# Package 'ggeffects'

October 23, 2022

Type Package

**Encoding** UTF-8

**Title** Create Tidy Data Frames of Marginal Effects for 'ggplot' from Model Outputs

Version 1.1.4

Maintainer Daniel Lüdecke <d.luedecke@uke.de>

**Description** Compute marginal effects and adjusted predictions from statistical models and returns the result as tidy data frames. These data frames are ready to use with the 'ggplot2'-package. Effects and predictions can be calculated for many different models. Interaction terms, splines and polynomial terms are also supported. The main functions are ggpredict(), ggemmeans() and ggeffect(). There is a generic plot()-method to plot the results using 'ggplot2'.

License GPL-3

**Depends** R (>= 3.5)

**Imports** graphics, insight (>= 0.18.3), stats

Suggests AER, aod, betareg, brms, clubSandwich, effects (>= 4.1-2), emmeans (>= 1.4.1), gam, gamlss, gamm4, gee, geepack, ggplot2, GLMMadaptive, glmmTMB (>= 1.0.0), gridExtra, haven, httr, knitr, lme4, logistf, magrittr, margins, MASS, Matrix, mice, MCMCglmm, mgcv, nlme, ordinal, parameters, patchwork, prediction, pscl, quantreg, rmarkdown, rms, robustbase, rstanarm, rstantools, sandwich, see, sjlabelled (>= 1.1.2), sjstats, sjmisc (>= 2.8.2), survey, survival, testthat, VGAM

URL https://strengejacke.github.io/ggeffects/

BugReports https://github.com/strengejacke/ggeffects/issues/

RoxygenNote 7.2.1 VignetteBuilder knitr Config/testthat/edition 3

NeedsCompilation no

2 collapse\_by\_group

```
Author Daniel Lüdecke [aut, cre] (<a href="https://orcid.org/0000-0002-8895-3206">https://orcid.org/0000-0002-8895-3206</a>), Frederik Aust [ctb] (<a href="https://orcid.org/0000-0003-4900-788X">https://orcid.org/0000-0003-4900-788X</a>), Sam Crawley [ctb] (<a href="https://orcid.org/0000-0002-7847-0411">https://orcid.org/0000-0002-7847-0411</a>), Mattan S. Ben-Shachar [ctb] (<a href="https://orcid.org/0000-0002-4287-4801">https://orcid.org/0000-0002-4287-4801</a>)
```

**Repository** CRAN

**Date/Publication** 2022-10-23 19:55:05 UTC

# **R** topics documented:

	collapse_by_group			 2
	efc			3
	fish			 3
	get_title			 4
	ggeffect			 5
	lung2			 13
	new_data			 13
	plot			 14
	pool_predictions			 18
	pretty_range			 19
	residualize_over_grid			 20
	values_at			 21
	vcov			 23
Index				25
collapse_by_group Collapse raw data by random effect groups				

# **Description**

This function extracts the raw data points (i.e. the data that was used to fit the model) and "averages" (i.e. "collapses") the response variable over the levels of the grouping factor given in collapse.by. Only works with mixed models.

## Usage

```
collapse_by_group(grid, model, collapse.by = NULL, residuals = FALSE)
```

## **Arguments**

grid	A data frame representing the data grid, or an object of class ggeffects, as returned by ggpredict() and others.
model	The model for which to compute partial residuals. The data grid grid should match to predictors in the model.
collapse.by	Name of the (random effects) grouping factor. Data is collapsed by the levels of this factor.

efc 3

residuals

Logical, if TRUE, collapsed partial residuals instead of raw data by the levels of the grouping factor.

## Value

A data frame with raw data points, averaged over the levels of the given grouping factor from the random effects. The group level of the random effect is saved in the column "random".

# **Examples**

```
library(ggeffects)
if (require("lme4", quietly = TRUE)) {
    data(efc)
    efc$e15relat <- as.factor(efc$e15relat)
    efc$c161sex <- as.factor(efc$c161sex)
    levels(efc$c161sex) <- c("male", "female")
    model <- lmer(neg_c_7 ~ c161sex + (1 | e15relat), data = efc)
    me <- ggpredict(model, terms = "c161sex")
    head(attributes(me)$rawdata)
    collapse_by_group(me, model, "e15relat")
}</pre>
```

efc

Sample dataset from the EUROFAMCARE project

## **Description**

A SPSS sample data set, imported with the sjlabelled::read\_spss() function.

## **Examples**

```
# Attach EFC-data
data(efc)

# Show structure
str(efc)

# show first rows
head(efc)
```

fish

Sample data set

# **Description**

A sample data set, used in tests and some examples.

get\_title

get\_title

Get titles and labels from data

## **Description**

Get variable and value labels from ggeffects-objects. Functions like ggpredict() or ggeffect() save information on variable names and value labels as additional attributes in the returned data frame. This is especially helpful for labelled data (see **sjlabelled**), since these labels can be used to set axis labels and titles.

# Usage

```
get_title(x, case = NULL)
get_x_title(x, case = NULL)
get_y_title(x, case = NULL)
get_legend_title(x, case = NULL)
get_legend_labels(x, case = NULL)
get_x_labels(x, case = NULL)
get_complete_df(x, case = NULL)
```

## **Arguments**

x An object of class ggeffects, as returned by any ggeffects-function; for get\_complete\_df(), must be a list of ggeffects-objects.

case Desired target case. Labels will automatically converted into the specified char-

acter case. See <code>?sjlabelled::convert\_case</code> for more details on this argu-

ment.

#### Value

The titles or labels as character string, or NULL, if variables had no labels; get\_complete\_df() returns the input list x as single data frame, where the grouping variable indicates the predicted values for each term.

```
if (require("sjmisc", quietly = TRUE) &&
    require("ggplot2", quietly = TRUE) &&
    require("effects", quietly = TRUE)) {
    data(efc)
    efc$c172code <- to_factor(efc$c172code)
    fit <- lm(barthtot ~ c12hour + neg_c_7 + c161sex + c172code, data = efc)</pre>
```

```
mydf <- ggpredict(fit, terms = c("c12hour", "c161sex", "c172code"))</pre>
 ggplot(mydf, aes(x = x, y = predicted, colour = group)) +
    stat\_smooth(method = "lm") +
    facet_wrap(~facet, ncol = 2) +
   labs(
      x = get_x_title(mydf),
      y = get_y_title(mydf),
      colour = get_legend_title(mydf)
   )
 # adjusted predictions, a list of data frames (one data frame per term)
 eff <- ggeffect(fit)</pre>
 eff
 get_complete_df(eff)
 # adjusted predictions for education only, and get x-axis-labels
 mydat <- eff[["c172code"]]</pre>
 ggplot(mydat, aes(x = x, y = predicted, group = group)) +
    stat_summary(fun = sum, geom = "line") +
    scale_x_discrete(labels = get_x_labels(mydat))
}
```

ggeffect

Marginal effects, adjusted predictions and estimated marginal means from regression models

## **Description**

The **ggeffects** package computes estimated marginal means (predicted values) for the response, at the margin of specific values or levels from certain model terms, i.e. it generates predictions by a model by holding the non-focal variables constant and varying the focal variable(s).

ggpredict() uses predict() for generating predictions, while ggeffect() computes marginal effects by internally calling effects::Effect() and ggemmeans() uses emmeans::emmeans(). The result is returned as consistent data frame.

## Usage

```
ggeffect(model, terms, ci.lvl = 0.95, ...)
ggemmeans(
  model,
  terms,
  ci.lvl = 0.95,
  type = "fe",
  typical = "mean",
  condition = NULL,
```

```
back.transform = TRUE,
  interval = "confidence",
)
ggpredict(
 model,
  terms,
  ci.lvl = 0.95,
  type = "fe",
  typical = "mean",
  condition = NULL,
  back.transform = TRUE,
  ppd = FALSE,
  vcov.fun = NULL,
  vcov.type = NULL,
  vcov.args = NULL,
  interval = "confidence",
)
```

#### **Arguments**

mode1

A fitted model object, or a list of model objects. Any model that supports common methods like predict(), family() or model.frame() should work. For ggeffect(), any model that is supported by **effects** should work, and for ggemmeans(), all models supported by **emmeans** should work.

terms

Character vector (or a formula) with the names of those terms from model, for which predictions should be displayed. At least one term is required to calculate effects for certain terms, maximum length is four terms, where the second to fourth term indicate the groups, i.e. predictions of first term are grouped at the values or levels of the remaining terms. If terms is missing or NULL, adjusted predictions for each model term are calculated. It is also possible to define specific values for terms, at which adjusted predictions should be calculated (see 'Details'). All remaining covariates that are not specified in terms are held constant (see 'Details'). See also arguments condition and typical.

ci.lvl

Numeric, the level of the confidence intervals. For ggpredict(), use ci.lvl = NA, if confidence intervals should not be calculated (for instance, due to computation time). Typically, confidence intervals based on the standard errors as returned by the predict() function are returned, assuming normal distribution (i.e. +/- 1.96 \* SE). See introduction of this vignette for more details.

. . .

For ggpredict(), further arguments passed down to predict(); for ggeffect(), further arguments passed down to effects::Effect(); and for ggemmeans(), further arguments passed down to emmeans::emmeans(). If type = "sim", ... may also be used to set the number of simulation, e.g. nsim = 500.

type

Character, only applies for survival models, mixed effects models and/or models with zero-inflation. **Note:** For brmsfit-models with zero-inflation component,

values are back-transformed to the response scale).

values are back-transformed to the response scale).

there is no type = "zero\_inflated" nor type = "zi\_random"; predicted values for MixMod-models from **GLMMadaptive** with zero-inflation component *always* condition on the zero-inflation part of the model (see 'Details').

- "fixed" (or "fe" or "count")

  Predicted values are conditioned on the fixed effects or conditional model only (for mixed models: predicted values are on the population-level and *confidence intervals* are returned). For instance, for models fitted with zeroinfl from **pscl**, this would return the predicted mean from the count component (without zero-inflation). For models with zero-inflation component, this type calls predict(..., type = "link") (however, predicted
- "random" (or "re")

  This only applies to mixed models, and type = "random" does not condition on the zero-inflation component of the model. type = "random" still returns population-level predictions, however, unlike type = "fixed", intervals also consider the uncertainty in the variance parameters (the mean random effect variance, see *Johnson et al. 2014* for details) and hence can be considered as *prediction intervals*. For models with zero-inflation component, this type calls predict(..., type = "link") (however, predicted

To get predicted values for each level of the random effects groups, add the name of the related random effect term to the terms-argument (for more details, see this vignette).

- "zero\_inflated" (or "fe.zi" or "zi")

  Predicted values are conditioned on the fixed effects and the zero-inflation component. For instance, for models fitted with zeroinfl from **pscl**, this would return the predicted response (mu\*(1-p)) and for **glmmTMB**, this would return the expected value mu\*(1-p) without conditioning on random effects (i.e. random effect variances are not taken into account for the confidence intervals). For models with zero-inflation component, this type calls predict(..., type = "response"). See 'Details'.
- "zi\_random" (or "re.zi" or "zero\_inflated\_random")
   Predicted values are conditioned on the zero-inflation component and take the random effects uncertainty into account. For models fitted with glmmTMB(), hurdle() or zeroinfl(), this would return the expected value mu\*(1-p).
   For glmmTMB, prediction intervals also consider the uncertainty in the random effects variances. This type calls predict(..., type = "response").
   See 'Details'.
- "zi\_prob" (or "zi.prob")
   Predicted zero-inflation probability. For glmmTMB models with zero-inflation component, this type calls predict(..., type = "zlink"); models from pscl call predict(..., type = "zero") and for GLMMadaptive, predict(..., type = "zero\_part") is called.
- "simulate" (or "sim")
   Predicted values and confidence resp. prediction intervals are based on simulations, i.e. calls to simulate(). This type of prediction takes all model uncertainty into account, including random effects variances. Currently supported models are objects of class lm, glm, glmmTMB, wbm, MixMod

and merMod. See . . . for details on number of simulations.

• "survival" and "cumulative\_hazard" (or "surv" and "cumhaz")
Applies only to coxph-objects from the **survial**-package and calculates the survival probability or the cumulative hazard of an event.

typical Character vector, naming the function to be applied to the covariates over which

the effect is "averaged". The default is "mean". See ?sjmisc::typical\_value

for options.

condition Named character vector, which indicates covariates that should be held constant

at specific values. Unlike typical, which applies a function to the covariates to determine the value that is used to hold these covariates constant, condition can be used to define exact values, for instance condition = c(covariate1 =

20, covariate2 = 5). See 'Examples'.

back.transform Logical, if TRUE (the default), predicted values for log- or log-log transformed

responses will be back-transformed to original response-scale.

interval Type of interval calculation, can either be "confidence" (default) or "prediction".

May be abbreviated. Unlike *confidence intervals*, *prediction intervals* include the residual variance (sigma^2). This argument is ignored for mixed models, as interval = "prediction" is equivalent to type = "random" (and interval = "confidence" is equivalent to type = "fixed"). Note that prediction intervals are not available for all models, but only for models that work with

insight::get\_sigma().

ppd Logical, if TRUE, predictions for Stan-models are based on the posterior predic-

tive distribution rstantools::posterior\_predict(). If FALSE (the default),

predictions are based on posterior draws of the linear predictor rstantools::posterior\_linpred().

vcov. fun String, indicating the name of the vcov\*()-function from the sandwich or clubSandwich-

package, e.g. vcov.fun = "vcovCL", which is used to compute (cluster) robust standard errors for predictions. If NULL, standard errors (and confidence intervals) for predictions are based on the standard errors as returned by the predict()-function. **Note** that probably not all model objects that work with ggpredict() are also supported by the **sandwich** or **clubSandwich**-package.

vcov.type Character vector, specifying the estimation type for the robust covariance matrix

estimation (see ?sandwich::vcovHC or ?clubSandwich::vcovCR for details).

vcov.args List of named vectors, used as additional arguments that are passed down to

vcov.fun.

## **Details**

#### **Supported Models**

A list of supported models can be found at https://github.com/strengejacke/ggeffects. Support for models varies by function, i.e. although ggpredict(), ggemmeans() and ggeffect() support most models, some models are only supported exclusively by one of the three functions.

Difference between ggpredict() and ggeffect() or ggemmeans()

ggpredict() calls predict(), while ggeffect() calls effects::Effect() and ggemmeans() calls emmeans::emmeans() to compute predicted values. Thus, effects returned by ggpredict() can be described as *conditional effects* (i.e. these are conditioned on certain (reference) levels

of factors), while ggemmeans() and ggeffect() return *marginal means*, since the effects are "marginalized" (or "averaged") over the levels of factors (or values of character vectors). Therefore, ggpredict() and ggeffect() resp. ggemmeans() differ in how factors and character vectors are held constant: ggpredict() uses the reference level (or "lowest" value in case of character vectors), while ggeffect() and ggemmeans() compute a kind of "average" value, which represents the proportions of each factor's category. Use condition to set a specific level for factors in ggemmeans(), so factors are not averaged over their categories, but held constant at a given level.

## Marginal Effects and Adjusted Predictions at Specific Values

Specific values of model terms can be specified via the terms-argument. Indicating levels in square brackets allows for selecting only specific groups or values resp. value ranges. Term name and the start of the levels in brackets must be separated by a whitespace character, e.g. terms = c("age", "education [1,3]"). Numeric ranges, separated with colon, are also allowed: terms = c("education", "age [30:60]"). The stepsize for range can be adjusted using by, e.g. terms = "age [30:60 by=5]".

The terms-argument also supports the same shortcuts as the values-argument in values\_at(). So terms = "age [meansd]" would return predictions for the values one standard deviation below the mean age, the mean age and one SD above the mean age. terms = "age [quart2]" would calculate predictions at the value of the lower, median and upper quartile of age.

Furthermore, it is possible to specify a function name. Values for predictions will then be transformed, e.g. terms = "income [exp]". This is useful when model predictors were transformed for fitting the model and should be back-transformed to the original scale for predictions. It is also possible to define own functions (see this vignette).

Instead of a function, it is also possible to define the name of a variable with specific values, e.g. to define a vector v = c(1000, 2000, 3000) and then use terms = "income [v]".

You can take a random sample of any size with sample=n, e.g terms = "income [sample=8]", which will sample eight values from all possible values of the variable income. This option is especially useful for plotting predictions at certain levels of random effects group levels, where the group factor has many levels that can be completely plotted. For more details, see this vignette.

Finally, numeric vectors for which no specific values are given, a "pretty range" is calculated (see pretty\_range()), to avoid memory allocation problems for vectors with many unique values. If a numeric vector is specified as second or third term (i.e. if this vector represents a grouping structure), representative values (see values\_at()) are chosen (unless other values are specified). If all values for a numeric vector should be used to compute predictions, you may use e.g. terms = "age [all]". See also package vignettes.

To create a pretty range that should be smaller or larger than the default range (i.e. if no specific values would be given), use the n-tag, e.g. terms="age [n=5]" or terms="age [n=12]". Larger values for n return a larger range of predicted values.

#### Holding covariates at constant values

For ggpredict(), expand.grid() is called on all unique combinations of model.frame(model)[, terms] and used as newdata-argument for predict(). In this case, all remaining covariates that are not specified in terms are held constant: Numeric values are set to the mean (unless changed with the condition or typical-argument), factors are set to their reference level (may also be changed with condition) and character vectors to their mode (most common element).

ggeffect() and ggemmeans(), by default, set remaining numeric covariates to their mean value, while for factors, a kind of "average" value, which represents the proportions of each factor's category, is used. The same applies to character vectors: ggemmeans() averages over the distribution

of unique values in a character vector, similar to how factors are treated. For ggemmeans(), use condition to set a specific level for factors so that these are not averaged over their categories, but held constant at the given level.

#### **Bayesian Regression Models**

ggpredict() also works with **Stan**-models from the **rstanarm** or **brms**-packages. The predicted values are the median value of all drawn posterior samples. The confidence intervals for Stan-models are Bayesian predictive intervals. By default (i.e. ppd = FALSE), the predictions are based on rstantools::posterior\_linpred() and hence have some limitations: the uncertainty of the error term is not taken into account. The recommendation is to use the posterior predictive distribution (rstantools::posterior\_predict()).

#### Zero-Inflated and Zero-Inflated Mixed Models with brms

Models of class brmsfit always condition on the zero-inflation component, if the model has such a component. Hence, there is no type = "zero\_inflated" nor type = "zi\_random" for brmsfit-models, because predictions are based on draws of the posterior distribution, which already account for the zero-inflation part of the model.

#### Zero-Inflated and Zero-Inflated Mixed Models with glmmTMB

If model is of class glmmTMB, hurdle, zeroinfl or zerotrunc, simulations from a multivariate normal distribution (see ?MASS::mvrnorm) are drawn to calculate mu\*(1-p). Confidence intervals are then based on quantiles of these results. For type = "zi\_random", prediction intervals also take the uncertainty in the random-effect paramters into account (see also Brooks et al. 2017, pp.391-392 for details).

An alternative for models fitted with **glmmTMB** that take all model uncertainties into account are simulations based on simulate(), which is used when type = "sim" (see Brooks et al. 2017, pp.392-393 for details).

#### MixMod-models from GLMMadaptive

Predicted values for the fixed effects component (type = "fixed" or type = "zero\_inflated") are based on predict(..., type = "mean\_subject"), while predicted values for random effects components (type = "random" or type = "zi\_random") are calculated with predict(..., type = "subject\_specific") (see ?GLMMadaptive::predict.MixMod for details). The latter option requires the response variable to be defined in the newdata-argument of predict(), which will be set to its typical value (see ?sjmisc::typical\_value).

#### Value

A data frame (with ggeffects class attribute) with consistent data columns:

- "x": the values of the first term in terms, used as x-position in plots.
- "predicted": the predicted values of the response, used as y-position in plots.
- "std.error": the standard error of the predictions. Note that the standard errors are always on the link-scale, and not back-transformed for non-Gaussian models!
- "conf.low": the lower bound of the confidence interval for the predicted values.
- "conf.high": the upper bound of the confidence interval for the predicted values.
- "group": the grouping level from the second term in terms, used as grouping-aesthetics in plots.

• "facet": the grouping level from the third term in terms, used to indicate facets in plots.

The estimated marginal means (or predicted values) are always on the response scale!

For proportional odds logistic regression (see ?MASS::polr) resp. cumulative link models (e.g., see ?ordinal::clm), an additional column "response.level" is returned, which indicates the grouping of predictions based on the level of the model's response.

Note that for convenience reasons, the columns for the intervals are always named "conf.low" and "conf.high", even though for Bayesian models credible or highest posterior density in-

#### Note

#### **Multinomial Models**

tervals are returned.

polr-, clm-models, or more generally speaking, models with ordinal or multinominal outcomes, have an additional column response.level, which indicates with which level of the response variable the predicted values are associated.

## **Printing Results**

The print()-method gives a clean output (especially for predictions by groups), and indicates at which values covariates were held constant. Furthermore, the print()-method has the arguments digits and n to control number of decimals and lines to be printed, and an argument x.lab to print factor-levels instead of numeric values if x is a factor.

#### Limitations

The support for some models, for example from package **MCMCglmm**, is rather experimental and may fail for certain models. If you encounter any errors, please file an issue at https://github.com/strengejacke/ggeffects/issues

### References

- Brooks ME, Kristensen K, Benthem KJ van, Magnusson A, Berg CW, Nielsen A, et al. glmmTMB Balances Speed and Flexibility Among Packages for Zero-inflated Generalized Linear Mixed Modeling. The R Journal. 2017;9: 378-400.
- Johnson PC, O'Hara RB. 2014. Extension of Nakagawa & Schielzeth's R2GLMM to random slopes models. Methods Ecol Evol, 5: 944-946.

```
library(sjlabelled)
data(efc)
fit <- lm(barthtot ~ c12hour + neg_c_7 + c161sex + c172code, data = efc)

ggpredict(fit, terms = "c12hour")
ggpredict(fit, terms = c("c12hour", "c172code"))
ggpredict(fit, terms = c("c12hour", "c172code", "c161sex"))

# specified as formula
ggpredict(fit, terms = ~ c12hour + c172code + c161sex)

# only range of 40 to 60 for variable 'c12hour'
ggpredict(fit, terms = "c12hour [40:60]")</pre>
```

```
# using "summary()" shows that covariate "neg_c_7" is held
# constant at a value of 11.84 (its mean value). To use a
# different value, use "condition"
ggpredict(fit, terms = "c12hour [40:60]", condition = c(neg_c_7 = 20))
# to plot ggeffects-objects, you can use the 'plot()'-function.
# the following examples show how to build your ggplot by hand.
## Not run:
# plot predicted values, remaining covariates held constant
library(ggplot2)
mydf <- ggpredict(fit, terms = "c12hour")</pre>
ggplot(mydf, aes(x, predicted)) +
 geom_line() +
 geom_ribbon(aes(ymin = conf.low, ymax = conf.high), alpha = .1)
# three variables, so we can use facets and groups
mydf <- ggpredict(fit, terms = c("c12hour", "c161sex", "c172code"))</pre>
ggplot(mydf, aes(x = x, y = predicted, colour = group)) +
 stat_smooth(method = "lm", se = FALSE) +
 facet_wrap(~facet, ncol = 2)
# select specific levels for grouping terms
mydf <- ggpredict(fit, terms = c("c12hour", "c172code [1,3]", "c161sex"))</pre>
ggplot(mydf, aes(x = x, y = predicted, colour = group)) +
 stat_smooth(method = "lm", se = FALSE) +
 facet_wrap(~facet) +
 labs(
   y = get_y_title(mydf),
   x = get_x_title(mydf),
   colour = get_legend_title(mydf)
# level indication also works for factors with non-numeric levels
# and in combination with numeric levels for other variables
efc$c172code <- sjlabelled::as_label(efc$c172code)</pre>
fit <- lm(barthtot ~ c12hour + neg_c_7 + c161sex + c172code, data = efc)
ggpredict(fit, terms = c("c12hour",
  "c172code [low level of education, high level of education]",
  "c161sex [1]"))
# use categorical value on x-axis, use axis-labels, add error bars
dat <- ggpredict(fit, terms = c("c172code", "c161sex"))</pre>
ggplot(dat, aes(x, predicted, colour = group)) +
 geom_point(position = position_dodge(.1)) +
 geom_errorbar(
   aes(ymin = conf.low, ymax = conf.high),
   position = position_dodge(.1)
 scale_x_discrete(breaks = 1:3, labels = get_x_labels(dat))
```

lung2 13

```
# 3-way-interaction with 2 continuous variables
data(efc)
# make categorical
efc$c161sex <- as_factor(efc$c161sex)</pre>
fit <- lm(neg_c_7 ~ c12hour * barthtot * c161sex, data = efc)</pre>
# select only levels 30, 50 and 70 from continuous variable Barthel-Index
dat <- ggpredict(fit, terms = c("c12hour", "barthtot [30,50,70]", "c161sex"))</pre>
ggplot(dat, aes(x = x, y = predicted, colour = group)) +
 stat_smooth(method = "lm", se = FALSE, fullrange = TRUE) +
 facet_wrap(~facet) +
 labs(
   colour = get_legend_title(dat),
   x = get_x_title(dat),
   y = get_y_title(dat),
    title = get_title(dat)
# or with ggeffects' plot-method
plot(dat, ci = FALSE)
## End(Not run)
# predictions for polynomial terms
data(efc)
fit <- glm(
 tot_sc_e ~ c12hour + e42dep + e17age + I(e17age^2) + I(e17age^3),
 data = efc,
 family = poisson()
ggeffect(fit, terms = "e17age")
```

lung2

Sample data set

## **Description**

A sample data set, used in tests and examples for survival models. This dataset is originally included in the **survival** package, but for convenience reasons it is also available in this package.

new\_data

Create a data frame from all combinations of predictor values

## **Description**

Create a data frame for the "newdata"-argument that contains all combinations of values from the terms in questions. Similar to expand.grid(). The terms-argument accepts all shortcuts for representative values as in ggpredict().

## Usage

```
new_data(model, terms, typical = "mean", condition = NULL)
data_grid(model, terms, typical = "mean", condition = NULL)
```

#### **Arguments**

model A fitted model object.

terms Character vector with the names of those terms from model for which all com-

binations of values should be created.

typical Character vector, naming the function to be applied to the covariates over which

the effect is "averaged". The default is "mean". See ?sjmisc::typical\_value

for options.

condition Named character vector, which indicates covariates that should be held constant

at specific values. Unlike typical, which applies a function to the covariates to determine the value that is used to hold these covariates constant, condition can be used to define exact values, for instance condition = c(covariate1 =

20, covariate2 = 5). See 'Examples'.

## Value

A data frame containing one row for each combination of values of the supplied variables.

# **Examples**

```
data(efc)
fit <- lm(barthtot ~ c12hour + neg_c_7 + c161sex + c172code, data = efc)
new_data(fit, c("c12hour [meansd]", "c161sex"))

nd <- new_data(fit, c("c12hour [meansd]", "c161sex"))
pr <- predict(fit, type = "response", newdata = nd)
nd$predicted <- pr
nd

# compare to
ggpredict(fit, c("c12hour [meansd]", "c161sex"))</pre>
```

plot

Plot ggeffects-objects

## Description

A generic plot-method for ggeffects-objects.

## Usage

```
## S3 method for class 'ggeffects'
plot(
  х,
  ci = TRUE,
  ci.style = c("ribbon", "errorbar", "dash", "dot"),
  add.data = FALSE,
  limit.range = FALSE,
  residuals = FALSE,
  residuals.line = FALSE,
  collapse.group = FALSE,
  colors = "Set1",
  alpha = 0.15,
  dodge = 0.25,
  use.theme = TRUE,
  dot.alpha = 0.35,
  jitter = 0.2,
  log.y = FALSE,
  case = NULL,
  show.legend = TRUE,
  show.title = TRUE,
  show.x.title = TRUE,
  show.y.title = TRUE,
  dot.size = NULL,
  line.size = NULL,
  connect.lines = FALSE,
  grid,
 one.plot = TRUE,
  rawdata,
)
theme_ggeffects(base_size = 11, base_family = "")
show_pals()
```

# Arguments

X	An object of class ggeffects, as returned by the functions from this package.
ci	Logical, if TRUE, confidence bands (for continuous variables at x-axis) resp. error bars (for factors at x-axis) are plotted.
ci.style	Character vector, indicating the style of the confidence bands. May be either "ribbon", "errorbar", "dash" or "dot", to plot a ribbon, error bars, or dashed or dotted lines as confidence bands.
facets, grid	Logical, defaults to TRUE, if x has a column named facet, and defaults to FALSE, if x has no such column. Set facets = TRUE to wrap the plot into facets even for grouping variables (see 'Examples'). grid is an alias for facets.

add.data, rawdata

Logical, if TRUE, a layer with raw data from response by predictor on the x-axis, plotted as point-geoms, is added to the plot.

limit.range residuals

Logical, if TRUE, limits the range of the prediction bands to the range of the data. Logical, if TRUE, a layer with partial residuals is added to the plot. See vignette Effect Displays with Partial Residuals. from effects for more details on partial

residual plots.

residuals.line Logical, if TRUE, a loess-fit line is added to the partial residuals plot. Only applies if residuals is TRUE.

collapse.group For mixed effects models, name of the grouping variable of random effects. If collapse.group = TRUE, data points "collapsed" by the first random effect groups are added to the plot. Else, if collapse group is a name of a group factor, data is collapsed by that specific random effect. See collapse\_by\_group() for further details.

colors

Character vector with color values in hex-format, valid color value names (see demo("colors")) or a name of a ggeffects-color-palette.

Following options are valid for colors:

- If not specified, the color brewer palette "Set1" will be used.
- If "gs", a greyscale will be used.
- If "bw", the plot is black/white and uses different line types to distinguish groups.
- There are some pre-defined color-palettes in this package that can be used, e.g. colors = "metro". See show\_pals() to show all available palettes.
- Else specify own color values or names as vector (e.g. colors = c("#f00000", "#00ff00")).

alpha

Alpha value for the confidence bands.

dodge

Value for offsetting or shifting error bars, to avoid overlapping. Only applies, if a factor is plotted at the x-axis (in such cases, the confidence bands are replaced by error bars automatically), or if ci.style = "errorbars".

use.theme

Logical, if TRUE, a slightly tweaked version of ggplot's minimal-theme, theme\_ggeffects(), is applied to the plot. If FALSE, no theme-modifications are applied.

dot.alpha

Alpha value for data points, when add.data = TRUE.

jitter

Numeric, between 0 and 1. If not NULL and add.data = TRUE, adds a small amount of random variation to the location of data points dots, to avoid overplotting. Hence the points don't reflect exact values in the data. May also be a numeric vector of length two, to add different horizontal and vertical jittering. For binary outcomes, raw data is not jittered by default to avoid that data points exceed the axis limits.

log.y

Logical, if TRUE, the y-axis scale is log-transformed. This might be useful for binomial models with predicted probabilities on the y-axis.

case

Desired target case. Labels will automatically converted into the specified character case. See ?sjlabelled::convert\_case for more details on this argument.

show.legend

Logical, shows or hides the plot legend.

show.title	Logical, shows or hides the plot title-
show.x.title	Logical, shows or hides the plot title for the x-axis.
show.y.title	Logical, shows or hides the plot title for the y-axis.
dot.size	Numeric, size of the point geoms.
line.size	Numeric, size of the line geoms.
connect.lines	Logical, if TRUE and plot has point-geoms with error bars (this is usually the case when the x-axis is discrete), points of same groups will be connected with a line.
one.plot	Logical, if TRUE and $x$ has a panel column (i.e. when four terms were used), a single, integrated plot is produced.
• • •	Further arguments passed down to ggplot::scale_y*(), to control the appearance of the y-axis.
base_size	Base font size.
base_family	Base font family.

#### **Details**

For proportional odds logistic regression (see ?MASS::polr) or cumulative link models in general, plots are automatically facetted by response.level, which indicates the grouping of predictions based on the level of the model's response.

## Value

A ggplot2-object.

#### **Partial Residuals**

For **generalized linear models** (glms), residualized scores are computed as inv.link(link(Y) + r) where Y are the predicted values on the response scale, and r are the *working* residuals.

For (generalized) linear **mixed models**, the random effect are also partialled out.

### Note

Load library(ggplot2) and use theme\_set(theme\_ggeffects()) to set the **ggeffects**-theme as default plotting theme. You can then use further plot-modifiers, e.g. from **sjPlot**, like legend\_style() or font\_size() without losing the theme-modifications.

There are pre-defined colour palettes in this package. Use show\_pals() to show all available colour palettes.

```
library(sjlabelled)
data(efc)
efc$c172code <- as_label(efc$c172code)
fit <- lm(barthtot ~ c12hour + neg_c_7 + c161sex + c172code, data = efc)</pre>
```

pool\_predictions

```
dat <- ggpredict(fit, terms = "c12hour")</pre>
plot(dat)
# facet by group, use pre-defined color palette
dat <- ggpredict(fit, terms = c("c12hour", "c172code"))</pre>
plot(dat, facet = TRUE, colors = "hero")
# don't use facets, b/w figure, w/o confidence bands
dat <- ggpredict(fit, terms = c("c12hour", "c172code"))</pre>
plot(dat, colors = "bw", ci = FALSE)
# factor at x axis, plot exact data points and error bars
dat <- ggpredict(fit, terms = c("c172code", "c161sex"))</pre>
plot(dat)
# for three variables, automatic facetting
dat <- ggpredict(fit, terms = c("c12hour", "c172code", "c161sex"))</pre>
plot(dat)
# show all color palettes
show_pals()
```

pool\_predictions

Pool Predictions or Estimated Marginal Means

## **Description**

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

# Usage

```
pool_predictions(x, ...)
```

## **Arguments**

x A list of ggeffects objects, as returned by [ggpredict()], ggemmeans()orggeffect()'.

... Currently not used.

## **Details**

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

## Value

A data frame with pooled predictions.

pretty\_range 19

## References

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

# **Examples**

```
# example for multiple imputed datasets
if (require("mice")) {
   data("nhanes2")
   imp <- mice(nhanes2, printFlag = FALSE)
   predictions <- lapply(1:5, function(i) {
      m <- lm(bmi ~ age + hyp + chl, data = complete(imp, action = i))
      ggpredict(m, "age")
   })
   pool_predictions(predictions)
}</pre>
```

pretty\_range

Create a pretty sequence over a range of a vector

## **Description**

Creates an evenly spaced, pretty sequence of numbers for a range of a vector.

## Usage

```
pretty_range(x, n = NULL, length = NULL)
```

## **Arguments**

n

x A numeric vector.

Numeric value, indicating the size of how many values are used to create a pretty sequence. If x has a large value range (> 100), n could be something between 1 to 5. If x has a rather small amount of unique values, n could be something between 10 to 20. If n = NULL, pretty\_range() automatically tries to find a

pretty sequence.

length Integer value, as alternative to n, defines the number of intervals to be returned.

#### Value

A numeric vector with a range corresponding to the minimum and maximum values of x. If x is missing, a function, pre-programmed with n and length is returned. See examples.

20 residualize\_over\_grid

## **Examples**

```
data(iris)
# pretty range for vectors with decimal points
pretty_range(iris$Petal.Length)

# pretty range for large range, increasing by 50
pretty_range(1:1000)

# increasing by 20
pretty_range(1:1000, n = 7)

# return 10 intervals
pretty_range(1:1000, length = 10)

# same result
pretty_range(1:1000, n = 2.5)

# function factory
range_n_5 <- pretty_range(n = 5)
range_n_5(1:1000)</pre>
```

residualize\_over\_grid Compute partial residuals from a data grid

# Description

This function computes partial residuals based on a data grid, where the data grid is usually a data frame from all combinations of factor variables or certain values of numeric vectors. This data grid is usually used as newdata argument in predict(), and can be created with new\_data().

## Usage

```
residualize_over_grid(grid, model, ...)
## S3 method for class 'data.frame'
residualize_over_grid(grid, model, pred_name, ...)
## S3 method for class 'ggeffects'
residualize_over_grid(grid, model, protect_names = TRUE, ...)
```

# Arguments

grid	A data frame representing the data grid, or an object of class ggeffects, as returned by ggpredict() and others.
model	The model for which to compute partial residuals. The data grid grid should match to predictors in the model.
	Currently not used.

values\_at 21

pred\_name The name of the focal predictor, for which partial residuals are computed.

protect\_names Logical, if TRUE, preserves column names from the ggeffects objects that is used as grid.

## Value

A data frame with residuals for the focal predictor.

## **Partial Residuals**

For **generalized linear models** (glms), residualized scores are computed as inv.link(link(Y) + r) where Y are the predicted values on the response scale, and r are the *working* residuals.

For (generalized) linear **mixed models**, the random effect are also partialled out.

#### References

Fox J, Weisberg S. Visualizing Fit and Lack of Fit in Complex Regression Models with Predictor Effect Plots and Partial Residuals. Journal of Statistical Software 2018;87.

## **Examples**

```
library(ggeffects)
set.seed(1234)
x <- rnorm(200)
z <- rnorm(200)
# quadratic relationship
y <- 2 * x + x^2 + 4 * z + rnorm(200)

d <- data.frame(x, y, z)
model <- lm(y ~ x + z, data = d)

pr <- ggpredict(model, c("x [all]", "z"))
head(residualize_over_grid(pr, model))</pre>
```

values\_at

Calculate representative values of a vector

## **Description**

This function calculates representative values of a vector, like minimum/maximum values or lower, median and upper quartile etc., which can be used for numeric vectors to plot marginal effects at these representative values.

#### Usage

```
values_at(x, values = "meansd")
representative_values(x, values = "meansd")
```

22 values\_at

#### **Arguments**

x A numeric vector.

values

Character vector, naming a pattern for which representative values should be calculcated.

- "minmax": (default) minimum and maximum values (lower and upper bounds) of the moderator are used to plot the interaction between independent variable and moderator.
- "meansd": uses the mean value of the moderator as well as one standard deviation below and above mean value to plot the effect of the moderator on the independent variable.
- "zeromax": is similar to the "minmax" option, however, 0 is always used
  as minimum value for the moderator. This may be useful for predictors that
  don't have an empirical zero-value, but absence of moderation should be
  simulated by using 0 as minimum.
- "fivenum": calculates and uses the Tukey's five number summary (minimum, lower-hinge, median, upper-hinge, maximum) of the moderator value.
- "quart": calculates and uses the quartiles (lower, median and upper) of the moderator value, *including* minimum and maximum value.
- "quart2": calculates and uses the quartiles (lower, median and upper) of the moderator value, *excluding* minimum and maximum value.
- "terciles": calculates and uses the terciles (lower and upper third) of the moderator value, *including* minimum and maximum value.
- "terciles2": calculates and uses the terciles (lower and upper third) of the moderator value, *excluding* minimum and maximum value.
- "all": uses all values of the moderator variable. Note that this option only applies to type = "eff", for numeric moderator values.

## Value

A numeric vector of length two or three, representing the required values from x, like minimum/maximum value or mean and +/- 1 SD. If x is missing, a function, pre-programmed with n and length is returned. See examples.

```
data(efc)
values_at(efc$c12hour)
values_at(efc$c12hour, "quart2")
mean_sd <- values_at(values = "meansd")
mean_sd(efc$c12hour)</pre>
```

vcov 23

١	ıc	'n	W

Calculate variance-covariance matrix for marginal effects

## **Description**

Returns the variance-covariance matrix for the predicted values from object.

## Usage

```
## S3 method for class 'ggeffects'
vcov(object, vcov.fun = NULL, vcov.type = NULL, vcov.args = NULL, ...)
```

## **Arguments**

object	An object of class "ggeffects", as returned by ggpredict().
vcov.fun	String, indicating the name of the vcov*()-function from the <b>sandwich</b> or <b>clubSandwich</b> -package, e.g. vcov.fun = "vcovCL", which is used to compute (cluster) robust standard errors for predictions. If NULL, standard errors (and confidence intervals) for predictions are based on the standard errors as returned by the predict()-function. <b>Note</b> that probably not all model objects that work with ggpredict() are also supported by the <b>sandwich</b> or <b>clubSandwich</b> -package.
vcov.type	Character vector, specifying the estimation type for the robust covariance matrix estimation (see ?sandwich::vcovHC or ?clubSandwich::vcovCR for details).
vcov.args	List of named vectors, used as additional arguments that are passed down to vcov.fun.
	Currently not used.

## **Details**

The returned matrix has as many rows (and columns) as possible combinations of predicted values from the ggpredict() call. For example, if there are two variables in the terms-argument of ggpredict() with 3 and 4 levels each, there will be 3\*4 combinations of predicted values, so the returned matrix has a 12x12 dimension. In short, nrow(object) is always equal to nrow(vcov(object)). See also 'Examples'.

## Value

The variance-covariance matrix for the predicted values from object.

```
data(efc)
model <- lm(barthtot ~ c12hour + neg_c_7 + c161sex + c172code, data = efc)
result <- ggpredict(model, c("c12hour [meansd]", "c161sex"))
vcov(result)</pre>
```

24 vcov

```
# compare standard errors
sqrt(diag(vcov(result)))
as.data.frame(result)

# only two predicted values, no further terms
# vcov() returns a 2x2 matrix
result <- ggpredict(model, "c161sex")
vcov(result)

# 2 levels for c161sex multiplied by 3 levels for c172code
# result in 6 combinations of predicted values
# thus vcov() returns a 6x6 matrix
result <- ggpredict(model, c("c161sex", "c172code"))
vcov(result)</pre>
```

# **Index**

```
* data
                                                residualize_over_grid, 20
    efc, 3
                                                rstantools::posterior_linpred(), 8, 10
    fish, 3
                                                 rstantools::posterior_predict(), 8, 10
    lung2, 13
                                                show_pals(plot), 14
collapse_by_group, 2
                                                show_pals(), 16, 17
collapse_by_group(), 16
                                                theme_ggeffects(plot), 14
data_grid (new_data), 13
                                                values_at, 21
efc, 3
                                                values_at(), 9
efc_test (efc), 3
                                                vcov, 23
effects::Effect(), 5
emmeans::emmeans(), 5
fish, 3
get_complete_df (get_title), 4
get_legend_labels (get_title), 4
get_legend_title (get_title), 4
get_title, 4
get_x_labels (get_title), 4
get_x_title (get_title), 4
get_y_title (get_title), 4
ggeffect, 5
ggemmeans (ggeffect), 5
ggpredict (ggeffect), 5
insight::get_sigma(), 8
lung2, 13
new_data, 13
new_data(), 20
plot, 14
pool_predictions, 18
predict(), 5
pretty_range, 19
pretty_range(), 9
representative_values (values_at), 21
```