Package 'nlmixr2est'

November 28, 2025

Title Nonlinear Mixed Effects Models in Population PK/PD, Estimation **Routines** Version 5.0.2 Maintainer Matthew Fidler <matthew.fidler@gmail.com> **Description** Fit and compare nonlinear mixed-effects models in differential equations with flexible dosing information commonly seen in pharmacokinetics and pharmacodynamics (Almquist, Leander, and Jirstrand 2015 < doi:10.1007/s10928-015-9409-1 >). Differential equation solving is by compiled C code provided in the 'rxode2' package (Wang, Hallow, and James 2015 <doi:10.1002/psp4.12052>). License GPL (>= 3)URL https://github.com/nlmixr2/nlmixr2est, https://nlmixr2.github.io/nlmixr2est/ **Depends** nlmixr2data, R (>= 4.0) Imports backports, checkmate, cli, graphics, knitr, lbfgsb3c, lotri, magrittr, Matrix, methods, minqa, n1qn1 (>= 6.0.1-12), nlme, Rcpp, rex, rxode2 (>= 5.0.0), stats, symengine, utils Suggests broom.mixed, crayon, data.table, devtools, digest, dplyr (>= 1.1.0), generics, nloptr, qs2, qs, sys, testthat, tibble, withr, xgxr, sfsmisc, minpack.lm, remotes, fastGHQuad **LinkingTo** BH, n1qn1 (>= 6.0.1-12), lbfgsb3c (>= 2024-3.5), lotri (>= 0.5.0), Rcpp, RcppArmadillo (>= 0.11.2.3.1), RcppEigen, rxode2 (>4.0.3)Biarch true Config/testthat/edition 3 **Encoding UTF-8** Language en-US **NeedsCompilation** yes RoxygenNote 7.3.3

Type Package

2 Contents

LazyData true

Author Matthew Fidler [aut, cre] (ORCID: <https://orcid.org/0000-0001-8538-6691>), Yuan Xiong [aut], Rik Schoemaker [aut] (ORCID: https://orcid.org/0000-0002-7538-3005), Justin Wilkins [aut] (ORCID: https://orcid.org/0000-0002-7099-9396), Wenping Wang [aut], Robert Leary [ctb], Mason McComb [ctb] (ORCID: https://orcid.org/0000-0001-9871-8616), Vipul Mann [aut], Mirjam Trame [ctb], Mahmoud Abdelwahab [ctb], Teun Post [ctb], Richard Hooijmaijers [aut], Hadley Wickham [ctb], Dirk Eddelbuettel [cph], Johannes Pfeifer [ctb], Robert B. Schnabel [ctb], Elizabeth Eskow [ctb], Emmanuelle Comets [ctb], Audrey Lavenu [ctb], Marc Lavielle [ctb], David Ardia [cph], Katharine Mullen [cph], Ben Goodrich [ctb]

Repository CRAN

Date/Publication 2025-11-28 19:20:02 UTC

Contents

.augPredIpredModel
.nlmixr0preProcessCovariatesPresent
.nlmixrPreprocessLiteralFix
.preProcessDataUi
.preProcessZeroOmega
addCwres
addNpde
addTable
agqControl
assertNlmixrFit
assertNlmixrFitData
bobyqaControl
boxCox
cholSE
foceControl
foceiControl
foControl

Contents 3

foiControl	. 40
getValidNlmixrCtl.agq	. 41
laplaceControl	. 43
lbfgsb3cControl	. 45
n1qn1Control	
newuoaControl	
nlmControl	
nlminbControl	
nlmixr2	
nlmixr2AllEst	
nlmixr2AugPredSolve	
nlmixr2CreateOutputFromUi	
nlmixr2Est.agq	
nlmixr2fix	
nlmixr2Gill83	
nlmixr2Hess	
nlmixr2Keywords	
nlmixr2Logo	
nlmixr2NlmeControl	
nlmixr2Validate	
nlmixr2Version	
nlmixrAddObjectiveFunctionDataFrame	
· ·	
nlmixrAddTiming	
nlmixrCbind	
nlmixrClone	
nlmixrWithTiming	
nlsControl	
nmNearPD	
nmObjGetControl.agq	
nmObjGetEstimationModel	
nmObjGetFoceiControl.agq	
nmObjGetIpredModel	
$nmObjGetPredOnly \ . \ . \ . \ . \ . \ . \ . \ . \ . \ $	
nmObjHandleControlObject.agqControl	
nmObjHandleModelObject	
$nmObjUiSetCompressed \ . \ . \ . \ . \ . \ . \ . \ . \ . \ $	
nmsimplex	. 134
ofv	. 134
optimControl	. 135
posthocControl	. 143
print.saemFit	. 144
residuals.nlmixr2FitData	. 144
rmEta	. 145
saemControl	. 146
setCov	. 151
setOfv	
sqrtm	
summary saemFit	152

Index	tableControl uobyqaControl vpcSim	 																					 	1	55
. augP	PredIpredModel	Au	ugn	nei	nt I	Pre	 edi	 cti	on	fa	or l	pre	 ed	M	od	lel									

Description

This function augments the prediction for an individual prediction (Ipred) model. It retrieves the simulation model from the fit object and evaluates the model variables.

Usage

```
.augPredIpredModel(fit)
```

Arguments

fit The fitted model object from which to retrieve the simulation model.

Details

The function performs the following steps:

- Retrieves the simulation model from the provided 'fit' object using '.getSimModel' with 'hideIpred' and 'tad' set to 'FALSE'.
- Evaluates the model variables using 'rxModelVars'.

Value

The evaluated model variables for the Ipred model.

.nlmixr0preProcessCovariatesPresent

Preprocess Covariates needed (or other data items)

Description

Preprocess Covariates needed (or other data items)

Usage

.nlmixr0preProcessCovariatesPresent(ui, est, data, control)

Arguments

ui rxode2 ui

est estimation method (all methods are shown by 'nlmixr2AllEst()'). Methods can

be added for other tools

data nlmixr data

control The estimation control object. These are expected to be different for each type

of estimation method

Value

list with the ui (possibly modified)

Author(s)

Matthew L. Fidler

.nlmixrPreprocessLiteralFix

This literally fixes parameters in the model

Description

Whenever there is a fixed parameter in the model, the parameter is replaced with the literal value inside of the model and dropped from the 'ini' block. This only occurs when the 'control\$literalFix=TRUE'.

Usage

```
.nlmixrPreprocessLiteralFix(ui, est, data, control)
```

Arguments

ui model function/object

est estimation method (all methods are shown by 'nlmixr2AllEst()'). Methods can

be added for other tools

data nlmixr data

control The estimation control object. These are expected to be different for each type

of estimation method

Value

list with possibly updated ui

Author(s)

Matthew L. Fidler

.preProcessDataUi

Preprocess the zero omegas

Description

Preprocess the zero omegas

Usage

```
.preProcessDataUi(ui, est, data, control)
```

Arguments

ui rxode2 ui

est estimation method (all methods are shown by 'nlmixr2AllEst()'). Methods can

be added for other tools

data nlmixr data

control The estimation control object. These are expected to be different for each type

of estimation method

Value

list with the ui (possibly modified)

Author(s)

Matthew L. Fidler

.preProcessZeroOmega Preprocess the zero omegas

Description

Preprocess the zero omegas

Usage

```
.preProcessZeroOmega(ui, est, data, control)
```

Arguments

ui rxode2 ui model

est estimation method (all methods are shown by 'nlmixr2AllEst()'). Methods can

be added for other tools

data nlmixr data

control The estimation control object. These are expected to be different for each type

of estimation method

addCwres 7

Value

list with the ui (possibly modified)

Author(s)

Matthew L. Fidler

addCwres

Add CWRES

Description

This returns a new fit object with CWRES attached

Usage

```
addCwres(fit, focei = TRUE, updateObject = TRUE, envir = parent.frame(1))
```

Arguments

fit nlmixr2 fit without WRES/CWRES

focei Boolean indicating if the focei objective function is added. If not the foce ob-

jective function is added.

update0bject Boolean indicating if the original fit object should be updated. By default this is

true.

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

global environment.

Value

fit with CWRES

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")</pre>
```

8 addNpde

```
## the label("Label name") works with all models
   eta.ka ~ 0.6
   eta.cl ~ 0.3
    eta.v ~ 0.1
   add.sd <- 0.7
 })
 model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)</pre>
   v <- exp(tv + eta.v)</pre>
   linCmt() ~ add(add.sd)
}
f <- try(nlmixr2(one.cmt, theo_sd, "saem"))</pre>
print(f)
# even though you may have forgotten to add the cwres, you can add it to the data.frame:
if (!inherits(f, "try-error")) {
 f <- try(addCwres(f))</pre>
 print(f)
}
# Note this also adds the FOCEi objective function
```

addNpde

NPDE calculation for nlmixr2

Description

NPDE calculation for nlmixr2

Usage

```
addNpde(
  object,
  updateObject = TRUE,
  table = tableControl(),
    ...,
  envir = parent.frame(1)
)
```

Arguments

object nlmixr2 fit object

update0bject Boolean indicating if original object should be updated. By default this is TRUE.

addNpde 9

```
table 'tableControl()' list of options
Other ignored parameters.
envir Environment that should be checked for object to update. By default this is the global environment.
```

Value

New nlmixr2 fit object

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {</pre>
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")</pre>
    ## the label("Label name") works with all models
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)</pre>
    v <- exp(tv + eta.v)</pre>
    linCmt() ~ add(add.sd)
  })
}
f <- nlmixr2(one.cmt, theo_sd, "saem")</pre>
# even though you may have forgotten to add the NPDE, you can add it to the data.frame:
f <- addNpde(f)</pre>
```

10 addTable

addTable

Add table information to nlmixr2 fit object without tables

Description

Add table information to nlmixr2 fit object without tables

Usage

```
addTable(
  object,
  updateObject = FALSE,
  data = object$dataSav,
  thetaEtaParameters = object$foceiThetaEtaParameters,
  table = tableControl(),
  keep = NULL,
  drop = NULL,
  envir = parent.frame(1)
)
```

Arguments

object nlmixr2 family of objects

updateObject Update the object (default FALSE)

data Saved data from

thetaEtaParameters

Internal theta/eta parameters

table a 'tableControl()' list of options

keep Character Vector of items to keep

drop Character Vector of items to drop or NULL

envir Environment to search for updating

Value

Fit with table information attached

Author(s)

Matthew Fidler

agqControl 11

Examples

```
one.cmt <- function() {</pre>
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")</pre>
    ## the label("Label name") works with all models
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)</pre>
    v <- exp(tv + eta.v)</pre>
    linCmt() ~ add(add.sd)
 })
}
# run without tables step
f <- nlmixr2(one.cmt, theo_sd, "saem", control=list(calcTables=FALSE))</pre>
print(f)
# Now add the tables
f <- addTable(f)</pre>
print(f)
```

agqControl

Control options for the agq estimation method

Description

This is the control options for the adaptive Gauss-Hermite quadrature for the likelihood. Note that nAGQ=1 is the same as the Laplace method.

```
agqControl(
```

12 agqControl

```
sigdig = 3,
nAGQ = 2,
...,
interaction = TRUE,
agqLow = -Inf,
agqHi = Inf
)
```

Arguments

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is 5 * 10 ^ (-sigdig + 1)

nAGQ

Number of Gauss-Hermite Adaptive Quadrature points to take. When 'nAGQ=0', the AGQ is not used. With 'nAGQ=1', this is equivalent to the Laplace method. The adaptive quadrature expands every node for each of the ETAs, so it can be quite expensive with a large amount of ETAs. Once the EBE is obtained for a subject, you will have nAGQ^neta additional function evaluations for even nAGQ numbers and (nAGQ^neta)-1 additional function evaluations for odd nAGQ numbers.

. . .

Parameters used in the default 'foceiControl()'

interaction

boolean, Interaction term for the model, in this case the default is 'TRUE'; For adaptive quadrature, with normal distribution the Hessian is calculated with the

foce(i) approximation

agqLow

The lower bound for adaptive quadrature log-likelihood. By default this is -Inf;

in the original nlmixr's gnlmm it was -700.

agqHi

The upper bound for adaptive quadrature log-likelihood. By default this is Inf; in the original nlmixr's gnlmm was 400.

Value

agqControl object

Author(s)

Matthew L. Fidler

Examples

```
agqControl()
```

Use adaptive quadrature

agqControl 13

```
\# x = Litter size after 21 days, and the modeled value
r <- rats
r$dv <- r$x
# Time is not used in this model, but it is required in nlmixr2
# currently, add a dummy value
r$time <- 0
f <- function() {</pre>
  ini({
    t1 <- 1
    t2 <- 1
    t3 <- 1
    eta1 ~ 1
  })
  model({
    lp \leftarrow t1 * x1 + t2 * x2 + (x1 + x2*t3) * eta1
    p <- pnorm(lp)</pre>
    {\tt m1} <- {\tt m} # need to add outside of model specification
    x \sim dbinom(m1, p)
  })
}
fit <- nlmixr(f, r, est="agq")</pre>
p <- pump
p$dv <- p$y
p$time <- 0 # dummy time
f <- function() {</pre>
  ini({
    t1 <- 1
    t2 <- 1
    t3 <- 1
    t4 <- 1
    eta1 ~ 1
  })
  model({
    if (group == 1) {
       lp \leftarrow t1 + t2 * logtstd
    } else {
       lp <- t3 + t4 * logtstd
    lp <- lp + eta1
    lam <- exp(lp)</pre>
    y ~ dpois(lam)
  })
}
```

14 assertNImixrFit

```
fit <- nlmixr(f, p, est="agq", control=agqControl(nAGQ=5))</pre>
one.cmt <- function() {</pre>
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")</pre>
    ## the label("Label name") works with all models
    eta.ka ~ 0.6
    eta.cl ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
 })
 model({
   ka <- exp(tka + eta.ka)</pre>
   cl <- exp(tcl + eta.cl)</pre>
   v <- exp(tv + eta.v)</pre>
   linCmt() ~ add(add.sd)
})
}
fit <- nlmixr(one.cmt, theo_sd, est="agq")</pre>
```

assertNlmixrFit

Assert that this is a nlmixr2 fit object

Description

Will error without nlmixr2 fit object

Usage

```
assertNlmixrFit(fit)
```

Arguments

fit

Fit object

Value

Nothing

Author(s)

Matthew L. Fidler

assertNlmixrFitData 15

Examples

```
## Not run:
f <- 4
assertNlmixrFit(f) # throw error
## End(Not run)</pre>
```

assertNlmixrFitData

Assert that this is a nlmixr2 fit data object

Description

Will error without nlmixr2 fit data object

Usage

```
assertNlmixrFitData(fit)
```

Arguments

fit

Fit object

Value

Nothing

Author(s)

Matthew L. Fidler

Examples

```
## Not run:
f <- 4
assertNlmixrFitData(f) # throw errors
## End(Not run)</pre>
```

bobyqaControl

Control for bobyqa estimation method in nlmixr2

Description

Control for bobyqa estimation method in nlmixr2

Usage

```
bobyqaControl(
  npt = NULL,
  rhobeg = NULL,
  rhoend = NULL,
  iprint = 0L,
 maxfun = 100000L,
  returnBobyqa = FALSE,
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
 odeRecalcFactor = 10^{(0.5)},
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  rxControl = NULL,
 optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  literalFixRes = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = FALSE,
  covMethod = c("r", ""),
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

npt

The number of points used to approximate the objective function via a quadratic approximation. The value of npt must be in the interval [n+2,(n+1)(n+2)/2]

where n is the number of parameters in 'par'. Choices that exceed 2*n+1 are not recommended. If not defined, it will be set to min(n*2, n+2).

rhobeg 'rhobeg' and 'rhoend' must be set to the initial and final values of a trust region

radius, so both must be positive with '0 < rhoend < rhobeg'. Typically 'rhobeg' should be about one tenth of the greatest expected change to a variable. If the user does not provide a value, this will be set to 'min(0.95, 0.2 * max(abs(par)))'. Note also that smallest difference 'abs(upper-lower)' should be greater than or equal to 'rhobeg*2'. If this is not the case then 'rhobeg' will be adjusted.

rhoend The smallest value of the trust region radius that is allowed. If not defined, then

1e-6 times the value set for 'rhobeg' will be used.

iprint The value of 'iprint' should be set to an integer value in '0, 1, 2, 3, ...', which

controls the amount of printing. Specifically, there is no output if 'iprint=0' and there is output only at the start and the return if 'iprint=1'. Otherwise, each new value of 'rho' is printed, with the best vector of variables so far and the corresponding value of the objective function. Further, each new value of the objective function with its variables are output if 'iprint=3'. If 'iprint > 3', the objective function value and corresponding variables are output every 'iprint'

evaluations. Default value is '0'.

maxfun The maximum allowed number of function evaluations. If this is exceeded, the

method will terminate.

returnBobyqa return the bobyqa output instead of the nlmixr2 fit

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) \prime \\ C_2$

Where

The other data normalization approaches follow the following formula

 v_{scaled} = ($v_{unscaled} - C_1$)/ C_2 • rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are: C_1 = (max(all unscaled values)+min(all unscaled values))/2 C_2 = (max(all unscaled values) - min(all unscaled values))/2 • rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach: C_1 = min(all unscaled values) C_2 = max(all unscaled values) - min(all unscaled values) • mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach: C_1 = mean(all unscaled values) C_2 = max(all unscaled values) - min(all unscaled values) • std or standardization. This standardizes by the mean and standard deviation. In this approach: C_1 = mean(all unscaled values)

 C_2

= sd(all unscaled values)

• 1en or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

$$C_1$$

$$= 0$$

$$C_2$$

$$= \sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

$$C_1$$

$$= 0$$

$$C_2$$

$$= 1$$

scaleType

The scaling scheme for nlmixr2. The supported types are:

nlmixr2 In this approach the scaling is performed by the following equation:

$$v_{scaled} \\ = (\\ v_{current} - v_{init} \\$$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

$$v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init} \\ *scaleTo$$

> multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

 v_{scaled} = ($v_{current} - v_{init}$

) + scaleTo

Otherwise the parameter is scaled multiplicatively.

 v_{scaled} $v_{current}$ v_{init}

*scaleTo

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- These parameter scaling coefficients are chose to try to keep similar slopes

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

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

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

rxControl

'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression

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

sumProd

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

scaleCmax

scaleC

literalFix

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

literalFixRes

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress

Should the object have compressed items

covMethod

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-product (evaluated at the individual empirical Bayes estimates).

- "r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R) %*% S %*% solve(R)
- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)
- "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)
- "" Does not calculate the covariance step.

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 * 10 ^ (-sigdig + 1)$

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

. . .

Ignored parameters

boxCox

Value

bobqya control structure

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model
dsn \leftarrow data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
 ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g \leftarrow fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
 })
}
fit2 <- nlmixr(mod, dsn, est="bobyqa")</pre>
print(fit2)
# you can also get the nlm output with
fit2$bobyqa
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

boxCox

Cox Box, Yeo Johnson and inverse transformation

Description

Cox Box, Yeo Johnson and inverse transformation

cholSE 23

Usage

```
boxCox(x, lambda = 1)
iBoxCox(x, lambda = 1)
yeoJohnson(x, lambda = 1)
iYeoJohnson(x, lambda = 1)
```

Arguments

x data to transform

lambda Cox-box lambda parameter

Value

Cox-Box Transformed Data

Author(s)

Matthew L. Fidler

Examples

```
boxCox(1:3,1) ## Normal
iBoxCox(boxCox(1:3,1))

boxCox(1:3,0) ## Log-Normal
iBoxCox(boxCox(1:3,0),0)

boxCox(1:3,0.5) ## lambda=0.5
iBoxCox(boxCox(1:3,0.5),0.5)

yeoJohnson(seq(-3,3),1) ## Normal
iYeoJohnson(yeoJohnson(seq(-3,3),1))

yeoJohnson(seq(-3,3),0)
iYeoJohnson(yeoJohnson(seq(-3,3),0),0)
```

cholSE

Generalized Cholesky Matrix Decomposition

Description

Performs a (modified) Cholesky factorization of the form

```
cholSE(matrix, tol = (.Machine$double.eps)^(1/3))
```

Arguments

matrix Matrix to be Factorized.

tol Tolerance; Algorithm suggests (.Machine\$double.eps) ^ (1 / 3), default

Details

```
t(P) \%*\% A \%*\% P + E = t(R) \%*\% R
As detailed in Schnabel/Eskow (1990)
```

Value

Generalized Cholesky decomposed matrix.

Note

This version does not pivot or return the E matrix

Author(s)

Matthew L. Fidler (translation), Johannes Pfeifer, Robert B. Schnabel and Elizabeth Eskow

References

matlab source: http://www.dynare.org/dynare-matlab-m2html/matlab/chol_SE.html; Slightly different return values

Robert B. Schnabel and Elizabeth Eskow. 1990. "A New Modified Cholesky Factorization," SIAM Journal of Scientific Statistical Computing, 11, 6: 1136-58.

Elizabeth Eskow and Robert B. Schnabel 1991. "Algorithm 695 - Software for a New Modified Cholesky Factorization," ACM Transactions on Mathematical Software, Vol 17, No 3: 306-312

foceControl

Control options for the foce estimation method

Description

This is the first order option without the interaction between residuals and etas.

```
foceControl(sigdig = 3, ..., interaction = FALSE)
```

Arguments

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

• • •

Parameters used in the default 'foceiControl()'

interaction

Interaction term for the model, in this case the default is 'FALSE'; it cannot be changed, use 'focei' instead

Value

foceControl object

Author(s)

Matthew L. Fidler

Examples

foceControl()

foceiControl

Control Options for FOCEi

Description

Control Options for FOCEi

```
foceiControl(
    sigdig = 3,
    ...,
    epsilon = NULL,
    maxInnerIterations = 1000,
    maxOuterIterations = 5000,
    n1qn1nsim = NULL,
    print = 1L,
    printNcol = floor((getOption("width") - 23)/12),
    scaleTo = 1,
    scaleObjective = 0,
    normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
    scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
    scaleCmax = 1e+05,
```

```
scaleCmin = 1e-05,
scaleC = NULL,
scaleC0 = 1e+05.
derivEps = rep(20 * sqrt(.Machine$double.eps), 2),
derivMethod = c("switch", "forward", "central"),
derivSwitchTol = NULL,
covDerivMethod = c("central", "forward"),
covMethod = c("r,s", "r", "s", ""),
hessEps = (.Machine$double.eps)^(1/3),
hessEpsLlik = (.Machine$double.eps)^(1/3),
optimHessType = c("central", "forward"),
optimHessCovType = c("central", "forward"),
eventType = c("central", "forward"),
centralDerivEps = rep(20 * sqrt(.Machine$double.eps), 2),
lbfgsLmm = 7L,
lbfgsPgtol = 0,
lbfgsFactr = NULL,
eigen = TRUE,
diagXform = c("sqrt", "log", "identity"),
iovXform = c("sd", "var", "logsd", "logvar"),
sumProd = FALSE,
optExpression = TRUE,
literalFix = TRUE,
literalFixRes = TRUE,
ci = 0.95,
useColor = crayon::has_color(),
boundTol = NULL,
calcTables = TRUE,
noAbort = TRUE,
interaction = TRUE,
cholSEtol = (.Machine$double.eps)^(1/3),
cholAccept = 0.001,
resetEtaP = 0.15,
resetThetaP = 0.05,
resetThetaFinalP = 0.15,
diagOmegaBoundUpper = 5,
diagOmegaBoundLower = 100,
cholSEOpt = FALSE,
cholSECov = FALSE,
fo = FALSE,
covTryHarder = FALSE,
outerOpt = c("nlminb", "bobyqa", "lbfgsb3c", "L-BFGS-B", "mma", "lbfgsbLG", "slsqp",
  "Rvmmin"),
innerOpt = c("n1qn1", "BFGS"),
rhobeg = 0.2,
rhoend = NULL,
npt = NULL,
rel.tol = NULL,
```

```
x.tol = NULL,
eval.max = 4000,
iter.max = 2000,
abstol = NULL,
reltol = NULL,
resetHessianAndEta = FALSE,
stateTrim = Inf,
shi21maxOuter = 0L,
shi21maxInner = 20L
shi21maxInnerCov = 20L,
shi21maxFD = 20L,
gillK = 10L,
gillStep = 4,
gillFtol = 0,
gillRtol = sqrt(.Machine$double.eps),
gillKcov = 10L,
gillKcovLlik = 10L,
gillStepCovLlik = 4.5,
gillStepCov = 2,
gillFtolCov = 0,
gillFtolCovLlik = 0,
rmatNorm = TRUE,
rmatNormLlik = TRUE,
smatNorm = TRUE,
smatNormLlik = TRUE,
covGillF = TRUE,
optGillF = TRUE,
covSmall = 1e-05,
adjLik = TRUE,
gradTrim = Inf,
maxOdeRecalc = 5,
odeRecalcFactor = 10^{(0.5)},
gradCalcCentralSmall = 1e-04,
gradCalcCentralLarge = 10000,
etaNudge = qnorm(1 - 0.05/2)/sqrt(3),
etaNudge2 = qnorm(1 - 0.05/2) * sqrt(3/5),
nRetries = 3.
seed = 42,
resetThetaCheckPer = 0.1,
etaMat = NULL,
repeatGillMax = 1,
stickyRecalcN = 4,
gradProgressOfvTime = 10,
addProp = c("combined2", "combined1"),
badSolveObjfAdj = 100,
compress = FALSE,
rxControl = NULL,
sigdigTable = NULL,
```

```
fallbackFD = FALSE,
smatPer = 0.6,
sdLowerFact = 0.001,
zeroGradFirstReset = TRUE,
zeroGradRunReset = TRUE,
zeroGradBobyqa = TRUE,
mceta = -1L,
nAGQ = 0,
agqLow = -Inf,
agqHi = Inf
)
```

Arguments

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

.. Ignored parameters

epsilon Precision of estimate for n1qn1 optimization.

maxInnerIterations

Number of iterations for n1qn1 optimization.

maxOuterIterations

Maximum number of L-BFGS-B optimization for outer problem.

n1qn1nsim Number of function evaluations for n1qn1 optimization.

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

printNcol Number of columns to printout before wrapping parameter estimates/gradient

scaleTo Scale the initial parameter estimate to this value. By default this is 1. When zero

or below, no scaling is performed.

scaleObjective Scale the initial objective function to this value. By default this is 0 (meaning

do not scale)

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from $\overline{\text{Feature Scaling}}$. The rescale2

The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\$

)/

= (

)/

 C_2 Where The other data normalization approaches follow the following formula v_{scaled} $v_{unscaled} - C_1$ C_2 • rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are: C_1 = (max(all unscaled values)+min(all unscaled values))/2 = (max(all unscaled values) - min(all unscaled values))/2 • rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach: C_1 = min(all unscaled values) C_2 = max(all unscaled values) - min(all unscaled values) • mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach: C_1 = mean(all unscaled values) C_2 = max(all unscaled values) - min(all unscaled values) • std or standardization. This standardizes by the mean and standard deviation. In this approach: C_1 = mean(all unscaled values) C_2 = sd(all unscaled values)

• 1en or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1 = 0 C_2 = $\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$

• constant which does not perform data normalization. That is

 C_1 = 0 C_2 = 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

nlmixr2 In this approach the scaling is performed by the following equation:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init} \\ *scaleTo$

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

) + scaleTo

Otherwise the parameter is scaled multiplicatively.

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}$

*scaleTo

scaleCmax scaleCmin Maximum value of the scaleC to prevent overflow.

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleC0

Number to adjust the scaling factor by if the initial gradient is zero.

derivEps

Forward difference tolerances, which is a vector of relative difference and absolute difference. The central/forward difference step size h is calculated as:

h = abs(x)*derivEps[1] + derivEps[2]

derivMethod

indicates the method for calculating derivatives of the outer problem. Currently supports "switch", "central" and "forward" difference methods. Switch starts with forward differences. This will switch to central differences when abs(delta(OFV)) <= derivSwitchTol and switch back to forward differences when abs(delta(OFV)) > derivSwitchTol.

derivSwitchTol The tolerance to switch forward to central differences.

covDerivMethod indicates the method for calculating the derivatives while calculating the covariance components (Hessian and S).

> Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient crossproduct (evaluated at the individual empirical Bayes estimates).

- "r, s" Uses the sandwich matrix to calculate the covariance, that is: solve(R) %*% S %*% solve(R)
- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)
- "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)
- "" Does not calculate the covariance step.

is a double value representing the epsilon for the Hessian calculation. This is used for the R matrix calculation.

> is a double value representing the epsilon for the Hessian calculation when doing focei generalized log-likelihood estimation. This is used for the R matrix calculation.

The hessian type for when calculating the individual hessian by numeric differences (in generalized log-likelihood estimation). The options are "central", and "forward". The central differences is what R's 'optimHess()' uses and is the default for this method. (Though the "forward" is faster and still reasonable for most cases). The Shi21 cannot be changed for the Gill83 algorithm with the optimHess in a generalized likelihood problem.

The hessian type for when calculating the individual hessian by numeric differences (in generalized log-likelihood estimation). The options are "central", and "forward". The central differences is what R's 'optimHess()' uses. While this takes longer in optimization, it is more accurate, so for calculating the covariance and final likelihood, the central differences are used. This also uses the modified Shi21 method

Event gradient type for dosing events; Can be "central" or "forward"

Central difference tolerances. This is a numeric vector of relative difference and absolute difference. The central/forward difference step size h is calculated as: h = abs(x)*derivEps[1] + derivEps[2]

An integer giving the number of BFGS updates retained in the "L-BFGS-B" method, It defaults to 7.

is a double precision variable. On entry pgtol \geq 0 is specified by the user. The iteration will stop when:

 $max(\parallel proj g_i \parallel i = 1, ..., n) \le lbfgsPgtol$ where pg_i is the ith component of the projected gradient.

On exit pgtol is unchanged. This defaults to zero, when the check is suppressed.

Controls the convergence of the "L-BFGS-B" method. Convergence occurs when the reduction in the objective is within this factor of the machine tolerance. Default is 1e10, which gives a tolerance of about 2e-6, approximately

hessEps

covMethod

hessEpsLlik

optimHessType

optimHessCovType

eventType centralDerivEps

1bfgsLmm

lbfgsPgtol

lbfgsFactr

> 4 sigdigs. You can check your exact tolerance by multiplying this value by .Machine\$double.eps

A boolean indicating if eigenvectors are calculated to include a condition number calculation.

This is the transformation used on the diagonal of the chol(solve(omega)).

This matrix and values are the parameters estimated in FOCEi. The possibilities are:

• sqrt Estimates the sqrt of the diagonal elements of chol(solve(omega)). This is the default method.

• log Estimates the log of the diagonal elements of chol(solve(omega))

• identity Estimates the diagonal elements without any transformations

This is the transformation used on the diagonal of the 'iov'. The possibilities are:

sd Estimate the IOV as the standard deviation for IOV

• var Estimate the IOV as the variance for IOV.

• logsd Estimate the IOV as the log(sd) instead of sd.

• logvar Estimate the IOV as the log(var) instead of variance.

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

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

on.

boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

literalFixRes boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

ci Confidence level for some tables. By default this is 0.95 or 95% confidence.

useColor Boolean indicating if focei can use ASCII color codes

boundTol Tolerance for boundary issues.

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this

Boolean to indicate if you should abort the FOCEi evaluation if it runs into noAbort

troubles. (default TRUE)

interaction Boolean indicate FOCEi should be used (TRUE) instead of FOCE (FALSE)

cholSEtol tolerance for Generalized Cholesky Decomposition. Defaults to suggested (.Ma-

chine\$double.eps)^(1/3)

Tolerance to accept a Generalized Cholesky Decomposition for a R or S matrix.

resetEtaP represents the p-value for reseting the individual ETA to 0 during optimization

(instead of the saved value). The two test statistics used in the z-test are either chol(omega^-1) %*% eta or eta/sd(allEtas). A p-value of 0 indicates the ETAs

never reset. A p-value of 1 indicates the ETAs always reset.

iovXform

eigen

diagXform

sumProd

literalFix

cholAccept

resetThetaP

represents the p-value for reseting the population mu-referenced THETA parameters based on ETA drift during optimization, and resetting the optimization. A p-value of 0 indicates the THETAs never reset. A p-value of 1 indicates the THETAs always reset and is not allowed. The theta reset is checked at the beginning and when nearing a local minima. The percent change in objective function where a theta reset check is initiated is controlled in resetThetaCheckPer.

resetThetaFinalP

represents the p-value for reseting the population mu-referenced THETA parameters based on ETA drift during optimization, and resetting the optimization one final time.

diagOmegaBoundUpper

This represents the upper bound of the diagonal omega matrix. The upper bound is given by diag(omega)*diagOmegaBoundUpper. If diagOmegaBoundUpper is 1, there is no upper bound on Omega.

diagOmegaBoundLower

This represents the lower bound of the diagonal omega matrix. The lower bound is given by diag(omega)/diagOmegaBoundUpper. If diagOmegaBoundLower is

1, there is no lower bound on Omega.

cholSEOpt Boolean indicating if the generalized Cholesky should be used while optimizing.

cholSECov Boolean indicating if the generalized Cholesky should be used while calculating

the Covariance Matrix.

fo is a boolean indicating if this is a FO approximation routine.

covTryHarder If the R matrix is non-positive definite and cannot be corrected to be non-positive

definite try estimating the Hessian on the unscaled parameter space.

outerOpt optimization method for the outer problem

innerOpt optimization method for the inner problem (not implemented yet.)

rhobeg Beginning change in parameters for bobyqa algorithm (trust region). By default

this is 0.2 or 20 parameters when the parameters are scaled to 1. rhobeg and rhoend must be set to the initial and final values of a trust region radius, so both must be positive with 0 < rhoend < rhobeg. Typically rhobeg should be about one tenth of the greatest expected change to a variable. Note also that smallest difference abs(upper-lower) should be greater than or equal to rhobeg*2. If this

is not the case then rhobeg will be adjusted. (bobyqa)

rhoend The smallest value of the trust region radius that is allowed. If not defined, then

10^(-sigdig-1) will be used. (bobyqa)

npt The number of points used to approximate the objective function via a quadratic

approximation for bobyqa. The value of npt must be in the interval [n+2,(n+1)(n+2)/2] where n is the number of parameters in par. Choices that exceed 2*n+1 are not

recommended. If not defined, it will be set to 2*n + 1. (bobyqa)

rel.tol Relative tolerance before nlminb stops (nlmimb).

x.tol X tolerance for nlmixr2 optimizer

eval.max Number of maximum evaluations of the objective function (nlmimb)

iter.max Maximum number of iterations allowed (nlmimb)
abstol Absolute tolerance for nlmixr2 optimizer (BFGS)

reltol tolerance for nlmixr2 (BFGS) resetHessianAndEta is a boolean representing if the individual Hessian is reset when ETAs are reset using the option resetEtaP. stateTrim Trim state amounts/concentrations to this value. shi21maxOuter The maximum number of steps for the optimization of the forward-difference step size. When not zero, use this instead of Gill differences. The maximum number of steps for the optimization of the individual Hessian shi21maxInner matrices in the generalized likelihood problem. When 0, un-optimized finite differences are used. shi21maxInnerCov The maximum number of steps for the optimization of the individual Hessian matrices in the generalized likelihood problem for the covariance step. When 0, un-optimized finite differences are used. shi21maxFD The maximum number of steps for the optimization of the forward difference step size when using dosing events (lag time, modeled duration/rate and bioavailability) gillK The total number of possible steps to determine the optimal forward/central difference step size per parameter (by the Gill 1983 method). If 0, no optimal step size is determined. Otherwise this is the optimal step size determined. gillStep When looking for the optimal forward difference step size, this is This is the step size to increase the initial estimate by. So each iteration the new step size = (prior step size)*gillStep The gillFtol is the gradient error tolerance that is acceptable before issuing a gillFtol warning/error about the gradient estimates. gillRtol The relative tolerance used for Gill 1983 determination of optimal step size. gillKcov The total number of possible steps to determine the optimal forward/central difference step size per parameter (by the Gill 1983 method) during the covariance step. If 0, no optimal step size is determined. Otherwise this is the optimal step size determined. gillKcovLlik The total number of possible steps to determine the optimal forward/central difference step per parameter when using the generalized focei log-likelihood method (by the Gill 1986 method). If 0, no optimal step size is determined. Otherwise this is the optimal step size is determined gillStepCovLlik Same as above but during generalized focei log-likelihood

gillStepCov When looking for the optimal forward difference step size, this is This is the step

size to increase the initial estimate by. So each iteration during the covariance

step is equal to the new step size = (prior step size)*gillStepCov

gillFtolCov The gillFtol is the gradient error tolerance that is acceptable before issuing a

warning/error about the gradient estimates during the covariance step.

gillFtolCovLlik

Same as above but applied during generalized log-likelihood estimation.

rmatNorm A parameter to normalize gradient step size by the parameter value during the

calculation of the R matrix

rmatNormLlik A parameter to normalize gradient step size by the parameter value during the calculation of the R matrix if you are using generalized log-likelihood Hessian smatNorm A parameter to normalize gradient step size by the parameter value during the calculation of the S matrix smatNormLlik A parameter to normalize gradient step size by the parameter value during the calculation of the S matrix if you are using the generalized log-likelihood. covGillF Use the Gill calculated optimal Forward difference step size for the instead of the central difference step size during the central difference gradient calculation. optGillF Use the Gill calculated optimal Forward difference step size for the instead of the central difference step size during the central differences for optimization. covSmall The covSmall is the small number to compare covariance numbers before rejecting an estimate of the covariance as the final estimate (when comparing sandwich vs R/S matrix estimates of the covariance). This number controls how small the variance is before the covariance matrix is rejected. adjLik In nlmixr2, the objective function matches NONMEM's objective function, which

removes a 2*pi constant from the likelihood calculation. If this is TRUE, the likelihood function is adjusted by this 2*pi factor. When adjusted this number more closely matches the likelihood approximations of nlme, and SAS approximations. Regardless of if this is turned on or off the objective function matches NONMEM's objective function.

The parameter to adjust the gradient to if the lgradientl is very large. gradTrim

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the rtol/atol is reduced

gradCalcCentralSmall

A small number that represents the value where |grad| < gradCalcCentralSmall where forward differences switch to central differences.

gradCalcCentralLarge

A large number that represents the value where |gradl > gradCalcCentralLarge where forward differences switch to central differences.

etaNudge By default initial ETA estimates start at zero; Sometimes this doesn't optimize

appropriately. If this value is non-zero, when the n1qn1 optimization didn't perform appropriately, reset the Hessian, and nudge the ETA up by this value; If the ETA still doesn't move, nudge the ETA down by this value. By default this value is qnorm(1-0.05/2)*1/sqrt(3), the first of the Gauss Quadrature numbers times by the 0.95% normal region. If this is not successful try the second eta nudge number (below). If +-etaNudge2 is not successful, then assign to zero

and do not optimize any longer

etaNudge2 This is the second eta nudge. By default it is qnorm(1-0.05/2)*sqrt(3/5), which

is the n=3 quadrature point (excluding zero) times by the 0.95% normal region

nRetries If FOCEi doesn't fit with the current parameter estimates, randomly sample new

parameter estimates and restart the problem. This is similar to 'PsN' resampling.

foceiControl 37

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

resetThetaCheckPer

represents objective function % percentage below which resetThetaP is checked.

etaMat Eta matrix for initial estimates or final estimates of the ETAs.

This can also be a fit to take use the final estimation estimates and use them as the initial eta value of the next fit.

By default, it will be the initial values of the etas from the last fit (if supplied) or missing, meaning all ETAs start at zero ('NULL')

When this value is 'NA', the initial ETA estimates are not taken from the last fit.

repeatGillMax If the tolerances were reduced when calculating the initial Gill differences, the

Gill difference is repeated up to a maximum number of times defined by this

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the problem.

gradProgressOfvTime

addProp

This is the time for a single objective function evaluation (in seconds) to start

progress bars on gradient evaluations

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2).

The combined 1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

badSolveObjfAdj

The objective function adjustment when the ODE system cannot be solved. It is based on each individual bad solve.

compress Should the object have compressed items

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

sigdigTable Significant digits in the final output table. If not specified, then it matches the

significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use

3.

fallbackFD Fallback to the finite differences if the sensitivity equations do not solve.

38 foceiControl

smatPer

A percentage representing the number of failed parameter gradients for each individual (which are replaced with the overall gradient for the parameter) out of the total number of gradients parameters (ie 'ntheta*nsub') before the S matrix is considered to be a bad matrix.

sdLowerFact

A factor for multiplying the estimate by when the lower estimate is zero and the error is known to represent a standard deviation of a parameter (like add.sd, prop.sd, pow.sd, lnorm.sd, etc). When zero, no factor is applied. If your initial estimate is 0.15 and your lower bound is zero, then the lower bound would be assumed to be 0.00015.

zeroGradFirstReset

boolean, when 'TRUE' if the first gradient is zero, reset the zero gradient to 'sqrt(.Machine\$double.eps)' to get past the bad initial estimate, otherwise error (and possibly reset), when 'FALSE' error when the first gradient is zero. When 'NA' on the last reset, have the zero gradient ignored, otherwise error and look for another value. Default is 'TRUE'

zeroGradRunReset

boolean, when 'TRUE' if a gradient is zero, reset the zero gradient to 'sqrt(.Machine\$double.eps)' to get past the bad estimate while running. Otherwise error (and possibly reset). Default is 'TRUE'

zeroGradBobyqa boolean, when 'TRUE' if a gradient is zero, the reset will change the method to the gradient free bobyqa method. When 'NA', the zero gradient will change to bobyqa only when the first gradient is zero. Default is 'TRUE'

mceta

Integer indicating the type of Monte Carlo sampling to perform for the best initial ETA estimate (based on 'omega'). When:

- '-1' the last eta is used for the optimization (default)
- '0' eta=0 is used for each inner optimization

For the rest of the 'mceta', each parameter's inner objective function is calculated and the eta set with the best objective function is used. With these further options:

- '1' the last eta and eta=0 are used
- '2' the last eta and eta=0 are used, as well as 1 sampled eta from the omega matrix
- 'n' the last eta and eta=0 are used, as well as n-1 sampled etas from the omega matrix

nAGQ

Number of Gauss-Hermite Adaptive Quadrature points to take. When 'nAGQ=0', the AGQ is not used. With 'nAGQ=1', this is equivalent to the Laplace method. The adaptive quadrature expands every node for each of the ETAs, so it can be quite expensive with a large amount of ETAs. Once the EBE is obtained for a subject, you will have nAGQ[^]neta additional function evaluations for even nAGQ numbers and (nAGQ^neta)-1 additional function evaluations for odd nAGQ numbers.

agqLow

The lower bound for adaptive quadrature log-likelihood. By default this is -Inf; in the original nlmixr's gnlmm it was -700.

agqHi

The upper bound for adaptive quadrature log-likelihood. By default this is Inf; in the original nlmixr's gnlmm was 400.

foControl 39

Details

Note this uses the R's L-BFGS-B in optim for the outer problem and the BFGS n1qn1 with that allows restoring the prior individual Hessian (for faster optimization speed).

However the inner problem is not scaled. Since most eta estimates start near zero, scaling for these parameters do not make sense.

This process of scaling can fix some ill conditioning for the unscaled problem. The covariance step is performed on the unscaled problem, so the condition number of that matrix may not be reflective of the scaled problem's condition-number.

Value

The control object that changes the options for the FOCEi family of estimation methods

Author(s)

Matthew L. Fidler

References

Gill, P.E., Murray, W., Saunders, M.A., & Wright, M.H. (1983). Computing Forward-Difference Intervals for Numerical Optimization. Siam Journal on Scientific and Statistical Computing, 4, 310-321.

Shi, H.M., Xie, Y., Xuan, M.Q., & Nocedal, J. (2021). Adaptive Finite-Difference Interval Estimation for Noisy Derivative-Free Optimization.

See Also

optim n1qn1

rxSolve

Other Estimation control: nlmixr2NlmeControl(), saemControl()

foControl

Control options for the FO estimation method

Description

This is related to the focei methods and uses most of their control options. Some are ignored, 'posthoc' is an extra parameter

Usage

```
foControl(sigdig = 3, ..., posthoc = TRUE, interaction = NULL, fo = NULL)
```

40 foiControl

Arguments

sigdig Optimization significant digits. This controls:

• The tolerance of the inner and outer optimization is 10^-sigdig

• The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)

• The tolerance of the boundary check is 5 * 10 ^ (-sigdig + 1)

... Parameters used in the default 'foceiConrol()'

posthoc Logical indicating if the estimation method should calculate 'foce' posthoc pre-

dicted parameters.

interaction Interaction term for the model; ignored by fo

fo Logical indicating if the estimation method is FO (first order), but this is con-

trolled by the estimation method so this is ignored.

Value

foControl object

Author(s)

Matthew L. Fidler

Examples

foControl()

foiControl

Control options foir the FOI estimation method

Description

This is related to the focei methods and uses most of their control options. Some are ignored, 'posthoc' is an extra parameter

Usage

```
foiControl(sigdig = 3, ..., posthoc = TRUE, interaction = NULL, fo = NULL)
```

Arguments

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)

getValidNlmixrCtl.agq 41

• The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

... Parameters used in the default 'foceiConrol()'

posthoc Logical indicating if the estimation method should calculate 'foce' posthoc pre-

dicted parameters.

interaction Interaction term for the model; ignored by fo

fo Logical indicating if the estimation method is FO (first order), but this is con-

trolled by the estimation method so this is ignored.

Value

foiControl object

Author(s)

Matthew L. Fidler

Examples

foiControl()

getValidNlmixrCtl.agq Get valid nlmixr control object

Description

Get valid nlmixr control object

Usage

```
## S3 method for class 'agq'
getValidNlmixrCtl(control)

## S3 method for class 'bobyqa'
getValidNlmixrCtl(control)

## S3 method for class 'fo'
getValidNlmixrCtl(control)

## S3 method for class 'foce'
getValidNlmixrCtl(control)

## S3 method for class 'foi'
getValidNlmixrCtl(control)

## S3 method for class 'foi'
getValidNlmixrCtl(control)
```

```
## S3 method for class 'lbfgsb3c'
getValidNlmixrCtl(control)
## S3 method for class 'n1qn1'
getValidNlmixrCtl(control)
## S3 method for class 'newuoa'
getValidNlmixrCtl(control)
## S3 method for class 'nlm'
getValidNlmixrCtl(control)
## S3 method for class 'nlminb'
getValidNlmixrCtl(control)
## S3 method for class 'nls'
getValidNlmixrCtl(control)
## S3 method for class 'optim'
getValidNlmixrCtl(control)
## S3 method for class 'posthoc'
getValidNlmixrCtl(control)
getValidNlmixrControl(control, est)
getValidNlmixrCtl(control)
## S3 method for class 'focei'
getValidNlmixrCtl(control)
## S3 method for class 'nlme'
getValidNlmixrCtl(control)
## S3 method for class 'saem'
getValidNlmixrCtl(control)
## S3 method for class 'rxSolve'
getValidNlmixrCtl(control)
## S3 method for class 'simulate'
getValidNlmixrCtl(control)
## S3 method for class 'simulation'
getValidNlmixrCtl(control)
## S3 method for class 'predict'
```

laplaceControl 43

```
getValidNlmixrCtl(control)
## S3 method for class 'tableControl'
getValidNlmixrCtl(control)
## Default S3 method:
getValidNlmixrCtl(control)
## S3 method for class 'uobyqa'
getValidNlmixrCtl(control)
```

Arguments

control nlmixr control object est Estimation routine

Details

This is based on running the S3 method 'getValidNlmixrCtl()' the 'control' object is put into a list and the class of this new list is 'c(est, "getValidNlmixrControl")'

Value

Valid control object based on estimation method run.

laplaceControl

Control options for the Laplace estimation method

Description

This is the control options for the adaptive Gauss-Hermite quadrature for the likelihood. Note that nAGQ=1 is the same as the Laplace method.

Usage

```
laplaceControl(sigdig = 3, ..., nAGQ = 1)
```

Arguments

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 * 10 ^ (-sigdig + 1)$

... Parameters used in the default 'foceiControl()'

44 laplaceControl

nAGQ

Number of Gauss-Hermite Adaptive Quadrature points to take. When 'nAGQ=0', the AGQ is not used. With 'nAGQ=1', this is equivalent to the Laplace method. The adaptive quadrature expands every node for each of the ETAs, so it can be quite expensive with a large amount of ETAs. Once the EBE is obtained for a subject, you will have nAGQ^neta additional function evaluations for even nAGQ numbers and (nAGQ^neta)-1 additional function evaluations for odd nAGQ numbers.

Details

This method can be made to more closely matches NONMEM-style Laplace estimation by requesting the log-likelihood from STAN as well as numerically calculated Hessian matrix. This is done with adding '+dnorm()' to the model for any normal end-points.

Value

laplaceControl object

Author(s)

Matthew L. Fidler

Examples

```
laplaceControl()
# Use adaptive quadrature
\# x = Litter size after 21 days, and the modeled value
r <- rats
r$dv <- r$x
# Time is not used in this model, but it is required in nlmixr2
# currently, add a dummy value
r$time <- 0
f <- function() {</pre>
  ini({
    t1 <- 1
    t2 <- 1
    t3 <- 1
    eta1 ~ 1
  model({
    lp <- t1 * x1 + t2 * x2 + (x1 + x2*t3) * eta1
    p <- pnorm(lp)</pre>
    m1 <- m # need to add outside of model specification
    x ~ dbinom(m1, p)
```

```
})
fit <- nlmixr(f, r, est="laplace")</pre>
p <- pump
p$dv <- p$y
p$time <- 0 # dummy time
f <- function() {</pre>
  ini({
    t1 <- 1
    t2 <- 1
    t3 <- 1
    t4 <- 1
    eta1 ~ 1
  })
  model({
    if (group == 1) {
       lp <- t1 + t2 * logtstd</pre>
    } else {
       lp <- t3 + t4 * logtstd
    lp <- lp + eta1</pre>
    lam <- exp(lp)</pre>
    y ~ dpois(lam)
 })
}
fit <- nlmixr(f, p, est="laplace")</pre>
```

lbfgsb3cControl

Control for lbfgsb3c estimation method in nlmixr2

Description

Control for lbfgsb3c estimation method in nlmixr2

Usage

```
lbfgsb3cControl(
  trace = 0,
  factr = 1e+07,
  pgtol = 0,
  abstol = 0,
```

```
reltol = 0,
  1mm = 5L,
 maxit = 10000L
  returnLbfgsb3c = FALSE,
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
 odeRecalcFactor = 10^{(0.5)},
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  literalFixRes = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = FALSE,
  covMethod = c("r", ""),
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

trace	If positive, tracing information on the progress of the optimization is produced.
	Higher values may produce more tracing information: for method "L-BFGS-B"

there are six levels of tracing. (To understand exactly what these do see the

source code: higher levels give more detail.)

factr controls the convergence of the "L-BFGS-B" method. Convergence occurs when

the reduction in the objective is within this factor of the machine tolerance. De-

fault is 1e7, that is a tolerance of about 1e-8.

pgtol helps control the convergence of the "L-BFGS-B" method. It is a tolerance on

the projected gradient in the current search direction. This defaults to zero, when

the check is suppressed.

abstol helps control the convergence of the "L-BFGS-B" method. It is an absolute

tolerance difference in x values. This defaults to zero, when the check is sup-

pressed.

reltol helps control the convergence of the "L-BFGS-B" method. It is an relative toler-

ance difference in x values. This defaults to zero, when the check is suppressed.

1mm is an integer giving the number of BFGS updates retained in the "L-BFGS-B"

method, It defaults to 5.

maxit maximum number of iterations.

returnLbfgsb3c return the lbfgsb3c output instead of the nlmixr2 fit

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

$$v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) \prime \\ C_2$$

Where

The other data normalization approaches follow the following formula

$$v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) \prime \\ C_2$$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

= (max(all unscaled values) - min(all unscaled values))/2

• rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

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

• mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

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

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}$

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

) + scaleTo

Otherwise the parameter is scaled multiplicatively.

 $v_{scaled} \\ v_{current} \\ \prime \\ v_{init}$

*scaleTo

scaleCmax Maximum value of the scaleC to prevent overflow.
scaleCmin Minimum value of the scaleC to prevent underflow.

scaleC The scaling constant used with scaleType=nlmixr2. When not specified, it is

based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

• For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.

 For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)

• Factorials are scaled by abs(1/digamma(initial estimate+1))

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo Scale the initial parameter estimate to this value. By default this is 1. When zero

or below, no scaling is performed.

gradTo this is the factor that the gradient is scaled to before optimizing. This only works

with scaleType="nlmixr2".

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

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

on.

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

cision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

literalFixRes boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

addProp specifies the type of additive plus proportional errors, the one where standard

deviations add (combined1) or the type where the variances add (combined2).

The combined 1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress

Should the object have compressed items

covMethod

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-product (evaluated at the individual empirical Bayes estimates).

- "r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R)
 % S * solve(R)
- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)
- "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)
- "" Does not calculate the covariance step.

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3

Ignored parameters

Value

bobqya control structure

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model
dsn <- data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))</pre>
```

```
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
 ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g \leftarrow fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
 })
fit2 <- nlmixr(mod, dsn, est="lbfgsb3c")</pre>
print(fit2)
# you can also get the nlm output with fit2$lbfgsb3c
fit2$lbfgsb3c
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

n1qn1Control

Control for n1qn1 estimation method in nlmixr2

Description

Control for n1qn1 estimation method in nlmixr2

Usage

```
n1qn1Control(
  epsilon = (.Machine$double.eps)^0.25,
  max_iterations = 10000,
  nsim = 10000,
  imp = 0,
  print.functions = FALSE,
  returnN1qn1 = FALSE,
  stickyRecalcN = 4,
  maxOdeRecalc = 5,
  odeRecalcFactor = 10^(0.5),
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
```

```
normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  literalFixRes = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = FALSE,
  covMethod = c("r", "n1qn1", ""),
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

epsilon Precision of estimate for n1qn1 optimization.

max_iterations Number of iterations

nsim Number of function evaluations

imp Verbosity of messages.

print.functions

Boolean to control if the function value and parameter estimates are echoed

every time a function is called.

returnN1qn1 return the n1qn1 output instead of the nlmixr2 fit

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType

This is the type of parameter normalization/scaling used to get the scaled initial values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual. In general, all all scaling formula can be described by:

$$v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$$

Where

The other data normalization approaches follow the following formula

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

- = (max(all unscaled values) min(all unscaled values))/2
- rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

- = max(all unscaled values) min(all unscaled values)
- mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

55

 C_2

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

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 v_{scaled}

= (

$$v_{current} - v_{init} \\$$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

• norm This approach uses the simple scaling provided by the normType argument.

 mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}$

*scaleTo

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

```
v_{scaled} = ( v_{current} - v_{init} ) + scaleTo Otherwise the parameter is scaled multiplicatively. v_{scaled} = v_{current} / v_{init}
```

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo Scale the initial parameter estimate to this value. By default this is 1. When zero

or below, no scaling is performed.

gradTo this is the factor that the gradient is scaled to before optimizing. This only works

with scaleType="nlmixr2".

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

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

on.

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

cision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

literalFixRes boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

addProp specifies the type of additive plus proportional errors, the one where standard

deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this

is TRUE

covMethod

compress Should the object have compressed items

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-product (evaluated at the individual empirical Bayes estimates).

- "r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R)
 % S * solve(R)
- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)

• "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)

• "" Does not calculate the covariance step.

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 * 10 ^ (-sigdig + 1)$

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3

T

Ignored parameters

Value

bobqya control structure

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model
dsn <- data.frame(i=1:1000)</pre>
dsn$time <- exp(rnorm(1000))</pre>
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
 ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g \leftarrow fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
 })
}
fit2 <- nlmixr(mod, dsn, est="n1qn1")</pre>
print(fit2)
```

```
# you can also get the nlm output with fit2$n1qn1
fit2$n1qn1
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

newuoaControl

Control for newuoa estimation method in nlmixr2

Description

Control for newuoa estimation method in nlmixr2

Usage

```
newuoaControl(
  npt = NULL,
  rhobeg = NULL,
  rhoend = NULL,
  iprint = 0L,
  maxfun = 100000L
  returnNewuoa = FALSE,
  stickyRecalcN = 4,
  maxOdeRecalc = 5,
  odeRecalcFactor = 10^{(0.5)},
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  literalFixRes = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = FALSE,
  covMethod = c("r", ""),
  adjObf = TRUE,
  ci = 0.95,
```

```
sigdig = 4,
sigdigTable = NULL,
...
)
```

Arguments

npt The number of points used to approximate the objective function via a quadratic

approximation for bobyqa. The value of npt must be in the interval [n+2,(n+1)(n+2)/2] where n is the number of parameters in par. Choices that exceed 2*n+1 are not

recommended. If not defined, it will be set to 2*n + 1. (bobyqa)

rhobeg Beginning change in parameters for bobyqa algorithm (trust region). By default

this is 0.2 or 20 parameters when the parameters are scaled to 1. rhobeg and rhoend must be set to the initial and final values of a trust region radius, so both must be positive with 0 < rhoend < rhobeg. Typically rhobeg should be about one tenth of the greatest expected change to a variable. Note also that smallest difference abs(upper-lower) should be greater than or equal to rhobeg*2. If this

is not the case then rhobeg will be adjusted. (bobyqa)

rhoend The smallest value of the trust region radius that is allowed. If not defined, then

10^(-sigdig-1) will be used. (bobyqa)

iprint The value of 'iprint' should be set to an integer value in '0, 1, 2, 3, ...', which

controls the amount of printing. Specifically, there is no output if 'iprint=0' and there is output only at the start and the return if 'iprint=1'. Otherwise, each new value of 'rho' is printed, with the best vector of variables so far and the corresponding value of the objective function. Further, each new value of the objective function with its variables are output if 'iprint=3'. If 'iprint > 3', the objective function value and corresponding variables are output every 'iprint'

evaluations. Default value is '0'.

maxfun The maximum allowed number of function evaluations. If this is exceeded, the

method will terminate.

returnNewuoa return the newuoa output instead of the nlmixr2 fit

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual. In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

Where

The other data normalization approaches follow the following formula

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

- = (max(all unscaled values) min(all unscaled values))/2
- rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

- = max(all unscaled values) min(all unscaled values)
- mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

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

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 v_{scaled}

= (

 $v_{current} - v_{init}$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

= $v_{current} \label{eq:vcurrent}$ / v_{init}

*scaleTo

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

 v_{scaled} = ($v_{current} - v_{init}$) + scaleTo Otherwise the parameter is scaled multiplicatively. v_{scaled} = $v_{current}$ / v_{init}

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- These parameter scaling coefficients are chose to try to keep similar slopes

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

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

on.

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

cision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

literalFixRes boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

addProp specifies the type of additive plus proportional errors, the one where standard

deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this

is TRUE

compress Should the object have compressed items

covMethod Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-

product (evaluated at the individual empirical Bayes estimates).

"r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R)
 %*% S %*% solve(R)

• "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)

• "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)

• "" Does not calculate the covariance step.

adj0bf is a boolean to indicate if the objective function should be adjusted to be closer

to NONMEM's default objective function. By default this is TRUE

ci Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig Optimization significant digits. This controls:

• The tolerance of the inner and outer optimization is 10^-sigdig

• The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)

• The tolerance of the boundary check is $5 * 10 ^ (-sigdig + 1)$

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

... Ignored parameters

Value

newuoa control structure

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model
dsn <- data.frame(i=1:1000)</pre>
dsn$time <- exp(rnorm(1000))</pre>
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
 ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g \leftarrow fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
 })
}
fit2 <- nlmixr(mod, dsn, est="newuoa")</pre>
print(fit2)
# you can also get the nlm output with
fit2$newuoa
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

nlmControl

nlmixr2 defaults controls for nlm

Description

nlmixr2 defaults controls for nlm

Usage

```
nlmControl(
  typsize = NULL,
  fscale = 1,
 print.level = 0,
  ndigit = NULL,
  gradtol = 1e-06,
  stepmax = NULL,
  steptol = 1e-06,
  iterlim = 10000,
  check.analyticals = FALSE,
  returnNlm = FALSE,
  solveType = c("hessian", "grad", "fun"),
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
 odeRecalcFactor = 10^{(0.5)},
  eventType = c("central", "forward"),
  shiErr = (.Machine$double.eps)^(1/3),
  shi21maxFD = 20L,
  optimHessType = c("central", "forward"),
  hessErr = (.Machine$double.eps)^(1/3),
  shi21maxHess = 20L,
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
 print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  literalFixRes = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
```

```
compress = FALSE,
  covMethod = c("r", "nlm", ""),
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

an estimate of the size of each parameter at the minimum. typsize

fscale an estimate of the size of f at the minimum.

print.level this argument determines the level of printing which is done during the mini-

> mization process. The default value of 0 means that no printing occurs, a value of 1 means that initial and final details are printed and a value of 2 means that

full tracing information is printed.

ndigit the number of significant digits in the function f.

a positive scalar giving the tolerance at which the scaled gradient is considered gradtol

> close enough to zero to terminate the algorithm. The scaled gradient is a measure of the relative change in f in each direction p[i] divided by the relative change

in p[i].

a positive scalar which gives the maximum allowable scaled step length. stepmax stepmax

> is used to prevent steps which would cause the optimization function to overflow, to prevent the algorithm from leaving the area of interest in parameter space, or to detect divergence in the algorithm. stepmax would be chosen small enough to prevent the first two of these occurrences, but should be larger than any antic-

ipated reasonable step.

steptol A positive scalar providing the minimum allowable relative step length.

iterlim a positive integer specifying the maximum number of iterations to be performed

before the program is terminated.

check.analyticals

a logical scalar specifying whether the analytic gradients and Hessians, if they are supplied, should be checked against numerical derivatives at the initial parameter values. This can help detect incorrectly formulated gradients or Hes-

sians.

returnNlm is a logical that allows a return of the 'nlm' object

solveType

tells if 'nlm' will use nlmixr2's analytical gradients when available (finite differences will be used for event-related parameters like parameters controlling lag time, duration/rate of infusion, and modeled bioavailability). This can be:

- "hessian" which will use the analytical gradients to create a Hessian with finite differences.
- "gradient" which will use the gradient and let 'nlm' calculate the finite difference hessian
- "fun" where nlm will calculate both the finite difference gradient and the finite difference Hessian

When using nlmixr2's finite differences, the "ideal" step size for either central or forward differences are optimized for with the Shi2021 method which may give more accurate derivatives

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

eventType Event gradient type for dosing events; Can be "central" or "forward"

shiErr This represents the epsilon when optimizing the ideal step size for numeric dif-

ferentiation using the Shi2021 method

shi21maxFD The maximum number of steps for the optimization of the forward difference

step size when using dosing events (lag time, modeled duration/rate and bioavail-

ability)

optimHessType The hessian type for when calculating the individual hessian by numeric dif-

ferences (in generalized log-likelihood estimation). The options are "central", and "forward". The central differences is what R's 'optimHess()' uses and is the default for this method. (Though the "forward" is faster and still reasonable for most cases). The Shi21 cannot be changed for the Gill83 algorithm with the

optimHess in a generalized likelihood problem.

hessErr This represents the epsilon when optimizing the Hessian step size using the

Shi2021 method.

shi21maxHess Maximum number of times to optimize the best step size for the hessian calcu-

lation

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

 v_{scaled} = ($v_{unscaled} - C_1$)/ C_2

Where

The other data normalization approaches follow the following formula

 v_{scaled} = ($v_{unscaled} - C_1$)/ C_2 • rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are: C_1 = (max(all unscaled values)+min(all unscaled values))/2 C_2 = (max(all unscaled values) - min(all unscaled values))/2 • rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach: C_1 = min(all unscaled values) C_2 = max(all unscaled values) - min(all unscaled values) • mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach: C_1 = mean(all unscaled values) C_2 = max(all unscaled values) - min(all unscaled values) • std or standardization. This standardizes by the mean and standard deviation. In this approach: C_1 = mean(all unscaled values) C_2 = sd(all unscaled values)

• 1en or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1 = 0 C_2 = $\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$

• constant which does not perform data normalization. That is

 C_1 = 0 C_2 = 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

nlmixr2 In this approach the scaling is performed by the following equation:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init} \\ *scaleTo$

> multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

 v_{scaled} = ($v_{current} - v_{init}$

) + scaleTo

Otherwise the parameter is scaled multiplicatively.

 v_{scaled} $v_{current}$ v_{init}

*scaleTo

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini value (to scale by 1/value; ie d/dt(log(ini value)) = 1/ini value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- These parameter scaling coefficients are chose to try to keep similar slopes

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

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

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

gradTo

this is the factor that the gradient is scaled to before optimizing. This only works with scaleType="nlmixr2".

rxControl

'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression

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

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

cision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

literalFixRes boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

addProp specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this

Should the object have compressed items compress

covMethod allows selection of "r", which uses nlmixr2's 'nlmixr2Hess()' for the hessian cal-

> culation or "nlm" which uses the hessian from 'stats::nlm(..., hessian=TRUE)'. When using 'nlmixr2's' hessian for optimization or 'nlmixr2's' gradient for solving this defaults to "nlm" since 'stats::optimHess()' assumes an accurate

gradient and is faster than 'nlmixr2Hess'

adj0bf is a boolean to indicate if the objective function should be adjusted to be closer

to NONMEM's default objective function. By default this is TRUE

Confidence level for some tables. By default this is 0.95 or 95% confidence. ci

Optimization significant digits. This controls: sigdig

• The tolerance of the inner and outer optimization is 10^-sigdig

• The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5)

(sensitivity changes only applicable for liblsoda)

• The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use

3.

additional arguments to be passed to f.

sigdigTable

Value

nlm control object

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model
dsn \leftarrow data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))</pre>
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g \leftarrow fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
 })
}
fit2 <- nlmixr(mod, dsn, est="nlm")</pre>
print(fit2)
# you can also get the nlm output with fit2$nlm
fit2$nlm
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

 ${\tt nlminbControl}$

nlmixr2 nlminb defaults

Description

nlmixr2 nlminb defaults

Usage

```
nlminbControl(
  eval.max = 200,
  iter.max = 150,
  trace = 0,
  abs.tol = 0,
  rel.tol = 1e-10,
  x.tol = 1.5e-08,
  xf.tol = 2.2e-14,
  step.min = 1,
  step.max = 1,
  sing.tol = rel.tol,
  scale = 1,
  scale.init = NULL,
  diff.g = NULL,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  literalFixRes = TRUE,
  returnNlminb = FALSE,
  solveType = c("hessian", "grad", "fun"),
  stickyRecalcN = 4,
  maxOdeRecalc = 5,
  odeRecalcFactor = 10^{(0.5)},
  eventType = c("central", "forward"),
  shiErr = (.Machine$double.eps)^(1/3),
  shi21maxFD = 20L,
  optimHessType = c("central", "forward"),
  hessErr = (.Machine$double.eps)^(1/3),
  shi21maxHess = 20L,
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = FALSE,
  covMethod = c("r", "nlminb", ""),
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
```

```
sigdigTable = NULL,
...
)
```

Arguments

. §	guments	
	eval.max	Maximum number of evaluations of the objective function allowed. Defaults to 200 .
	iter.max	Maximum number of iterations allowed. Defaults to 150.
	trace	The value of the objective function and the parameters is printed every trace'th iteration. When 0 no trace information is to be printed
	abs.tol	Absolute tolerance. Defaults to 0 so the absolute convergence test is not used. If the objective function is known to be non-negative, the previous default of '1e-20' would be more appropriate
	rel.tol	Relative tolerance. Defaults to '1e-10'.
	x.tol	X tolerance. Defaults to '1.5e-8'.
	xf.tol	false convergence tolerance. Defaults to '2.2e-14'.
	step.min	Minimum step size. Default to '1.'.
	step.max	Maximum step size. Default to '1.'.
	sing.tol	singular convergence tolerance; defaults to 'rel.tol;.
	scale	See PORT documentation (or leave alone).
	scale.init	probably need to check PORT documentation
	diff.g	an estimated bound on the relative error in the objective function value
	rxControl	'rxode2' ODE solving options during fitting, created with 'rxControl()'
	optExpression	Optimize the rxode2 expression to speed up calculation. By default this is turned on.
	sumProd	Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.
	literalFix	boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.
	literalFixRes	boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.
	returnNlminb	logical; when TRUE this will return the nlminb result instead of the nlmixr2 fit object
	solveType	tells if 'nlm' will use nlmixr2's analytical gradients when available (finite differences will be used for event-related parameters like parameters controlling lag time, duration/rate of infusion, and modeled bioavailability). This can be: - '"hessian"' which will use the analytical gradients to create a Hessian with finite differences.

- "gradient" which will use the gradient and let 'nlm' calculate the finite dif-

ference hessian

- '"fun" where nlm will calculate both the finite difference gradient and the finite difference Hessian

When using nlmixr2's finite differences, the "ideal" step size for either central or forward differences are optimized for with the Shi2021 method which may give more accurate derivatives

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

eventType Event gradient type for dosing events; Can be "central" or "forward"

shiErr This represents the epsilon when optimizing the ideal step size for numeric dif-

ferentiation using the Shi2021 method

shi21maxFD The maximum number of steps for the optimization of the forward difference

step size when using dosing events (lag time, modeled duration/rate and bioavail-

ability)

optimHessType The hessian type for when calculating the individual hessian by numeric dif-

ferences (in generalized log-likelihood estimation). The options are "central", and "forward". The central differences is what R's 'optimHess()' uses and is the default for this method. (Though the "forward" is faster and still reasonable for most cases). The Shi21 cannot be changed for the Gill83 algorithm with the

optimHess in a generalized likelihood problem.

hessErr This represents the epsilon when optimizing the Hessian step size using the

Shi2021 method.

shi21maxHess Maximum number of times to optimize the best step size for the hessian calcu-

ation

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

Where

The other data normalization approaches follow the following formula

77

 v_{scaled} = ($v_{unscaled} - C_1$)/ C_2 • rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are: C_1 = (max(all unscaled values)+min(all unscaled values))/2 C_2 = (max(all unscaled values) - min(all unscaled values))/2 • rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach: C_1 = min(all unscaled values) C_2 = max(all unscaled values) - min(all unscaled values) • mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach: C_1 = mean(all unscaled values) C_2 = max(all unscaled values) - min(all unscaled values) • std or standardization. This standardizes by the mean and standard deviation. In this approach: C_1 = mean(all unscaled values) C_2

= sd(all unscaled values)

• 1en or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1 = 0 C_2 = $\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$

• constant which does not perform data normalization. That is

 C_1 = 0 C_2 = 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

nlmixr2 In this approach the scaling is performed by the following equation:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init} \\ *scaleTo$

> multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

 v_{scaled} = ($v_{current} - v_{init}$) + scaleTo Otherwise the parameter is scaled multiplicatively. v_{scaled} = $v_{current}$ v_{init}

*scaleTo

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- These parameter scaling coefficients are chose to try to keep similar slopes

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

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

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

gradTo

this is the factor that the gradient is scaled to before optimizing. This only works with scaleType="nlmixr2".

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress Should the object have compressed items

> Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient crossproduct (evaluated at the individual empirical Bayes estimates).

• "r, s" Uses the sandwich matrix to calculate the covariance, that is: solve(R) %*% S %*% solve(R)

• "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)

• "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)

• "" Does not calculate the covariance step.

is a boolean to indicate if the objective function should be adjusted to be closer

to NONMEM's default objective function. By default this is TRUE

ci Confidence level for some tables. By default this is 0.95 or 95% confidence.

Optimization significant digits. This controls: sigdig

• The tolerance of the inner and outer optimization is 10^-sigdig

• The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)

• The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

Further arguments to be supplied to objective.

Author(s)

Matthew L. Fidler

adj0bf

covMethod

sigdigTable

Examples

```
# A logit regression example with emax model
dsn <- data.frame(i=1:1000)</pre>
dsn$time <- exp(rnorm(1000))</pre>
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
 ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g \leftarrow fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
})
}
fit2 <- nlmixr(mod, dsn, est="nlminb")</pre>
print(fit2)
# you can also get the nlm output with fit2$nlminb
fit2$nlminb
```

nlmixr2

nlmixr2 fits population PK and PKPD non-linear mixed effects models.

Description

nlmixr2 is an R package for fitting population pharmacokinetic (PK) and pharmacokinetic-pharmacodynamic (PKPD) models.

Usage

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

```
)
nlmixr(
  object,
  data,
  est = NULL,
  control = list(),
  table = tableControl(),
 save = NULL,
 envir = parent.frame()
)
## S3 method for class '`function`'
nlmixr2(
  object,
  data = NULL,
  est = NULL,
  control = NULL,
  table = tableControl(),
  . . . ,
 save = NULL,
 envir = parent.frame()
)
## S3 method for class 'rxUi'
nlmixr2(
 object,
 data = NULL,
  est = NULL,
  control = NULL,
  table = tableControl(),
  ...,
  save = NULL,
  envir = parent.frame()
)
## S3 method for class 'nlmixr2FitCore'
nlmixr2(
 object,
  data = NULL,
 est = NULL,
  control = NULL,
  table = tableControl(),
  ...,
  save = NULL,
  envir = parent.frame()
)
```

```
## S3 method for class 'nlmixr2FitData'
nlmixr2(
  object,
  data = NULL,
  est = NULL,
  control = NULL,
  table = tableControl(),
    ...,
  save = NULL,
  envir = parent.frame()
)
```

Arguments

Fitted object or function specifying the model. object data nlmixr data estimation method (all methods are shown by 'nlmixr2AllEst()'). Methods can est be added for other tools control The estimation control object. These are expected to be different for each type of estimation method table The output table control object (like 'tableControl()') Other parameters . . . Boolean to save a nlmixr2 object in a rds file in the working directory. If NULL, save uses option "nlmixr2.save" Environment where the nlmixr object/function is evaluated before running the envir

Details

dataMergeRight

The nlmixr2 generalized function allows common access to the nlmixr2 estimation routines.

The nlmixr object has the following fields:

estimation routine.

Field	Note	Description
censInfo		Gives the censorng information abot the fit (the type of censoring that was seend and handled in the
conditionNumber		Condition number, that is the highest divided by the lowest eigenvalue in the population covariance
cor		Correlation matrix
cov		Variance-covariance matrix
covMethod		Method used to calculate covariance of the fixed effects
dataLloq		Gives the lloq from the dataset (average) when cesoring has occured; Requires the fit to have a tab
dataMergeFull		Full data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which in
dataMergeInner		Inner data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which i
dataMergeLeft		Left data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which in

dataUloq Gives the uloq from the dataset (average) when censoring has occured; requires the fit to have a ta env This is the environment where all the information for the fit is stored outside of the data-frame. It

Right data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which

runInfo		This returns a list of all the warnings or fit information
rxControl		Integration options used to control rxode2
scaleInfo		The scaling factors used for nlmixr2 estimation in focei; The can be changed by foceiControl(scal
seed		This is the initial seed used for saem
shrink		This is a table of shrinkages for all the individual ETAs as well as the variance shrinkage as well a
simInfo		This returns a list of all the fit information used for a traditional rxode2 simulation, which you can
table		These are the table options that were used when generating the table output (were CWRES includ
theta		Estimates for eta for each individual
time		Duration of different parts of the analysis (e.g. setup, optimization, calculation of covariance, etc.)
ui		Final estimates for the model
atol	n2r	Absolute tolerance that NONMEM specified; will be used when solving
dfObs	n2r	Degrees of freedom by observation
dfSub	n2r	Degrees of freedom by subject
etaData	n2r	Subject level IIV values
ipredAtol	n2r	Absolute tolerance difference between NONMEM and rxode2 individual predictions
ipredCompare	n2r	Data frame with ipred values
ipredRtol	n2r	Relative tolerance difference between NONMEM and rxode2 individual predictions
nonmemData	n2r	Original dataset used for NONMEM analysis
predAtol	n2r	Absolute tolerance difference between NONMEM and rxode2 population predictions
predCompare	n2r	Data frame with pred values
predRtol	n2r	Relative tolerance difference between NONMEM and rxode2 population predictions
rtol	n2r	Relative tolerance that NONMEM specified; will be used when solving
sigma	n2r	Error model matrix
ssAtol	n2r	Steady state absolute tolerance that NONMEM specified; will be used for solving.
ssRtol	n2r	Steady state relative tolerance that NONMEM specified will be used for solving
thetaMat	n2r	Covariance Matrix (matches rxSolve(thetaMat=)

n2r - These fields are added when a NONMEM model is imported using nonmem2rx()

Value

Either a nlmixr2 model or a nlmixr2 fit object

nlmixr modeling mini-language

Rationale

nlmixr estimation routines each have their own way of specifying models. Often the models are specified in ways that are most intuitive for one estimation routine, but do not make sense for another estimation routine. Sometimes, legacy estimation routines like nlme have their own syntax that is outside of the control of the nlmixr package.

The unique syntax of each routine makes the routines themselves easier to maintain and expand, and allows interfacing with existing packages that are outside of nlmixr (like nlme). However, a model definition language that is common between estimation methods, and an output object that is uniform, will make it easier to switch between estimation routines and will facilitate interfacing output with external packages like Xpose.

The nlmixr mini-modeling language, attempts to address this issue by incorporating a common language. This language is inspired by both R and NONMEM, since these languages are familiar to many pharmacometricians.

Initial Estimates and boundaries for population parameters

nlmixr models are contained in a R function with two blocks: ini and model. This R function can be named anything, but is not meant to be called directly from R. In fact if you try you will likely get an error such as Error: could not find function "ini".

The ini model block is meant to hold the initial estimates for the model, and the boundaries of the parameters for estimation routines that support boundaries (note nlmixr's saem and nlme do not currently support parameter boundaries).

To explain how these initial estimates are specified we will start with an annotated example:

```
f <- function(){ ## Note the arguments to the function are currently</pre>
                 ## ignored by nlmixr
    ini({
        ## Initial conditions for population parameters (sometimes
       ## called theta parameters) are defined by either `<-` or '='
       1Cl <- 1.6
                        #log Cl (L/hr)
        ## Note that simple expressions that evaluate to a number are
        ## OK for defining initial conditions (like in R)
       1Vc = log(90) #log V (L)
       ## Also a comment on a parameter is captured as a parameter label
       lKa <- 1 #log Ka (1/hr)</pre>
        ## Bounds may be specified by c(lower, est, upper), like NONMEM:
       ## Residuals errors are assumed to be population parameters
       prop.err <- c(0, 0.2, 1)
   ## The model block will be discussed later
   model({})
}
```

As shown in the above examples:

- Simple parameter values are specified as a R-compatible assignment
- Boundaries my be specified by c(lower, est, upper).
- Like NONMEM, c(lower, est) is equivalent to c(lower, est, Inf)
- Also like NONMEM, c(est) does not specify a lower bound, and is equivalent to specifying the parameter without R's 'c' function.
- The initial estimates are specified on the variance scale, and in analogy with NONMEM, the square roots of the diagonal elements correspond to coefficients of variation when used in the exponential IIV implementation

These parameters can be named almost any R compatible name. Please note that:

• Residual error estimates should be coded as population estimates (i.e. using an '=' or '<-' statement, not a '~').

• Naming variables that start with "_" are not supported. Note that R does not allow variable starting with "_" to be assigned without quoting them.

- Naming variables that start with "rx_" or "nlmixr_" is not supported since rxode2 and nlmixr2 use these prefixes internally for certain estimation routines and calculating residuals.
- Variable names are case sensitive, just like they are in R. "CL" is not the same as "C1".

Initial Estimates for between subject error distribution (NONMEM's \$OMEGA)

In mixture models, multivariate normal individual deviations from the population parameters are estimated (in NONMEM these are called eta parameters). Additionally the variance/covariance matrix of these deviations is also estimated (in NONMEM this is the OMEGA matrix). These also have initial estimates. In nlmixr these are specified by the '~' operator that is typically used in R for "modeled by", and was chosen to distinguish these estimates from the population and residual error parameters.

Continuing the prior example, we can annotate the estimates for the between subject error distribution

```
f <- function(){
    ini({
        lCl <- 1.6
                        #log Cl (L/hr)
       1Vc = log(90) \#log V (L)
       lKa <- 1 #log Ka (1/hr)</pre>
        prop.err <- c(0, 0.2, 1)
        ## Initial estimate for ka IIV variance
       ## Labels work for single parameters
       eta.ka ~ 0.1 # BSV Ka
       ## For correlated parameters, you specify the names of each
       ## correlated parameter separated by a addition operator `+`
       ## and the left handed side specifies the lower triangular
        ## matrix initial of the covariance matrix.
       eta.cl + eta.vc \sim c(0.1,
                            0.005, 0.1)
       ## Note that labels do not currently work for correlated
       ## parameters. Also do not put comments inside the lower
       ## triangular matrix as this will currently break the model.
    })
    ## The model block will be discussed later
   model({})
}
```

As shown in the above examples:

- Simple variances are specified by the variable name and the estimate separated by '~'.
- Correlated parameters are specified by the sum of the variable labels and then the lower triangular matrix of the covariance is specified on the left handed side of the equation. This is also separated by '~'.

Currently the model syntax does not allow comments inside the lower triangular matrix.

Model Syntax for ODE based models (NONMEM's \$PK, \$PRED, \$DES and \$ERROR)

Once the initialization block has been defined, you can define a model in terms of the defined variables in the ini block. You can also mix in RxODE blocks into the model.

The current method of defining a nlmixr model is to specify the parameters, and then possibly the RxODE lines:

Continuing describing the syntax with an annotated example:

```
f <- function(){</pre>
    ini({
                        #log Cl (L/hr)
       lCl <- 1.6
       1Vc <- log(90) #log Vc (L)
       1KA <- 0.1
                        #log Ka (1/hr)
       prop.err <- c(0, 0.2, 1)
       eta.Cl ~ 0.1 ## BSV Cl
       eta.Vc ~ 0.1 ## BSV Vc
       eta.KA ~ 0.1 ## BSV Ka
   })
   model({
       ## First parameters are defined in terms of the initial estimates
       ## parameter names.
       Cl <- exp(lCl + eta.Cl)
       Vc = exp(1Vc + eta.Vc)
       KA <- exp(lKA + eta.KA)</pre>
       ## After the differential equations are defined
       kel <- Cl / Vc;
       d/dt(depot)
                       = -KA*depot;
       d/dt(centr) = KA*depot-kel*centr;
       ## And the concentration is then calculated
        cp = centr / Vc;
       ## Last, nlmixr is told that the plasma concentration follows
       ## a proportional error (estimated by the parameter prop.err)
       cp ~ prop(prop.err)
   })
}
```

A few points to note:

- Parameters are often defined before the differential equations.
- The differential equations, parameters and error terms are in a single block, instead of multiple sections.
- State names, calculated variables cannot start with either "rx_" or "nlmixr_" since these are used internally in some estimation routines.
- Errors are specified using the '~'. Currently you can use either add(parameter) for additive error, prop(parameter) for proportional error or add(parameter1) + prop(parameter2) for additive plus proportional error. You can also specify norm(parameter) for the additive error, since it follows a normal distribution.

• Some routines, like saem require parameters in terms of Pop.Parameter + Individual.Deviation.Parameter + Covariate*Covariate.Parameter. The order of these parameters do not matter. This is similar to NONMEM's mu-referencing, though not quite so restrictive.

• The type of parameter in the model is determined by the initial block; Covariates used in the model are missing in the ini block. These variables need to be present in the modeling dataset for the model to run.

Model Syntax for solved PK systems

Solved PK systems are also currently supported by nlmixr with the 'linCmt()' pseudo-function. An annotated example of a solved system is below:

##'

```
f <- function(){
    ini({
       1Cl <- 1.6
                        #log Cl (L/hr)
       1Vc < - \log(90)
                        #log Vc (L)
       1KA <- 0.1
                        #log Ka (1/hr)
        prop.err <- c(0, 0.2, 1)
       eta.Cl ~ 0.1 ## BSV Cl
       eta.Vc ~ 0.1 ## BSV Vc
       eta.KA ~ 0.1 ## BSV Ka
    })
   model({
       Cl <- exp(lCl + eta.Cl)
       Vc = exp(1Vc + eta.Vc)
       KA <- exp(lKA + eta.KA)
       ## Instead of specifying the ODEs, you can use
       ## the linCmt() function to use the solved system.
       ## This function determines the type of PK solved system
       ## to use by the parameters that are defined. In this case
       ## it knows that this is a one-compartment model with first-order
       ## absorption.
       linCmt() ~ prop(prop.err)
    })
}
```

A few things to keep in mind:

- While RxODE allows mixing of solved systems and ODEs, this has not been implemented in nlmixr yet.
- The solved systems implemented are the one, two and three compartment models with or without first-order absorption. Each of the models support a lag time with a tlag parameter.
- In general the linear compartment model figures out the model by the parameter names. nlmixr currently knows about numbered volumes, Vc/Vp, Clearances in terms of both Cl and Q/CLD. Additionally nlmixr knows about elimination micro-constants (ie K12). Mixing of these parameters for these models is currently not supported.

Checking model syntax

After specifying the model syntax you can check that nlmixr is interpreting it correctly by using the nlmixr function on it.

Using the above function we can get:

```
> nlmixr(f)
## 1-compartment model with first-order absorption in terms of Cl
## Initialization:
Fixed Effects ($theta):
   1C1
         1Vc
                1KA
1.60000 4.49981 0.10000
Omega ($omega):
   [,1] [,2] [,3]
[1,] 0.1 0.0 0.0
[2,] 0.0 0.1 0.0
[3,] 0.0 0.0 0.1
## Model:
Cl \leftarrow exp(lCl + eta.Cl)
Vc = exp(1Vc + eta.Vc)
KA <- exp(lKA + eta.KA)</pre>
## Instead of specifying the ODEs, you can use
## the linCmt() function to use the solved system.
##
## This function determines the type of PK solved system
## to use by the parameters that are defined. In this case
## it knows that this is a one-compartment model with first-order
## absorption.
linCmt() ~ prop(prop.err)
```

In general this gives you information about the model (what type of solved system/RxODE), initial estimates as well as the code for the model block.

Using the model syntax for estimating a model

Once the model function has been created, you can use it and a dataset to estimate the parameters for a model given a dataset.

This dataset has to have RxODE compatible events IDs. Both Monolix and NONMEM use a a very similar standard to what nlmixr can support.

Once the data has been converted to the appropriate format, you can use the nlmixr function to run the appropriate code.

The method to estimate the model is:

```
fit <- nlmixr(model.function, dataset, est="est", control=estControl(options))</pre>
```

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

```
> f <- function(){</pre>
    ini({
        1Cl <- 1.6
                        #log Cl (L/hr)
        1Vc <- log(90)
                         #log Vc (L)
        1KA < - 0.1
                        #log Ka (1/hr)
        prop.err <- c(0, 0.2, 1)
        eta.Cl ~ 0.1 ## BSV Cl
        eta.Vc ~ 0.1 ## BSV Vc
        eta.KA ~ 0.1 ## BSV Ka
    })
    model({
        ## First parameters are defined in terms of the initial estimates
        ## parameter names.
        Cl <- exp(lCl + eta.Cl)
        Vc = exp(1Vc + eta.Vc)
        KA <- exp(lKA + eta.KA)</pre>
        ## After the differential equations are defined
        kel <- Cl / Vc;
        d/dt(depot)
                       = -KA*depot;
        d/dt(centr) = KA*depot-kel*centr;
        ## And the concentration is then calculated
        cp = centr / Vc;
        ## Last, nlmixr is told that the plasma concentration follows
        ## a proportional error (estimated by the parameter prop.err)
        cp ~ prop(prop.err)
    })
}
> fit.s <- nlmixr(f,d,est="saem",control=saemControl(n.burn=50,n.em=100,print=50));</pre>
Compiling RxODE differential equations...done.
c:/Rtools/mingw_64/bin/g++ -I"c:/R/R-34~1.1/include" -DNDEBUG
                                                                 -I"d:/Compiler/gcc-4.9.3/local330/i
In file included from c:/R/R-34~1.1/library/RCPPAR~1/include/armadillo:52:0,
           from c:/R/R-34~1.1/library/RCPPAR~1/include/RcppArmadilloForward.h:46,
                from c:/R/R-34~1.1/library/RCPPAR~1/include/RcppArmadillo.h:31,
                 from saem3090757b4bd1x64.cpp:1:
c:/R/R-34~1.1/library/RCPPAR~1/include/armadillo_bits/compiler_setup.hpp:474:96: note: #pragma messa
  #pragma message ("WARNING: use of OpenMP disabled; this compiler doesn't support OpenMP 3.0+")
c:/Rtools/mingw_64/bin/g++ -shared -s -static-libgcc -o saem3090757b4bd1x64.dll tmp.def saem3090757b4b
done.
1:
      1.8174
               4.6328
                        0.0553
                                 0.0950
                                           0.0950
                                                    0.0950
                                                             0.6357
50:
       1.3900
                4.2039
                         0.0001
                                   0.0679
                                            0.0784
                                                     0.1082
                                                              0.1992
100:
        1.3894
                 4.2054
                          0.0107
                                   0.0686
                                             0.0777
                                                               0.1981
                                                      0.1111
        1.3885
                 4.2041
                          0.0089
                                   0.0683
                                             0.0778
                                                      0.1117
                                                               0.1980
Using sympy via SnakeCharmR
## Calculate ETA-based prediction and error derivatives:
Calculate Jacobian.....done.
```

```
Calculate sensitivities......

done.

## Calculate d(f)/d(eta)

## ...

## done

## ...

## done

The model-based sensitivities have been calculated Calculating Table Variables...

done
```

The options for saem are controlled by saemControl. You may wish to make sure the minimization is complete in the case of saem. You can do that with traceplot which shows the iteration history with the divided by burn-in and EM phases. In this case, the burn in seems reasonable; you may wish to increase the number of iterations in the EM phase of the estimation. Overall it is probably a semi-reasonable solution.

nlmixr output objects

A tibble: 6,947 x 22

In addition to unifying the modeling language sent to each of the estimation routines, the outputs currently have a unified structure.

You can see the fit object by typing the object name:

```
> fit.s
 -- nlmixr SAEM fit (ODE); OBJF calculated from FOCEi approximation ------
                         BIC Log-likelihood Condition Number
               AIC
  62337.09 62351.09 62399.01
                                  -31168.55
                                                     82.6086
-- Time (sec; fit.s$time): -----
           saem setup Likelihood Calculation covariance table
 elapsed 430.25 31.64
                                        1.19
                                                      0 3.44
-- Parameters (fit.s$par.fixed): ------
              Parameter Estimate
                                     SE
         log Cl (L/hr) 1.39 0.0240 1.73 4.01 (3.83, 4.20)
log Vc (L) 4.20 0.0256 0.608 67.0 (63.7, 70.4)
log Ka (1/hr) 0.00924 0.0323 349. 1.01 (0.947, 1.08)
 1C1
                                                                          26.6
 1Vc
                                                                         28.5
                                                                         34.3
 1KA
                          0.198
                                                             19.8
 prop.err
               prop.err
          Shrink(SD)
 1C1
              0.248
 1Vc
               1.09
 1KA
               4.19
 prop.err
               1.81
   No correlations in between subject variability (BSV) matrix
  Full BSV covariance (fit.s$omega) or correlation (fit.s$omega.R; diagonals=SDs)
  Distribution stats (mean/skewness/kurtosis/p-value) available in fit.s$shrink
```

-- Fit Data (object fit.s is a modified data.frame): ------

```
ID
         TIME
                 DV
                     PRED
                             RES
                                    WRES IPRED
                                                IRES
                                                      IWRES CPRED
                                                                     CRES
* <fct> <dbl> <dbl> <dbl>
                           <dbl>
                                   <dbl> <dbl> <dbl>
                                                      <dbl> <dbl>
                                                                    <dbl>
         0.25
               205.
                                  0.0741
                                          189.
                                                16.2 0.434
                     198.
                            6.60
                                                              198.
                                                              349. -38.3
2 1
         0.5
               311.
                     349. -38.7 -0.261
                                          330. -19.0 -0.291
         0.75 389.
                    464. -74.5 -0.398
                                          434. -45.2 -0.526
                                                              463. -73.9
# ... with 6,944 more rows, and 11 more variables: CWRES <dbl>, eta.Cl <dbl>,
    eta.Vc <dbl>, eta.KA <dbl>, depot <dbl>, centr <dbl>, Cl <dbl>, Vc <dbl>,
    KA <dbl>, kel <dbl>, cp <dbl>
```

This example shows what is typical printout of a nlmixr fit object. The elements of the fit are:

- The type of fit (nlme, saem, etc)
- Metrics of goodness of fit (AIC, BIC, and logLik).
 - To align the comparison between methods, the FOCEi likelihood objective is calculated regardless of the method used and used for goodness of fit metrics.
 - This FOCEi likelihood has been compared to NONMEM's objective function and gives the same values (based on the data in Wang 2007)
 - Also note that saem does not calculate an objective function, and the FOCEi is used as the only objective function for the fit.
 - Even though the objective functions are calculated in the same manner, caution should be used when comparing fits from various estimation routines.
- The next item is the timing of each of the steps of the fit.
 - These can be also accessed by (fit.s\$time).
 - As a mnemonic, the access for this item is shown in the printout. This is true for almost all of the other items in the printout.
- After the timing of the fit, the parameter estimates are displayed (can be accessed by fit.s\$par.fixed)
 - While the items are rounded for R printing, each estimate without rounding is still accessible by the '\$' syntax. For example, the '\$Untransformed' gives the untransformed parameter values.
 - The Untransformed parameter takes log-space parameters and back-transforms them to normal parameters. Not the CIs are listed on the back-transformed parameter space.
 - Proportional Errors are converted to
- Omega block (accessed by fit.s\$omega)
- The table of fit data. Please note:
 - A nlmixr fit object is actually a data frame. Saving it as a Rdata object and then loading it
 without nlmixr will just show the data by itself. Don't worry; the fit information has not
 vanished, you can bring it back by simply loading nlmixr, and then accessing the data.
 - Special access to fit information (like the \$omega) needs nlmixr to extract the information.
 - If you use the \$ to access information, the order of precedence is:
 - * Fit data from the overall data.frame
 - * Information about the parsed nlmixr model (via \$uif)
 - * Parameter history if available (via \$par.hist and \$par.hist.stacked)
 - * Fixed effects table (via \$par.fixed)
 - * Individual differences from the typical population parameters (via \$eta)

* Fit information from the list of information generated during the post-hoc residual calculation.

- * Fit information from the environment where the post-hoc residual were calculated
- * Fit information about how the data and options interacted with the specified model (such as estimation options or if the solved system is for an infusion or an IV bolus).
- While the printout may displays the data as a data.table object or tbl object, the data is NOT any of these objects, but rather a derived data frame.
- Since the object is a data.frame, you can treat it like one.

In addition to the above properties of the fit object, there are a few additional that may be helpful for the modeler:

- \$theta gives the fixed effects parameter estimates (in NONMEM the thetas). This can also be accessed in fixed.effects function. Note that the residual variability is treated as a fixed effect parameter and is included in this list.
- \$eta gives the random effects parameter estimates, or in NONMEM the etas. This can also be accessed in using the random effects function.

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {</pre>
ini({
   ## You may label each parameter with a comment
   tka <- 0.45 # Ka
   tcl <- log(c(0, 2.7, 100)) # Log Cl
   ## This works with interactive models
   ## You may also label the preceding line with label("label text")
   tv <- 3.45; label("log V")
   ## the label("Label name") works with all models
   eta.ka ~ 0.6
   eta.cl ~ 0.3
   eta.v ~ 0.1
   add.sd <- 0.7
   prop.sd <- 0.01
})
model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)</pre>
   v \leftarrow exp(tv + eta.v)
   linCmt() ~ add(add.sd) + prop(prop.sd)
})
# fitF <- nlmixr(one.cmt, theo_sd, "focei")</pre>
```

nlmixr2AugPredSolve

```
fitS <- nlmixr(one.cmt, theo_sd, "saem")</pre>
```

nlmixr2AllEst

Show all the current estimation methods

Description

Show all the current estimation methods

Usage

```
nlmixr2AllEst()
```

Value

List of supported nlmixr2 estimation options (est=...)

Examples

```
nlmixr2AllEst()
```

nlmixr2AugPredSolve

Augmented Prediction for nlmixr2 fit

Description

Augmented Prediction for nlmixr2 fit

Usage

```
nlmixr2AugPredSolve(
   fit,
   covsInterpolation = c("locf", "nocb", "linear", "midpoint"),
   minimum = NULL,
   maximum = NULL,
   length.out = 51L,
   ...
)

## S3 method for class 'nlmixr2FitData'
augPred(
   object,
   primary = NULL,
```

95 nlmixr2AugPredSolve

```
minimum = NULL,
 maximum = NULL,
 length.out = 51,
)
```

Arguments

fit Nlmixr2 fit object covsInterpolation

> specifies the interpolation method for time-varying covariates. When solving ODEs it often samples times outside the sampling time specified in events. When this happens, the time varying covariates are interpolated. Currently this can be:

- "linear" interpolation, which interpolates the covariate by solving the line between the observed covariates and extrapolating the new covariate value.
- "locf" Last observation carried forward (the default).
- "nocb" Next Observation Carried Backward. This is the same method that NONMEM uses.
- "midpoint" Last observation carried forward to midpoint; Next observation carried backward to midpoint.

For time-varying covariates where a missing value is present, the interpolation method will use either "locf" or "nocb" throughout if they are the type of covariate interpolation that is selected.

When using the linear or midpoint interpolation, the lower point in the interpolation will use locf to interpolate missing covariates and the upper point will use the nocb to interpolate missing covariates.

minimum an optional lower limit for the primary covariate. Defaults to min(primary). maximum an optional upper limit for the primary covariate. Defaults to max(primary). an optional integer with the number of primary covariate values at which to length.out evaluate the predictions. Defaults to 51. some methods for the generic may require additional arguments. a fitted model object from which predictions can be extracted, using a predict object method. an optional one-sided formula specifying the primary covariate to be used to primary generate the augmented predictions. By default, if a covariate can be extracted

from the data used to generate object (using getCovariate), it will be used as primary.

Value

Stacked data.frame with observations, individual/population predictions.

Author(s)

Matthew L. Fidler

nlmixr2CreateOutputFromUi

Create nlmixr output from the UI

Description

Create nlmixr output from the UI

Usage

```
nlmixr2CreateOutputFromUi(
    ui,
    data = NULL,
    control = NULL,
    table = NULL,
    env = NULL,
    est = "none"
)
```

Arguments

ui This is the UI that will be used for the translation

data This has the data

control focei control for data creation

table Table options

env Environment setup which needs the following: - '\$table' for table options -

'\$origData' - Original Data - '\$dataSav' - Processed data from .foceiPreProcessData - '\$idLvl' - Level information for ID factor added - '\$covLvl' - Level information for items to convert to factor - '\$ui' for ui object - '\$fullTheta' Full theta information - '\$etaObf' data frame with ID, etas and OBJI - '\$cov' For covariance - '\$covMethod' for the method of calculating the covariance - '\$adjObf' Should the objective function value be adjusted - '\$objective' objective function value - '\$extra' Extra print information - '\$method' Estimation method (for printing) - '\$omega' Omega matrix - '\$theta' Is a theta data frame - '\$model' a list of model information for table generation. Needs a 'predOnly' model - '\$message' Message for display - '\$est' estimation method - '\$ofvType'

(optional) tells the type of ofv is currently being use

There are some more details that need to be described here

est Estimation method

Value

nlmixr fit object

Author(s)

Matthew L. Fidler

nlmixr2Est.agq 97

nlmixr2Est.agq

Generic for nlmixr2 estimation methods

Description

Generic for nlmixr2 estimation methods

Usage

```
## S3 method for class 'agg'
nlmixr2Est(env, ...)
## S3 method for class 'bobyga'
nlmixr2Est(env, ...)
## S3 method for class 'fo'
nlmixr2Est(env, ...)
## S3 method for class 'foce'
nlmixr2Est(env, ...)
## S3 method for class 'focei'
nlmixr2Est(env, ...)
## S3 method for class 'output'
nlmixr2Est(env, ...)
## S3 method for class 'foi'
nlmixr2Est(env, ...)
## S3 method for class 'laplace'
nlmixr2Est(env, ...)
## S3 method for class 'lbfgsb3c'
nlmixr2Est(env, ...)
## S3 method for class 'n1qn1'
nlmixr2Est(env, ...)
## S3 method for class 'newuoa'
nlmixr2Est(env, ...)
## S3 method for class 'nlm'
nlmixr2Est(env, ...)
## S3 method for class 'nlme'
nlmixr2Est(env, ...)
```

98 nlmixr2Est.agq

```
## S3 method for class 'nlminb'
nlmixr2Est(env, ...)
nlmixr2Est(env, ...)
## Default S3 method:
nlmixr2Est(env, ...)
## S3 method for class 'nls'
nlmixr2Est(env, ...)
## S3 method for class 'optim'
nlmixr2Est(env, ...)
## S3 method for class 'posthoc'
nlmixr2Est(env, ...)
## S3 method for class 'rxSolve'
nlmixr2Est(env, ...)
## S3 method for class 'simulate'
nlmixr2Est(env, ...)
## S3 method for class 'simulation'
nlmixr2Est(env, ...)
## S3 method for class 'predict'
nlmixr2Est(env, ...)
## S3 method for class 'saem'
nlmixr2Est(env, ...)
## S3 method for class 'uobyqa'
nlmixr2Est(env, ...)
```

Arguments

env Environment for the nlmixr2 estimation routines.

This needs to have:

- rxode2 ui object in '\$ui'
- data to fit in the estimation routine in '\$data'
- control for the estimation routine's control options in '\$ui'

... Other arguments provided to 'nlmixr2Est()' provided for flexibility but not currently used inside nlmixr

nlmixr2fix 99

Details

This is a S3 generic that allows others to use the nlmixr2 environment to do their own estimation routines

Value

nlmixr2 fit object

Author(s)

Matthew Fidler

nlmixr2fix

Try to fix a nlmixr2 fit

Description

Currently this re-evaluates the function in the current version of rxode2.

Usage

```
nlmixr2fix(fit)
```

Arguments

fit

nlmixr2 fit object from a different version of nlmixr2.

Value

A nlmixr2 fit that has been (possibly) adjusted to work with the current version of nlmixr2.

Author(s)

Matthew L. Fidler

Examples

```
# This is a nlmixr2 v3 fit
fit <- system.file("testfit_nlmixr3.rds", package = "nlmixr2est")
fit <- readRDS(fit)

# While it prints well, it can't be used in all functions because
# Language features (like +var()) are not supported in the v3 version
print(fit)

try(rxSolve(fit)) # should error, but with try it will just display the error</pre>
```

100 nlmixr2Gill83

```
# This function attempts to fix it by regenerating the rxode2 model with the
# new features

# This function also prints out the information on how this fit was created

fit <- nlmixr2fix(fit)

# Now solving and other functions work

rxSolve(fit)</pre>
```

nlmixr2Gill83

Get the optimal forward difference interval by Gill83 method

Description

Get the optimal forward difference interval by Gill83 method

Usage

```
nlmixr2Gill83(
  what,
  args,
  envir = parent.frame(),
  which,
  gillRtol = sqrt(.Machine$double.eps),
  gillK = 10L,
  gillStep = 2,
  gillFtol = 0
)
```

Arguments

what	either a function or a non-empty character string naming the function to be called.
args	a <i>list</i> of arguments to the function call. The names attribute of args gives the argument names.
envir	an environment within which to evaluate the call. This will be most useful if what is a character string and the arguments are symbols or quoted expressions.
which	Which parameters to calculate the forward difference and optimal forward difference interval
gillRtol	The relative tolerance used for Gill 1983 determination of optimal step size.

nlmixr2Gill83

gillK	The total number of possible steps to determine the optimal forward/central difference step size per parameter (by the Gill 1983 method). If 0, no optimal step size is determined. Otherwise this is the optimal step size determined.
gillStep	When looking for the optimal forward difference step size, this is This is the step size to increase the initial estimate by. So each iteration the new step size = (prior step size)*gillStep
gillFtol	The gillFtol is the gradient error tolerance that is acceptable before issuing a warning/error about the gradient estimates.

Value

A data frame with the following columns:

- info Gradient evaluation/forward difference information
- hf Forward difference final estimate
- df Derivative estimate
- df2 2nd Derivative Estimate
- err Error of the final estimate derivative
- aEps Absolute difference for forward numerical differences
- rEps Relative Difference for backward numerical differences
- aEpsC Absolute difference for central numerical differences
- rEpsC Relative difference for central numerical differences

The info returns one of the following:

- "Not Assessed" Gradient wasn't assessed
- "Good Success" in Estimating optimal forward difference interval
- "High Grad Error" Large error; Derivative estimate error fTol or more of the derivative
- "Constant Grad" Function constant or nearly constant for this parameter
- "Odd/Linear Grad" Function odd or nearly linear, df = K, df2 ~ 0
- "Grad changes quickly" df2 increases rapidly as h decreases

Author(s)

Matthew Fidler

Examples

```
## These are taken from the numDeriv::grad examples to show how
## simple gradients are assessed with nlmixr2Gill83

nlmixr2Gill83(sin, pi)

nlmixr2Gill83(sin, (0:10)*2*pi/10)

func0 <- function(x){ sum(sin(x)) }
nlmixr2Gill83(func0 , (0:10)*2*pi/10)</pre>
```

102 nlmixr2Hess

```
func1 <- function(x)\{ \sin(10*x) - \exp(-x) \}
curve(func1,from=0,to=5)
x < -2.04
numd1 <- nlmixr2Gill83(func1, x)</pre>
exact <- 10*\cos(10*x) + \exp(-x)
c(numd1$df, exact, (numd1$df - exact)/exact)
x <- c(1:10)
numd1 <- nlmixr2Gill83(func1, x)</pre>
exact <- 10*cos(10*x) + exp(-x)
cbind(numd1=numd1$df, exact, err=(numd1$df - exact)/exact)
sc2.f <- function(x){</pre>
  n \leftarrow length(x)
   sum((1:n) * (exp(x) - x)) / n
}
sc2.g <- function(x){</pre>
  n \leftarrow length(x)
  (1:n) * (exp(x) - 1) / n
}
x0 <- rnorm(100)
exact <- sc2.g(x0)
g <- nlmixr2Gill83(sc2.f, x0)
max(abs(exact - g$df)/(1 + abs(exact)))
```

nlmixr2Hess

Calculate Hessian

Description

Unlike 'stats::optimHess' which assumes the gradient is accurate, nlmixr2Hess does not make as strong an assumption that the gradient is accurate but takes more function evaluations to calculate the Hessian. In addition, this procedures optimizes the forward difference interval by nlmixr2Gill83

Usage

```
nlmixr2Hess(par, fn, ..., envir = parent.frame())
```

Arguments

par

Initial values for the parameters to be optimized over.

nlmixr2Hess 103

fn	A function to be minimized (or maximized), with first argument the vector of parameters over which minimization is to take place. It should return a scalar result.
	Extra arguments sent to nlmixr2Gill83
envir	an environment within which to evaluate the call. This will be most useful if what is a character string and the arguments are symbols or quoted expressions.

Details

If you have an analytical gradient function, you should use 'stats::optimHess'

Value

Hessian matrix based on Gill83

Author(s)

Matthew Fidler

See Also

```
nlmixr2Gill83, optimHess
```

Examples

```
func0 <- function(x){ sum(sin(x)) }</pre>
 x <- (0:10)*2*pi/10
 nlmixr2Hess(x, func0)
fr <- function(x) { ## Rosenbrock Banana function</pre>
    x1 <- x[1]
    x2 <- x[2]
    100 * (x2 - x1 * x1)^2 + (1 - x1)^2
grr <- function(x) { ## Gradient of 'fr'</pre>
    x1 <- x[1]
    x2 <- x[2]
    c(-400 * x1 * (x2 - x1 * x1) - 2 * (1 - x1),
       200 * (x2 - x1 * x1))
}
h1 <- optimHess(c(1.2,1.2), fr, grr)
h2 \leftarrow optimHess(c(1.2,1.2), fr)
## in this case h3 is closer to h1 where the gradient is known
h3 <- nlmixr2Hess(c(1.2,1.2), fr)
```

nlmixr2Logo

nlmixr2Keywords

A list and description of the fields in the nlmxir2 object

Description

A list and description of the fields in the nlmxir2 object

Usage

nlmixr2Keywords

Format

A data frame with 2 columns and 40 or more rows

Field Name of the field in the nlmixr2 object

Note Note regarding the source of the field

Description Description of the information in the field

nlmixr2Logo

Messages the nlmixr2 logo...

Description

Messages the nlmixr2 logo...

Usage

```
nlmixr2Logo(str = "", version = sessionInfo()$otherPkgs$nlmixr2$Version)
```

Arguments

str String to print

version Version information (by default use package version)

Value

nothing; Called to display version information

Author(s)

Matthew L. Fidler

nlmixr2NlmeControl

Control Values for nlme Fit with extra options for nlmixr

Description

The values supplied in the function call replace the defaults and a list with all possible arguments is returned. The returned list is used as the 'control' argument to the 'nlme' function.

Usage

```
nlmixr2NlmeControl(
 maxIter = 100,
 pnlsMaxIter = 100,
 msMaxIter = 100,
 minScale = 0.001,
  tolerance = 1e-05,
  niterEM = 25,
 pnlsTol = 0.001,
 msTol = 1e-06,
  returnObject = FALSE,
 msVerbose = FALSE,
 msWarnNoConv = TRUE,
  gradHess = TRUE,
  apVar = TRUE,
  .relStep = .Machine$double.eps^(1/3),
 minAbsParApVar = 0.05,
  opt = c("nlminb", "nlm"),
  natural = TRUE,
  sigma = NULL,
  optExpression = TRUE,
  literalFix = TRUE,
  sumProd = FALSE,
  rxControl = NULL,
 method = c("ML", "REML"),
  random = NULL,
  fixed = NULL,
 weights = NULL,
  verbose = TRUE,
  returnNlme = FALSE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = FALSE,
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
 muRefCovAlg = TRUE,
```

```
)
nlmeControl(
 maxIter = 100,
 pnlsMaxIter = 100,
 msMaxIter = 100,
 minScale = 0.001,
  tolerance = 1e-05,
 niterEM = 25,
 pnlsTol = 0.001,
 msTol = 1e-06,
  returnObject = FALSE,
 msVerbose = FALSE,
 msWarnNoConv = TRUE,
  gradHess = TRUE,
  apVar = TRUE,
  .relStep = .Machine$double.eps^(1/3),
 minAbsParApVar = 0.05,
 opt = c("nlminb", "nlm"),
 natural = TRUE,
  sigma = NULL,
  optExpression = TRUE,
  literalFix = TRUE,
  sumProd = FALSE,
  rxControl = NULL,
 method = c("ML", "REML"),
  random = NULL,
  fixed = NULL,
 weights = NULL,
  verbose = TRUE,
  returnNlme = FALSE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = FALSE,
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
 muRefCovAlg = TRUE,
)
```

Arguments

maxIter maximum number of iterations for the nlme optimization algorithm. Default is 50.

pnlsMaxIter maximum number of iterations for the PNLS optimization step inside the nlme

optimization. Default is 7.

msMaxIter maximum number of iterations for nlminb (iter.max) or the nlm (iterlim,

from the 10-th step) optimization step inside the nlme optimization. Default is

50 (which may be too small for e.g. for overparametrized cases).

minScale minimum factor by which to shrink the default step size in an attempt to decrease

the sum of squares in the PNLS step. Default 0.001.

tolerance tolerance for the convergence criterion in the nlme algorithm. Default is 1e-6.

niterEM number of iterations for the EM algorithm used to refine the initial estimates of

the random effects variance-covariance coefficients. Default is 25.

pnlsTol tolerance for the convergence criterion in PNLS step. Default is 1e-3.

msTol tolerance for the convergence criterion in nlm, passed as the gradtol argument

to the function (see documentation on nlm). Default is 1e-7.

returnObject a logical value indicating whether the fitted object should be returned when the

maximum number of iterations is reached without convergence of the algorithm.

Default is FALSE.

msVerbose a logical value passed as the trace to nlminb(.., control=list(trace = *,

..)) or as argument print.level to nlm(). Default is FALSE.

msWarnNoConv logical indicating if a warning should be signalled whenever the minimization

(by opt) in the LME step does not converge; defaults to TRUE.

gradHess a logical value indicating whether numerical gradient vectors and Hessian ma-

trices of the log-likelihood function should be used in the nlm optimization. This option is only available when the correlation structure (corStruct) and the variance function structure (varFunc) have no "varying" parameters and the pdMat classes used in the random effects structure are pdSymm (general positive-definite), pdDiag (diagonal), pdIdent (multiple of the identity), or pdCompSymm

(compound symmetry). Default is TRUE.

apVar a logical value indicating whether the approximate covariance matrix of the

variance-covariance parameters should be calculated. Default is TRUE.

.relStep relative step for numerical derivatives calculations. Default is .Machine\$double.eps^(1/3).

minAbsParApVar numeric value - minimum absolute parameter value in the approximate variance

calculation. The default is 0.05.

opt the optimizer to be used, either "nlminb" (the default) or "nlm".

natural a logical value indicating whether the pdNatural parametrization should be

used for general positive-definite matrices (pdSymm) in reStruct, when the approximate covariance matrix of the estimators is calculated. Default is TRUE.

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

or 0, sigma is estimated.

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

on.

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

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

cision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

rxControl

'rxode2' ODE solving options during fitting, created with 'rxControl()'

method

a character string. If "REML" the model is fit by maximizing the restricted log-likelihood. If "ML" the log-likelihood is maximized. Defaults to "ML".

random

optionally, any of the following: (i) a two-sided formula of the form r1+...+rn~x1+...+xm | g1/.../gQ, with r1,...,rn naming parameters included on the right hand side of model, x1+...+xm specifying the random-effects model for these parameters and g1/.../g0 the grouping structure (0 may be equal to 1, in which case no / is required). The random effects formula will be repeated for all levels of grouping, in the case of multiple levels of grouping; (ii) a two-sided formula of the form r1+...+rn~x1+..+xm, a list of two-sided formulas of the form r1~x1+...+xm, with possibly different random-effects models for different parameters, a pdMat object with a two-sided formula, or list of two-sided formulas (i.e. a non-NULL value for formula (random)), or a list of pdMat objects with two-sided formulas, or lists of two-sided formulas. In this case, the grouping structure formula will be given in groups, or derived from the data used to fit the nonlinear mixed-effects model, which should inherit from class groupedData; (iii) a named list of formulas, lists of formulas, or pdMat objects as in (ii), with the grouping factors as names. The order of nesting will be assumed the same as the order of the order of the elements in the list; (iv) an reStruct object. See the documentation on pdClasses for a description of the available pdMat classes. Defaults to fixed, resulting in all fixed effects having also random effects.

fixed

a two-sided linear formula of the form f1+...+fn~x1+...+xm, or a list of two-sided formulas of the form f1~x1+...+xm, with possibly different models for different parameters. The f1,...,fn are the names of parameters included on the right hand side of model and the x1+...+xm expressions define linear models for these parameters (when the left hand side of the formula contains several parameters, they all are assumed to follow the same linear model, described by the right hand side expression). A 1 on the right hand side of the formula(s) indicates a single fixed effects for the corresponding parameter(s).

weights

an optional varFunc object or one-sided formula describing the within-group heteroscedasticity structure. If given as a formula, it is used as the argument to varFixed, corresponding to fixed variance weights. See the documentation on varClasses for a description of the available varFunc classes. Defaults to NULL, corresponding to homoscedastic within-group errors.

verbose

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

returnNlme

Returns the nlme object instead of the nlmixr object (by default FALSE). If any of the nlme specific options of 'random', 'fixed', 'sens', the nlme object is returned

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

nlmixr2NlmeControl 109

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this

is TRUE

compress Should the object have compressed items

adjObf is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig Optimization significant digits. This controls:

• The tolerance of the inner and outer optimization is 10^-sigdig

• The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)

• The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

sigdigTable

ci

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

muRefCovAlg

This controls if algebraic expressions that can be mu-referenced are treated as mu-referenced covariates by:

- 1. Creating a internal data-variable 'nlmixrMuDerCov#' for each algebraic mureferenced expression
- 2. Change the algebraic expression to 'nlmixrMuDerCov# * mu_cov_theta'
- 3. Use the internal mu-referenced covariate for saem
- 4. After optimization is completed, replace 'model()' with old 'model()' expression
- 5. Remove 'nlmixrMuDerCov#' from nlmix2 output

In general, these covariates should be more accurate since it changes the system to a linear compartment model. Therefore, by default this is 'TRUE'.

it

Further, named control arguments to be passed to nlminb (apart from trace and iter.max mentioned above), where used (eval.max and those from abs.tol down).

Value

a nlmixr-nlme list

See Also

Other Estimation control: foceiControl(), saemControl()

110 nlmixr2Version

Examples

```
nlmeControl()
nlmixr2NlmeControl()
```

nlmixr2Validate

Validate nlmixr2

Description

This allows easy validation/qualification of nlmixr2 by running the testing suite on your system.

Usage

```
nlmixr2Validate(type = NULL, skipOnCran = TRUE)
nmTest(type = NULL, skipOnCran = TRUE)
```

Arguments

type of test to be run

skipOnCran when 'TRUE' skip the test on CRAN.

Value

Nothing, called for its side effects

Author(s)

Matthew L. Fidler

nlmixr2Version

Display nlmixr2's version

Description

Display nlmixr2's version

Usage

nlmixr2Version()

Value

Nothing, called for its side effects

Author(s)

Matthew L. Fidler

nlmixrAddObjectiveFunctionDataFrame

Add objective function data frame to the current objective function

Description

Add objective function data frame to the current objective function

Usage

```
nlmixrAddObjectiveFunctionDataFrame(fit, objDf, type, etaObf = NULL)
```

Arguments

fit nlmixr fit object

objDf nlmixr objective function data frame which has column names "OBJF", "AIC",

"BIC", "Log-likelihood" and "Condition#(Cov)" "Condition#(Cor)"

type Objective Function Type

etaObf Eta objective function table to add (with focei) to give focei objective function

Value

Nothing, called for side effects

Author(s)

Matthew L. Fidler

nlmixrAddTiming

Manually add time to a nlmixr2 object

Description

Manually add time to a nlmixr2 object

Usage

```
nlmixrAddTiming(object, name, time)
```

Arguments

object nlmixr2 object

name string of the timing name

time (in seconds)

112 nlmixrCbind

Value

Nothing, called for side effects

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {</pre>
 ini({
   ## You may label each parameter with a comment
   tka <- 0.45 # Ka
   tcl <- log(c(0, 2.7, 100)) # Log Cl
   ## This works with interactive models
   ## You may also label the preceding line with label("label text")
   tv <- 3.45; label("log V")</pre>
   ## the label("Label name") works with all models
   eta.ka ~ 0.6
   eta.cl ~ 0.3
   eta.v ~ 0.1
   add.sd <- 0.7
 })
 model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)</pre>
   v <- exp(tv + eta.v)</pre>
   linCmt() ~ add(add.sd)
 })
fit <- nlmixr(one.cmt, theo_sd, est="saem")</pre>
# will add to the current setup
nlmixrAddTiming(fit, "setup", 3)
# Add a new item to the timing dataframe
nlmixrAddTiming(fit, "new", 3)
```

nlmixrCbind

nlmixrCbind

Description

'cbind' for 'nlmixr' objects that preserve the fit information

nlmixrClone 113

Usage

```
nlmixrCbind(fit, extra)
```

Arguments

fit nlmixr fit

extra data to cbind to nlmixr fit

Value

fit expanded with extra values, without disturbing the fit information

Author(s)

Matthew L. Fidler

nlmixrClone

Clone nlmixr environment

Description

Clone nlmixr environment

Usage

```
nlmixrClone(x)
```

Arguments

Χ

nlmixr fit

Value

cloned nlmixr environment

Author(s)

Matthew L. Fidler

114 nlmixrWithTiming

Examples

```
## Not run:
one.cmt <- function() {</pre>
 ini({
    ## You may label each parameter with a comment
   tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")
    ## the label("Label name") works with all models
    eta.ka ~ 0.6
    eta.cl ~ 0.3
   eta.v ~ 0.1
   add.sd <- 0.7
 })
 model({
   ka <- exp(tka + eta.ka)
   cl <- exp(tcl + eta.cl)</pre>
   v <- exp(tv + eta.v)</pre>
    linCmt() ~ add(add.sd)
 })
}
f <- nlmixr2(one.cmt, theo_sd, "saem")</pre>
nlmixrClone(f)
## End(Not run)
```

nlmixrWithTiming

Time a part of a nlmixr operation and add to nlmixr object

Description

Time a part of a nlmixr operation and add to nlmixr object

Usage

```
nlmixrWithTiming(name, code, envir = NULL)
```

Arguments

name Name of the timing to be integrated code Code to be evaluated and timed

envir can be either the nlmixr2 fit data, the nlmixr2 fit environment or NULL, which implies it is going to be added to the nlmixr fit when it is finalized. If the function is being called after a fit is created, please supply this environmental variable

nlmixrWithTiming 115

Value

Result of code

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {</pre>
 ini({
   ## You may label each parameter with a comment
  tka <- 0.45 # Ka
   tcl <- log(c(0, 2.7, 100)) # Log Cl
  ## This works with interactive models
   ## You may also label the preceding line with label("label text")
   tv <- 3.45; label("log V")
   ## the label("Label name") works with all models
   eta.ka ~ 0.6
  eta.cl ~ 0.3
  eta.v ~ 0.1
  add.sd <- 0.7
 })
 model({
  ka <- exp(tka + eta.ka)
  cl <- exp(tcl + eta.cl)</pre>
  v <- exp(tv + eta.v)</pre>
  linCmt() ~ add(add.sd)
})
fit <- nlmixr(one.cmt, theo_sd, est="saem")</pre>
nlmixrWithTiming("time1", {
  Sys.sleep(1)
   # note this can be nested, time1 will exclude the timing from time2
   nlmixrWithTiming("time2", {
      Sys.sleep(1)
   }, envir=fit)
}, envir=fit)
print(fit)
```

nlsControl

nlmixr2 defaults controls for nls

Description

nlmixr2 defaults controls for nls

Usage

```
nlsControl(
 maxiter = 10000,
  tol = 1e-05,
 minFactor = 1/1024,
 printEval = FALSE,
 warnOnly = FALSE,
  scaleOffset = 0,
 nDcentral = FALSE,
  algorithm = c("LM", "default", "plinear", "port"),
  ftol = sqrt(.Machine$double.eps),
  ptol = sqrt(.Machine$double.eps),
  gtol = 0,
  diag = list(),
  epsfcn = 0,
  factor = 100,
 maxfev = integer(),
  nprint = 0,
  solveType = c("grad", "fun"),
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
 odeRecalcFactor = 10^{(0.5)},
  eventType = c("central", "forward"),
  shiErr = (.Machine$double.eps)^(1/3),
  shi21maxFD = 20L,
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  trace = FALSE,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
```

```
literalFix = TRUE,
returnNls = FALSE,
addProp = c("combined2", "combined1"),
calcTables = TRUE,
compress = FALSE,
adjObf = TRUE,
ci = 0.95,
sigdig = 4,
sigdigTable = NULL,
...
)
```

Arguments

maxiter A positive integer specifying the maximum number of iterations allowed.

tol A positive numeric value specifying the tolerance level for the relative offset

convergence criterion.

minFactor A positive numeric value specifying the minimum step-size factor allowed on

any step in the iteration. The increment is calculated with a Gauss-Newton algorithm and successively halved until the residual sum of squares has been decreased or until the step-size factor has been reduced below this limit.

printEval a logical specifying whether the number of evaluations (steps in the gradient

direction taken each iteration) is printed.

warnOnly a logical specifying whether nls() should return instead of signalling an error

in the case of termination before convergence. Termination before convergence happens upon completion of maxiter iterations, in the case of a singular gradi-

ent, and in the case that the step-size factor is reduced below minFactor.

scaleOffset a constant to be added to the denominator of the relative offset convergence

criterion calculation to avoid a zero divide in the case where the fit of a model to data is very close. The default value of 0 keeps the legacy behaviour of nls(). A value such as 1 seems to work for problems of reasonable scale with very

small residuals.

nDcentral only when *numerical* derivatives are used: logical indicating if *central* differ-

ences should be employed, i.e., numericDeriv(*, central=TRUE) be used.

algorithm character string specifying the algorithm to use. The default algorithm is a

Gauss-Newton algorithm. Other possible values are "plinear" for the Golub-Pereyra algorithm for partially linear least-squares models and "port" for the 'nl2sol' algorithm from the Port library – see the references. Can be abbreviated.

ftol non-negative numeric. Termination occurs when both the actual and predicted

relative reductions in the sum of squares are at most ftol. Therefore, ftol

measures the relative error desired in the sum of squares.

ptol non-negative numeric. Termination occurs when the relative error between two

consecutive iterates is at most ptol. Therefore, ptol measures the relative error

desired in the approximate solution.

gtol non-negative numeric. Termination occurs when the cosine of the angle between

result of fn evaluation fvec and any column of the Jacobian is at most gtol in

> absolute value. Therefore, gto1 measures the orthogonality desired between the function vector and the columns of the Jacobian.

a list or numeric vector containing positive entries that serve as multiplicative diag

scale factors for the parameters. Length of diag should be equal to that of par.

If not, user-provided diag is ignored and diag is internally set.

epsfcn (used if jac is not provided) is a numeric used in determining a suitable step

for the forward-difference approximation. This approximation assumes that the relative errors in the functions are of the order of epsfcn. If epsfcn is less than the machine precision, it is assumed that the relative errors in the functions are

of the order of the machine precision.

factor positive numeric, used in determining the initial step bound. This bound is set to

> the product of factor and the |diag * par| if nonzero, or else to factor itself. In most cases factor should lie in the interval (0.1,100). 100 is a generally

recommended value.

maxfev integer; termination occurs when the number of calls to fn has reached maxfev.

Note that nls.lm sets the value of maxfev to 100*(length(par) + 1) if maxfev = integer(), where par is the list or vector of parameters to be optimized.

nprint is an integer; set nprint to be positive to enable printing of iterates

tells if 'nlm' will use nlmixr2's analytical gradients when available (finite differences will be used for event-related parameters like parameters controlling lag time, duration/rate of infusion, and modeled bioavailability). This can be:

> - "hessian" which will use the analytical gradients to create a Hessian with finite differences.

> - "gradient" which will use the gradient and let 'nlm' calculate the finite difference hessian

> - "fun" where nlm will calculate both the finite difference gradient and the finite difference Hessian

> When using nlmixr2's finite differences, the "ideal" step size for either central or forward differences are optimized for with the Shi2021 method which may give more accurate derivatives

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

Event gradient type for dosing events; Can be "central" or "forward" eventType

shiErr This represents the epsilon when optimizing the ideal step size for numeric dif-

ferentiation using the Shi2021 method

shi21maxFD The maximum number of steps for the optimization of the forward difference

step size when using dosing events (lag time, modeled duration/rate and bioavail-

ability)

useColor Boolean indicating if focei can use ASCII color codes

solveType

printNcol
print

Number of columns to printout before wrapping parameter estimates/gradient

Integer representing when the outer step is printed. When this is 0 or do not print the iterations. 1 is print every function evaluation (default), 5 is print every 5 evaluations.

normType

This is the type of parameter normalization/scaling used to get the scaled initial values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual. In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

Where

The other data normalization approaches follow the following formula

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

- = (max(all unscaled values) min(all unscaled values))/2
- rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

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

• mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

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

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• 1en or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

$$\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$$

• constant which does not perform data normalization. That is

 C_1

=0

 C_2

= 1

scaleType The scaling scheme for nlmixr2. The supported types are:

• nlmixr2 In this approach the scaling is performed by the following equation:

 v_{scaled}

= (

$$v_{current} - v_{init} \\$$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

norm This approach uses the simple scaling provided by the normType argument.

 mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

```
v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}
```

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

```
v_{scaled} = ( v_{current} - v_{init} ) + scaleTo Otherwise the parameter is scaled multiplicatively. v_{scaled} = v_{current} / v_{init}
```

*scaleTo

scaleCmax
scaleCmin

scaleC

Maximum value of the scaleC to prevent overflow.

Minimum value of the scaleC to prevent underflow.

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

this is the factor that the gradient is scaled to before optimizing. This only works with scaleType="nlmixr2".

logical value indicating if a trace of the iteration progress should be printed. Default is FALSE. If TRUE the residual (weighted) sum-of-squares, the convergence criterion and the parameter values are printed at the conclusion of each iteration. Note that format() is used, so these mostly depend on getOption("digits"). When the "plinear" algorithm is used, the conditional estimates of the linear parameters are printed after the nonlinear parameters. When the "port" algorithm is used the objective function value printed is half the residual (weighted) sum-of-squares.

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

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

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

logical; when TRUE, will return the nls object instead of the nlmixr object specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

scaleTo

gradTo

trace

sumProd

literalFix

returnNls

addProp

- y represents the observed value
- f represents the predicted value
- a is the additive standard deviation
- b is the proportional/power standard deviation
- c is the power exponent (in the proportional case c=1)

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress Should the object have compressed items

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer

to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 \times 10^{\circ}$ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use

3.

... Additional optional arguments. None are used at present.

Value

nls control object

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {</pre>
  ini({
   tka <- 0.45
   tcl <- log(c(0, 2.7, 100))
   tv <- 3.45
   add.sd <- 0.7
 })
 model({
   ka <- exp(tka)
   cl <- exp(tcl)</pre>
   v <- exp(tv)
   linCmt() ~ add(add.sd)
 })
}
# Uses nlsLM from minpack.lm if available
fit1 <- nlmixr(one.cmt, nlmixr2data::theo_sd, est="nls", nlsControl(algorithm="LM"))</pre>
# Uses port and respect parameter boundaries
fit2 <- nlmixr(one.cmt, nlmixr2data::theo_sd, est="nls", nlsControl(algorithm="port"))</pre>
# You can access the underlying nls object with `$nls`
fit2$nls
```

nmNearPD

nmNearPD

C++ implementation of Matrix's nearPD

Description

With 'ensureSymmetry' it makes sure it is symmetric by applying 0.5*(t(x) + x) before using nm-NearPD

Usage

```
nmNearPD(
    x,
    keepDiag = FALSE,
    do2eigen = TRUE,
    doDykstra = TRUE,
    only.values = FALSE,
    ensureSymmetry = !isSymmetric(x),
    eig.tol = 1e-06,
    conv.tol = 1e-07,
    posd.tol = 1e-08,
    maxit = 100L,
    trace = FALSE
)
```

Arguments

X	numeric $n \times n$ approximately positive definite matrix, typically an approximation to a correlation or covariance matrix. If x is not symmetric (and ensureSymmetry is not false), symmpart(x) is used.
keepDiag	logical, generalizing corr: if TRUE, the resulting matrix should have the same diagonal $(diag(x))$ as the input matrix.
do2eigen	logical indicating if a posdefify() eigen step should be applied to the result of the Higham algorithm.
doDykstra	logical indicating if Dykstra's correction should be used; true by default. If false, the algorithm is basically the direct fixpoint iteration $Y_k = P_U(P_S(Y_{k-1}))$.
only.values	logical; if TRUE, the result is just the vector of eigenvalues of the approximating matrix.
ensureSymmetry	logical; by default, symmpart(x) is used whenever isSymmetric(x) is not true. The user can explicitly set this to TRUE or FALSE, saving the symmetry test. Beware however that setting it FALSE for an asymmetric input x, is typically nonsense!
eig.tol	defines relative positiveness of eigenvalues compared to largest one, λ_1 . Eigenvalues λ_k are treated as if zero when $\lambda_k/\lambda_1 \leq eig.tol$.

nmNearPD 125

conv.tol	convergence tolerance for Higham algorithm.
posd.tol	tolerance for enforcing positive definiteness (in the final posdefify step when do2eigen is TRUE).
maxit	maximum number of iterations allowed.
trace	logical or integer specifying if convergence monitoring should be traced.

Details

This implements the algorithm of Higham (2002), and then (if do2eigen is true) forces positive definiteness using code from posdefify. The algorithm of Knol and ten Berge (1989) (not implemented here) is more general in that it allows constraints to (1) fix some rows (and columns) of the matrix and (2) force the smallest eigenvalue to have a certain value.

Note that setting corr = TRUE just sets diag(.) <- 1 within the algorithm.

Higham (2002) uses Dykstra's correction, but the version by Jens Oehlschlägel did not use it (accidentally), and still gave reasonable results; this simplification, now only used if doDykstra = FALSE, was active in nearPD() up to Matrix version 0.999375-40.

Value

unlike the matrix package, this simply returns the nearest positive definite matrix

Author(s)

Jens Oehlschlägel donated a first version. Subsequent changes by the Matrix package authors.

References

Cheng, Sheung Hun and Higham, Nick (1998) A Modified Cholesky Algorithm Based on a Symmetric Indefinite Factorization; *SIAM J. Matrix Anal.*\ Appl., **19**, 1097–1110.

Knol DL, ten Berge JMF (1989) Least-squares approximation of an improper correlation matrix by a proper one. *Psychometrika* **54**, 53–61.

Higham, Nick (2002) Computing the nearest correlation matrix - a problem from finance; *IMA Journal of Numerical Analysis* **22**, 329–343.

See Also

A first version of this (with non-optional corr=TRUE) has been available as nearcor(); and more simple versions with a similar purpose posdefify(), both from package **sfsmisc**.

Examples

```
set.seed(27)
m <- matrix(round(rnorm(25),2), 5, 5)
m <- m + t(m)
diag(m) <- pmax(0, diag(m)) + 1
(m <- round(cov2cor(m), 2))
near.m <- nmNearPD(m)</pre>
```

nmObjGetControl.agq Get control object from fit

Description

Get control object from fit

Usage

```
## S3 method for class 'agq'
nmObjGetControl(x, ...)

## S3 method for class 'bobyqa'
nmObjGetControl(x, ...)

## S3 method for class 'fo'
nmObjGetControl(x, ...)

## S3 method for class 'foce'
nmObjGetControl(x, ...)

## S3 method for class 'foi'
nmObjGetControl(x, ...)

## S3 method for class 'laplace'
nmObjGetControl(x, ...)

## S3 method for class 'laplace'
nmObjGetControl(x, ...)
```

```
## S3 method for class 'n1qn1'
nmObjGetControl(x, ...)
## S3 method for class 'newuoa'
nmObjGetControl(x, ...)
## S3 method for class 'nlm'
nmObjGetControl(x, ...)
## S3 method for class 'nlme'
nmObjGetControl(x, ...)
## S3 method for class 'nlminb'
nmObjGetControl(x, ...)
## S3 method for class 'nls'
nmObjGetControl(x, ...)
nmObjGetControl(x, ...)
## S3 method for class 'focei'
nmObjGetControl(x, ...)
## S3 method for class 'saem'
nmObjGetControl(x, ...)
## Default S3 method:
nmObjGetControl(x, ...)
## S3 method for class 'optim'
nmObjGetControl(x, ...)
## S3 method for class 'posthoc'
nmObjGetControl(x, ...)
## S3 method for class 'uobyga'
nmObjGetControl(x, ...)
```

Arguments

x nlmixr fit object

... Other parameters

Value

Control object of estimation method

Author(s)

Matthew L. Fidler

nmObjGetEstimationModel

Get the estimation model for a fit object depending on the object type

Description

By default it gets the focei models if available.

Usage

```
nmObjGetEstimationModel(x)
```

Arguments

x nlmixr fit object

Value

returns the estimation '\$model' for the estimation type

```
nmObjGetFoceiControl.agq
```

Method for getting focei compatible control object from nlmixr object

Description

Method for getting focei compatible control object from nlmixr object

Usage

```
## S3 method for class 'agq'
nmObjGetFoceiControl(x, ...)

## S3 method for class 'foce'
nmObjGetFoceiControl(x, ...)

## S3 method for class 'laplace'
nmObjGetFoceiControl(x, ...)

## S3 method for class 'nlme'
nmObjGetFoceiControl(x, ...)
```

nmObjGetIpredModel 129

```
nmObjGetFoceiControl(x, ...)
## Default S3 method:
nmObjGetFoceiControl(x, ...)
## S3 method for class 'posthoc'
nmObjGetFoceiControl(x, ...)
## S3 method for class 'saem'
nmObjGetFoceiControl(x, ...)
```

Arguments

x nlmixr composed fit object

... Other parameters

Value

foceiControl translated from current control

nmObjGetIpredModel

Get the ipred model for a fit object depending on the object type

Description

By default it gets the focei models if available.

Usage

```
nmObjGetIpredModel(x)
## S3 method for class 'saem'
nmObjGetIpredModel(x)
## Default S3 method:
nmObjGetIpredModel(x)
## S3 method for class 'saem'
nmObjGetEstimationModel(x)
## Default S3 method:
nmObjGetEstimationModel(x)
```

Arguments

x nlmixr fit object

Value

```
ipred 'rxode2' model
```

nmObjGetPredOnly

Get the pred-only model for a fit depending on the object type

Description

By default it gets the focei models if available

Usage

```
nmObjGetPredOnly(x)
## S3 method for class 'saem'
nmObjGetPredOnly(x)
## Default S3 method:
nmObjGetPredOnly(x)
```

Arguments

Х

nlmixr fit object

Value

rxode2 pred-only model

```
{\it nmObjHandleControlObject.agqControl}\\ {\it Handle\ the\ control\ object}
```

Description

Handle the control object

Usage

```
## S3 method for class 'agqControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'bobyqaControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'foControl'
```

```
nmObjHandleControlObject(control, env)
## S3 method for class 'foceControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'foiControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'laplaceControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'lbfgsb3cControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'n1qn1Control'
nmObjHandleControlObject(control, env)
## S3 method for class 'newuoaControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'nlmControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'nlmeControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'nlminbControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'nlsControl'
nmObjHandleControlObject(control, env)
nmObjHandleControlObject(control, env)
## S3 method for class 'foceiControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'saemControl'
nmObjHandleControlObject(control, env)
## Default S3 method:
nmObjHandleControlObject(control, env)
## S3 method for class 'optimControl'
nmObjHandleControlObject(control, env)
## S3 method for class 'posthocControl'
nmObjHandleControlObject(control, env)
```

```
## S3 method for class 'uobyqaControl'
nmObjHandleControlObject(control, env)
```

Arguments

control Control object env fit environment

Value

Nothing, called for side effects

Author(s)

Matthew L. Fidler

nmObjHandleModelObject

Handle Model Object

Description

Handle Model Object

Usage

```
nmObjHandleModelObject(model, env)
## S3 method for class 'saemModelList'
nmObjHandleModelObject(model, env)
## S3 method for class 'foceiModelList'
nmObjHandleModelObject(model, env)
## Default S3 method:
nmObjHandleModelObject(model, env)
```

Arguments

model

model list should have at least:

- 'predOnly' this is the prediction model with all the left handed equations added so they will be added the table. The model should have 'rx_pred_', the model based prediction, as the first defined lhs component. The second component should be 'rx_r_', the variance of the prediction. These variables may change based on distribution type. In additional all interesting calculated variables should be included.
- 'predNoLhs' This is the prediction model. It only has the prediction and no left handed equations.

env

Environment for the fit information

Value

This returns the '\$model' object for a fit. It is a s3 method because it may be different between different model types

nmObjUiSetCompressed Set if the nlmixr2 object will return a compressed ui

Description

Set if the nlmixr2 object will return a compressed ui

Usage

```
nmObjUiSetCompressed(type)
```

Arguments

type

is a boolean indicating if the compressed ui will be returned ('TRUE') or not be returned ('FALSE')

Value

invisible logical type

Author(s)

Matthew L. Fidler

Examples

```
nmObjUiSetCompressed(FALSE) \ \# \ now \ the \ \$ui \ will \ return \ an \ environment \\ nmObjUiSetCompressed(TRUE) \ \# \ now \ the \ \$ui \ will \ return \ a \ compressed \ value \\
```

134 ofv

nmsimplex

Nelder-Mead simplex search

Description

Nelder-Mead simplex search

Usage

```
nmsimplex(start, fr, rho = NULL, control = list())
```

Arguments

start initials

fr objective function

rho evaluation environment

control additional optimization options

Value

a list of ...

ofv

Return the objective function

Description

Return the objective function

Usage

```
ofv(x, type, ...)
```

Arguments

Х

object to return objective function value

type

Objective function type value to retrieve or add.

- focei For most models you can specify "focei" and it will add the focei objective function.
- nlme This switches/chooses the nlme objective function if applicable. This objective function cannot be added if it isn't present.
- fo FO objective function value. Cannot be generated
- foce FOCE object function value. Cannot be generated

- laplace# This adds/retrieves the Laplace objective function value. The # represents the number of standard deviations requested when expanding the Gaussian Quadrature. This can currently only be used with saem fits.
- gauss#.# This adds/retrieves the Gaussian Quadrature approximation of the objective function. The first number is the number of nodes to use in the approximation. The second number is the number of standard deviations to expand upon.

Other arguments sent to ofv for other methods.

Value

. . .

Objective function value

Author(s)

Matthew Fidler

optimControl

nlmixr2 optim defaults

Description

nlmixr2 optim defaults

Usage

```
optimControl(
  method = c("Nelder-Mead", "BFGS", "CG", "L-BFGS-B", "SANN", "Brent"),
  trace = 0,
  fnscale = 1,
  parscale = 1,
  ndeps = 0.001,
 maxit = 10000,
  abstol = 1e-08,
  reltol = 1e-08,
  alpha = 1,
  beta = 0.5,
  gamma = 2,
  REPORT = NULL,
  warn.1d.NelderMead = TRUE,
  type = NULL,
  1mm = 5,
  factr = 1e+07,
  pgtol = 0,
  temp = 10,
  tmax = 10,
  stickyRecalcN = 4,
```

```
maxOdeRecalc = 5,
  odeRecalcFactor = 10^{(0.5)},
  eventType = c("central", "forward"),
  shiErr = (.Machine$double.eps)^(1/3),
  shi21maxFD = 20L,
  solveType = c("grad", "fun"),
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  gradTo = 1,
  rxControl = NULL,
  optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  literalFixRes = TRUE,
  returnOptim = FALSE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = FALSE,
  covMethod = c("r", "optim", ""),
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

method

The method to be used. See 'Details'. Can be abbreviated.

trace

Non-negative integer. If positive, tracing information on the progress of the optimization is produced. Higher values may produce more tracing information: for method '"L-BFGS-B"', there are six levels of tracing. See 'optim()' for more information

fnscale

An overall scaling to be applied to the value of 'fn' and 'gr' during optimization. If negative, turns the problem into a maximization problem. Optimization is performed on 'fn(par)/fnscale'

parscale

A vector of scaling values for the parameters. Optimization is performed on 'par/parscale' and these should be comparable in the sense that a unit change in any element produces about a unit change in the scaled value. Not used (nor needed) for 'method = "Brent"'

ndeps A vector of step sizes for the finite-difference approximation to the gradient, on 'par/parscale' scale. Defaults to '1e-3' The maximum number of iterations. Defaults to '100' for the derivative-based maxit methods, and '500' for "Nelder-Mead". abstol The absolute convergence tolerance. Only useful for non-negative functions, as a tolerance for reaching zero. reltol Relative convergence tolerance. The algorithm stops if it is unable to reduce the value by a factor of 'reltol * (abs(val) + reltol)' at a step alpha Reflection factor for the "Nelder-Mead" method. Contraction factor for the "Nelder-Mead" method beta Expansion factor for the "Nelder-Mead" method gamma The frequency of reports for the "BFGS", "L-BFGS-B" and "SANN" meth-REPORT ods if 'control\$trace' is positive. Defaults to every 10 iterations for "BFGS"' and "L-BFGS-B", or every 100 temperatures for "SANN" warn.1d.NelderMead a logical indicating if the (default) "Nelder-Mead" method should signal a warning when used for one-dimensional minimization. As the warning is sometimes inappropriate, you can suppress it by setting this option to 'FALSE' type for the conjugate-gradients method. Takes value '1' for the Fletcher-Reeves update, '2' for Polak-Ribiere and '3' for Beale-Sorenson. is an integer giving the number of BFGS updates retained in the "L-BFGS-B" 1mm method, It defaults to '5' factr controls the convergence of the "L-BFGS-B" method. Convergence occurs when the reduction in the objective is within this factor of the machine tolerance. Default is '1e7', that is a tolerance of about '1e-8'. helps control the convergence of the "L-BFGS-B" method. It is a tolerance pgtol on the projected gradient in the current search direction. This defaults to zero, when the check is suppressed controls the "SANN" method. It is the starting temperature for the cooling temp schedule. Defaults to '10'. is the number of function evaluations at each temperature for the "SANN"' tmax method. Defaults to '10'. stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the problem. maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the system if there was a bad ODE solve. odeRecalcFactor The ODE recalculation factor when ODE solving goes bad, this is the factor the rtol/atol is reduced Event gradient type for dosing events; Can be "central" or "forward" eventType shiErr This represents the epsilon when optimizing the ideal step size for numeric differentiation using the Shi2021 method

shi21maxFD

The maximum number of steps for the optimization of the forward difference step size when using dosing events (lag time, modeled duration/rate and bioavailability)

solveType

tells if 'optim' will use nlmixr2's analytical gradients when available (finite differences will be used for event-related parameters like parameters controlling lag time, duration/rate of infusion, and modeled bioavailability). This can be:

- "gradient" which will use the gradient and let 'optim' calculate the finite difference hessian
- "fun" where optim will calculate both the finite difference gradient and the finite difference Hessian

When using nlmixr2's finite differences, the "ideal" step size for either central or forward differences are optimized for with the Shi2021 method which may give more accurate derivatives

These are only applied in the gradient based methods: "BFGS", "CG", "L-BFGS-B"

useColor

Boolean indicating if focei can use ASCII color codes

printNcol

Number of columns to printout before wrapping parameter estimates/gradient

print

Integer representing when the outer step is printed. When this is 0 or do not print the iterations. 1 is print every function evaluation (default), 5 is print every 5 evaluations.

normType

This is the type of parameter normalization/scaling used to get the scaled initial values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2 The rescaling is the same type described in the OptdesX software manual. In general, all all scaling formula can be described by:

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

Where

The other data normalization approaches follow the following formula

 $v_{scaled} \\ = (\\ v_{unscaled} - C_1 \\) / \\ C_2$

• rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are:

 C_1

= (max(all unscaled values)+min(all unscaled values))/2

 C_2

= (max(all unscaled values) - min(all unscaled values))/2

• rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach:

 C_1

= min(all unscaled values)

 C_2

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

• mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach:

 C_1

= mean(all unscaled values)

 C_2

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

• std or standardization. This standardizes by the mean and standard deviation. In this approach:

 C_1

= mean(all unscaled values)

 C_2

= sd(all unscaled values)

• len or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1

=0

 C_2

=

 $\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$

• constant which does not perform data normalization. That is

$$C_1$$
 = 0
$$C_2$$
 = 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

nlmixr2 In this approach the scaling is performed by the following equation:

$$v_{scaled} \\ = (\\ v_{current} - v_{init} \\$$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

$$v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init}$$

*scaleTo

• multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

$$v_{scaled} \\ = (\\ v_{current} - v_{init} \\$$

) + scaleTo

Otherwise the parameter is scaled multiplicatively.

 v_{scaled} = $v_{current}$

/

 v_{init}

*scaleTo

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini_value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate))*abs(initial_estimate)

These parameter scaling coefficients are chose to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

gradTo

this is the factor that the gradient is scaled to before optimizing. This only works with scaleType="nlmixr2".

rxControl

'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression

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

sumProd

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

literalFix

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

literalFixRes

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

returnOptim

logical; when TRUE this will return the optim list instead of the nlmixr2 fit object

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this

is TRUE

compress Should the ob-

Should the object have compressed items

covMethod allows selec

allows selection of "r", which uses nlmixr2's 'nlmixr2Hess()' for the hessian calculation or "optim" which uses the hessian from 'stats::optim(.., hessian=TRUE)'

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer

to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is 5 * 10 ^ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3

Further arguments to be passed to fn and gr.

Value

optimControl object for nlmixr2

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model

dsn <- data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
```

posthocControl 143

```
ini({
    E0 <- 0.5
    Em <- 0.5
    Em <- 0.5
    E50 <- 2
    g <- fix(2)
})
model({
    v <- E0+Em*time^g/(E50^g+time^g)
    l1(bin) ~ DV * v - log(1 + exp(v))
})
}
fit2 <- nlmixr(mod, dsn, est="optim", optimControl(method="BFGS"))
fit2</pre>
```

posthocControl

Control options for the posthoc estimation method

Description

This option is for simply getting the maximum a-prior (MAP) also called the posthoc estimates

Usage

```
posthocControl(sigdig = 3, ..., interaction = FALSE, maxOuterIterations = NULL)
```

Arguments

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is $5 * 10 ^ (-sigdig + 1)$

... Parameters used in the default 'foceiConrol()'

interaction

Interaction term for the model, in this case the default is 'FALSE', though you can set it to be 'TRUE' as well.

maxOuterIterations

ignored, posthoc always sets this to 0.

Value

posthocControl object

Author(s)

Matthew L. Fidler

144 residuals.nlmixr2FitData

Examples

```
posthocControl()
```

print.saemFit

Print an SAEM model fit summary

Description

Print an SAEM model fit summary

Usage

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

Arguments

```
x a saemFit object ... others
```

Value

a list

residuals.nlmixr2FitData

Extract residuals from the FOCEI fit

Description

Extract residuals from the FOCEI fit

Usage

```
## S3 method for class 'nlmixr2FitData'
residuals(
  object,
    ...,
  type = c("ires", "res", "iwres", "wres", "cwres", "cpred", "cres")
)
```

Arguments

```
object focei.fit object
... Additional arguments
type Residuals type fitted.
```

rmEta 145

Value

residuals

Author(s)

Matthew L. Fidler

rmEta

Remove an eta from the model

Description

Remove an eta from the model

Usage

```
rmEta(ui, eta)
```

Arguments

```
ui rxode2 user interface eta eta to remove
```

Value

ui model with eta removed

Author(s)

Matthew L. Fidler

Examples

```
mod <- function () {
  description <- "One compartment PK model with linear clearance"
  ini({
    lka <- 0.45
    lcl <- 1
    lvc <- 3.45
    propSd <- c(0, 0.5)
    etaKa ~ 0.1
  })
model({
    ka <- exp(lka + etaKa)
    cl <- exp(lcl)
    vc <- exp(lvc)
    Cc <- linCmt()
    Cc ~ prop(propSd)</pre>
```

```
})
mod %>% rmEta("etaKa")
# This can also remove more than one eta
mod <- function () {</pre>
 description <- "One compartment PK model with linear clearance"
 ini({
   lka <- 0.45
   lcl <- 1
   lvc <- 3.45
   propSd <- c(0, 0.5)
   etaKa ~ 0.1
   etaCl ~ 0.2
   etaVc ~ 0.3
  })
 model({
   ka <- exp(lka + etaKa)</pre>
   cl <- exp(lcl + etaCl)</pre>
   vc <- exp(lvc + etaVc)</pre>
   Cc <- linCmt()</pre>
   Cc ~ prop(propSd)
 })
mod %>% rmEta(c("etaKa", "etaCl"))
```

saemControl

Control Options for SAEM

Description

Control Options for SAEM

Usage

```
saemControl(
   seed = 99,
   nBurn = 200,
   nEm = 300,
   nmc = 3,
   nu = c(2, 2, 2),
   print = 1,
   trace = 0,
   covMethod = c("linFim", "fim", "r,s", "r", "s", ""),
   calcTables = TRUE,
```

```
logLik = FALSE,
  nnodesGq = 3,
  nsdGq = 1.6,
  optExpression = TRUE,
  literalFix = FALSE,
  adjObf = TRUE,
  sumProd = FALSE,
  addProp = c("combined2", "combined1"),
  tol = 1e-06,
  itmax = 30,
  type = c("nelder-mead", "newuoa"),
  powRange = 10,
  lambdaRange = 3,
  odeRecalcFactor = 10^{\circ}(0.5),
 maxOdeRecalc = 5L,
  perSa = 0.75,
  perNoCor = 0.75,
  perFixOmega = 0.1,
  perFixResid = 0.1,
  compress = FALSE,
  rxControl = NULL,
  sigdig = NULL,
  sigdigTable = NULL,
  ci = 0.95,
 muRefCov = TRUE,
 muRefCovAlg = TRUE,
 handleUninformativeEtas = TRUE,
  iovXform = c("sd", "var", "logsd", "logvar"),
)
```

Arguments

nu

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

this is 99.

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

steps. This is equivalent to Monolix's K_0 or K_b.

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

alent to Monolix's K_1.

nmc Number of Markov Chains. By default this is 3. When you increase the number of chains the numerical integration by MC method will be more accurate at the

of chains the numerical integration by MC method will be more accurate at the

cost of more computation. In Monolix this is equivalent to L.

This is a vector of 3 integers. They represent the numbers of transitions of the three different kernels used in the Hasting-Metropolis algorithm. The default value is c(2,2,2), representing 40 for each transition initially (each value is

multiplied by 20).

The first value represents the initial number of multi-variate Gibbs samples are taken from a normal distribution.

The second value represents the number of uni-variate, or multi-dimensional random walk Gibbs samples are taken.

The third value represents the number of bootstrap/reshuffling or uni-dimensional random samples are taken.

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

console. By default, this is 1.

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

ful for debugging, but not for typical fitting.

covMethod Method for calculating covariance. In this discussion, R is the Hessian matrix

of the objective function. The S matrix is the sum of each individual's gradient cross-product (evaluated at the individual empirical Bayes estimates).

"linFim" Use the Linearized Fisher Information Matrix to calculate the covariance

"fim" Use the SAEM-calculated Fisher Information Matrix to calculate the covariance.

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

"r" Uses the Hessian matrix to calculate the covariance as $2 \times R^{-1}$

"s" Uses the crossproduct matrix to calculate the covariance as $4 \times S^{-1}$

"" Does not calculate the covariance step.

calcTables This boolean is to determine if the foceiFit will calculate tables. By default this

is TRUE

logLik boolean indicating that log-likelihood should be calculate by Gaussian quadra-

ture

nnodesGq number of nodes to use for the Gaussian quadrature when computing the likeli-

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

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

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

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

on.

literalFix boolean, substitute fixed population values as literals and re-adjust ui and pa-

rameter estimates after optimization; Default is 'TRUE'.

adj0bf is a boolean to indicate if the objective function should be adjusted to be closer

to NONMEM's default objective function. By default this is TRUE

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

cision multiplication and sums to high precision sums using the PreciseSums

package. By default this is FALSE.

addProp specifies the type of additive plus proportional errors, the one where standard

deviations add (combined1) or the type where the variances add (combined2).

The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

y = f +	$\sqrt{a^2}$	$+b^{2}$	×	$f^{2 \times c}$	×	ε
---------	--------------	----------	---	------------------	---	---

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

This is the tolerance for the regression models used for complex residual errors

(ie add+prop etc)

itmax This is the maximum number of iterations for the regression models used for

complex residual errors. The number of iterations is itmax*number of parame-

ters

type indicates the type of optimization for the residuals; Can be one of c("nelder-

mead", "newuoa")

powRange This indicates the range that powers can take for residual errors; By default this

is 10 indicating the range is c(-10, 10)

lambdaRange This indicates the range that Box-Cox and Yeo-Johnson parameters are con-

strained to be; The default is 3 indicating the range c(-3,3)

odeRecalcFactor

tol

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

perSa This is the percent of the time the 'nBurn' iterations in phase runs runs a simu-

lated annealing.

perNoCor This is the percentage of the MCMC phase of the SAEM algorithm where the

variance/covariance matrix has no correlations. By default this is 0.75 or 75

Monte-carlo iteration.

perFixOmega This is the percentage of the 'nBurn' phase where the omega values are unfixed

to allow better exploration of the likelihood surface. After this time, the omegas

are fixed during optimization.

perFixResid This is the percentage of the 'nBurn' phase where the residual components are

unfixed to allow better exploration of the likelihood surface.

compress Should the object have compressed items

rxControl 'rxode2' ODE solving options during fitting, created with 'rxControl()'

sigdig Specifies the "significant digits" that the ode solving requests. When specified

this controls the relative and absolute tolerances of the ODE solvers. By default the tolerance is $0.5*10^{-sigdig-2}$ for regular ODEs. For the sensitivity equations the default is $0.5*10^{-sigdig-1.5}$ (sensitivity changes only applicable for liblsoda). This also controls the atol/rtol of the steady state solutions. The ssAtol/ssRtol is $0.5*10^{-sigdig}$ and for the sensitivities $0.5*10^{-sigdig+0.625}$. By default this is unspecified (NULL) and uses the

standard atol/rtol.

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

muRefCov

This controls if mu-referenced covariates in 'saem' are handled differently than non mu-referenced covariates. When 'TRUE', mu-referenced covariates have special handling. When 'FALSE' mu-referenced covariates are treated the same as any other input parameter.

muRefCovAlg

This controls if algebraic expressions that can be mu-referenced are treated as mu-referenced covariates by:

- 1. Creating a internal data-variable 'nlmixrMuDerCov#' for each algebraic mureferenced expression
- 2. Change the algebraic expression to 'nlmixrMuDerCov# * mu_cov_theta'
- 3. Use the internal mu-referenced covariate for saem
- 4. After optimization is completed, replace 'model()' with old 'model()' expression
- 5. Remove 'nlmixrMuDerCov#' from nlmix2 output

In general, these covariates should be more accurate since it changes the system to a linear compartment model. Therefore, by default this is 'TRUE'.

handleUninformativeEtas

boolean that tells nlmixr2's saem to calculate uninformative etas and handle them specially (default is 'TRUE').

iovXform

This is the transformation used on the diagonal of the 'iov'. The possibilities are:

- sd Estimate the IOV as the standard deviation for IOV
- var Estimate the IOV as the variance for IOV.
- logsd Estimate the IOV as the log(sd) instead of sd.
- logvar Estimate the IOV as the log(var) instead of variance.

Other arguments to control SAEM.

Value

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

Author(s)

Wenping Wang & Matthew L. Fidler

See Also

Other Estimation control: foceiControl(), nlmixr2NlmeControl()

setCov 151

setCov

Set the covariance type based on prior calculated covariances

Description

Set the covariance type based on prior calculated covariances

Usage

```
setCov(fit, method)
```

Arguments

fit nlmixr2 fit

method covariance method (see the 'covMethod' argument for the control options for

the choices)

Value

Fit object with covariance updated

Author(s)

Matt Fidler

See Also

```
foceiControl(), saemControl()
```

set0fv

Set/get Objective function type for a nlmixr2 object

Description

Set/get Objective function type for a nlmixr2 object

Usage

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

Arguments

x nlmixr2 fit object

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

152 summary.saemFit

Value

Nothing

Author(s)

Matthew L. Fidler

sqrtm

Return the square root of general square matrix A

Description

Return the square root of general square matrix A

Usage

```
sqrtm(m)
```

Arguments

m

Matrix to take the square root of.

Value

A square root general square matrix of m

summary.saemFit

Print an SAEM model fit summary

Description

Print an SAEM model fit summary

Usage

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

Arguments

```
object a saemFit object ... others
```

Value

a list

tableControl 153

tableControl

Output table/data.frame options

Description

Output table/data.frame options

Usage

```
tableControl(
  npde = NULL,
  cwres = NULL,
 nsim = 300,
  ties = TRUE,
 censMethod = c("truncated-normal", "cdf", "ipred", "pred", "epred", "omit"),
  seed = 1009,
 cholSEtol = (.Machine$double.eps)^(1/3),
 state = TRUE,
 lhs = TRUE,
 eta = TRUE,
  covariates = TRUE,
 addDosing = FALSE,
  subsetNonmem = TRUE,
  cores = NULL,
 keep = NULL,
 drop = NULL
)
```

Arguments

npde	When TRUE, request npde regardless of the algorithm used.
cwres	When TRUE, request CWRES and FOCEi likelihood regardless of the algorithm used.
nsim	represents the number of simulations. For rxode2, if you supply single subject event tables (created with [eventTable()])
ties	When 'TRUE' jitter prediction-discrepancy points to discourage ties in cdf.
censMethod	Handle censoring method: - "truncated-normal" Simulates from a truncated normal distribution under the assumption of the model and censoring. - "cdf" Use the cdf-method for censoring with npde and use this for any other residuals ('cwres' etc) - "omit" omit the residuals for censoring
seed	an object specifying if and how the random number generator should be initialized
cholSEtol	The tolerance for the 'rxode2::choleSE' function

154 tableControl

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

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

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

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

addDosing Boolean indicating if the solve should add rxode2 EVID and related columns.

This will also include dosing information and estimates at the doses. Be default, rxode2 only includes estimates at the observations. (default FALSE). When addDosing is NULL, only include EVID=0 on solve and exclude any model-times or EVID=2. If addDosing is NA the classic rxode2 EVID events are returned. When addDosing is TRUE add the event information in NONMEM-style format; If subsetNonmem=FALSE rxode2 will also include extra event types (EVID) for ending infusion and modeled times:

- EVID=-1 when the modeled rate infusions are turned off (matches rate=-1)
- EVID=-2 When the modeled duration infusions are turned off (matches rate=-2)
- EVID=-10 When the specified rate infusions are turned off (matches rate>0)
- EVID=-20 When the specified dur infusions are turned off (matches dur>0)
- EVID=101,102,103,... Modeled time where 101 is the first model time, 102 is the second etc.

subsetNonmem subset to NONMEM compatible EVIDs only. By default TRUE.

cores Number of cores used in parallel ODE solving. This is equivalent to calling

setRxThreads()

keep is the keep sent to the table

drop is the dropped variables sent to the table

Details

If you ever want to add CWRES/FOCEi objective function you can use the addCwres

If you ever want to add NPDE/EPRED columns you can use the addNpde

Value

A list of table options for nlmixr2

Author(s)

Matthew L. Fidler

uobyqaControl

Control for uobyqa estimation method in nlmixr2

Description

Control for uobyqa estimation method in nlmixr2

Usage

```
uobyqaControl(
 npt = NULL,
  rhobeg = NULL,
  rhoend = NULL,
  iprint = 0L,
 maxfun = 100000L,
  returnUobyga = FALSE,
  stickyRecalcN = 4,
 maxOdeRecalc = 5,
 odeRecalcFactor = 10^{(0.5)},
  useColor = crayon::has_color(),
  printNcol = floor((getOption("width") - 23)/12),
  print = 1L,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleTo = 1,
  rxControl = NULL,
 optExpression = TRUE,
  sumProd = FALSE,
  literalFix = TRUE,
  literalFixRes = TRUE,
  addProp = c("combined2", "combined1"),
  calcTables = TRUE,
  compress = FALSE,
  covMethod = c("r", ""),
  adjObf = TRUE,
  ci = 0.95,
  sigdig = 4,
  sigdigTable = NULL,
)
```

Arguments

npt

The number of points used to approximate the objective function via a quadratic approximation for bobyqa. The value of npt must be in the interval [n+2,(n+1)(n+2)/2]

where n is the number of parameters in par. Choices that exceed 2*n+1 are not recommended. If not defined, it will be set to 2*n + 1. (bobyqa)

rhobeg Beginning change in parameters for bobyqa algorithm (trust region). By default

this is 0.2 or 20 parameters when the parameters are scaled to 1. rhobeg and rhoend must be set to the initial and final values of a trust region radius, so both must be positive with 0 < rhoend < rhobeg. Typically rhobeg should be about one tenth of the greatest expected change to a variable. Note also that smallest difference abs(upper-lower) should be greater than or equal to rhobeg*2. If this

is not the case then rhobeg will be adjusted. (bobyqa)

rhoend The smallest value of the trust region radius that is allowed. If not defined, then

10^(-sigdig-1) will be used. (bobyqa)

iprint The value of 'iprint' should be set to an integer value in '0, 1, 2, 3, ...', which

controls the amount of printing. Specifically, there is no output if 'iprint=0' and there is output only at the start and the return if 'iprint=1'. Otherwise, each new value of 'rho' is printed, with the best vector of variables so far and the corresponding value of the objective function. Further, each new value of the objective function with its variables are output if 'iprint=3'. If 'iprint > 3', the objective function value and corresponding variables are output every 'iprint'

evaluations. Default value is '0'.

maxfun The maximum allowed number of function evaluations. If this is exceeded, the

method will terminate.

returnUobyqa return the uobyqa output instead of the nlmixr2 fit

stickyRecalcN The number of bad ODE solves before reducing the atol/rtol for the rest of the

problem.

maxOdeRecalc Maximum number of times to reduce the ODE tolerances and try to resolve the

system if there was a bad ODE solve.

odeRecalcFactor

The ODE recalculation factor when ODE solving goes bad, this is the factor the

rtol/atol is reduced

useColor Boolean indicating if focei can use ASCII color codes

printNcol Number of columns to printout before wrapping parameter estimates/gradient

print Integer representing when the outer step is printed. When this is 0 or do not

print the iterations. 1 is print every function evaluation (default), 5 is print every

5 evaluations.

normType This is the type of parameter normalization/scaling used to get the scaled initial

values for nlmixr2. These are used with scaleType of.

With the exception of rescale2, these come from Feature Scaling. The rescale2

The rescaling is the same type described in the OptdesX software manual.

In general, all all scaling formula can be described by:

 v_{scaled}

= (

 $v_{unscaled} - C_1$

)/ C_2 Where The other data normalization approaches follow the following formula v_{scaled} = ($v_{unscaled} - C_1$)/ C_2 • rescale2 This scales all parameters from (-1 to 1). The relative differences between the parameters are preserved with this approach and the constants are: C_1 = (max(all unscaled values)+min(all unscaled values))/2 = (max(all unscaled values) - min(all unscaled values))/2 • rescale or min-max normalization. This rescales all parameters from (0 to 1). As in the rescale2 the relative differences are preserved. In this approach: C_1 = min(all unscaled values) C_2 = max(all unscaled values) - min(all unscaled values) • mean or mean normalization. This rescales to center the parameters around the mean but the parameters are from 0 to 1. In this approach: C_1 = mean(all unscaled values) C_2 = max(all unscaled values) - min(all unscaled values) • std or standardization. This standardizes by the mean and standard deviation. In this approach: C_1 = mean(all unscaled values) C_2 = sd(all unscaled values)

• 1en or unit length scaling. This scales the parameters to the unit length. For this approach we use the Euclidean length, that is:

 C_1 = 0 C_2 = $\sqrt{(v_1^2 + v_2^2 + \dots + v_n^2)}$

• constant which does not perform data normalization. That is

 C_1 = 0 C_2 = 1

scaleType

The scaling scheme for nlmixr2. The supported types are:

nlmixr2 In this approach the scaling is performed by the following equation:

 $v_{scaled} \\ = (\\ v_{current} - v_{init} \\$

)*scaleC[i] + scaleTo

The scaleTo parameter is specified by the normType, and the scales are specified by scaleC.

- norm This approach uses the simple scaling provided by the normType argument.
- mult This approach does not use the data normalization provided by normType, but rather uses multiplicative scaling to a constant provided by the scaleTo argument.

In this case:

 $v_{scaled} \\ = \\ v_{current} \\ / \\ v_{init} \\ *scaleTo$

> multAdd This approach changes the scaling based on the parameter being specified. If a parameter is defined in an exponential block (ie exp(theta)), then it is scaled on a linearly, that is:

 v_{scaled} = ($v_{current} - v_{init}$

) + scaleTo

Otherwise the parameter is scaled multiplicatively.

 v_{scaled} $v_{current}$ v_{init}

*scaleTo

scaleCmax

Maximum value of the scaleC to prevent overflow.

scaleCmin

Minimum value of the scaleC to prevent underflow.

scaleC

The scaling constant used with scaleType=nlmixr2. When not specified, it is based on the type of parameter that is estimated. The idea is to keep the derivatives similar on a log scale to have similar gradient sizes. Hence parameters like log(exp(theta)) would have a scaling factor of 1 and log(theta) would have a scaling factor of ini_value (to scale by 1/value; ie d/dt(log(ini_value)) = 1/ini_value or scaleC=ini value)

- For parameters in an exponential (ie exp(theta)) or parameters specifying powers, boxCox or yeoJohnson transformations, this is 1.
- For additive, proportional, lognormal error structures, these are given by 0.5*abs(initial_estimate)
- Factorials are scaled by abs(1/digamma(initial_estimate+1))
- These parameter scaling coefficients are chose to try to keep similar slopes

• parameters in a log scale (ie log(theta)) are transformed by log(abs(initial_estimate))*abs(initial_estimate)

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

While these are chosen in a logical manner, they may not always apply. You can specify each parameters scaling factor by this parameter if you wish.

scaleTo

Scale the initial parameter estimate to this value. By default this is 1. When zero or below, no scaling is performed.

rxControl

'rxode2' ODE solving options during fitting, created with 'rxControl()'

optExpression

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

sumProd

Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE.

literalFix

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

literalFixRes

boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'.

addProp

specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation:

$$y = f + (a + b \times f^c) \times \varepsilon$$

The combined2 error model can be described by the following equation:

$$y = f + \sqrt{a^2 + b^2 \times f^{2 \times c}} \times \varepsilon$$

Where:

- y represents the observed value

- f represents the predicted value

- a is the additive standard deviation

- b is the proportional/power standard deviation

- c is the power exponent (in the proportional case c=1)

calcTables

This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE

compress

Should the object have compressed items

covMethod

Method for calculating covariance. In this discussion, R is the Hessian matrix of the objective function. The S matrix is the sum of individual gradient cross-product (evaluated at the individual empirical Bayes estimates).

- "r,s" Uses the sandwich matrix to calculate the covariance, that is: solve(R)
 %*% S %*% solve(R)
- "r" Uses the Hessian matrix to calculate the covariance as 2 %*% solve(R)
- "s" Uses the cross-product matrix to calculate the covariance as 4 %*% solve(S)
- "" Does not calculate the covariance step.

adj0bf

is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE

ci

Confidence level for some tables. By default this is 0.95 or 95% confidence.

sigdig

Optimization significant digits. This controls:

- The tolerance of the inner and outer optimization is 10^-sigdig
- The tolerance of the ODE solvers is 0.5*10^(-sigdig-2); For the sensitivity equations and steady-state solutions the default is 0.5*10^(-sigdig-1.5) (sensitivity changes only applicable for liblsoda)
- The tolerance of the boundary check is 5 * 10 ^ (-sigdig + 1)

sigdigTable

Significant digits in the final output table. If not specified, then it matches the significant digits in the 'sigdig' optimization algorithm. If 'sigdig' is NULL, use 3.

. . .

Ignored parameters

vpcSim 161

Value

uobyqa control structure

Author(s)

Matthew L. Fidler

Examples

```
\# A logit regression example with emax model
dsn \leftarrow data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
mod <- function() {</pre>
ini({
   E0 <- 0.5
   Em <- 0.5
   E50 <- 2
   g \leftarrow fix(2)
 })
 model({
   v \leftarrow E0+Em*time^g/(E50^g+time^g)
   ll(bin) \sim DV * v - log(1 + exp(v))
 })
}
fit2 <- nlmixr(mod, dsn, est="uobyqa")</pre>
print(fit2)
# you can also get the nlm output with fit2$nlm
fit2$uobyqa
# The nlm control has been modified slightly to include
# extra components and name the parameters
```

vpcSim

VPC simulation

Description

VPC simulation

162 vpcSim

Usage

```
vpcSim(
  object,
  ...,
  keep = NULL,
  n = 300,
  pred = FALSE,
  seed = 1009,
  nretry = 50,
  minN = 10,
  normRelated = TRUE
)
```

Arguments

object	This is the nlmixr2 fit object
	Other arguments sent to 'rxSolve()'
keep	Column names to keep in the output simulated dataset
n	Number of simulations
pred	Should predictions be added to the simulation
seed	Seed to set for the VPC simulation
nretry	Number of times to retry the simulation if there is NA values in the simulation
minN	With retries, the minimum number of studies to restimulate (by default 10)

should the VPC style simulation be for normal related variables only

Value

data frame of the VPC simulation

Author(s)

Matthew L. Fidler

normRelated

Examples

```
one.cmt <- function() {
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tcl <- log(c(0, 2.7, 100)) # Log Cl
    ## This works with interactive models
    ## You may also label the preceding line with label("label text")
    tv <- 3.45; label("log V")
    ## the label("Label name") works with all models
    eta.ka ~ 0.6</pre>
```

vpcSim 163

```
eta.cl ~ 0.3
  eta.v ~ 0.1
  add.sd <- 0.7
})
model({
  ka <- exp(tka + eta.ka)
    cl <- exp(tcl + eta.cl)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
})
}
fit <- nlmixr(one.cmt, theo_sd, est="focei")
head(vpcSim(fit, pred=TRUE))</pre>
```

Index

* Estimation control foceiControl, 25	<pre>getValidNlmixrCtl (getValidNlmixrCtl.agq), 41</pre>	
nlmixr2NlmeControl, 105 saemControl, 146	getValidNlmixrCtl.agq,41	
* datasets	iBoxCox (boxCox), 22	
nlmixr2Keywords, 104	iYeoJohnson (boxCox), 22	
.augPredIpredModel,4	1 1 0 1 1 10	
.nlmixr0preProcessCovariatesPresent, 4	laplaceControl, 43 lbfgsb3cControl, 45	
.nlmixrPreprocessLiteralFix, 5	logical, 117	
<pre>.preProcessDataUi, 6 .preProcessZeroOmega, 6</pre>	logLik, 92	
. pr er rocesszer oomega, o	8, > -	
addCwres, 7, <i>154</i>	n1qn1, <i>39</i>	
addNpde, 8, 154	n1qn1Control, 52	
addTable, 10	nearcor, 125	
agqControl, 11	newuoaControl, 59	
AIC, 92	nlm, 107	
assertNlmixrFit, 14	nlmControl, 66	
assertNlmixrFitData, 15	nlme, 84, 92	
augPred.nlmixr2FitData	nlmeControl (nlmixr2NlmeControl), 105 nlminb, 107, 109	
(nlmixr2AugPredSolve),94	nlminbControl, 73	
BIC, 92	nlmixr (nlmixr2), 81	
bobyqaControl, 16	nlmixr2, 81, 150	
boxCox, 22	nlmixr2AllEst, 94	
	nlmixr2AugPredSolve, 94	
cholSE, 23	nlmixr2CreateOutputFromUi, 96	
diag, <i>124</i>	nlmixr2Est(nlmixr2Est.agq), 97	
4148, 127	nlmixr2Est.agq,97	
fixed.effects, 93	nlmixr2fix, 99	
foceControl, 24	nlmixr2Gill83, 100, <i>102</i> , <i>103</i>	
foceiControl, 25, 109, 150, 151	nlmixr2Hess, 102	
foControl, 39	nlmixr2Keywords, 104	
foiControl, 40	nlmixr2Logo, 104	
format, <i>122</i>	nlmixr2NlmeControl, 39, 105, 150	
100 T (100) 151	nlmixr2Validate, 110	
get0fvType (set0fv), 151	nlmixr2Version, 110	
getOption, 122	nlmixrAddObjectiveFunctionDataFrame,	
getValidNlmixrControl	111 nlmixrAddTiming, 111	
(getValidNlmixrCtl.agq), 41	HILIHIAN AUUT IIIIING, 111	

INDEX 165

nlmixrCbind, 112 nlmixrClone, 113	<pre>setRxThreads(), 154 sqrtm, 152</pre>
nlmixrGione, 113	
nls, <i>117</i>	summary.saemFit, 152 symmpart, 124
nlsControl, 116	
nmNearPD, 124	tableControl, 153
nmObjGetControl(nmObjGetControl.agq),	
126	uobyqaControl, 155
nmObjGetControl.agq, 126	varClasses, 108
nmObjGetEstimationModel, 128	vpcSim, 161
nmObjGetEstimationModel.default	vpc31111, 101
<pre>(nmObjGetIpredModel), 129</pre>	warning, <i>107</i>
nmObjGetEstimationModel.saem	wai iiiig, 107
(nmObjGetIpredModel), 129	yeoJohnson (boxCox), 22
nmObjGetFoceiControl	yeasamaan (saxaax), 22
<pre>(nmObjGetFoceiControl.agq), 128</pre>	
nmObjGetFoceiControl.agq, 128	
nmObjGetIpredModel, 129	
nmObjGetPredOnly, 130	
nmObjHandleControlObject	
(nmObjHandleControlObject.agqContr	01)
130	01),
nmObjHandleControlObject.agqControl,	
nmObjHandleModelObject, 132	
nmObjUiSetCompressed, 133	
nmsimplex, 134	
nmTest (nlmixr2Validate), 110	
numericDeriv, 117	
ofv, 134	
optim, <i>39</i>	
optimControl, 135	
optimHess, 103	
pdClasses, 108	
posdefify, <i>124</i> , <i>125</i>	
posthocControl, 143	
print.saemFit, 144	
print. Saeiii It, 144	
random.effects, 93	
residuals.nlmixr2FitData, 144	
rmEta, 145	
rxode2, 86	
rxSolve, 39	
saemControl, 39, 91, 109, 146, 151	
setCov, 151	
set0fv, 151	