this bias.

In particular for mixed models, using "response" is recommended, because averaging across random effects groups is then more accurate.

Examples

```
## Not run:
# Basic usage
model <- lm(Sepal.Width ~ Species, data = iris)
estimate_contrasts(model)

# Dealing with interactions
model <- lm(Sepal.Width ~ Species * Petal.Width, data = iris)

# By default: selects first factor
```

```

estimate_contrasts(model)

# Can also run contrasts between points of numeric, stratified by "Species"
estimate_contrasts(model, contrast = "Petal.Width", by = "Species")

# Or both
estimate_contrasts(model, contrast = c("Species", "Petal.Width"), length = 2)

# Or with custom specifications
estimate_contrasts(model, contrast = c("Species", "Petal.Width = c(1, 2)"))

# Or modulate it
estimate_contrasts(model, by = "Petal.Width", length = 4)

# Standardized differences
estimated <- estimate_contrasts(lm(Sepal.Width ~ Species, data = iris))
standardize(estimated)

# custom factor contrasts - contrasts the average effects of two levels
# against the remaining third level
data(puppy_love, package = "modelbased")
cond_tx <- cbind("no treatment" = c(1, 0, 0), "treatment" = c(0, 0.5, 0.5))
model <- lm(happiness ~ puppy_love * dose, data = puppy_love)
estimate_slopes(model, "puppy_love", by = "dose", comparison = cond_tx)

# Other models (mixed, Bayesian, ...)
data <- iris
data$Petal.Length_factor <- ifelse(data$Petal.Length < 4.2, "A", "B")

model <- lme4::lmer(Sepal.Width ~ Species + (1 | Petal.Length_factor), data = data)
estimate_contrasts(model)

data <- mtcars
data$cyl <- as.factor(data$cyl)
data$am <- as.factor(data$am)

model <- rstanarm::stan_glm(mpg ~ cyl * wt, data = data, refresh = 0)
estimate_contrasts(model)
estimate_contrasts(model, by = "wt", length = 4)

model <- rstanarm::stan_glm(
  Sepal.Width ~ Species + Petal.Width + Petal.Length,
  data = iris,
  refresh = 0
)
estimate_contrasts(model, by = "Petal.Length = [sd]", test = "bf")

## End(Not run)

```

Description

After fitting a model, it is useful generate model-based estimates of the response variables for different combinations of predictor values. Such estimates can be used to make inferences about **relationships** between variables, to make predictions about individual cases, or to compare the **predicted** values against the observed data.

The modelbased package includes 4 "related" functions, that mostly differ in their default arguments (in particular, data and predict):

- `estimate_prediction(data = NULL, predict = "prediction", ...)`
- `estimate_expectation(data = NULL, predict = "expectation", ...)`
- `estimate_relation(data = "grid", predict = "expectation", ...)`
- `estimate_link(data = "grid", predict = "link", ...)`

While they are all based on model-based predictions (using `insight::get_predicted()`), they differ in terms of the **type** of predictions they make by default. For instance, `estimate_prediction()` and `estimate_expectation()` return predictions for the original data used to fit the model, while `estimate_relation()` and `estimate_link()` return predictions on a `insight::get_datagrid()`. Similarly, `estimate_link` returns predictions on the link scale, while the others return predictions on the response scale. Note that the relevance of these differences depends on the model family (for instance, for linear models, `estimate_relation` is equivalent to `estimate_link()`, since there is no difference between the link-scale and the response scale).

Note that you can run `plot()` on the output of these functions to get some visual insights (see the [plotting examples](#)).

See the **details** section below for details about the different possibilities.

Usage

```
estimate_expectation(
  model,
  data = NULL,
  by = NULL,
  predict = "expectation",
  ci = 0.95,
  transform = NULL,
  iterations = NULL,
  keep_iterations = FALSE,
  ...
)
```

```
estimate_link(
  model,
  data = "grid",
  by = NULL,
  predict = "link",
  ci = 0.95,
  transform = NULL,
  iterations = NULL,
```

```

    keep_iterations = FALSE,
    ...
)

estimate_prediction(
  model,
  data = NULL,
  by = NULL,
  predict = "prediction",
  ci = 0.95,
  transform = NULL,
  iterations = NULL,
  keep_iterations = FALSE,
  ...
)

estimate_relation(
  model,
  data = "grid",
  by = NULL,
  predict = "expectation",
  ci = 0.95,
  transform = NULL,
  iterations = NULL,
  keep_iterations = FALSE,
  ...
)

```

Arguments

model	A statistical model.
data	A data frame with model's predictors to estimate the response. If NULL, the model's data is used. If "grid", the model matrix is obtained (through insight::get_datagrid()).
by	The predictor variable(s) at which to estimate the response. Other predictors of the model that are not included here will be set to their mean value (for numeric predictors), reference level (for factors) or mode (other types). The by argument will be used to create a data grid via insight::get_datagrid() , which will then be used as data argument. Thus, you cannot specify both data and by but only of these two arguments.
predict	This parameter controls what is predicted (and gets internally passed to insight::get_predicted()). In most cases, you don't need to care about it: it is changed automatically according to the different predicting functions (i.e., estimate_expectation() , estimate_prediction() , estimate_link() or estimate_relation()). The only time you might be interested in manually changing it is to estimate other distributional parameters (called "dpar" in other packages) - for instance when using complex formulae in brms models. The predict argument can then be set to the parameter you want to estimate, for instance "sigma", "kappa", etc. Note that the distinction between "expectation", "link" and "prediction" does

	not then apply (as you are directly predicting the value of some distributional parameter), and the corresponding functions will then only differ in the default value of their data argument.
ci	Confidence Interval (CI) level. Default to 0.95 (95%).
transform	A function applied to predictions and confidence intervals to (back-) transform results, which can be useful in case the regression model has a transformed response variable (e.g., $\text{lm}(\log(y) \sim x)$). Can also be TRUE, in which case <code>insight::get_transformation()</code> is called to determine the appropriate transformation-function. Note that no standard errors are returned when transformations are applied.
iterations	For Bayesian models, this corresponds to the number of posterior draws. If NULL, will use all the draws (one for each iteration of the model). For frequentist models, if not NULL, will generate bootstrapped draws, from which bootstrapped CIs will be computed. Use <code>keep_iterations</code> to control if and how many draws will be included in the returned output (data frame), which can be used, for instance, for plotting.
keep_iterations	If TRUE, will keep all iterations (draws) of bootstrapped or Bayesian models. They will be added as additional columns named <code>iter_1</code> , <code>iter_2</code> , and so on. If <code>keep_iterations</code> is a positive number, only as many columns as indicated in <code>keep_iterations</code> will be added to the output. You can reshape them to a long format by running <code>bayestestR::reshape_iterations()</code> .
...	You can add all the additional control arguments from <code>insight::get_datagrid()</code> (used when <code>data = "grid"</code>) and <code>insight::get_predicted()</code> . Furthermore, for count regression models that use an offset term, use <code>offset = <value></code> to fix the offset at a specific value.

Value

A data frame of predicted values and uncertainty intervals, with class "estimate_predicted". Methods for `visualisation_recipe()` and `plot()` are available.

Expected (average) values

The most important way that various types of response estimates differ is in terms of what quantity is being estimated and the meaning of the uncertainty intervals. The major choices are **expected values** for uncertainty in the regression line and **predicted values** for uncertainty in the individual case predictions.

Expected values refer to the fitted regression line - the estimated *average* response value (i.e., the "expectation") for individuals with specific predictor values. For example, in a linear model $y = 2 + 3x + 4z + e$, the estimated average y for individuals with $x = 1$ and $z = 2$ is 11.

For expected values, uncertainty intervals refer to uncertainty in the estimated **conditional average** (where might the true regression line actually fall)? Uncertainty intervals for expected values are also called "confidence intervals".

Expected values and their uncertainty intervals are useful for describing the relationship between variables and for describing how precisely a model has been estimated.

For generalized linear models, expected values are reported on one of two scales:

- The **link scale** refers to scale of the fitted regression line, after transformation by the link function. For example, for a logistic regression (logit binomial) model, the link scale gives expected log-odds. For a log-link Poisson model, the link scale gives the expected log-count.
- The **response scale** refers to the original scale of the response variable (i.e., without any link function transformation). Expected values on the link scale are back-transformed to the original response variable metric (e.g., expected probabilities for binomial models, expected counts for Poisson models).

Individual case predictions

In contrast to expected values, **predicted values** refer to predictions for **individual cases**. Predicted values are also called "posterior predictions" or "posterior predictive draws".

For predicted values, uncertainty intervals refer to uncertainty in the **individual response values for each case** (where might any single case actually fall)? Uncertainty intervals for predicted values are also called "prediction intervals" or "posterior predictive intervals".

Predicted values and their uncertainty intervals are useful for forecasting the range of values that might be observed in new data, for making decisions about individual cases, and for checking if model predictions are reasonable ("posterior predictive checks").

Predicted values and intervals are always on the scale of the original response variable (not the link scale).

Functions for estimating predicted values and uncertainty

modelbased provides 4 functions for generating model-based response estimates and their uncertainty:

- `estimate_expectation()`:
 - Generates **expected values** (conditional average) on the **response scale**.
 - The uncertainty interval is a *confidence interval*.
 - By default, values are computed using the data used to fit the model.
- `estimate_link()`:
 - Generates **expected values** (conditional average) on the **link scale**.
 - The uncertainty interval is a *confidence interval*.
 - By default, values are computed using a reference grid spanning the observed range of predictor values (see `insight::get_datagrid()`).
- `estimate_prediction()`:
 - Generates **predicted values** (for individual cases) on the **response scale**.
 - The uncertainty interval is a *prediction interval*.
 - By default, values are computed using the data used to fit the model.
- `estimate_relation()`:
 - Like `estimate_expectation()`.
 - Useful for visualizing a model.
 - Generates **expected values** (conditional average) on the **response scale**.
 - The uncertainty interval is a *confidence interval*.
 - By default, values are computed using a reference grid spanning the observed range of predictor values (see `insight::get_datagrid()`).

Data for predictions

If the data = NULL, values are estimated using the data used to fit the model. If data = "grid", values are computed using a reference grid spanning the observed range of predictor values with `insight::get_datagrid()`. This can be useful for model visualization. The number of predictor values used for each variable can be controlled with the length argument. data can also be a data frame containing columns with names matching the model frame (see `insight::get_data()`). This can be used to generate model predictions for specific combinations of predictor values.

Note

These functions are built on top of `insight::get_predicted()` and correspond to different specifications of its parameters. It may be useful to read its [documentation](#), in particular the description of the predict argument for additional details on the difference between expected vs. predicted values and link vs. response scales.

Additional control parameters can be used to control results from `insight::get_datagrid()` (when data = "grid") and from `insight::get_predicted()` (the function used internally to compute predictions).

For plotting, check the examples in `visualisation_recipe()`. Also check out the [Vignettes](#) and [README examples](#) for various examples, tutorials and usecases.

Examples

```
library(modelbased)

# Linear Models
model <- lm(mpg ~ wt, data = mtcars)

# Get predicted and prediction interval (see insight::get_predicted)
estimate_expectation(model)

# Get expected values with confidence interval
pred <- estimate_relation(model)
pred

# Visualisation (see visualisation_recipe())
plot(pred)

# Standardize predictions
pred <- estimate_relation(lm(mpg ~ wt + am, data = mtcars))
z <- standardize(pred, include_response = FALSE)
z
unstandardize(z, include_response = FALSE)

# Logistic Models
model <- glm(vs ~ wt, data = mtcars, family = "binomial")
estimate_expectation(model)
estimate_relation(model)

# Mixed models
data(mtcars)
```



```
mtcars$gear <- as.factor(mtcars$gear)
model <- glmmTMB::glmmTMB(mpg ~ wt + (1 | gear), data = mtcars)
estimate_expectation(model)
estimate_relation(model)

# Predict random effects and calculate contrasts
estim <- estimate_relation(model, by = "gear")
estim

estimate_contrasts(estim)

# Bayesian models

model <- suppressWarnings(rstanarm::stan_glm(
  mpg ~ wt,
  data = mtcars, refresh = 0, iter = 200
))
estimate_expectation(model)
estimate_relation(model)
```

estimate_grouplevel	<i>Group-specific parameters of mixed models random effects</i>
---------------------	---

Description

Extract random parameters of each individual group in the context of mixed models, commonly referred to as BLUPs (Best Linear Unbiased Predictors). Can be reshaped to be of the same dimensions as the original data, which can be useful to add the random effects to the original data.

Usage

```
estimate_grouplevel(model, ...)

## Default S3 method:
estimate_grouplevel(model, type = "random", ...)

## S3 method for class 'brmsfit'
estimate_grouplevel(
  model,
  type = "random",
  dispersion = TRUE,
  test = NULL,
  diagnostic = NULL,
  ...
)

reshape_grouplevel(x, ...)
```

```
## S3 method for class 'estimate_grouplevel'
reshape_grouplevel(x, indices = "all", group = NULL, ...)
```

Arguments

model	A mixed model with random effects.
...	Other arguments passed to <code>parameters::model_parameters()</code> .
type	"random" or "total". If "random" (default), the coefficients correspond to the conditional estimates of the random effects (as they are returned by <code>lme4::ranef()</code>). They typically correspond to the deviation of each individual group from their fixed effect (assuming the random effect is also included as a fixed effect). As such, a coefficient close to 0 means that the participants' effect is the same as the population-level effect (in other words, it is "in the norm"). If "total", it will return the sum of the random effect and its corresponding fixed effects, which internally relies on the <code>coef()</code> method (see <code>?coef.merMod</code>). Note that <code>type = "total"</code> yet does not return uncertainty indices (such as SE and CI) for models from <i>lme4</i> or <i>glmmTMB</i> , as the necessary information to compute them is not yet available. However, for Bayesian models, it is possible to compute them.
dispersion, test, diagnostic	Arguments passed to <code>parameters::model_parameters()</code> for Bayesian models. By default, it won't return significance or diagnostic indices (as it is not typically very useful).
x	The output of <code>estimate_grouplevel()</code> .
indices	A character vector containing the indices (i.e., which columns) to extract (e.g., "Coefficient", "Median").
group	The name of the random factor to select as string value (e.g., "Participant", if the model was $y \sim x + (1 \text{Participant})$).

Details

Unlike raw group means, BLUPs apply shrinkage: they are a compromise between the group estimate and the population estimate. This improves generalizability and prevents overfitting.

Examples

```
# lme4 model
data(mtcars)
model <- lme4::lmer(mpg ~ hp + (1 | carb), data = mtcars)
random <- estimate_grouplevel(model)

# Show group-specific effects
random

# Visualize random effects
plot(random)

# Reshape to wide data...
```

```

reshaped <- reshape_grouplevel(random, group = "carb", indices = c("Coefficient", "SE"))

# ...and can be easily combined with the original data
alldata <- merge(mtcars, reshaped)

# overall coefficients
estimate_grouplevel(model, type = "total")

```

estimate_means	<i>Estimate Marginal Means (Model-based average at each factor level)</i>
----------------	---

Description

Estimate average values of the response variable at each factor level or at representative value, respectively at values defined in a "data grid" or "reference grid". For plotting, check the examples in [visualisation_recipe\(\)](#). See also other related functions such as [estimate_contrasts\(\)](#) and [estimate_slopes\(\)](#).

Usage

```

estimate_means(
  model,
  by = "auto",
  predict = NULL,
  ci = 0.95,
  estimate = NULL,
  transform = NULL,
  keep_iterations = FALSE,
  backend = NULL,
  verbose = TRUE,
  ...
)

```

Arguments

model	A statistical model.
by	The (focal) predictor variable(s) at which to evaluate the desired effect / mean / contrasts. Other predictors of the model that are not included here will be collapsed and "averaged" over (the effect will be estimated across them). by can be a character (vector) naming the focal predictors, optionally including representative values or levels at which focal predictors are evaluated (e.g., by = "x = c(1, 2)"). When estimate is <i>not</i> "average", the by argument is used to create a "reference grid" or "data grid" with representative values for the focal predictors. In this case, by can also be list of named elements. See details in insight::get_datagrid() to learn more about how to create data grids for predictors of interest.

predict	<p>Is passed to the type argument in <code>emmeans::emmeans()</code> (when <code>backend = "emmeans"</code>) or in <code>marginalEffects::avg_predictions()</code> (when <code>backend = "marginalEffects"</code>). Valid options for predict are:</p> <ul style="list-style-type: none"> • <code>backend = "marginalEffects"</code>: predict can be "response", "link", "inverse_link" or any valid type option supported by model's class <code>predict()</code> method (e.g., for zero-inflation models from package glmmTMB, you can choose <code>predict = "zprob"</code> or <code>predict = "conditional"</code> etc., see glmmTMB::predict.glmmTMB). By default, when <code>predict = NULL</code>, the most appropriate transformation is selected, which usually returns predictions or contrasts on the response-scale. The "inverse_link" is a special option, comparable to <i>marginalEffects</i>' <code>invlink(link)</code> option. It will calculate predictions on the link scale and then back-transform to the response scale. • <code>backend = "emmeans"</code>: predict can be "response", "link", "mu", "unlink", or "log". If <code>predict = NULL</code> (default), the most appropriate transformation is selected (which usually is "response"). See also this vignette. <p>See also section <i>Predictions on different scales</i>.</p>
ci	Confidence Interval (CI) level. Default to 0.95 (95%).
estimate	<p>The estimate argument determines how predictions are averaged ("marginalized") over variables not specified in by or contrast (non-focal predictors). It controls whether predictions represent a "typical" individual, an "average" individual from the sample, or an "average" individual from a broader population.</p> <ul style="list-style-type: none"> • "typical" (Default): Calculates predictions for a balanced data grid representing all combinations of focal predictor levels (specified in by). For non-focal numeric predictors, it uses the mean; for non-focal categorical predictors, it marginalizes (averages) over the levels. This represents a "typical" observation based on the data grid and is useful for comparing groups. It answers: "What would the average outcome be for a 'typical' observation?". This is the default approach when estimating marginal means using the <i>emmeans</i> package. • "average": Calculates predictions for each observation in the sample and then averages these predictions within each group defined by the focal predictors. This reflects the sample's actual distribution of non-focal predictors, not a balanced grid. It answers: "What is the predicted value for an average observation in my data?" • "population": "Clones" each observation, creating copies with all possible combinations of focal predictor levels. It then averages the predictions across these "counterfactual" observations (non-observed permutations) within each group. This extrapolates to a hypothetical broader population, considering "what if" scenarios. It answers: "What is the predicted response for the 'average' observation in a broader possible target population?" This approach entails more assumptions about the likelihood of different combinations, but can be more apt to generalize. This is also the option that should be used for G-computation (<i>Chatton and Rohrer 2024</i>). <p>You can set a default option for the estimate argument via <code>options()</code>, e.g. <code>options(modelbased_estimate = "average")</code></p>
transform	A function applied to predictions and confidence intervals to (back-) transform results, which can be useful in case the regression model has a transformed

response variable (e.g., `lm(log(y) ~ x)`). For Bayesian models, this function is applied to individual draws from the posterior distribution, before computing summaries. Can also be `TRUE`, in which case `insight::get_transformation()` is called to determine the appropriate transformation-function. Note that no standard errors are returned when transformations are applied.

`keep_iterations`

If `TRUE`, will keep all iterations (draws) of bootstrapped or Bayesian models. They will be added as additional columns named `iter_1`, `iter_2`, and so on. If `keep_iterations` is a positive number, only as many columns as indicated in `keep_iterations` will be added to the output. You can reshape them to a long format by running `bayestestR::reshape_iterations()`.

`backend`

Whether to use "marginaleffects" (default) or "emmeans" as a backend. Results are usually very similar. The major difference will be found for mixed models, where `backend = "marginaleffects"` will also average across random effects levels, producing "marginal predictions" (instead of "conditional predictions", see Heiss 2022).

Another difference is that `backend = "marginaleffects"` will be slower than `backend = "emmeans"`. For most models, this difference is negligible. However, in particular complex models or large data sets fitted with *glmmTMB* can be significantly slower.

You can set a default backend via `options()`, e.g. use `options(modelbased_backend = "emmeans")` to use the **emmeans** package or `options(modelbased_backend = "marginaleffects")` to set **marginaleffects** as default backend.

`verbose`

Use `FALSE` to silence messages and warnings.

...

Other arguments passed, for instance, to `insight::get_datagrid()`, to functions from the **emmeans** or **marginaleffects** package, or to process Bayesian models via `bayestestR::describe_posterior()`. Examples:

- `insight::get_datagrid()`: Argument such as `length`, `digits` or `range` can be used to control the (number of) representative values. For integer variables, `protect_integers` modulates whether these should also be treated as numerics, i.e. values can have fractions or not.
- **marginaleffects**: Internally used functions are `avg_predictions()` for means and contrasts, and `avg_slope()` for slopes. Therefore, arguments for instance like `vcov`, `equivalence`, `df`, `slope`, `hypothesis` or even `newdata` can be passed to those functions. A `weights` argument is passed to the `wt`s argument in `avg_predictions()` or `avg_slopes()`, however, weights can only be applied when `estimate` is "average" or "population" (i.e. for those marginalization options that do not use data grids). Other arguments, such as `re.form` or `allow.new.levels`, may be passed to `predict()` (which is internally used by *marginaleffects*) if supported by that model class.
- **emmeans**: Internally used functions are `emmeans()` and `emtrends()`. Additional arguments can be passed to these functions.
- Bayesian models: For Bayesian models, parameters are cleaned using `describe_posterior()`, thus, arguments like, for example, `centrality`, `rope_range`, or `test` are passed to that function.
- Especially for `estimate_contrasts()` with integer focal predictors, for which contrasts should be calculated, use argument `integer_as_numeric`

to set the maximum number of unique values in an integer predictor to treat that predictor as "discrete integer" or as numeric. For the first case, contrasts are calculated between values of the predictor, for the latter, contrasts of slopes are calculated. If the integer has more than `integer_as_numeric` unique values, it is treated as numeric. Defaults to 5.

- For count regression models that use an offset term, use `offset = <value>` to fix the offset at a specific value. Or use `estimate = "average"`, to average predictions over the distribution of the offset (if appropriate).

Details

The `estimate_slopes()`, `estimate_means()` and `estimate_contrasts()` functions are forming a group, as they are all based on *marginal* estimations (estimations based on a model). All three are built on the **emmeans** or **marginaleffects** package (depending on the backend argument), so reading its documentation (for instance `emmeans::emmeans()`, `emmeans::emtrends()` or this [website](#)) is recommended to understand the idea behind these types of procedures.

- Model-based **predictions** is the basis for all that follows. Indeed, the first thing to understand is how models can be used to make predictions (see `estimate_link()`). This corresponds to the predicted response (or "outcome variable") given specific predictor values of the predictors (i.e., given a specific data configuration). This is why the concept of `reference_grid()` is so important for direct predictions.
- **Marginal "means"**, obtained via `estimate_means()`, are an extension of such predictions, allowing to "average" (collapse) some of the predictors, to obtain the average response value at a specific predictors configuration. This is typically used when some of the predictors of interest are factors. Indeed, the parameters of the model will usually give you the intercept value and then the "effect" of each factor level (how different it is from the intercept). Marginal means can be used to directly give you the mean value of the response variable at all the levels of a factor. Moreover, it can also be used to control, or average over predictors, which is useful in the case of multiple predictors with or without interactions.
- **Marginal contrasts**, obtained via `estimate_contrasts()`, are themselves an extension of marginal means, in that they allow to investigate the difference (i.e., the contrast) between the marginal means. This is, again, often used to get all pairwise differences between all levels of a factor. It works also for continuous predictors, for instance one could also be interested in whether the difference at two extremes of a continuous predictor is significant.
- Finally, **marginal effects**, obtained via `estimate_slopes()`, are different in that their focus is not values on the response variable, but the model's parameters. The idea is to assess the effect of a predictor at a specific configuration of the other predictors. This is relevant in the case of interactions or non-linear relationships, when the effect of a predictor variable changes depending on the other predictors. Moreover, these effects can also be "averaged" over other predictors, to get for instance the "general trend" of a predictor over different factor levels.

Example: Let's imagine the following model `lm(y ~ condition * x)` where `condition` is a factor with 3 levels A, B and C and `x` a continuous variable (like age for example). One idea is to see how this model performs, and compare the actual response `y` to the one predicted by the model (using `estimate_expectation()`). Another idea is evaluate the average mean at each of the condition's levels (using `estimate_means()`), which can be useful to visualize them. Another possibility is to evaluate the difference between these levels (using `estimate_contrasts()`). Finally, one could

also estimate the effect of x averaged over all conditions, or instead within each condition (using `[estimate_slopes]`).

Value

A data frame of estimated marginal means.

Predictions and contrasts at meaningful values (data grids)

To define representative values for focal predictors (specified in `by`, `contrast`, and `trend`), you can use several methods. These values are internally generated by `insight::get_datagrid()`, so consult its documentation for more details.

- You can directly specify values as strings or lists for `by`, `contrast`, and `trend`.
 - For numeric focal predictors, use examples like `by = "gear = c(4, 8)"`, `by = list(gear = c(4, 8))` or `by = "gear = 5:10"`
 - For factor or character predictors, use `by = "Species = c('setosa', 'virginica')"` or `by = list(Species = c('setosa', 'virginica'))`
- You can use "shortcuts" within square brackets, such as `by = "Sepal.Width = [sd]"` or `by = "Sepal.Width = [fivenum]"`
- For numeric focal predictors, if no representative values are specified, `length` and `range` control the number and type of representative values:
 - `length` determines how many equally spaced values are generated.
 - `range` specifies the type of values, like `"range"` or `"sd"`.
 - `length` and `range` apply to all numeric focal predictors.
 - If you have multiple numeric predictors, `length` and `range` can accept multiple elements, one for each predictor.
- For integer variables, only values that appear in the data will be included in the data grid, independent from the `length` argument. This behaviour can be changed by setting `protect_integers = FALSE`, which will then treat integer variables as numerics (and possibly produce fractions).

See also [this vignette](#) for some examples.

Predictions on different scales

The `predict` argument allows to generate predictions on different scales of the response variable. The `"link"` option does not apply to all models, and usually not to Gaussian models. `"link"` will leave the values on scale of the linear predictors. `"response"` (or `NULL`) will transform them on scale of the response variable. Thus for a logistic model, `"link"` will give estimations expressed in log-odds (probabilities on logit scale) and `"response"` in terms of probabilities.

To predict distributional parameters (called `"dpar"` in other packages), for instance when using complex formulae in `brms` models, the `predict` argument can take the value of the parameter you want to estimate, for instance `"sigma"`, `"kappa"`, etc.

`"response"` and `"inverse_link"` both return predictions on the response scale, however, `"response"` first calculates predictions on the response scale for each observation and *then* aggregates them by groups or levels defined in `by`. `"inverse_link"` first calculates predictions on the link scale

for each observation, then aggregates them by groups or levels defined in `by`, and finally back-transforms the predictions to the response scale. Both approaches have advantages and disadvantages. `"response"` usually produces less biased predictions, but confidence intervals might be outside reasonable bounds (i.e., for instance can be negative for count data). The `"inverse_link"` approach is more robust in terms of confidence intervals, but might produce biased predictions. However, you can try to set `bias_correction = TRUE`, to adjust for this bias.

In particular for mixed models, using `"response"` is recommended, because averaging across random effects groups is then more accurate.

Global Options to Customize Estimation of Marginal Means

- `modelbased_backend`: `options(modelbased_backend = <string>)` will set a default value for the backend argument and can be used to set the package used by default to calculate marginal means. Can be `"marginalmeans"` or `"emmeans"`.
- `modelbased_estimate`: `options(modelbased_estimate = <string>)` will set a default value for the estimate argument.

References

- Chatton, A. and Rohrer, J.M. 2024. The Causal Cookbook: Recipes for Propensity Scores, G-Computation, and Doubly Robust Standardization. *Advances in Methods and Practices in Psychological Science*. 2024;7(1). doi:[10.1177/25152459241236149](https://doi.org/10.1177/25152459241236149)
- Dickerman, Barbra A., and Miguel A. Hernán. 2020. Counterfactual Prediction Is Not Only for Causal Inference. *European Journal of Epidemiology* 35 (7): 615–17. doi:[10.1007/s10654020-006598](https://doi.org/10.1007/s10654020-006598)
- Heiss, A. (2022). Marginal and conditional effects for GLMMs with `marginalEffects`. Andrew Heiss. doi:[10.59350/xwnfmx1827](https://doi.org/10.59350/xwnfmx1827)

Examples

```
library(modelbased)

# Frequentist models
# -----
model <- lm(Petal.Length ~ Sepal.Width * Species, data = iris)

estimate_means(model)

# the `length` argument is passed to `insight::get_datagrid()` and modulates
# the number of representative values to return for numeric predictors
estimate_means(model, by = c("Species", "Sepal.Width"), length = 2)

# an alternative way to setup your data grid is specify the values directly
estimate_means(model, by = c("Species", "Sepal.Width = c(2, 4)"))

# or use one of the many predefined "tokens" that help you creating a useful
# data grid - to learn more about creating data grids, see help in
# `?insight::get_datagrid`.
estimate_means(model, by = c("Species", "Sepal.Width = [fivenum]"))
```



```
## Not run:
# same for factors: filter by specific levels
estimate_means(model, by = "Species = c('versicolor', 'setosa')")
estimate_means(model, by = c("Species", "Sepal.Width = 0"))

# estimate marginal average of response at values for numeric predictor
estimate_means(model, by = "Sepal.Width", length = 5)
estimate_means(model, by = "Sepal.Width = c(2, 4)")

# or provide the definition of the data grid as list
estimate_means(
  model,
  by = list(Sepal.Width = c(2, 4), Species = c("versicolor", "setosa"))
)

# Methods that can be applied to it:
means <- estimate_means(model, by = c("Species", "Sepal.Width = 0"))

plot(means) # which runs visualisation_recipe()
standardize(means)

# grids for numeric predictors, combine range and length
model <- lm(Sepal.Length ~ Sepal.Width * Petal.Length, data = iris)

# create a "grid": value range for first numeric predictor, mean +/- 1 SD
# for remaining numeric predictors.
estimate_means(model, c("Sepal.Width", "Petal.Length"), range = "grid")

# range from minimum to maximum spread over four values,
# and mean +/- 1 SD (a total of three values)
estimate_means(
  model,
  by = c("Sepal.Width", "Petal.Length"),
  range = c("range", "sd"),
  length = c(4, 3)
)

data <- iris
data$Petal.Length_factor <- ifelse(data$Petal.Length < 4.2, "A", "B")

model <- lme4::lmer(
  Petal.Length ~ Sepal.Width + Species + (1 | Petal.Length_factor),
  data = data
)
estimate_means(model)
estimate_means(model, by = "Sepal.Width", length = 3)

## End(Not run)
```

Description

Estimate the slopes (i.e., the coefficient) of a predictor over or within different factor levels, or alongside a numeric variable. In other words, to assess the effect of a predictor *at* specific configurations data. It corresponds to the derivative and can be useful to understand where a predictor has a significant role when interactions or non-linear relationships are present.

Other related functions based on marginal estimations includes [estimate_contrasts\(\)](#) and [estimate_means\(\)](#).

See the **Details** section below, and don't forget to also check out the [Vignettes](#) and [README examples](#) for various examples, tutorials and use cases.

Usage

```
estimate_slopes(
  model,
  trend = NULL,
  by = NULL,
  predict = NULL,
  ci = 0.95,
  p_adjust = "none",
  transform = NULL,
  keep_iterations = FALSE,
  backend = NULL,
  verbose = TRUE,
  ...
)
```

Arguments

model	A statistical model.
trend	A character indicating the name of the variable for which to compute the slopes. To get marginal effects at specific values, use <code>trend="<variable>"</code> along with the <code>by</code> argument, e.g. <code>by="<variable>=c(1, 3, 5)"</code> , or a combination of <code>by</code> and <code>length</code> , for instance, <code>by="<variable>", length=30</code> . To calculate average marginal effects over a range of values, use <code>trend="<variable>=seq(1, 3, 0.1)"</code> (or similar) and omit the variable provided in <code>trend</code> from the <code>by</code> argument.
by	The (focal) predictor variable(s) at which to evaluate the desired effect / mean / contrasts. Other predictors of the model that are not included here will be collapsed and "averaged" over (the effect will be estimated across them). <code>by</code> can be a character (vector) naming the focal predictors, optionally including representative values or levels at which focal predictors are evaluated (e.g., <code>by = "x = c(1, 2)"</code>). When estimate is <i>not</i> "average", the <code>by</code> argument is used to create a "reference grid" or "data grid" with representative values for the focal predictors. In this case, <code>by</code> can also be list of named elements. See details in insight::get_datagrid() to learn more about how to create data grids for predictors of interest.

predict	<p>Is passed to the type argument in <code>emmeans::emmeans()</code> (when <code>backend = "emmeans"</code>) or in <code>marginaleffects::avg_predictions()</code> (when <code>backend = "marginaleffects"</code>). Valid options for predict are:</p> <ul style="list-style-type: none"> • <code>backend = "marginaleffects"</code>: predict can be "response", "link", "inverse_link" or any valid type option supported by model's class <code>predict()</code> method (e.g., for zero-inflation models from package glmmTMB, you can choose <code>predict = "zprob"</code> or <code>predict = "conditional"</code> etc., see glmmTMB::predict.glmmTMB). By default, when <code>predict = NULL</code>, the most appropriate transformation is selected, which usually returns predictions or contrasts on the response-scale. The "inverse_link" is a special option, comparable to <i>marginaleffects</i>' <code>invlink(link)</code> option. It will calculate predictions on the link scale and then back-transform to the response scale. • <code>backend = "emmeans"</code>: predict can be "response", "link", "mu", "unlink", or "log". If <code>predict = NULL</code> (default), the most appropriate transformation is selected (which usually is "response"). See also this vignette. <p>See also section <i>Predictions on different scales</i>.</p>
ci	Confidence Interval (CI) level. Default to 0.95 (95%).
p_adjust	The p-values adjustment method for frequentist multiple comparisons. For <code>estimate_slopes()</code> , multiple comparison only occurs for Johnson-Neyman intervals, i.e. in case of interactions with two numeric predictors (one specified in <code>trend</code> , one in <code>by</code>). In this case, the "esarey" option is recommended, but <code>p_adjust</code> can also be one of "none" (default), "hochberg", "hommel", "bonferroni", "BH", "BY", "fdr", "tukey", "sidak", or "holm".
transform	A function applied to predictions and confidence intervals to (back-) transform results, which can be useful in case the regression model has a transformed response variable (e.g., <code>lm(log(y) ~ x)</code>). For Bayesian models, this function is applied to individual draws from the posterior distribution, before computing summaries. Can also be TRUE, in which case <code>insight::get_transformation()</code> is called to determine the appropriate transformation-function. Note that no standard errors are returned when transformations are applied.
keep_iterations	If TRUE, will keep all iterations (draws) of bootstrapped or Bayesian models. They will be added as additional columns named <code>iter_1</code> , <code>iter_2</code> , and so on. If <code>keep_iterations</code> is a positive number, only as many columns as indicated in <code>keep_iterations</code> will be added to the output. You can reshape them to a long format by running bayestestR::reshape_iterations() .
backend	<p>Whether to use "marginaleffects" (default) or "emmeans" as a backend. Results are usually very similar. The major difference will be found for mixed models, where <code>backend = "marginaleffects"</code> will also average across random effects levels, producing "marginal predictions" (instead of "conditional predictions", see Heiss 2022).</p> <p>Another difference is that <code>backend = "marginaleffects"</code> will be slower than <code>backend = "emmeans"</code>. For most models, this difference is negligible. However, in particular complex models or large data sets fitted with <i>glmmTMB</i> can be significantly slower.</p>

- You can set a default backend via `options()`, e.g. use `options(modelbased_backend = "emmeans")` to use the **emmeans** package or `options(modelbased_backend = "marginaleffects")` to set **marginaleffects** as default backend.
- verbose** Use FALSE to silence messages and warnings.
- ...** Other arguments passed, for instance, to `insight::get_datagrid()`, to functions from the **emmeans** or **marginaleffects** package, or to process Bayesian models via `bayestestR::describe_posterior()`. Examples:
- `insight::get_datagrid()`: Argument such as `length`, `digits` or `range` can be used to control the (number of) representative values. For integer variables, `protect_integers` modulates whether these should also be treated as numerics, i.e. values can have fractions or not.
 - **marginaleffects**: Internally used functions are `avg_predictions()` for means and contrasts, and `avg_slope()` for slopes. Therefore, arguments for instance like `vcov`, `equivalence`, `df`, `slope`, `hypothesis` or even `newdata` can be passed to those functions. A `weights` argument is passed to the `wts` argument in `avg_predictions()` or `avg_slopes()`, however, weights can only be applied when `estimate` is "average" or "population" (i.e. for those marginalization options that do not use data grids). Other arguments, such as `re.form` or `allow.new.levels`, may be passed to `predict()` (which is internally used by *marginaleffects*) if supported by that model class.
 - **emmeans**: Internally used functions are `emmeans()` and `emtrends()`. Additional arguments can be passed to these functions.
 - Bayesian models: For Bayesian models, parameters are cleaned using `describe_posterior()`, thus, arguments like, for example, `centrality`, `rope_range`, or `test` are passed to that function.
 - Especially for `estimate_contrasts()` with integer focal predictors, for which contrasts should be calculated, use argument `integer_as_numeric` to set the maximum number of unique values in an integer predictor to treat that predictor as "discrete integer" or as numeric. For the first case, contrasts are calculated between values of the predictor, for the latter, contrasts of slopes are calculated. If the integer has more than `integer_as_numeric` unique values, it is treated as numeric. Defaults to 5.
 - For count regression models that use an offset term, use `offset = <value>` to fix the offset at a specific value. Or use `estimate = "average"`, to average predictions over the distribution of the offset (if appropriate).

Details

The `estimate_slopes()`, `estimate_means()` and `estimate_contrasts()` functions are forming a group, as they are all based on *marginal* estimations (estimations based on a model). All three are built on the **emmeans** or **marginaleffects** package (depending on the backend argument), so reading its documentation (for instance `emmeans::emmeans()`, `emmeans::emtrends()` or this [website](#)) is recommended to understand the idea behind these types of procedures.

- Model-based **predictions** is the basis for all that follows. Indeed, the first thing to understand is how models can be used to make predictions (see `estimate_link()`). This corresponds to the predicted response (or "outcome variable") given specific predictor values of the predictors

(i.e., given a specific data configuration). This is why the concept of `reference_grid()` is so important for direct predictions.

- **Marginal "means"**, obtained via `estimate_means()`, are an extension of such predictions, allowing to "average" (collapse) some of the predictors, to obtain the average response value at a specific predictors configuration. This is typically used when some of the predictors of interest are factors. Indeed, the parameters of the model will usually give you the intercept value and then the "effect" of each factor level (how different it is from the intercept). Marginal means can be used to directly give you the mean value of the response variable at all the levels of a factor. Moreover, it can also be used to control, or average over predictors, which is useful in the case of multiple predictors with or without interactions.
- **Marginal contrasts**, obtained via `estimate_contrasts()`, are themselves an extension of marginal means, in that they allow to investigate the difference (i.e., the contrast) between the marginal means. This is, again, often used to get all pairwise differences between all levels of a factor. It works also for continuous predictors, for instance one could also be interested in whether the difference at two extremes of a continuous predictor is significant.
- Finally, **marginal effects**, obtained via `estimate_slopes()`, are different in that their focus is not values on the response variable, but the model's parameters. The idea is to assess the effect of a predictor at a specific configuration of the other predictors. This is relevant in the case of interactions or non-linear relationships, when the effect of a predictor variable changes depending on the other predictors. Moreover, these effects can also be "averaged" over other predictors, to get for instance the "general trend" of a predictor over different factor levels.

Example: Let's imagine the following model `lm(y ~ condition * x)` where `condition` is a factor with 3 levels A, B and C and `x` a continuous variable (like age for example). One idea is to see how this model performs, and compare the actual response `y` to the one predicted by the model (using `estimate_expectation()`). Another idea is to evaluate the average mean at each of the condition's levels (using `estimate_means()`), which can be useful to visualize them. Another possibility is to evaluate the difference between these levels (using `estimate_contrasts()`). Finally, one could also estimate the effect of `x` averaged over all conditions, or instead within each condition (using `[estimate_slopes]`).

Value

A data.frame of class `estimate_slopes`.

Predictions and contrasts at meaningful values (data grids)

To define representative values for focal predictors (specified in `by`, `contrast`, and `trend`), you can use several methods. These values are internally generated by `insight::get_datagrid()`, so consult its documentation for more details.

- You can directly specify values as strings or lists for `by`, `contrast`, and `trend`.
 - For numeric focal predictors, use examples like `by = "gear = c(4, 8)"`, `by = list(gear = c(4, 8))` or `by = "gear = 5:10"`
 - For factor or character predictors, use `by = "Species = c('setosa', 'virginica')"` or `by = list(Species = c('setosa', 'virginica'))`
- You can use "shortcuts" within square brackets, such as `by = "Sepal.Width = [sd]"` or `by = "Sepal.Width = [fivenum]"`

- For numeric focal predictors, if no representative values are specified, length and range control the number and type of representative values:
 - length determines how many equally spaced values are generated.
 - range specifies the type of values, like "range" or "sd".
 - length and range apply to all numeric focal predictors.
 - If you have multiple numeric predictors, length and range can accept multiple elements, one for each predictor.
- For integer variables, only values that appear in the data will be included in the data grid, independent from the length argument. This behaviour can be changed by setting `protect_integers = FALSE`, which will then treat integer variables as numerics (and possibly produce fractions).

See also [this vignette](#) for some examples.

Examples

```
library(ggplot2)
# Get an idea of the data
ggplot(iris, aes(x = Petal.Length, y = Sepal.Width)) +
  geom_point(aes(color = Species)) +
  geom_smooth(color = "black", se = FALSE) +
  geom_smooth(aes(color = Species), linetype = "dotted", se = FALSE) +
  geom_smooth(aes(color = Species), method = "lm", se = FALSE)

# Model it
model <- lm(Sepal.Width ~ Species * Petal.Length, data = iris)
# Compute the marginal effect of Petal.Length at each level of Species
slopes <- estimate_slopes(model, trend = "Petal.Length", by = "Species")
slopes

## Not run:
# Plot it
plot(slopes)
standardize(slopes)

model <- mgcv::gam(Sepal.Width ~ s(Petal.Length), data = iris)
slopes <- estimate_slopes(model, by = "Petal.Length", length = 50)
summary(slopes)
plot(slopes)

model <- mgcv::gam(Sepal.Width ~ s(Petal.Length, by = Species), data = iris)
slopes <- estimate_slopes(model,
  trend = "Petal.Length",
  by = c("Petal.Length", "Species"), length = 20
)
summary(slopes)
plot(slopes)

# marginal effects, grouped by Species, at different values of Petal.Length
estimate_slopes(model,
  trend = "Petal.Length",
  by = c("Petal.Length", "Species"), length = 10
```

```

)

# marginal effects at different values of Petal.Length
estimate_slopes(model, trend = "Petal.Length", by = "Petal.Length", length = 10)

# marginal effects at very specific values of Petal.Length
estimate_slopes(model, trend = "Petal.Length", by = "Petal.Length=c(1, 3, 5)")

# average marginal effects of Petal.Length,
# just for the trend within a certain range
estimate_slopes(model, trend = "Petal.Length=seq(2, 4, 0.01)")

## End(Not run)

```

fish

*Sample data set***Description**

A sample data set, used in tests and some examples. Useful for demonstrating count models (with or without zero-inflation component). It consists of nine variables from 250 observations.

get_emcontrasts

*Consistent API for 'emmeans' and 'marginaleffects'***Description**

These functions are convenient wrappers around the **emmeans** and the **marginaleffects** packages. They are mostly available for developers who want to leverage a unified API for getting model-based estimates, and regular users should use the `estimate_*` set of functions.

The `get_emmeans()`, `get_emcontrasts()` and `get_emptrends()` functions are wrappers around `emmeans::emmeans()` and `emmeans::emptrends()`.

Usage

```

get_emcontrasts(
  model,
  contrast = NULL,
  by = NULL,
  predict = NULL,
  comparison = "pairwise",
  keep_iterations = FALSE,
  verbose = TRUE,
  ...
)

```

```
get_emmeans(  
  model,  
  by = "auto",  
  predict = NULL,  
  keep_iterations = FALSE,  
  verbose = TRUE,  
  ...  
)
```

```
get_emptrends(  
  model,  
  trend = NULL,  
  by = NULL,  
  predict = NULL,  
  keep_iterations = FALSE,  
  verbose = TRUE,  
  ...  
)
```

```
get_marginalcontrasts(  
  model,  
  contrast = NULL,  
  by = NULL,  
  predict = NULL,  
  ci = 0.95,  
  comparison = "pairwise",  
  estimate = NULL,  
  p_adjust = "none",  
  transform = NULL,  
  keep_iterations = FALSE,  
  verbose = TRUE,  
  ...  
)
```

```
get_marginalmeans(  
  model,  
  by = "auto",  
  predict = NULL,  
  ci = 0.95,  
  estimate = NULL,  
  transform = NULL,  
  keep_iterations = FALSE,  
  verbose = TRUE,  
  ...  
)
```

```
get_marginaltrends(  
  model,  
  trend = NULL,  
  by = NULL,  
  predict = NULL,  
  keep_iterations = FALSE,  
  verbose = TRUE,  
  ...  
)
```



```

    model,
    trend = NULL,
    by = NULL,
    predict = NULL,
    ci = 0.95,
    p_adjust = "none",
    transform = NULL,
    keep_iterations = FALSE,
    verbose = TRUE,
    ...
)

```

Arguments

model	A statistical model.
contrast	A character vector indicating the name of the variable(s) for which to compute the contrasts, optionally including representative values or levels at which contrasts are evaluated (e.g., <code>contrast="x=c('a','b')"</code>).
by	The (focal) predictor variable(s) at which to evaluate the desired effect / mean / contrasts. Other predictors of the model that are not included here will be collapsed and "averaged" over (the effect will be estimated across them). <code>by</code> can be a character (vector) naming the focal predictors, optionally including representative values or levels at which focal predictors are evaluated (e.g., <code>by = "x = c(1, 2)"</code>). When estimate is <i>not</i> "average", the <code>by</code> argument is used to create a "reference grid" or "data grid" with representative values for the focal predictors. In this case, <code>by</code> can also be list of named elements. See details in insight::get_datagrid() to learn more about how to create data grids for predictors of interest.
predict	<p>Is passed to the type argument in <code>emmeans::emmeans()</code> (when <code>backend = "emmeans"</code>) or in <code>marginaleffects::avg_predictions()</code> (when <code>backend = "marginaleffects"</code>). Valid options for <code>predict</code> are:</p> <ul style="list-style-type: none"> • <code>backend = "marginaleffects"</code>: <code>predict</code> can be "response", "link", "inverse_link" or any valid type option supported by model's class <code>predict()</code> method (e.g., for zero-inflation models from package glmmTMB, you can choose <code>predict = "zprob"</code> or <code>predict = "conditional"</code> etc., see glmmTMB::predict.glmmTMB). By default, when <code>predict = NULL</code>, the most appropriate transformation is selected, which usually returns predictions or contrasts on the response-scale. The "inverse_link" is a special option, comparable to <i>marginaleffects'</i> <code>invlink(link)</code> option. It will calculate predictions on the link scale and then back-transform to the response scale. • <code>backend = "emmeans"</code>: <code>predict</code> can be "response", "link", "mu", "unlink", or "log". If <code>predict = NULL</code> (default), the most appropriate transformation is selected (which usually is "response"). See also this vignette. <p>See also section <i>Predictions on different scales</i>.</p>
comparison	<p>Specify the type of contrasts or tests that should be carried out.</p> <ul style="list-style-type: none"> • When <code>backend = "emmeans"</code>, can be one of "pairwise", "poly", "consec", "eff", "del.eff", "mean_chg", "trt.vs.ctrl", "dunnett", "wtcon"

and some more. To test multiple hypotheses jointly (usually used for factorial designs), comparison can also be "joint". See also method argument in `emmeans::contrast` and the `?emmeans::emmc-functions`.

- For `backend = "marginaleffects"`, can be a numeric value, vector, or matrix, a string equation specifying the hypothesis to test, a string naming the comparison method, a formula, or a function. For options not described below, see documentation of `marginaleffects::comparisons` and [this website](#).
 - String: One of "pairwise", "reference", "sequential", "meandev", "meanotherdev", "poly", "helmert", or "trt_vs_ctrl". To test multiple hypotheses jointly (usually used for factorial designs), comparison can also be "joint". In this case, use the test argument to specify which test should be conducted: "F" (default) or "Chi2".
 - String equation: To identify parameters from the output, either specify the term name, or "b1", "b2" etc. to indicate rows, e.g.: "hp = drat", "b1 = b2", or "b1 + b2 + b3 = 0".
 - Formula: A formula like `comparison ~ pairs | group`, where the left-hand side indicates the type of comparison (difference or ratio), the right-hand side determines the pairs of estimates to compare (reference, sequential, meandev, etc., see string-options). Optionally, comparisons can be carried out within subsets by indicating the grouping variable after a vertical bar (|).
 - A custom function, e.g. `comparison = myfun`, or `comparison ~ I(my_fun(x)) | groups`.
 - If contrasts should be calculated (or grouped by) factors, comparison can also be a matrix that specifies factor contrasts (see 'Examples').

keep_iterations

If TRUE, will keep all iterations (draws) of bootstrapped or Bayesian models. They will be added as additional columns named `iter_1`, `iter_2`, and so on. If `keep_iterations` is a positive number, only as many columns as indicated in `keep_iterations` will be added to the output. You can reshape them to a long format by running `bayestestR::reshape_iterations()`.

verbose

Use FALSE to silence messages and warnings.

...

Other arguments passed, for instance, to `insight::get_datagrid()`, to functions from the **emmeans** or **marginaleffects** package, or to process Bayesian models via `bayestestR::describe_posterior()`. Examples:

- `insight::get_datagrid()`: Argument such as length, digits or range can be used to control the (number of) representative values. For integer variables, `protect_integers` modulates whether these should also be treated as numerics, i.e. values can have fractions or not.
- **marginaleffects**: Internally used functions are `avg_predictions()` for means and contrasts, and `avg_slope()` for slopes. Therefore, arguments for instance like `vcov`, `equivalence`, `df`, `slope`, `hypothesis` or even `newdata` can be passed to those functions. A weights argument is passed to the `wts` argument in `avg_predictions()` or `avg_slopes()`, however, weights can only be applied when estimate is "average" or "population" (i.e. for those marginalization options that do not use data grids). Other arguments,

such as `re.form` or `allow.new.levels`, may be passed to `predict()` (which is internally used by *marginalEffects*) if supported by that model class.

- **emmeans**: Internally used functions are `emmeans()` and `emtrends()`. Additional arguments can be passed to these functions.
- Bayesian models: For Bayesian models, parameters are cleaned using `describe_posterior()`, thus, arguments like, for example, `centrality`, `rope_range`, or `test` are passed to that function.
- Especially for `estimate_contrasts()` with integer focal predictors, for which contrasts should be calculated, use argument `integer_as_numeric` to set the maximum number of unique values in an integer predictor to treat that predictor as "discrete integer" or as numeric. For the first case, contrasts are calculated between values of the predictor, for the latter, contrasts of slopes are calculated. If the integer has more than `integer_as_numeric` unique values, it is treated as numeric. Defaults to 5.
- For count regression models that use an offset term, use `offset = <value>` to fix the offset at a specific value. Or use `estimate = "average"`, to average predictions over the distribution of the offset (if appropriate).

trend A character indicating the name of the variable for which to compute the slopes. To get marginal effects at specific values, use `trend="<variable>"` along with the `by` argument, e.g. `by="<variable>=c(1, 3, 5)"`, or a combination of `by` and `length`, for instance, `by="<variable>", length=30`. To calculate average marginal effects over a range of values, use `trend="<variable>=seq(1, 3, 0.1)"` (or similar) and omit the variable provided in `trend` from the `by` argument.

ci Confidence Interval (CI) level. Default to 0.95 (95%).

estimate The estimate argument determines how predictions are averaged ("marginalized") over variables not specified in `by` or `contrast` (non-focal predictors). It controls whether predictions represent a "typical" individual, an "average" individual from the sample, or an "average" individual from a broader population.

- "typical" (Default): Calculates predictions for a balanced data grid representing all combinations of focal predictor levels (specified in `by`). For non-focal numeric predictors, it uses the mean; for non-focal categorical predictors, it marginalizes (averages) over the levels. This represents a "typical" observation based on the data grid and is useful for comparing groups. It answers: "What would the average outcome be for a 'typical' observation?". This is the default approach when estimating marginal means using the *emmeans* package.
- "average": Calculates predictions for each observation in the sample and then averages these predictions within each group defined by the focal predictors. This reflects the sample's actual distribution of non-focal predictors, not a balanced grid. It answers: "What is the predicted value for an average observation in my data?"
- "population": "Clones" each observation, creating copies with all possible combinations of focal predictor levels. It then averages the predictions across these "counterfactual" observations (non-observed permutations) within each group. This extrapolates to a hypothetical broader population, considering "what if" scenarios. It answers: "What is the predicted

response for the 'average' observation in a broader possible target population?" This approach entails more assumptions about the likelihood of different combinations, but can be more apt to generalize. This is also the option that should be used for **G-computation** (*Chatton and Rohrer 2024*).

You can set a default option for the estimate argument via options(), e.g. options(modelbased_estimate = "average")

p_adjust	The p-values adjustment method for frequentist multiple comparisons. For estimate_slopes(), multiple comparison only occurs for Johnson-Neyman intervals, i.e. in case of interactions with two numeric predictors (one specified in trend, one in by). In this case, the "esarey" option is recommended, but p_adjust can also be one of "none" (default), "hochberg", "hommel", "bonferroni", "BH", "BY", "fdr", "tukey", "sidak", or "holm".
transform	A function applied to predictions and confidence intervals to (back-) transform results, which can be useful in case the regression model has a transformed response variable (e.g., lm(log(y) ~ x)). For Bayesian models, this function is applied to individual draws from the posterior distribution, before computing summaries. Can also be TRUE, in which case insight::get_transformation() is called to determine the appropriate transformation-function. Note that no standard errors are returned when transformations are applied.

Examples

```
# Basic usage
model <- lm(Sepal.Width ~ Species, data = iris)
get_emcontrasts(model)

## Not run:
# Dealing with interactions
model <- lm(Sepal.Width ~ Species * Petal.Width, data = iris)
# By default: selects first factor
get_emcontrasts(model)
# Or both
get_emcontrasts(model, contrast = c("Species", "Petal.Width"), length = 2)
# Or with custom specifications
get_emcontrasts(model, contrast = c("Species", "Petal.Width=c(1, 2)"))
# Or modulate it
get_emcontrasts(model, by = "Petal.Width", length = 4)

## End(Not run)

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

# By default, 'by' is set to "Species"
get_emmeans(model)

## Not run:
# Overall mean (close to 'mean(iris$Sepal.Length)')
get_emmeans(model, by = NULL)
```

```

# One can estimate marginal means at several values of a 'modulate' variable
get_emmeans(model, by = "Petal.Width", length = 3)

# Interactions
model <- lm(Sepal.Width ~ Species * Petal.Length, data = iris)

get_emmeans(model)
get_emmeans(model, by = c("Species", "Petal.Length"), length = 2)
get_emmeans(model, by = c("Species", "Petal.Length = c(1, 3, 5)"), length = 2)

## End(Not run)

## Not run:
model <- lm(Sepal.Width ~ Species * Petal.Length, data = iris)

get_entrrends(model)
get_entrrends(model, by = "Species")
get_entrrends(model, by = "Petal.Length")
get_entrrends(model, by = c("Species", "Petal.Length"))

## End(Not run)

model <- lm(Petal.Length ~ poly(Sepal.Width, 4), data = iris)
get_entrrends(model)
get_entrrends(model, by = "Sepal.Width")

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

# By default, 'by' is set to "Species"
get_marginalmeans(model)

# Overall mean (close to 'mean(iris$Sepal.Length)')
get_marginalmeans(model, by = NULL)

## Not run:
# One can estimate marginal means at several values of a 'modulate' variable
get_marginalmeans(model, by = "Petal.Width", length = 3)

# Interactions
model <- lm(Sepal.Width ~ Species * Petal.Length, data = iris)

get_marginalmeans(model)
get_marginalmeans(model, by = c("Species", "Petal.Length"), length = 2)
get_marginalmeans(model, by = c("Species", "Petal.Length = c(1, 3, 5)"), length = 2)

## End(Not run)

model <- lm(Sepal.Width ~ Species * Petal.Length, data = iris)

get_marginaltrends(model, trend = "Petal.Length", by = "Species")

```

```
get_marginaltrends(model, trend = "Petal.Length", by = "Petal.Length")
get_marginaltrends(model, trend = "Petal.Length", by = c("Species", "Petal.Length"))
```

modelbased-options	<i>Global options from the modelbased package</i>
--------------------	---

Description

Global options from the modelbased package

Global options to set defaults for function arguments

For calculating marginal means

- `options(modelbased_backend = <string>)` will set a default value for the backend argument and can be used to set the package used by default to calculate marginal means. Can be "marginaleffects" or "emmeans".
- `options(modelbased_estimate = <string>)` will set a default value for the estimate argument, which modulates the type of target population predictions refer to.

For printing

- `options(modelbased_select = <string>)` will set a default value for the select argument and can be used to define a custom default layout for printing.
- `options(modelbased_include_grid = TRUE)` will set a default value for the include_grid argument and can be used to include data grids in the output by default or not.
- `options(modelbased_full_labels = FALSE)` will remove redundant (duplicated) labels from rows.

For plotting

- `options(modelbased_join_dots = <logical>)` will set a default value for the join_dots.
- `options(modelbased_numeric_as_discrete = <number>)` will set a default value for the modelbased_numeric_as_discrete argument. Can also be FALSE.

plot.estimate_predicted	<i>Automated plotting for 'modelbased' objects</i>
-------------------------	--

Description

Most **modelbased** objects can be visualized using the `plot()` function, which internally calls the `visualisation_recipe()` function. See the examples below for more information and examples on how to create and customize plots.

The plotting works by mapping any predictors from the `by` argument to the x-axis, colors, alpha (transparency) and facets. Thus, the appearance of the plot depends on the order of the variables that you specify in the `by` argument. For instance, the plots corresponding to `estimate_relation(model, by=c("Species", "Sepal.Length"))` and `estimate_relation(model, by=c("Sepal.Length", "Species"))` will look different.

The automated plotting is primarily meant for convenient visual checks, but for publication-ready figures, we recommend re-creating the figures using the `{ggplot2}` package directly.

Usage

```
## S3 method for class 'estimate_predicted'
plot(x, ...)

## S3 method for class 'estimate_means'
plot(x, ...)

## S3 method for class 'estimate_predicted'
visualisation_recipe(
  x,
  show_data = FALSE,
  point = NULL,
  line = NULL,
  pointrange = NULL,
  ribbon = NULL,
  facet = NULL,
  grid = NULL,
  join_dots = NULL,
  numeric_as_discrete = NULL,
  ...
)

## S3 method for class 'estimate_slopes'
visualisation_recipe(
  x,
  line = NULL,
  pointrange = NULL,
  ribbon = NULL,
  facet = NULL,
  grid = NULL,
  ...
)

## S3 method for class 'estimate_grouplevel'
visualisation_recipe(
```

```

x,
line = NULL,
pointrange = NULL,
ribbon = NULL,
facet = NULL,
grid = NULL,
...
)

```

Arguments

<code>x</code>	A modelbased object.
<code>...</code>	Arguments passed from <code>plot()</code> to <code>visualisation_recipe()</code> .
<code>show_data</code>	Logical, if TRUE, display the "raw" data as a background to the model-based estimation. This argument will be ignored for plotting objects returned by <code>estimate_slopes()</code> or <code>estimate_grouplevel()</code> .
<code>point, line, pointrange, ribbon, facet, grid</code>	Additional aesthetics and parameters for the geoms (see customization example).
<code>join_dots</code>	Logical, if TRUE (default) and for categorical focal terms in <code>by</code> , dots (estimates) are connected by lines, i.e. plots will be a combination of dots with error bars and connecting lines. If FALSE, only dots and error bars are shown. It is possible to set a global default value using <code>options()</code> , e.g. <code>options(modelbased_join_dots = FALSE)</code> .
<code>numeric_as_discrete</code>	Maximum number of unique values in a numeric predictor to treat that predictor as discrete. Defaults to 8. Numeric predictors are usually mapped to a continuous color scale, unless they have only few unique values. In the latter case, numeric predictors are assumed to represent "categories", e.g. when only the mean value and +/- 1 standard deviation around the mean are chosen as representative values for that predictor. Use FALSE to always use continuous color scales for numeric predictors. It is possible to set a global default value using <code>options()</code> , e.g. <code>options(modelbased_numeric_as_discrete = 10)</code> .

Details

There are two options to remove the confidence bands or errors bars from the plot. To remove error bars, simply set the `pointrange` geom to `point`, e.g. `plot(..., pointrange = list(geom = "point"))`. To remove the confidence bands from line geoms, use `ribbon = "none"`.

Value

An object of class `visualisation_recipe` that describes the layers used to create a plot based on {ggplot2}. The related `plot()` method is in the {see} package.

Global Options to Customize Plots

Some arguments for `plot()` can get global defaults using `options()`:

- `modelbased_join_dots`: `options(modelbased_join_dots = <logical>)` will set a default value for the `join_dots`.
- `modelbased_numeric_as_discrete`: `options(modelbased_numeric_as_discrete = <number>)` will set a default value for the `modelbased_numeric_as_discrete` argument. Can also be `FALSE`.

Examples

```
library(ggplot2)
library(see)
# =====
# estimate_relation, estimate_expectation, ...
# =====
# Simple Model -----
x <- estimate_relation(lm(mpg ~ wt, data = mtcars))
layers <- visualisation_recipe(x)
layers
plot(layers)

# visualization_recipe() is called implicitly when you call plot()
plot(estimate_relation(lm(mpg ~ qsec, data = mtcars)))

## Not run:
# It can be used in a pipe workflow
lm(mpg ~ qsec, data = mtcars) |>
  estimate_relation(ci = c(0.5, 0.8, 0.9)) |>
  plot()

# Customize aesthetics -----

plot(x,
  point = list(color = "red", alpha = 0.6, size = 3),
  line = list(color = "blue", size = 3),
  ribbon = list(fill = "green", alpha = 0.7)
) +
  theme_minimal() +
  labs(title = "Relationship between MPG and WT")

# Customize raw data -----

plot(x, point = list(geom = "density_2d_filled"), line = list(color = "white")) +
  scale_x_continuous(expand = c(0, 0)) +
  scale_y_continuous(expand = c(0, 0)) +
  theme(legend.position = "none")

# Single predictors examples -----

plot(estimate_relation(lm(Sepal.Length ~ Species, data = iris)))

# 2-ways interaction -----

# Numeric * numeric
```

```

x <- estimate_relation(lm(mpg ~ wt * qsec, data = mtcars))
plot(x)

# Numeric * factor
x <- estimate_relation(lm(Sepal.Width ~ Sepal.Length * Species, data = iris))
plot(x)

# =====
# estimate_means
# =====
# Simple Model -----
x <- estimate_means(lm(Sepal.Width ~ Species, data = iris), by = "Species")
layers <- visualisation_recipe(x)
layers
plot(layers)

# Customize aesthetics
layers <- visualisation_recipe(x,
  point = list(width = 0.03, color = "red"),
  pointrange = list(size = 2, linewidth = 2),
  line = list(linetype = "dashed", color = "blue")
)
plot(layers)

# Two levels -----
data <- mtcars
data$cyl <- as.factor(data$cyl)

model <- lm(mpg ~ cyl * wt, data = data)

x <- estimate_means(model, by = c("cyl", "wt"))
plot(x)

# GLMs -----
data <- data.frame(vs = mtcars$vs, cyl = as.factor(mtcars$cyl))
x <- estimate_means(glm(vs ~ cyl, data = data, family = "binomial"), by = c("cyl"))
plot(x)

## End(Not run)

# =====
# estimate_slopes
# =====
model <- lm(Sepal.Width ~ Species * Petal.Length, data = iris)
x <- estimate_slopes(model, trend = "Petal.Length", by = "Species")

layers <- visualisation_recipe(x)
layers
plot(layers)

## Not run:

```

```

# Customize aesthetics and add horizontal line and theme
layers <- visualisation_recipe(x, pointrange = list(size = 2, linewidth = 2))
plot(layers) +
  geom_hline(yintercept = 0, linetype = "dashed", color = "red") +
  theme_minimal() +
  labs(y = "Effect of Petal.Length", title = "Marginal Effects")

model <- lm(Petal.Length ~ poly(Sepal.Width, 4), data = iris)
x <- estimate_slopes(model, trend = "Sepal.Width", by = "Sepal.Width", length = 20)
plot(visualisation_recipe(x))

model <- lm(Petal.Length ~ Species * poly(Sepal.Width, 3), data = iris)
x <- estimate_slopes(model, trend = "Sepal.Width", by = c("Sepal.Width", "Species"))
plot(visualisation_recipe(x))

## End(Not run)

# =====
# estimate_grouplevel
# =====
## Not run:
data <- lme4::sleepstudy
data <- rbind(data, data)
data$Newfactor <- rep(c("A", "B", "C", "D"))

# 1 random intercept
model <- lme4::lmer(Reaction ~ Days + (1 | Subject), data = data)
x <- estimate_grouplevel(model)
layers <- visualisation_recipe(x)
layers
plot(layers)

# 2 random intercepts
model <- lme4::lmer(Reaction ~ Days + (1 | Subject) + (1 | Newfactor), data = data)
x <- estimate_grouplevel(model)
plot(x) +
  geom_hline(yintercept = 0, linetype = "dashed") +
  theme_minimal()
# Note: we need to use hline instead of vline because the axes is flipped

model <- lme4::lmer(Reaction ~ Days + (1 + Days | Subject) + (1 | Newfactor), data = data)
x <- estimate_grouplevel(model)
plot(x)

## End(Not run)

```

Description

This function "pools" (i.e. combines) multiple `estimate_contrasts` objects, returned by `estimate_contrasts()`, in a similar fashion as `mice::pool()`.

Usage

```
pool_contrasts(x, ...)
```

Arguments

<code>x</code>	A list of <code>estimate_contrasts</code> objects, as returned by <code>estimate_contrasts()</code> .
<code>...</code>	Currently not used.

Details

Averaging of parameters follows Rubin's rules (*Rubin, 1987, p. 76*).

Value

A data frame with pooled comparisons or contrasts of predictions.

References

Rubin, D.B. (1987). Multiple Imputation for Nonresponse in Surveys. New York: John Wiley and Sons.

Examples

```
data("nhanes2", package = "mice")
imp <- mice::mice(nhanes2, printFlag = FALSE)
comparisons <- lapply(1:5, function(i) {
  m <- lm(bmi ~ age + hyp + chl, data = mice::complete(imp, action = i))
  estimate_contrasts(m, "age")
})
pool_contrasts(comparisons)
```

pool_predictions

Pool Predictions and Estimated Marginal Means

Description

This function "pools" (i.e. combines) multiple `estimate_means` objects, in a similar fashion as `mice::pool()`.

Usage

```
pool_predictions(x, transform = NULL, ...)
```

```
pool_slopes(x, transform = NULL, ...)
```

Arguments

- | | |
|-----------|---|
| x | A list of <code>estimate_means</code> objects, as returned by <code>estimate_means()</code> , or <code>estimate_predicted</code> objects, as returned by <code>estimate_relation()</code> and related functions. For <code>pool_slopes()</code> , must be a list of <code>estimate_slopes</code> objects, as returned by <code>estimate_slopes()</code> . |
| transform | A function applied to predictions and confidence intervals to (back-) transform results, which can be useful in case the regression model has a transformed response variable (e.g., <code>lm(log(y) ~ x)</code>). For Bayesian models, this function is applied to individual draws from the posterior distribution, before computing summaries. Can also be <code>TRUE</code> , in which case <code>insight::get_transformation()</code> is called to determine the appropriate transformation-function. Note that no standard errors are returned when transformations are applied. |
| ... | Currently not used. |

Details

Averaging of parameters follows Rubin's rules (*Rubin, 1987, p. 76*). Pooling is applied to the predicted values and based on the standard errors as they are calculated in the `estimate_means` or `estimate_predicted` objects provided in `x`. For objects of class `estimate_means`, the predicted values are on the response scale by default, and standard errors are calculated using the delta method. Then, pooling estimates and calculating standard errors for the pooled estimates based on Rubin's rule is carried out. There is no back-transformation to the link-scale of predicted values before applying Rubin's rule.

Value

A data frame with pooled predictions.

References

Rubin, D.B. (1987). *Multiple Imputation for Nonresponse in Surveys*. New York: John Wiley and Sons.

Examples

```
# example for multiple imputed datasets
data("nhanes2", package = "mice")
imp <- mice::mice(nhanes2, printFlag = FALSE)

# estimated marginal means
predictions <- lapply(1:5, function(i) {
  m <- lm(bmi ~ age + hyp + chl, data = mice::complete(imp, action = i))
  estimate_means(m, "age")
})
```

```

pool_predictions(predictions)

# estimated slopes (marginal effects)
slopes <- lapply(1:5, function(i) {
  m <- lm(bmi ~ age + hyp + chl, data = mice::complete(imp, action = i))
  estimate_slopes(m, "chl")
})
pool_slopes(slopes)

```

```
print.estimate_contrasts
```

Printing modelbased-objects

Description

print() method for **modelbased** objects. Can be used to tweak the output of tables.

Usage

```

## S3 method for class 'estimate_contrasts'
print(x, select = NULL, include_grid = NULL, full_labels = NULL, ...)

```

Arguments

- | | |
|--------|--|
| x | An object returned by the different estimate_*() functions. |
| select | <p>Determines which columns are printed and the table layout. There are two options for this argument:</p> <ul style="list-style-type: none"> • A string expression with layout pattern
 select is a string with "tokens" enclosed in braces. These tokens will be replaced by their associated columns, where the selected columns will be collapsed into one column. Following tokens are replaced by the related coefficients or statistics: {estimate}, {se}, {ci} (or {ci_low} and {ci_high}), {p}, {pd} and {stars}. The token {ci} will be replaced by {ci_low}, {ci_high}. Example: select = "{estimate}{stars} ({ci})". It is possible to create multiple columns as well. A separates values into new cells/columns. Example: select = "{estimate} ({ci}) {p}". • A string indicating a pre-defined layout
 select can be one of the following string values, to create one of the following pre-defined column layouts: <ul style="list-style-type: none"> – "minimal": Estimates, confidence intervals and numeric p-values, in two columns. This is equivalent to select = "{estimate} ({ci}) {p}". – "short": Estimate, standard errors and numeric p-values, in two columns. This is equivalent to select = "{estimate} ({se}) {p}". – "ci": Estimates and confidence intervals, no asterisks for p-values. This is equivalent to select = "{estimate} ({ci})". |

- "se": Estimates and standard errors, no asterisks for p-values. This is equivalent to `select = "{estimate} ({se})"`.
- "ci_p": Estimates, confidence intervals and asterisks for p-values. This is equivalent to `select = "{estimate}{stars} ({ci})"`.
- "se_p": Estimates, standard errors and asterisks for p-values. This is equivalent to `select = "{estimate}{stars} ({se})"`.

Using `select` to define columns will re-order columns and remove all columns related to uncertainty (standard errors, confidence intervals), test statistics, and p-values (and similar, like `pd` or `BF` for Bayesian models), because these are assumed to be included or intentionally excluded when using `select`. The new column order will be: Parameter columns first, followed by the "glue" columns, followed by all remaining columns. If further columns should also be placed first, add those as `focal_terms` attributes to `x`. I.e., following columns are considered as "parameter columns" and placed first: `c(easystats_columns("parameter"), attributes(x)$focal_terms)`.

Note: glue-like syntax is still experimental in the case of more complex models (like mixed models) and may not return expected results.

<code>include_grid</code>	Logical, if TRUE, the data grid is included in the table output. Only applies to prediction-functions like <code>estimate_relation()</code> or <code>estimate_link()</code> . Default is NULL, which will set the value based on <code>options(modelbased_include_grid)</code> , and use FALSE if no option is set.
<code>full_labels</code>	Logical, if TRUE (default), all labels for focal terms are shown. If FALSE, redundant (duplicated) labels are removed from rows. Default is NULL, which will set the value based on <code>options(modelbased_full_labels)</code> , and use TRUE if no option is set.
<code>...</code>	Arguments passed to <code>insight::format_table()</code> or <code>insight::export_table()</code> .

Value

Invisibly returns `x`.

Global Options to Customize Tables when Printing

Columns and table layout can be customized using `options()`:

- `modelbased_select`: `options(modelbased_select = <string>)` will set a default value for the `select` argument and can be used to define a custom default layout for printing.
- `modelbased_include_grid`: `options(modelbased_include_grid = TRUE)` will set a default value for the `include_grid` argument and can be used to include data grids in the output by default or not.
- `modelbased_full_labels`: `options(modelbased_full_labels = FALSE)` will remove redundant (duplicated) labels from rows.

Note

Use `print_html()` and `print_md()` to create tables in HTML or markdown format, respectively.

Examples

```
model <- lm(Petal.Length ~ Species, data = iris)
out <- estimate_means(model, "Species")

# default
print(out)

# smaller set of columns
print(out, select = "minimal")

# remove redundant labels
data(efc, package = "modelbased")
efc <- datawizard::to_factor(efc, c("c161sex", "c172code", "e16sex"))
levels(efc$c172code) <- c("low", "mid", "high")
fit <- lm(neg_c_7 ~ c161sex * c172code * e16sex, data = efc)
out <- estimate_means(fit, c("c161sex", "c172code", "e16sex"))
print(out, full_labels = FALSE, select = "{estimate} ({se})")
```

puppy_love

More puppy therapy data

Description

Fictitious data related to whether puppy therapy works when you adjust for a person's love of puppies, taken from the `{discovr}` package (Field 2025)

Details

Following variables are included in the dataset:

- `id`: Participant id
- `dose`: Treatment group to which the participant was randomly assigned (No puppies (control), 15 minutes of puppy therapy, 30 minutes of puppy therapy)
- `happiness`: Self-reported happiness from 0 (as unhappy as I can possibly imagine being) to 10 (as happy as I can possibly imagine being)
- `puppy_love`: Self-reported love of puppies from 0 (I am a weird person who hates puppies, please be deeply suspicious of me) to 7 (puppies are the best thing ever, one day I might marry one)

For further details, see `?discovr::puppy_love`.

References

Field, A. P. (2025). *Discovering statistics using R and RStudio* (2nd ed.). London: Sage.

smoothing	<i>Smoothing a vector or a time series</i>
-----------	--

Description

Smoothing a vector or a time series. For data.frames, the function will smooth all numeric variables stratified by factor levels (i.e., will smooth within each factor level combination).

Usage

```
smoothing(x, method = "loess", strength = 0.25, ...)
```

Arguments

x	A numeric vector.
method	Can be "loess" (default) or "smooth". A loess smoothing can be slow.
strength	This argument only applies when method = "loess". Degree of smoothing passed to span (see loess()).
...	Arguments passed to or from other methods.

Value

A smoothed vector or data frame.

Examples

```
x <- sin(seq(0, 4 * pi, length.out = 100)) + rnorm(100, 0, 0.2)
plot(x, type = "l")
lines(smoothing(x, method = "smooth"), type = "l", col = "blue")
lines(smoothing(x, method = "loess"), type = "l", col = "red")

x <- sin(seq(0, 4 * pi, length.out = 10000)) + rnorm(10000, 0, 0.2)
plot(x, type = "l")
lines(smoothing(x, method = "smooth"), type = "l", col = "blue")
lines(smoothing(x, method = "loess"), type = "l", col = "red")
```

zero_crossings	<i>Find zero-crossings and inversion points</i>
----------------	---

Description

Find zero crossings of a vector, i.e., indices when the numeric variable crosses 0. It is useful for finding the points where a function changes by looking at the zero crossings of its derivative.

Usage

```
zero_crossings(x)
```

```
find_inversions(x)
```

Arguments

x A numeric vector.

Value

Vector of zero crossings or points of inversion.

See Also

Based on the `uniroot.all` function from the `rootSolve` package.

Examples

```
x <- sin(seq(0, 4 * pi, length.out = 100))  
# plot(x, type = "b")
```

```
modelbased::zero_crossings(x)  
modelbased::find_inversions(x)
```

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