

Package ‘nlmixr2est’

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Type Package

Title Nonlinear Mixed Effects Models in Population PK/PD, Estimation Routines

Version 6.0.1

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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](https://doi.org/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](https://doi.org/10.1002/psp4.12052)>).

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URL <https://github.com/nlmixr2/nlmixr2est>,
<https://nlmixr2.github.io/nlmixr2est/>

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.augPredIpredModel *Augment Prediction for Ipred Model*

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

| | |
|----------------------|--|
| <code>ui</code> | model function/object |
| <code>est</code> | estimation method (all methods are shown by <code>'nlmixr2AllEst()'</code>). Methods can be added for other tools |
| <code>data</code> | nlmixr data |
| <code>control</code> | 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

| | |
|----------------------|--|
| <code>ui</code> | rxode2 ui |
| <code>est</code> | estimation method (all methods are shown by <code>'nlmixr2AllEst()'</code>). Methods can be added for other tools |
| <code>data</code> | nlmixr data |
| <code>control</code> | 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 |

Value

list with the ui (possibly modified)

Author(s)

Matthew L. Fidler

aaaCranNlmixrThreads *This function is to set the number of threads to 2*

Description

In general it is a CRAN requirement that packages not use more than 2 threads. This function is to set the number of threads to 2 for CRAN testing. It is not intended for general use.

Usage

```
aaaCranNlmixrThreads()
```

Details

When testing with devtools::test() or testthat::test_package(), the NOT_CRAN environment variable is set to "true", so the number of threads will not be limited to 2.

Value

nothing, called for side effect of setting the number of threads to 2 for CRAN testing

Author(s)

Matthew L. Fidler

Examples

```
# Set the number of threads to 2 for CRAN testing
aaaCranNlmixrThreads()
```

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

| | |
|---------------------------|---|
| <code>fit</code> | nlmixr2 fit without WRES/CWRES |
| <code>focei</code> | Boolean indicating if the focei objective function is added. If not the foce objective function is added. |
| <code>updateObject</code> | Boolean indicating if the original fit object should be updated. By default this is true. |
| <code>envir</code> | 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")
    ## 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)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}

f <- try(nlmixr2(one.cmt, theo_sd, "saem"))

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))
  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 |
| updateObject | Boolean indicating if original object should be updated. By default this is TRUE. |
| 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() {
  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)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}

```

```
f <- nlmixr2(one.cmt, theo_sd, "saem")

# even though you may have forgotten to add the NPDE, you can add it to the data.frame:

f <- addNpde(f)
```

| | |
|----------|---|
| addTable | <i>Add table information to nlmixr2 fit object without tables</i> |
|----------|---|

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

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
    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)
  })
}

# run without tables step
f <- nlmixr2(one.cmt, theo_sd, "saem", control=list(calcTables=FALSE))

print(f)

# Now add the tables

f <- addTable(f)

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.

Usage

```
agqControl(
```

```

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

```

Arguments

| | |
|-------------|--|
| sigdig | Optimization significant digits. This controls: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \times 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \times 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \times 10^{-(\text{sigdig} + 1)}$ |
| 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 $\text{nAGQ}^{\text{neta}}$ additional function evaluations for even nAGQ numbers and $(\text{nAGQ}^{\text{neta}})-1$ 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 gnmm it was -700. |
| agqHi | The upper bound for adaptive quadrature log-likelihood. By default this is Inf; in the original nlmixr's gnmm was 400. |

Value

agqControl object

Author(s)

Matthew L. Fidler

Examples

```

agqControl()

# 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() {
  ini({
    t1 <- 1
    t2 <- 1
    t3 <- 1
    eta1 ~ 1
  })
  model({
    lp <- t1 * x1 + t2 * x2 + (x1 + x2*t3) * eta1
    p <- pnorm(lp)
    m1 <- m # need to add outside of model specification
    x ~ dbinom(m1, p)
  })
}

fit <- nlmixr(f, r, est="agq")

p <- pump

p$dv <- p$y
p$time <- 0 # dummy time

f <- function() {
  ini({
    t1 <- 1
    t2 <- 1
    t3 <- 1
    t4 <- 1
    eta1 ~ 1
  })
  model({
    if (group == 1) {
      lp <- t1 + t2 * logtstd
    } else {
      lp <- t3 + t4 * logtstd
    }
    lp <- lp + eta1
    lam <- exp(lp)
    y ~ dpois(lam)
  })
}

```

```

fit <- nlmixr(f, p, est="agq", control=agqControl(nAGQ=5))

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
    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="agq")

```

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

Examples

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

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)
```

| | |
|---------------|--|
| bobyqaControl | <i>Control for bobyqa estimation method in nlmixr2</i> |
|---------------|--|

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),
  indTolRelax = TRUE,
  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 $0 < \text{rhoend} < \text{rhobeg}$. 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 $\min(0.95, 0.2 * \max(\text{abs}(\text{par})))$. Note also that smallest difference $\text{abs}(\text{upper-lower})$ 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 |
| indTolRelax | When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward. |
| useColor | Boolean indicating if foci 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:

$$C_1 = (\max(\text{all unscaled values}) + \min(\text{all unscaled values})) / 2$$

$$C_2 = (\max(\text{all unscaled values}) - \min(\text{all unscaled values})) / 2$$

- 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:

$$C_1 = \min(\text{all unscaled values})$$

$$C_2 = \max(\text{all unscaled values}) - \min(\text{all unscaled values})$$

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

$$C_1 = \text{mean}(\text{all unscaled values})$$

$$C_2 = \max(\text{all unscaled values}) - \min(\text{all unscaled values})$$

- `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:

$$v_{scaled}$$

$$= \frac{v_{current}}{v_{init}}$$

*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:

$$= (\frac{v_{scaled}}{v_{current} - v_{init}}) + scaleTo$$

Otherwise the parameter is scaled multiplicatively.

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

*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_estim

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 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). <ul style="list-style-type: none"> • "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. |
| 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 |
| ci | Confidence level for some tables. By default this is 0.95 or 95% confidence. |
| sigdig | Optimization significant digits. This controls: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ |

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

| | |
|-------------|--|
| 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

bobyqa control structure

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model

dsn <- data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))

mod <- function() {
  ini({
    E0 <- 0.5
    Em <- 0.5
    E50 <- 2
    g <- fix(2)
  })
  model({
    v <- E0+Em*time^g/(E50^g+time^g)
    ll(bin) ~ DV * v - log(1 + exp(v))
  })
}

fit2 <- nlmixr(mod, dsn, est="bobyqa")

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

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

Usage

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

Arguments

| | |
|---------------------|---|
| <code>matrix</code> | Matrix to be Factorized. |
| <code>tol</code> | 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 | <i>Control options for the foce estimation method</i> |
|-------------|---|

Description

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

Usage

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

Arguments

| | |
|-------------|--|
| sigdig | Optimization significant digits. This controls: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \times 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \times 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \times 10^{-(\text{sigdig} + 1)}$ |
| ... | 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 | <i>Control Options for FOCEi</i> |
|--------------|----------------------------------|

Description

Control Options for FOCEi

Usage

```
foceiControl(
  sigdig = 3,
  ...,
  epsilon = NULL,
  maxInnerIterations = 1000,
  maxOuterIterations = 5000,
  n1qn1nsim = NULL,
  print = 1L,
  printNcol = floor((getOption("width") - 23)/12),
  scaleTo = 1,
  scaleObjective = 0,
  normType = c("rescale2", "mean", "rescale", "std", "len", "constant"),
  scaleType = c("nlmixr2", "norm", "mult", "multAdd"),
  scaleCmax = 1e+05,
  scaleCmin = 1e-05,
  scaleC = NULL,
  scaleC0 = 1e+05,
  derivEps = rep(20 * sqrt(.Machine$double.eps), 2),
  derivMethod = c("switch", "forward", "central"),
  derivSwitchTol = NULL,
  covDerivMethod = c("central", "forward"),
  covMethod = c("r,s", "r", "s", ""),
  hessEps = (.Machine$double.eps)^(1/3),
  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$double.eps)^(1/3),
cholAccept = 0.001,
resetEtaP = 0.15,
resetThetaP = 0.05,
resetThetaFinalP = 0.15,
diagOmegaBoundUpper = 5,
diagOmegaBoundLower = 100,
cholSEOpt = FALSE,
cholSECov = FALSE,
fo = FALSE,
covTryHarder = FALSE,
outerOpt = c("nllminb", "bobyqa", "lbfgsb3c", "L-BFGS-B", "mma", "lbfgsbLG", "slsqp",
  "Rvminn", "uobyqa", "newuoa"),
innerOpt = c("n1qn1", "BFGS"),
rhobeg = 0.2,
rhoend = NULL,
npt = NULL,
rel.tol = NULL,
x.tol = NULL,
eval.max = 4000,
iter.max = 2000,
abstol = NULL,
reltol = NULL,
resetHessianAndEta = FALSE,
stateTrim = Inf,
shi21maxOuter = 0L,
shi21maxInner = 20L,
shi21maxInnerCov = 20L,
shi21maxFD = 20L,
gillK = 10L,
gillStep = 4,
gillFtol = 0,
gillRtol = sqrt(.Machine$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,
indTolRelax = TRUE,
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,
boundedTransform = TRUE
)

```

Arguments

| | |
|---------|---|
| sigdig | Optimization significant digits. This controls: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \cdot 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \cdot 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \cdot 10^{-(\text{sigdig} + 1)}$ |
| ... | 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 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: |

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

Where

The other data normalization approaches follow the following formula

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

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

$$C_1 = (\max(\text{all unscaled values}) + \min(\text{all unscaled values})) / 2$$

$$C_2 = (\max(\text{all unscaled values}) - \min(\text{all unscaled values})) / 2$$

- 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 | <p>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 $d/dt(\log(\text{ini_value})) = 1/\text{ini_value}$ or $\text{scaleC}=\text{ini_value}$)</p> <ul style="list-style-type: none"> • 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 $0.5*\text{abs}(\text{initial_estimate})$ • Factorials are scaled by $\text{abs}(1/\text{digamma}(\text{initial_estimate}+1))$ • parameters in a log scale (ie $\log(\theta)$) are transformed by $\log(\text{abs}(\text{initial_estimate}))*\text{abs}(\text{initial_estimate})$ <p>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.</p> <p>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.</p> |
| scaleC0 | Number to adjust the scaling factor by if the initial gradient is zero. |
| derivEps | <p>Forward difference tolerances, which is a vector of relative difference and absolute difference. The central/forward difference step size h is calculated as:</p> $h = \text{abs}(x)*\text{derivEps}[1] + \text{derivEps}[2]$ |
| derivMethod | <p>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 $\text{abs}(\text{delta}(\text{OFV})) \leq \text{derivSwitchTol}$ and switch back to forward differences when $\text{abs}(\text{delta}(\text{OFV})) > \text{derivSwitchTol}$.</p> |
| derivSwitchTol | The tolerance to switch forward to central differences. |
| covDerivMethod | indicates the method for calculating the derivatives while calculating the covariance components (Hessian and S). |
| covMethod | <p>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).</p> <ul style="list-style-type: none"> • "r, s" Uses the sandwich matrix to calculate the covariance, that is: $\text{solve}(R) \%*\% S \%*\% \text{solve}(R)$ • "r" Uses the Hessian matrix to calculate the covariance as $2 \%*\% \text{solve}(R)$ • "s" Uses the cross-product matrix to calculate the covariance as $4 \%*\% \text{solve}(S)$ • "" Does not calculate the covariance step. |
| hessEps | is a double value representing the epsilon for the Hessian calculation. This is used for the R matrix calculation. |
| hessEpsLlik | 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. |

| | |
|------------------|--|
| optimHessType | 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. |
| optimHessCovType | 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 |
| eventType | Event gradient type for dosing events; Can be "central" or "forward" |
| centralDerivEps | Central difference tolerances. This is a numeric vector of relative difference and absolute difference. The central/forward difference step size h is calculated as: $h = \text{abs}(x) * \text{derivEps}[1] + \text{derivEps}[2]$ |
| lbfgsLmm | An integer giving the number of BFGS updates retained in the "L-BFGS-B" method, It defaults to 7. |
| lbfgsPgtol | is a double precision variable. On entry pgtol ≥ 0 is specified by the user. The iteration will stop when: $\max(\backslash \text{proj } g_i \backslash i = 1, \dots, n) \leq \text{lbfgsPgtol}$ where pg_i is the i th component of the projected gradient. On exit pgtol is unchanged. This defaults to zero, when the check is suppressed. |
| lbfgsFactr | Controls the convergence of the "L-BFGS-B" method. Convergence occurs when the reduction in the objective is within this factor of the machine tolerance. Default is 1e10, which gives a tolerance of about 2e-6, approximately 4 sigdigs. You can check your exact tolerance by multiplying this value by <code>.Machine\$double.eps</code> |
| eigen | A boolean indicating if eigenvectors are calculated to include a condition number calculation. |
| diagXform | This is the transformation used on the diagonal of the <code>chol(solve(omega))</code> . This matrix and values are the parameters estimated in FOCEi. The possibilities are: <ul style="list-style-type: none"> • <code>sqrt</code> Estimates the sqrt of the diagonal elements of <code>chol(solve(omega))</code>. This is the default method. • <code>log</code> Estimates the log of the diagonal elements of <code>chol(solve(omega))</code> • <code>identity</code> Estimates the diagonal elements without any transformations |
| iovXform | This is the transformation used on the diagonal of the 'iov'. The possibilities are: <ul style="list-style-type: none"> • <code>sd</code> Estimate the IOV as the standard deviation for IOV • <code>var</code> Estimate the IOV as the variance for IOV. • <code>logsd</code> Estimate the IOV as the log(sd) instead of sd. |

| | |
|---------------------|--|
| | <ul style="list-style-type: none"> • logvar Estimate the IOV as the log(var) instead of variance. |
| 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. |
| 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 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'. |
| ci | Confidence level for some tables. By default this is 0.95 or 95% confidence. |
| useColor | Boolean indicating if focei can use ASCII color codes |
| boundTol | Tolerance for boundary issues. |
| calcTables | This boolean is to determine if the foceiFit will calculate tables. By default this is TRUE |
| noAbort | Boolean to indicate if you should abort the FOCEi evaluation if it runs into troubles. (default TRUE) |
| interaction | Boolean indicate FOCEi should be used (TRUE) instead of FOCE (FALSE) |
| cholSEtol | tolerance for Generalized Cholesky Decomposition. Defaults to suggested $(.Machine$double.eps)^{(1/3)}$ |
| cholAccept | Tolerance to accept a Generalized Cholesky Decomposition for a R or S matrix. |
| resetEtaP | represents the p-value for resetting the individual ETA to 0 during optimization (instead of the saved value). The two test statistics used in the z-test are either $\text{chol}(\omega^{-1}) \text{ \%*\% eta}$ or $\text{eta}/\text{sd}(\text{allEtas})$. A p-value of 0 indicates the ETAs never reset. A p-value of 1 indicates the ETAs always reset. |
| resetThetaP | represents the p-value for resetting 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 resetting 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 $\text{diag}(\omega) * \text{diagOmegaBoundUpper}$. 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 $\text{diag}(\omega) / \text{diagOmegaBoundUpper}$. 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 $0 < \text{rhoend} < \text{rhobeg}$. Typically rhobeg should be about one tenth of the greatest expected change to a variable. Note also that smallest difference $\text{abs}(\text{upper}-\text{lower})$ 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 $10^{-(\text{sigdig}-1)}$ 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 $[\text{n}+2, (\text{n}+1)(\text{n}+2)/2]$ where n is the number of parameters in par. Choices that exceed $2*\text{n}+1$ are not recommended. If not defined, it will be set to $2*\text{n} + 1$. (bobyqa) |
| rel.tol | Relative tolerance before nlmimb 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. |
| shi21maxInner | The maximum number of steps for the optimization of the individual Hessian 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) |

| | |
|------------------------------|--|
| <code>gillK</code> | 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. |
| <code>gillStep</code> | 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)* <code>gillStep</code> |
| <code>gillFtol</code> | The <code>gillFtol</code> is the gradient error tolerance that is acceptable before issuing a warning/error about the gradient estimates. |
| <code>gillRtol</code> | The relative tolerance used for Gill 1983 determination of optimal step size. |
| <code>gillKcov</code> | 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. |
| <code>gillKcovLlik</code> | 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 |
| <code>gillStepCovLlik</code> | Same as above but during generalized focei log-likelihood |
| <code>gillStepCov</code> | 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)* <code>gillStepCov</code> |
| <code>gillFtolCov</code> | The <code>gillFtol</code> is the gradient error tolerance that is acceptable before issuing a warning/error about the gradient estimates during the covariance step. |
| <code>gillFtolCovLlik</code> | Same as above but applied during generalized log-likelihood estimation. |
| <code>rmatNorm</code> | A parameter to normalize gradient step size by the parameter value during the calculation of the R matrix |
| <code>rmatNormLlik</code> | 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 matrix. |
| <code>smatNorm</code> | A parameter to normalize gradient step size by the parameter value during the calculation of the S matrix |
| <code>smatNormLlik</code> | 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. |
| <code>covGillF</code> | Use the Gill calculated optimal Forward difference step size for the instead of the central difference step size during the central difference gradient calculation. |
| <code>optGillF</code> | Use the Gill calculated optimal Forward difference step size for the instead of the central difference step size during the central differences for optimization. |
| <code>covSmall</code> | The <code>covSmall</code> 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 2π constant from the likelihood calculation. If this is TRUE, the likelihood function is adjusted by this 2π factor. When adjusted this number more closely matches the likelihood approximations of nlme, and SAS approximations. Regardless of if this is turned on or off the objective function matches NONMEM's objective function. |
| gradTrim | The parameter to adjust the gradient to if the $ \text{gradient} $ is very large. |
| maxOdeRecalc | Maximum number of times to reduce the ODE tolerances and try to resolve the system if there was a bad ODE solve. |
| odeRecalcFactor | The ODE recalculation factor when ODE solving goes bad, this is the factor the rtol/atol is reduced |
| gradCalcCentralSmall | A small number that represents the value where $ \text{grad} < \text{gradCalcCentralSmall}$ where forward differences switch to central differences. |
| gradCalcCentralLarge | A large number that represents the value where $ \text{grad} > \text{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 $\text{qnorm}(1-0.05/2)*1/\text{sqrt}(3)$, 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 $+\text{etaNudge2}$ is not successful, then assign to zero and do not optimize any longer |
| etaNudge2 | This is the second eta nudge. By default it is $\text{qnorm}(1-0.05/2)*\text{sqrt}(3/5)$, which is the $n=3$ quadrature point (excluding zero) times by the 0.95% normal region |
| nRetries | If FOCEi doesn't fit with the current parameter estimates, randomly sample new parameter estimates and restart the problem. This is similar to 'PsN' resampling. |
| seed | an object specifying if and how the random number generator should be 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 parameter. |
| stickyRecalcN | The number of bad ODE solves before reducing the atol/rtol for the rest of the problem. |

`indTolRelax` When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward.

`gradProgressOfvTime` This is the time for a single objective function evaluation (in seconds) to start progress bars on gradient evaluations

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

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

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.

`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*nsb') 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: <ul style="list-style-type: none"> - '-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: <ul style="list-style-type: none"> - '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 gnllmm it was -700. |
| agqHi | The upper bound for adaptive quadrature log-likelihood. By default this is Inf; in the original nlmixr's gnllmm was 400. |
| boundedTransform | boolean indicating if the bounded parameters should be transformed when using an unbounded optimization method to make sure they are in bounds. By default this is 'TRUE', which transforms during optimization and back-transforms for the final estimates. When 'FALSE', the optimization is performed on the original scale and the bounds are passed to the optimization method. When 'NA', the bounded parameters are transformed for the optimization, but the final estimates are not back-transformed. |

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](#)

[nlqn1](#)

[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)
```

Arguments

sigdig

Optimization significant digits. This controls:

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

| | |
|-------------|--|
| | <ul style="list-style-type: none"> The tolerance of the boundary check is $5 * 10^{(-sigdig + 1)}$ |
| ... | Parameters used in the default 'foceiControl()' |
| posthoc | Logical indicating if the estimation method should calculate 'foce' posthoc predicted parameters. |
| interaction | Interaction term for the model; ignored by fo |
| fo | Logical indicating if the estimation method is FO (first order), but this is controlled by the estimation method so this is ignored. |

Value

foControl object

Author(s)

Matthew L. Fidler

Examples

foControl()

foiControl

*Control options for 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: <ul style="list-style-type: none"> 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()' |
| posthoc | Logical indicating if the estimation method should calculate 'foce' posthoc predicted parameters. |
| interaction | Interaction term for the model; ignored by fo |
| fo | Logical indicating if the estimation method is FO (first order), but this is controlled 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 'laplace'  
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'  
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 | <i>Control options for the Laplace estimation method</i> |
|----------------|--|

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: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \times 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \times 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \times 10^{-(\text{sigdig} + 1)}$ |
| ... | Parameters used in the default 'foceiControl()' |
| 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 $\text{nAGQ}^{\text{neta}}$ additional function evaluations for even nAGQ numbers and $(\text{nAGQ}^{\text{neta}}-1)$ 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() {
  ini({
    t1 <- 1
    t2 <- 1
    t3 <- 1
    eta1 ~ 1
  })
  model({
    lp <- t1 * x1 + t2 * x2 + (x1 + x2*t3) * eta1
    p <- pnorm(lp)
    m1 <- m # need to add outside of model specification
    x ~ dbinom(m1, p)
  })
}

fit <- nlmixr(f, r, est="laplace")

p <- pump

p$dv <- p$y
p$time <- 0 # dummy time

f <- function() {
  ini({
    t1 <- 1
    t2 <- 1

```

```

    t3 <- 1
    t4 <- 1
    eta1 ~ 1
  })
  model({
    if (group == 1) {
      lp <- t1 + t2 * logtstd
    } else {
      lp <- t3 + t4 * logtstd
    }
    lp <- lp + eta1
    lam <- exp(lp)
    y ~ dpois(lam)
  })
}

fit <- nlmixr(f, p, est="laplace")

```

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,
  lmm = 5L,
  maxit = 10000L,
  returnLbfgsb3c = FALSE,
  stickyRecalcN = 4,
  maxOdeRecalc = 5,
  odeRecalcFactor = 10^(0.5),
  indToIRelax = TRUE,
  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. Default 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 suppressed. |
| reltol | helps control the convergence of the "L-BFGS-B" method. It is an relative tolerance difference in x values. This defaults to zero, when the check is suppressed. |
| lmm | 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 |
| indTolRelax | When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward. |
| 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: |

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

Where

The other data normalization approaches follow the following formula

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

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

$$= \frac{C_1}{(\max(\text{all unscaled values}) + \min(\text{all unscaled values})) / 2}$$

$$= \frac{C_2}{(\max(\text{all unscaled values}) - \min(\text{all unscaled values})) / 2}$$

- `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 | <p>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 $d/dt(\log(\text{ini_value})) = 1/\text{ini_value}$ or $\text{scaleC}=\text{ini_value}$)</p> <ul style="list-style-type: none"> • 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 $0.5*\text{abs}(\text{initial_estimate})$ • Factorials are scaled by $\text{abs}(1/\text{digamma}(\text{initial_estimate}+1))$ • parameters in a log scale (ie $\log(\theta)$) are transformed by $\log(\text{abs}(\text{initial_estimate}))*\text{abs}(\text{initial_estimate})$ <p>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.</p> <p>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.</p> |
| 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'. |
| 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). <ul style="list-style-type: none"> • "r, s" Uses the sandwich matrix to calculate the covariance, that is: $\text{solve}(R) \%*\% S \%*\% \text{solve}(R)$ • "r" Uses the Hessian matrix to calculate the covariance as $2 \%*\% \text{solve}(R)$ • "s" Uses the cross-product matrix to calculate the covariance as $4 \%*\% \text{solve}(S)$ • "" 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: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 * 10^{(-\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 * 10^{(-\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 * 10^{(-\text{sigdig} + 1)}$ |
| 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$time <- exp(rnorm(1000))
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))
```

```

mod <- function() {
  ini({
    E0 <- 0.5
    Em <- 0.5
    E50 <- 2
    g <- fix(2)
  })
  model({
    v <- E0+Em*time^g/(E50^g+time^g)
    ll(bin) ~ DV * v - log(1 + exp(v))
  })
}

fit2 <- nlmixr(mod, dsn, est="lbfgsb3c")

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),
  indToIRelax = TRUE,
  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,
boundedTransform = TRUE,
...
)

```

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 |
| indTolRelax | When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward. |
| 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:

$$C_1 = (\max(\text{all unscaled values}) + \min(\text{all unscaled values})) / 2$$

$$C_2 = (\max(\text{all unscaled values}) - \min(\text{all unscaled values})) / 2$$

- 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:

$$C_1 = \min(\text{all unscaled values})$$

$$C_2 = \max(\text{all unscaled values}) - \min(\text{all unscaled values})$$

- 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:

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

*`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.

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

*`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_esti`

These parameter scaling coefficients are chosen 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'. |
| 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). <ul style="list-style-type: none"> • "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) |

| | |
|------------------|--|
| | <ul style="list-style-type: none"> • "s" Uses the cross-product matrix to calculate the covariance as <code>4 %*% solve(S)</code> • "" 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: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \times 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \times 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \times 10^{-(\text{sigdig} + 1)}$ |
| 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. |
| boundedTransform | boolean indicating if the bounded parameters should be transformed when using an unbounded optimization method to make sure they are in bounds. By default this is 'TRUE', which transforms during optimization and back-transforms for the final estimates. When 'FALSE', the optimization is performed on the original scale and the bounds are passed to the optimization method. When 'NA', the bounded parameters are transformed for the optimization, but the final estimates are not back-transformed. |
| ... | 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$time <- exp(rnorm(1000))
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))

mod <- function() {
  ini({
    E0 <- 0.5
    Em <- 0.5
    E50 <- 2
    g <- fix(2)
  })
}
```

```

model({
  v <- E0+Em*time^g/(E50^g+time^g)
  ll(bin) ~ DV * v - log(1 + exp(v))
})
}

fit2 <- nlmixr(mod, dsn, est="n1qn1")

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),
  indToRelax = TRUE,
  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,
boundedTransform = TRUE,
...
)

```

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 $0 < \text{rhoend} < \text{rhobeg}$. Typically rhobeg should be about one tenth of the greatest expected change to a variable. Note also that smallest difference $\text{abs}(\text{upper}-\text{lower})$ 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 $10^{-(\text{sigdig}-1)}$ 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 |
| indTolRelax | When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward. |
| useColor | Boolean indicating if foci 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: |

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

Where

The other data normalization approaches follow the following formula

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

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

$$= \frac{C_1}{(\max(\text{all unscaled values}) + \min(\text{all unscaled values})) / 2}$$

$$= \frac{C_2}{(\max(\text{all unscaled values}) - \min(\text{all unscaled values})) / 2}$$

- 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 | <p>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 $d/dt(\log(\text{ini_value})) = 1/\text{ini_value}$ or $\text{scaleC}=\text{ini_value}$)</p> <ul style="list-style-type: none"> • 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 $0.5*\text{abs}(\text{initial_estimate})$ • Factorials are scaled by $\text{abs}(1/\text{digamma}(\text{initial_estimate}+1))$ • parameters in a log scale (ie $\log(\theta)$) are transformed by $\log(\text{abs}(\text{initial_estimate}))*\text{abs}(\text{initial_estimate})$ <p>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.</p> <p>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.</p> |
| 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). <ul style="list-style-type: none"> • "r, s" Uses the sandwich matrix to calculate the covariance, that is: $\text{solve}(R) \%*\% S \%*\% \text{solve}(R)$ • "r" Uses the Hessian matrix to calculate the covariance as $2 \%*\% \text{solve}(R)$ • "s" Uses the cross-product matrix to calculate the covariance as $4 \%*\% \text{solve}(S)$ • "" 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: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 * 10^{(-\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 * 10^{(-\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 * 10^{(-\text{sigdig} + 1)}$ |
| 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. |
| boundedTransform | boolean indicating if the bounded parameters should be transformed when using an unbounded optimization method to make sure they are in bounds. By default this is 'TRUE', which transforms during optimization and back-transforms for the final estimates. When 'FALSE', the optimization is performed on the original scale and the bounds are passed to the optimization method. When 'NA', the bounded parameters are transformed for the optimization, but the final estimates are not back-transformed. |
| ... | 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)
dsn$time <- exp(rnorm(1000))
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))

mod <- function() {
  ini({
    E0 <- 0.5
    Em <- 0.5
    E50 <- 2
    g <- fix(2)
  })
  model({
    v <- E0+Em*time^g/(E50^g+time^g)
    ll(bin) ~ DV * v - log(1 + exp(v))
  })
}

fit2 <- nlmixr(mod, dsn, est="newuoa")

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(
  tysize = 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),
indToRelax = TRUE,
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,
boundedTransform = TRUE,
...
)

```

Arguments

| | |
|-------------|--|
| tysize | an estimate of the size of each parameter at the minimum. |
| 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 minimization 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. |

| | |
|-------------------|---|
| gradtol | a positive scalar giving the tolerance at which the scaled gradient is considered 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 $p[i]$. |
| stepmax | a positive scalar which gives the maximum allowable scaled step length. <code>stepmax</code> 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. <code>stepmax</code> would be chosen small enough to prevent the first two of these occurrences, but should be larger than any anticipated 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 Hessians. |
| returnNlm | is a logical that allows a return of the 'nlm' object |
| solveType | tells if 'nlm' will use <code>nlmixr2</code> '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: <ul style="list-style-type: none"> - "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 <code>nlm</code> will calculate both the finite difference gradient and the finite difference Hessian When using <code>nlmixr2</code> '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 <code>atol/rtol</code> 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 <code>rtol/atol</code> is reduced |
| indTolRelax | When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward. |
| 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 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) |
| optimHessType | 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. |
| 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 calculation |
| 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 | <p>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)</p> <ul style="list-style-type: none"> • 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_estim <p>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.</p> <p>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.</p> |
| 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'. |
| 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:

| | |
|------------------|--|
| | <ul style="list-style-type: none"> - 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 | allows selection of "r", which uses nlmixr2's 'nlmixr2Hess()' for the hessian calculation 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' |
| 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 |
| ci | Confidence level for some tables. By default this is 0.95 or 95% confidence. |
| sigdig | Optimization significant digits. This controls: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \times 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \times 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \times 10^{-(\text{sigdig} + 1)}$ |
| 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. |
| boundedTransform | boolean indicating if the bounded parameters should be transformed when using an unbounded optimization method to make sure they are in bounds. By default this is 'TRUE', which transforms during optimization and back-transforms for the final estimates. When 'FALSE', the optimization is performed on the original scale and the bounds are passed to the optimization method. When 'NA', the bounded parameters are transformed for the optimization, but the final estimates are not back-transformed. |
| ... | additional arguments to be passed to f. |

Value

nlm control object

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() {
  ini({
    E0 <- 0.5
    Em <- 0.5
    E50 <- 2
    g <- fix(2)
  })
  model({
    v <- E0+Em*time^g/(E50^g+time^g)
    ll(bin) ~ DV * v - log(1 + exp(v))
  })
}

fit2 <- nlmixr(mod, dsn, est="nlm")

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
```

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),
indTolRelax = TRUE,
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 = TRUE,
covMethod = c("r", "nlminb", ""),
adjObf = TRUE,
ci = 0.95,
sigdig = 4,
sigdigTable = NULL,
...
)

```

Arguments

`eval.max` Maximum number of evaluations of the objective function allowed. Defaults to 200.

| | |
|----------------------------|--|
| <code>iter.max</code> | Maximum number of iterations allowed. Defaults to 150. |
| <code>trace</code> | The value of the objective function and the parameters is printed every <code>trace</code> 'th iteration. When 0 no trace information is to be printed |
| <code>abs.tol</code> | 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 |
| <code>rel.tol</code> | Relative tolerance. Defaults to '1e-10'. |
| <code>x.tol</code> | X tolerance. Defaults to '1.5e-8'. |
| <code>xf.tol</code> | false convergence tolerance. Defaults to '2.2e-14'. |
| <code>step.min</code> | Minimum step size. Default to '1'. |
| <code>step.max</code> | Maximum step size. Default to '1'. |
| <code>sing.tol</code> | singular convergence tolerance; defaults to 'rel.tol;. |
| <code>scale</code> | See PORT documentation (or leave alone). |
| <code>scale.init</code> | ... probably need to check PORT documentation |
| <code>diff.g</code> | an estimated bound on the relative error in the objective function value |
| <code>rxControl</code> | 'rxode2' ODE solving options during fitting, created with 'rxControl()' |
| <code>optExpression</code> | Optimize the rxode2 expression to speed up calculation. By default this is turned on. |
| <code>sumProd</code> | 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. |
| <code>literalFix</code> | boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'. |
| <code>literalFixRes</code> | boolean, substitute fixed population values as literals and re-adjust ui and parameter estimates after optimization; Default is 'TRUE'. |
| <code>returnNlminb</code> | logical; when TRUE this will return the nlminb result instead of the nlmixr2 fit object |
| <code>solveType</code> | 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: <ul style="list-style-type: none"> - "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 |
| <code>stickyRecalcN</code> | 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 |
| indTolRelax | When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward. |
| 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 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) |
| optimHesType | 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. |
| 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 calculation |
| useColor | Boolean indicating if foci 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: |

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

Where

The other data normalization approaches follow the following formula

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

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

$$C_1 = (\max(\text{all unscaled values}) + \min(\text{all unscaled values})) / 2$$

$$C_2 = (\max(\text{all unscaled values}) - \min(\text{all unscaled values})) / 2$$

- `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:

$$C_1 = \min(\text{all unscaled values})$$

$$C_2 = \max(\text{all unscaled values}) - \min(\text{all unscaled values})$$

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

$$C_1 = \text{mean}(\text{all unscaled values})$$

$$C_2 = \max(\text{all unscaled values}) - \min(\text{all unscaled values})$$

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

$$C_1 = \text{mean}(\text{all unscaled values})$$

$$C_2 = \text{sd}(\text{all unscaled values})$$

- 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:

$$= \left(\frac{v_{scaled}}{v_{current} - v_{init}} \right) + scaleTo$$

Otherwise the parameter is scaled multiplicatively.

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

`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 $1/\text{value}$; ie $d/dt(\log(\text{ini_value})) = 1/\text{ini_value}$ 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 $0.5 * \text{abs}(\text{initial_estimate})$
- Factorials are scaled by $\text{abs}(1/\text{digamma}(\text{initial_estimate}+1))$
- parameters in a log scale (ie $\log(\theta)$) are transformed by $\log(\text{abs}(\text{initial_estimate})) * \text{abs}(\text{initial_estimate})$

These parameter scaling coefficients are chosen 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 parameter's 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 |
| 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). <ul style="list-style-type: none"> • "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. |
| 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 |
| ci | Confidence level for some tables. By default this is 0.95 or 95% confidence. |
| sigdig | Optimization significant digits. This controls: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \times 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \times 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \times 10^{-(\text{sigdig} + 1)}$ |
| 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 supplied to objective. |

Author(s)

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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() {
  ini({
    E0 <- 0.5
    Em <- 0.5
    E50 <- 2
    g <- fix(2)
  })
  model({
    v <- E0+Em*time^g/(E50^g+time^g)
    ll(bin) ~ DV * v - log(1 + exp(v))
  })
}

fit2 <- nlmixr(mod, dsn, est="nlminb")

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

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

Details

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

The nlmixr object has the following fields:

| Field | Note | Description |
|-----------------|------|--|
| censInfo | | Gives the censoring information about the fit (the type of censoring that was used and handled in the fit) |
| conditionNumber | | Condition number, that is the highest divided by the lowest eigenvalue in the population covariance matrix |
| 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 censoring has occurred; Requires the fit to have a table |
| dataMergeFull | | Full data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which is the likelihood |
| dataMergeInner | | Inner data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which is the likelihood |
| dataMergeLeft | | Left data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which is the likelihood |
| dataMergeRight | | Right data merge with the fit output and the original dataset; Also includes nlmixrLlikObs which is the likelihood |
| dataUloq | | Gives the uloq from the dataset (average) when censoring has occurred; requires the fit to have a table |
| env | | This is the environment where all the information for the fit is stored outside of the data-frame. It is the environment where the fit was evaluated |

| | | |
|--------------|-----|---|
| 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
  ## ignored by nlmixr
  ini({
    ## Initial conditions for population parameters (sometimes
    ## called theta parameters) are defined by either `<-` or `=`
    lCl <- 1.6      #log Cl (L/hr)
    ## Note that simple expressions that evaluate to a number are
    ## OK for defining initial conditions (like in R)
    lVc = log(90)  #log V (L)
    ## Also a comment on a parameter is captured as a parameter label
    lKa <- 1 #log Ka (1/hr)
    ## 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 may 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 "Cl".

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)
    lVc = log(90)  #log V (L)
    lKa <- 1 #log Ka (1/hr)
    prop.err <- c(0, 0.2, 1)
    ## Initial estimate for ka IIV variance
    ## Labels work for single parameters
    eta.ka ~ 0.1 # BSV Ka

    ## For correlated parameters, you specify the names of each
    ## correlated parameter separated by a addition operator `+`
    ## and the left handed side specifies the lower triangular
    ## matrix initial of the covariance matrix.
    eta.cl + eta.vc ~ 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(){
  ini({
    lCl <- 1.6      #log Cl (L/hr)
    lVc <- log(90)  #log Vc (L)
    lKA <- 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(lVc + eta.Vc)
    KA <- exp(lKA + eta.KA)
    ## 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({
    lCl <- 1.6      #log Cl (L/hr)
    lVc <- log(90)  #log Vc (L)
    lKA <- 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(lVc + 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, V_c/V_p , 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):
      lCl      lVc      lKA
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 <- exp(lCl + eta.Cl)
Vc = exp(lVc + 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)
```

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 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))
```

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

```
> f <- function(){
  ini({
    lCl <- 1.6      #log Cl (L/hr)
    lVc <- log(90)  #log Vc (L)
    lKA <- 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(lVc + eta.Vc)
    KA <- exp(lKA + eta.KA)
    ## 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));
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/RCPAR~1/include/armadillo:52:0,
      from c:/R/R-34~1.1/library/RCPAR~1/include/RcppArmadilloForward.h:46,
      from c:/R/R-34~1.1/library/RCPAR~1/include/RcppArmadillo.h:31,
      from saem3090757b4bd1x64.cpp:1:
c:/R/R-34~1.1/library/RCPAR~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 saem3090757b4
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    0.1111    0.1981
150:   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

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

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

```

> fit.s
-- nlmixr SAEM fit (ODE); OBJF calculated from FOCEi approximation -----
      OBJF      AIC      BIC Log-likelihood Condition Number
 62337.09 62351.09 62399.01      -31168.55      82.6086

-- Time (sec; fit.s$time): -----
      saem setup Likelihood Calculation covariance table
elapsed 430.25 31.64      1.19      0 3.44

-- Parameters (fit.s$par.fixed): -----
      Parameter Estimate      SE
lCl      log Cl (L/hr)      1.39 0.0240 1.73      4.01 (3.83, 4.20) 26.6
lVc      log Vc (L)      4.20 0.0256 0.608      67.0 (63.7, 70.4) 28.5
lKA      log Ka (1/hr) 0.00924 0.0323 349.      1.01 (0.947, 1.08) 34.3
prop.err      prop.err      0.198      19.8
      Shrink(SD)
lCl      0.248
lVc      1.09
lKA      4.19
prop.err      1.81

      No correlations in between subject variability (BSV) matrix
      Full BSV covariance (fit.s$omega) or correlation (fit.s$omega.R; diagonals=SDs)
      Distribution stats (mean/skewness/kurtosis/p-value) available in fit.s$shrink

-- Fit Data (object fit.s is a modified data.frame): -----
# A tibble: 6,947 x 22

```

```

  ID    TIME    DV  PRED    RES    WRES IPRED  IRES  IWRES CPRED  CRES
* <fct> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl> <dbl>
1 1      0.25  205.  198.    6.60  0.0741  189.  16.2  0.434  198.   6.78
2 1      0.5   311.  349.  -38.7  -0.261  330.  -19.0 -0.291  349.  -38.3
3 1      0.75  389.  464.  -74.5  -0.398  434.  -45.2 -0.526  463.  -73.9
# ... with 6,944 more rows, and 11 more variables: CWRES <dbl>, eta.Cl <dbl>,
#   eta.Vc <dbl>, eta.KA <dbl>, depot <dbl>, centr <dbl>, Cl <dbl>, Vc <dbl>,
#   KA <dbl>, kel <dbl>, cp <dbl>

```

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

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

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

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

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

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {
  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)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd) + prop(prop.sd)
  })
}

# fitF <- nlmixr(one.cmt, theo_sd, "focei")
```

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

| | |
|---------------|--|
| nlmixr2AllEst | <i>Show all the current estimation methods</i> |
|---------------|--|

Description

Show all the current estimation methods

Usage

```
nlmixr2AllEst()
```

Value

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

Examples

```
nlmixr2AllEst()
```

| | |
|---------------------|---|
| nlmixr2AugPredSolve | <i>Augmented Prediction for nlmixr2 fit</i> |
|---------------------|---|

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,
```

```

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

```

Arguments

| | |
|--------------------------------|--|
| <code>fit</code> | Nlmixr2 fit object |
| <code>covsInterpolation</code> | <p>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:</p> <ul style="list-style-type: none"> • "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. <p>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.</p> <p>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.</p> |
| <code>minimum</code> | an optional lower limit for the primary covariate. Defaults to <code>min(primary)</code> . |
| <code>maximum</code> | an optional upper limit for the primary covariate. Defaults to <code>max(primary)</code> . |
| <code>length.out</code> | an optional integer with the number of primary covariate values at which to evaluate the predictions. Defaults to 51. |
| <code>...</code> | some methods for the generic may require additional arguments. |
| <code>object</code> | a fitted model object from which predictions can be extracted, using a <code>predict</code> method. |
| <code>primary</code> | an optional one-sided formula specifying the primary covariate to be used to generate the augmented predictions. By default, if a covariate can be extracted from the data used to generate <code>object</code> (using <code>getCovariate</code>), it will be used as <code>primary</code> . |

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`*Generic for nlmixr2 estimation methods*

Description

Generic for nlmixr2 estimation methods

Usage

```
## S3 method for class 'agq'  
nlmixr2Est(env, ...)  
  
## S3 method for class 'bobyqa'  
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, ...)
```

```

## 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 |

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

```
## Not run:

# qs is no longer on CRAN, but you could run this with qs package installed
# This is a nlmixr2 v3 fit and requires the qs package to read in
# 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

# try(print(fit))
```

```

# try(rxSolve(fit)) # should error, but with try it will just display the error

# 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 <- try(nlmixr2fix(fit))

# Now solving and other functions work
# if (!inherits(fit, "try-error")) {
#   rxSolve(fit)
# }

## End(Not run)

```

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. |
| 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, $df = K$, $df2 \sim 0$
- "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)) }
```

```

nlmixr2Gill183(func0 , (0:10)*2*pi/10)

func1 <- function(x){ sin(10*x) - exp(-x) }
curve(func1,from=0,to=5)

x <- 2.04
numd1 <- nlmixr2Gill183(func1, x)
exact <- 10*cos(10*x) + exp(-x)
c(numd1$df, exact, (numd1$df - exact)/exact)

x <- c(1:10)
numd1 <- nlmixr2Gill183(func1, x)
exact <- 10*cos(10*x) + exp(-x)
cbind(numd1=numd1$df, exact, err=(numd1$df - exact)/exact)

sc2.f <- function(x){
  n <- length(x)
  sum((1:n) * (exp(x) - x)) / n
}

sc2.g <- function(x){
  n <- length(x)
  (1:n) * (exp(x) - 1) / n
}

x0 <- rnorm(100)
exact <- sc2.g(x0)

g <- nlmixr2Gill183(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 procedure optimizes the forward difference interval by [nlmixr2Gill183](#)

Usage

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

Arguments

par Initial values for the parameters to be optimized over.

| | |
|-------|---|
| 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)) }
x <- (0:10)*2*pi/10
nlmixr2Hess(x, func0)

fr <- function(x) { ## Rosenbrock Banana function
  x1 <- x[1]
  x2 <- x[2]
  100 * (x2 - x1 * x1)^2 + (1 - x1)^2
}
grr <- function(x) { ## Gradient of 'fr'
  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 <- 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)
```

| | |
|-----------------|---|
| nlmixr2Keywords | <i>A list and description of the fields in the nlmixr2 object</i> |
|-----------------|---|

Description

A list and description of the fields in the nlmixr2 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 | <i>Messages the nlmixr2 logo...</i> |
|-------------|-------------------------------------|

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 = TRUE,
  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 = TRUE,
  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 <code>nlminb</code> (<code>iter.max</code>) or the <code>nlm</code> (<code>iterlim</code> , from the 10-th step) optimization step inside the <code>nlme</code> 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 <code>0.001</code> . |
| tolerance | tolerance for the convergence criterion in the <code>nlme</code> algorithm. Default is <code>1e-6</code> . |
| 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 <code>1e-3</code> . |
| msTol | tolerance for the convergence criterion in <code>nlm</code> , passed as the <code>gradtol</code> argument to the function (see documentation on <code>nlm</code>). Default is <code>1e-7</code> . |
| 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 <code>FALSE</code> . |
| msVerbose | a logical value passed as the <code>trace</code> to <code>nlminb(..., control=list(trace=*,...))</code> or as argument <code>print.level</code> to <code>nlm()</code> . Default is <code>FALSE</code> . |
| msWarnNoConv | logical indicating if a <code>warning</code> should be signalled whenever the minimization (by <code>opt</code>) in the LME step does not converge; defaults to <code>TRUE</code> . |
| gradHess | a logical value indicating whether numerical gradient vectors and Hessian matrices of the log-likelihood function should be used in the <code>nlm</code> optimization. This option is only available when the correlation structure (<code>corStruct</code>) and the variance function structure (<code>varFunc</code>) have no "varying" parameters and the <code>pdMat</code> classes used in the random effects structure are <code>pdSymm</code> (general positive-definite), <code>pdDiag</code> (diagonal), <code>pdIdent</code> (multiple of the identity), or <code>pdCompSymm</code> (compound symmetry). Default is <code>TRUE</code> . |
| apVar | a logical value indicating whether the approximate covariance matrix of the variance-covariance parameters should be calculated. Default is <code>TRUE</code> . |
| .relStep | relative step for numerical derivatives calculations. Default is <code>.Machine\$double.eps^(1/3)</code> . |
| minAbsParApVar | numeric value - minimum absolute parameter value in the approximate variance calculation. The default is <code>0.05</code> . |
| opt | the optimizer to be used, either <code>"nlminb"</code> (the default) or <code>"nlm"</code> . |
| natural | a logical value indicating whether the <code>pdNatural</code> parametrization should be used for general positive-definite matrices (<code>pdSymm</code>) in <code>reStruct</code> , when the approximate covariance matrix of the estimators is calculated. Default is <code>TRUE</code> . |
| sigma | optionally a positive number to fix the residual error at. If <code>NULL</code> , as by default, or <code>0</code> , <code>sigma</code> is estimated. |
| optExpression | Optimize the <code>rxode2</code> expression to speed up calculation. By default this is turned on. |
| literalFix | boolean, substitute fixed population values as literals and re-adjust <code>ui</code> and parameter estimates after optimization; Default is <code>'TRUE'</code> . |
| sumProd | Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the <code>PreciseSums</code> package. By default this is <code>FALSE</code> . |

| | |
|------------|---|
| 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 $r_1 + \dots + r_n \sim x_1 + \dots + x_m$ $g_1 / \dots / g_Q$, with r_1, \dots, r_n naming parameters included on the right hand side of model, $x_1 + \dots + x_m$ specifying the random-effects model for these parameters and $g_1 / \dots / g_Q$ the grouping structure (Q may be equal to 1, in which case no / is required). The random effects formula will be repeated for all levels of grouping, in the case of multiple levels of grouping; (ii) a two-sided formula of the form $r_1 + \dots + r_n \sim x_1 + \dots + x_m$, a list of two-sided formulas of the form $r_1 \sim x_1 + \dots + x_m$, 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 $f_1 + \dots + f_n \sim x_1 + \dots + x_m$, or a list of two-sided formulas of the form $f_1 \sim x_1 + \dots + x_m$, with possibly different models for different parameters. The f_1, \dots, f_n are the names of parameters included on the right hand side of model and the $x_1 + \dots + x_m$ 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:

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

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 |
| 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: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \times 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \times 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \times 10^{-(\text{sigdig} + 1)}$ |
| 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. |
| muRefCovAlg | This controls if algebraic expressions that can be mu-referenced are treated as mu-referenced covariates by: <ol style="list-style-type: none"> 1. Creating a internal data-variable 'nlmixrMuDerCov#' for each algebraic mu-referenced 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 <p>In general, these covariates should be more accurate since it changes the system to a linear compartment model. Therefore, by default this is 'TRUE'.</p> |
| ... | 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\(\)](#)

Examples

```
nlmeControl()
nlmixr2NlmeControl()
```

| | |
|-----------------|-------------------------|
| nlmixr2Validate | <i>Validate nlmixr2</i> |
|-----------------|-------------------------|

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 | <i>Display nlmixr2's version</i> |
|----------------|----------------------------------|

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 | time (in seconds) |

Value

Nothing, called for side effects

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {
  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)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}

fit <- nlmixr(one.cmt, theo_sd, est="saem")

# 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

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

| | |
|---|------------|
| x | nlmixr fit |
|---|------------|

Value

cloned nlmixr environment

Author(s)

Matthew L. Fidler

Examples

```
## Not run:

one.cmt <- function() {
  ini({
    ## You may label each parameter with a comment
    tka <- 0.45 # Log Ka
    tc1 <- log(c(0, 2.7, 100)) # Log C1
    ## 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.c1 ~ 0.3
    eta.v ~ 0.1
    add.sd <- 0.7
  })
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tc1 + eta.c1)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}

f <- nlmixr2(one.cmt, theo_sd, "saem")

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 |

Value

Result of code

Author(s)

Matthew L. Fidler

Examples

```
one.cmt <- function() {
  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)
    v <- exp(tv + eta.v)
    linCmt() ~ add(add.sd)
  })
}
fit <- nlmixr(one.cmt, theo_sd, est="saem")

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 | <i>nlmixr2 defaults controls for nls</i> |
|------------|--|

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),
  indToIRelax = TRUE,
  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 = TRUE,
adjObf = TRUE,
ci = 0.95,
sigdig = 4,
sigdigTable = NULL,
boundedTransform = TRUE,
...
)

```

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 <code>nls()</code> should return instead of signalling an error in the case of termination before convergence. Termination before convergence happens upon completion of <code>maxiter</code> iterations, in the case of a singular gradient, and in the case that the step-size factor is reduced below <code>minFactor</code> . |
| 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 <code>nls()</code> . A value such as 1 seems to work for problems of reasonable scale with very small residuals. |
| nDcentral | only when <i>numerical</i> derivatives are used: logical indicating if <i>central</i> differences should be employed, i.e., <code>numericDeriv(*, central=TRUE)</code> 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 <code>ftol</code> . Therefore, <code>ftol</code> 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 <code>ptol</code> . Therefore, <code>ptol</code> 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 <i>fvec</i> and any column of the Jacobian is at most gtol in absolute value. Therefore, gtol measures the orthogonality desired between the function vector and the columns of the Jacobian. |
| diag | a list or numeric vector containing positive entries that serve as multiplicative 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 |
| 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: <ul style="list-style-type: none"> - "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 |
| indTolRelax | When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward. |
| 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 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) |
| 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: |

$$v_{scaled} = \frac{v_{unscaled} - C_1}{C_2}$$

Where

The other data normalization approaches follow the following formula

$$v_{scaled} = \frac{v_{unscaled} - C_1}{C_2}$$

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

$$C_1 = (\max(\text{all unscaled values}) + \min(\text{all unscaled values})) / 2$$

$$C_2 = (\max(\text{all unscaled values}) - \min(\text{all unscaled values})) / 2$$

- `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 | <p>The scaling constant used with <code>scaleType=nlmixr2</code>. 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 <code>ini_value</code> (to scale by $1/\text{value}$; ie $d/dt(\log(\text{ini_value})) = 1/\text{ini_value}$ or <code>scaleC=ini_value</code>)</p> <ul style="list-style-type: none"> • For parameters in an exponential (ie $\exp(\theta)$) or parameters specifying powers, <code>boxCox</code> or <code>yeoJohnson</code> transformations, this is 1. • For additive, proportional, lognormal error structures, these are given by $0.5 * \text{abs}(\text{initial_estimate})$ • Factorials are scaled by $\text{abs}(1/\text{digamma}(\text{initial_estimate}+1))$ • parameters in a log scale (ie $\log(\theta)$) are transformed by $\log(\text{abs}(\text{initial_estimate})) * \text{abs}(\text{initial_estimate})$ <p>These parameter scaling coefficients are chosen to try to keep similar slopes among parameters. That is they all follow the slopes approximately on a log-scale.</p> <p>While these are chosen in a logical manner, they may not always apply. You can specify each parameter's scaling factor by this parameter if you wish.</p> |
| 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 <code>scaleType="nlmixr2"</code> . |
| trace | 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 <code>format()</code> is used, so these mostly depend on <code>getOption("digits")</code> . 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 <code>'rxControl()'</code> |
| 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 <code>PreciseSums</code> 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'. |
| returnNls | logical; when TRUE, will return the nls object instead of the nlmixr object |
| addProp | specifies the type of additive plus proportional errors, the one where standard deviations add (<code>combined1</code>) or the type where the variances add (<code>combined2</code>). The <code>combined1</code> 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 |
| 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: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \times 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \times 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \times 10^{-(\text{sigdig} + 1)}$ |
| 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. |
| boundedTransform | boolean indicating if the bounded parameters should be transformed when using an unbounded optimization method to make sure they are in bounds. By default this is 'TRUE', which transforms during optimization and back-transforms for the final estimates. When 'FALSE', the optimization is performed on the original scale and the bounds are passed to the optimization method. When 'NA', the bounded parameters are transformed for the optimization, but the final estimates are not back-transformed. |
| ... | Additional optional arguments. None are used at present. |

Value

nls control object

Author(s)

Matthew L. Fidler

Examples

```

one.cmt <- function() {
  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)
    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"))

# Uses port and respect parameter boundaries
fit2 <- nlmixr(one.cmt, nlmixr2data::theo_sd, est="nls", nlsControl(algorithm="port"))

# You can access the underlying nls object with `fit2$nls`
fit2$nls

```

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 nmNearPD

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

| | |
|-----------------------------|--|
| <code>x</code> | numeric $n \times n$ approximately positive definite matrix, typically an approximation to a correlation or covariance matrix. If <code>x</code> is not symmetric (and <code>ensureSymmetry</code> is not false), <code>symmpart(x)</code> is used. |
| <code>keepDiag</code> | logical, generalizing <code>corr</code> : if TRUE, the resulting matrix should have the same diagonal (<code>diag(x)</code>) as the input matrix. |
| <code>do2eigen</code> | logical indicating if a <code>posdefify()</code> eigen step should be applied to the result of the Higham algorithm. |
| <code>doDykstra</code> | logical indicating if Dykstra's correction should be used; true by default. If false, the algorithm is basically the direct fixpoint iteration $Y_k = P_U(P_S(Y_{k-1}))$. |
| <code>only.values</code> | logical; if TRUE, the result is just the vector of eigenvalues of the approximating matrix. |
| <code>ensureSymmetry</code> | logical; by default, <code>symmpart(x)</code> is used whenever <code>isSymmetric(x)</code> is not true. The user can explicitly set this to TRUE or FALSE, saving the symmetry test. <i>Beware</i> however that setting it FALSE for an asymmetric input <code>x</code> , is typically nonsense! |
| <code>eig.tol</code> | defines relative positiveness of eigenvalues compared to largest one, λ_1 . Eigenvalues λ_k are treated as if zero when $\lambda_k/\lambda_1 \leq \text{eig.tol}$. |
| <code>conv.tol</code> | convergence tolerance for Higham algorithm. |
| <code>posd.tol</code> | tolerance for enforcing positive definiteness (in the final <code>posdefify</code> step when <code>do2eigen</code> is TRUE). |
| <code>maxit</code> | maximum number of iterations allowed. |
| <code>trace</code> | 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)
round(near.m, 2)
norm(m - near.m) # 1.102 / 1.08

round(nmNearPD(m, only.values=TRUE), 9)

## A longer example, extended from Jens' original,
## showing the effects of some of the options:

pr <- matrix(c(1,      0.477, 0.644, 0.478, 0.651, 0.826,
              0.477, 1,      0.516, 0.233, 0.682, 0.75,
              0.644, 0.516, 1,      0.599, 0.581, 0.742,
              0.478, 0.233, 0.599, 1,      0.741, 0.8,
              0.651, 0.682, 0.581, 0.741, 1,      0.798,
              0.826, 0.75, 0.742, 0.8, 0.798, 1),
            nrow = 6, ncol = 6)

nc <- nmNearPD(pr)
```

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 'lbfgsb3c'
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 'uobyqa'
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 foci 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, ...)

nmObjGetFoceiControl(x, ...)

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

## S3 method for class 'posthoc'
nmObjGetFoceiControl(x, ...)

## S3 method for class 'saem'
nmObjGetFoceiControl(x, ...)
```

Arguments

| | |
|------------------|----------------------------|
| <code>x</code> | nlmixr composed fit object |
| <code>...</code> | 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

x nlmixr fit object

Value

rxode2 pred-only model

nmObjHandleControlObject.agqControl
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 | <p>model list should have at least:</p> <ul style="list-style-type: none"> - '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
```

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

| | |
|------|---|
| x | object to return objective function value |
| type | Objective function type value to retrieve or add. <ul style="list-style-type: none">• 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 | <i>nlmixr2 optim defaults</i> |
|--------------|-------------------------------|

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,  
  lmm = 5,  
  factr = 1e+07,  
  pgtol = 0,  
  temp = 10,  
  tmax = 10,  
  stickyRecalcN = 4,  
  maxOdeRecalc = 5,  
  odeRecalcFactor = 10^(0.5),  
  indToIRelax = TRUE,  
  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,
    boundedTransform = TRUE,
    ...
)

```

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’ |
| maxit | The maximum number of iterations. Defaults to ‘100’ for the derivative-based 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. |
| beta | Contraction factor for the “Nelder-Mead” method |
| gamma | Expansion factor for the “Nelder-Mead” method |
| REPORT | The frequency of reports for the “BFGS”, “L-BFGS-B” and “SANN” methods 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. |
| lmm | is an integer giving the number of BFGS updates retained in the "L-BFGS-B" 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'. |
| 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 |
| temp | controls the "SANN" method. It is the starting temperature for the cooling schedule. Defaults to '10'. |
| tmax | is the number of function evaluations at each temperature for the "SANN" 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 |
| indTolRelax | When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward. |
| 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 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: <ul style="list-style-type: none"> - "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: |

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

Where

The other data normalization approaches follow the following formula

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

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

$$C_1 = (\max(\text{all unscaled values}) + \min(\text{all unscaled values})) / 2$$

$$C_2 = (\max(\text{all unscaled values}) - \min(\text{all unscaled values})) / 2$$

- 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:

$$C_1 = \min(\text{all unscaled values})$$

$$C_2 = \max(\text{all unscaled values}) - \min(\text{all unscaled values})$$

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

$$C_1 = \text{mean}(\text{all unscaled values})$$

$$C_2 = \text{max}(\text{all unscaled values}) - \text{min}(\text{all unscaled values})$$

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

$$C_1 = \text{mean}(\text{all unscaled values})$$

$$C_2 = \text{sd}(\text{all unscaled values})$$

- 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:

$$v_{scaled} = (v_{current} - v_{init}) * \text{scaleC}[i] + \text{scaleTo}$$

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:

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

*`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.

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

*`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_esti`

These parameter scaling coefficients are chosen 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 parameter's 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 object have compressed items |
| covMethod | allows selection of "r", which uses nlmixr2's 'nlmixr2Hess()' for the hessian calculation or "optim" which uses the hessian from 'stats::optim(..., hessian=TRUE)' |
| adjObjf | 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: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \times 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \times 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \times 10^{-(\text{sigdig} + 1)}$ |
| 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. |
| boundedTransform | boolean indicating if the bounded parameters should be transformed when using an unbounded optimization method to make sure they are in bounds. By default this is 'TRUE', which transforms during optimization and back-transforms for the final estimates. When 'FALSE', the optimization is performed on the original scale and the bounds are passed to the optimization method. When 'NA', the bounded parameters are transformed for the optimization, but the final estimates are not back-transformed. |
| ... | 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() {
  ini({
    E0 <- 0.5
    Em <- 0.5
    E50 <- 2
    g <- fix(2)
  })
  model({
    v <- E0+Em*time^g/(E50^g+time^g)
    ll(bin) ~ DV * v - log(1 + exp(v))
  })
}
```

```
fit2 <- nlmixr(mod, dsn, est="optim", optimControl(method="BFGS"))
fit2
```

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: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ • The tolerance of the ODE solvers is $0.5 \times 10^{-(\text{sigdig}-2)}$; For the sensitivity equations and steady-state solutions the default is $0.5 \times 10^{-(\text{sigdig}-1.5)}$ (sensitivity changes only applicable for liblsoda) • The tolerance of the boundary check is $5 \times 10^{-(\text{sigdig} + 1)}$ |
| ... | Parameters used in the default 'foceiControl()' |
| 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

Examples

```
posthocControl()
```

predict.nlmixr2FitCore

Predict method for nlmixr2 fit core objects

Description

This function generates predictions from an 'nlmixr2FitCore' object. It allows for both population-level and individual-level predictions based on the specified 'level' parameter.

Usage

```
## S3 method for class 'nlmixr2FitCore'
predict(object, ..., level = c("population", "individual"))
```

Arguments

| | |
|--------|---|
| object | nlmixr2 fit core object to predict |
| ... | additional arguments passed to rxode2::rxSolve or nlmixr2; matching other 'predict' methods, these can include 'newdata' and 'rxControl' settings |
| level | the prediction level; one of "population" (default) or "individual"; numeric values '0' and '1' are also accepted |

Value

A data frame with predictions

Examples

```
one.compartment <- function() {
  ini({
    tka <- log(1)
    tc1 <- log(10)
    tv <- log(35)
    eta.ka ~ 0.1
    eta.cl ~ 0.1
    eta.v ~ 0.1
    add.sd <- 0.1
  })
  model({
    ka <- exp(tka + eta.ka)
    cl <- exp(tc1 + eta.cl)
    v <- exp(tv + eta.v)
    d/dt(depot) = -ka * depot
    d/dt(center) = ka * depot - cl / v * center
    cp = center / v
    cp ~ add(add.sd)
  })
}
```

```
  })  
}  
  
# The fit is performed by the function nlmixr/nlmix2 specifying  
# the model, data and estimate  
fit <- nlmixr2(one.compartment, theo_sd, est = "focei",  
              foceiControl(maxOuterIterations = 0L))  
  
# Population predictions  
ppred <- predict(fit, theo_sd, level="population")  
  
# Individual predictions  
ipred <- predict(fit, theo_sd, level="individual")
```

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. |

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)
  })
}
```

```
mod |> rmEta("etaKa")
```

This can also remove more than one eta

```
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
    etaCl ~ 0.2
    etaVc ~ 0.3
  })
  model({
    ka <- exp(lka + etaKa)
    cl <- exp(lcl + etaCl)
    vc <- exp(lvc + etaVc)
    Cc <- linCmt()
    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^(0.5),  
  maxOdeRecalc = 5L,  
  indToIRelax = TRUE,  
  perSa = 0.75,  
  perNoCor = 0.75,  
  perFixOmega = 0.1,  
  perFixResid = 0.1,  
  compress = TRUE,  
  rxControl = NULL,  
  sigdig = NULL,  
  sigdigTable = NULL,  
  ci = 0.95,  
  muRefCov = TRUE,
```

```

    muRefCovAlg = TRUE,
    handleUninformativeEtas = TRUE,
    iovXform = c("sd", "var", "logsd", "logvar"),
    boundedTransform = TRUE,
    ...
)

```

Arguments

| | |
|-----------|--|
| 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 equivalent 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 cost of more computation. In Monolix this is equivalent to L. |
| nu | <p>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).</p> <p>The first value represents the initial number of multi-variate Gibbs samples are taken from a normal distribution.</p> <p>The second value represents the number of uni-variate, or multi- dimensional random walk Gibbs samples are taken.</p> <p>The third value represents the number of bootstrap/reshuffling or uni-dimensional random samples are taken.</p> |
| 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. Useful for debugging, but not for typical fitting. |
| covMethod | <p>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).</p> <p>"linFim" Use the Linearized Fisher Information Matrix to calculate the covariance.</p> <p>"fim" Use the SAEM-calculated Fisher Information Matrix to calculate the covariance.</p> <p>"r, s" Uses the sandwich matrix to calculate the covariance, that is: $R^{-1} \times S \times R^{-1}$</p> <p>"r" Uses the Hessian matrix to calculate the covariance as $2 \times R^{-1}$</p> <p>"s" Uses the crossproduct matrix to calculate the covariance as $4 \times S^{-1}$</p> <p>"" Does not calculate the covariance step.</p> |

| | |
|---------------|--|
| 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 quadrature. |
| nnodesGq | number of nodes to use for the Gaussian quadrature when computing the likelihood 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 parameter estimates after optimization; Default is 'TRUE'. |
| adjObjf | is a boolean to indicate if the objective function should be adjusted to be closer to NONMEM's default objective function. By default this is TRUE |
| sumProd | Is a boolean indicating if the model should change multiplication to high precision multiplication and sums to high precision sums using the PreciseSums package. By default this is FALSE. |
| addProp | specifies the type of additive plus proportional errors, the one where standard deviations add (combined1) or the type where the variances add (combined2). The combined1 error type can be described by the following equation: |

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

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)

| | |
|-------------|---|
| tol | This is the tolerance for the regression models used for complex residual errors (ie add+prop etc) |
| itmax | This is the maximum number of iterations for the regression models used for complex residual errors. The number of iterations is itmax*number of parameters |
| type | indicates the type of optimization for the residuals; Can be one of c("nelder-mead", "newuoa") |
| powRange | This indicates the range that powers can take for residual errors; By default this is 10 indicating the range is c(-10, 10) |
| lambdaRange | This indicates the range that Box-Cox and Yeo-Johnson parameters are constrained to be; The default is 3 indicating the range c(-3,3) |

| | |
|-----------------|---|
| odeRecalcFactor | The ODE recalculation factor when ODE solving goes bad, this is the factor the $rtol/atol$ is reduced |
| maxOdeRecalc | Maximum number of times to reduce the ODE tolerances and try to resolve the system if there was a bad ODE solve. |
| indTolRelax | When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward. |
| perSa | This is the percent of the time the 'nBurn' iterations in phase runs runs a simulated annealing. |
| perNoCor | This is the percentage of the MCMC phase of the SAEM algorithm where the variance/covariance matrix has no correlations. By default this is 0.75 or 75 Monte-carlo iteration. |
| perFixOmega | This is the percentage of the 'nBurn' phase where the omega values are unfixed to allow better exploration of the likelihood surface. After this time, the omegas are fixed during optimization. |
| 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 $0.5 \times 10^{-(sigdig-2)}$ for regular ODEs. For the sensitivity equations the default is $0.5 \times 10^{-(sigdig-1.5)}$ (sensitivity changes only applicable for liblsoda). This also controls the $atol/rtol$ of the steady state solutions. The $ssAtol/ssRtol$ is $0.5 \times 10^{-(sigdig)}$ and for the sensitivities $0.5 \times 10^{-(sigdig+0.625)}$. 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: <ol style="list-style-type: none"> 1. Creating a internal data-variable 'nlmixrMuDerCov#' for each algebraic mu-referenced 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 'iovx'. The possibilities are: <ul style="list-style-type: none"> • 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. |
| boundedTransform | boolean indicating if the bounded parameters should be transformed when using an unbounded optimization method to make sure they are in bounds. By default this is 'TRUE', which transforms during optimization and back-transforms for the final estimates. When 'FALSE', the optimization is performed on the original scale and the bounds are passed to the optimization method. When 'NA', the bounded parameters are transformed for the optimization, but the final estimates are not back-transformed. |
| ... | 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

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\(\)](#)

setOfv

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 |

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 | <i>Output table/data.frame options</i> |
|--------------|--|

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: <ul style="list-style-type: none"> - "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 |

| | |
|--------------|--|
| state | is a Boolean indicating if 'state' values will be included (default 'TRUE') |
| lhs | 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 | <p>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:</p> <ul style="list-style-type: none"> • 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,  
  returnUobyqa = FALSE,  
  stickyRecalcN = 4,  
  maxOdeRecalc = 5,  
  odeRecalcFactor = 10^(0.5),  
  indTolRelax = TRUE,  
  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,  
  boundedTransform = TRUE,  
  ...  
)
```

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 $0 < \text{rhoend} < \text{rhobeg}$. Typically rhobeg should be about one tenth of the greatest expected change to a variable. Note also that smallest difference $\text{abs}(\text{upper}-\text{lower})$ should be greater than or equal to $\text{rhobeg}*2$. 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 $10^{-(\text{sigdig}-1)}$ 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 |
| indTolRelax | When 'TRUE' (default), only subjects whose ODE solve produced NaN/Inf have their tolerances relaxed, and the relaxed tolerance persists across optimizer calls (sticky). When 'FALSE', all subjects have their tolerances relaxed on each retry and tolerances are reset afterward. |
| 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:

$$C_1 = (\max(\text{all unscaled values}) + \min(\text{all unscaled values})) / 2$$

$$C_2 = (\max(\text{all unscaled values}) - \min(\text{all unscaled values})) / 2$$

- 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:

$$C_1 = \min(\text{all unscaled values})$$

$$C_2 = \max(\text{all unscaled values}) - \min(\text{all unscaled values})$$

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

$$C_1 = \text{mean}(\text{all unscaled values})$$

$$C_2 = \max(\text{all unscaled values}) - \min(\text{all unscaled values})$$

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

$$C_1 = \text{mean}(\text{all unscaled values})$$

$$C_2 = \text{sd}(\text{all unscaled values})$$

- `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:

$$v_{scaled} = (v_{current} - v_{init}) * \text{scaleC}[i] + \text{scaleTo}$$

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:

$$v_{scaled}$$

$$= \frac{v_{current}}{v_{init}} *scaleTo$$

- `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:

$$= (\frac{v_{scaled}}{v_{current} - v_{init}}) + scaleTo$$

Otherwise the parameter is scaled multiplicatively.

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

`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 $0.5 * \text{abs}(\text{initial_estimate})$
- Factorials are scaled by $\text{abs}(1/\text{digamma}(\text{initial_estimate}+1))$
- parameters in a log scale (ie $\log(\theta)$) are transformed by $\log(\text{abs}(\text{initial_estimate})) * \text{abs}(\text{initial_estimate})$

These parameter scaling coefficients are chosen 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 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). <ul style="list-style-type: none"> • "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. |
| 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 |
| ci | Confidence level for some tables. By default this is 0.95 or 95% confidence. |
| sigdig | Optimization significant digits. This controls: <ul style="list-style-type: none"> • The tolerance of the inner and outer optimization is $10^{-\text{sigdig}}$ |

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

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.

boundedTransform boolean indicating if the bounded parameters should be transformed when using an unbounded optimization method to make sure they are in bounds. By default this is 'TRUE', which transforms during optimization and back-transforms for the final estimates. When 'FALSE', the optimization is performed on the original scale and the bounds are passed to the optimization method. When 'NA', the bounded parameters are transformed for the optimization, but the final estimates are not back-transformed.

... Ignored parameters

Value

uobyqa control structure

Author(s)

Matthew L. Fidler

Examples

```
# A logit regression example with emax model

dsn <- data.frame(i=1:1000)
dsn$time <- exp(rnorm(1000))
dsn$DV=rbinom(1000,1,exp(-1+dsn$time)/(1+exp(-1+dsn$time)))

mod <- function() {
  ini({
    E0 <- 0.5
    Em <- 0.5
    E50 <- 2
    g <- fix(2)
  })
  model({
    v <- E0+Em*time^g/(E50^g+time^g)
    ll(bin) ~ DV * v - log(1 + exp(v))
  })
}

fit2 <- nlmixr(mod, dsn, est="uobyqa")

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

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) |
| normRelated | should the VPC style simulation be for normal related variables only |

Value

data frame of the VPC simulation

Author(s)

Matthew L. Fidler

Examples

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

fit <- nlmixr(one.cmt, theo_sd, est="focei")

head(vpcSim(fit, pred=TRUE))
```

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