

Package ‘dlim’

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Title Distributed Lag Interaction Model

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Description Collection of functions for fitting and interpreting distributed lag interaction models (DLIM). A DLIM regresses a scalar outcome on repeated measures of exposure and allows for modification by a continuous variable. Includes a `dlim()` function for fitting, `predict()` function for inference, and plotting functions for visualization. Details on methodology are described in Demateis et al. (2024) <[doi:10.1002/env.2843](https://doi.org/10.1002/env.2843)>.

License GPL (>= 3)

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Imports dlnm, ggplot2, lifecycle, mgcv, reshape2, rlang, splines,
tsModel, viridis

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URL <https://ddemateis.github.io/dlim/>,
<https://github.com/ddemateis/dlim>

BugReports <https://github.com/ddemateis/dlim/issues>

Suggests knitr, rmarkdown

VignetteBuilder knitr

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dlim-package

Distributed Lag Interaction Model (DLIM)

Description

The package **dlim** contains functions to fit, perform inference and estimation on, and visualize a distributed lag interaction model (DLIM).

Modelling framework

A distributed lag interaction model (DLIM) is an extension of a distributed lag model. A DLIM regresses an outcome onto repeated measures of an exposure and allows for associations to vary by a single continuous modifier. More details on methodology are provided in the reference listed below.

Functions and data included in the package

To fit a DLIM using this package, use the `dlim` function, which calls the `cross_basis` function to create the cross-basis and estimates regression coefficients using `gam` from **mgcv** package.

The `predict.dlim` S3 function provides point-wise or cumulative effect estimates and uncertainty measures.

The `plot_DLF` and `plot_cumulative` functions provide plots of the modified distributed lag functions and the cumulative effect estimate curve.

Additional information

Additional details on the package **dlim** are available in the vignette, available by typing:

```
vignette("dlimOverview")
```

The **dlim** package is available on the Comprehensive R Archive Network (CRAN). A development website is available on GitHub (github.com/ddemateis/dlim).

Please use `citation("dlim")` to cite this package.

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References

Demateis et al. (2024) <doi:10.1002/env.2843>, available at (arxiv.org/abs/2401.02939).

See Also

Type `'vignette(dlimOverview)'` for a detailed description.

cross_basis

Build crossbasis

Description

Creates cross-basis using natural splines for regression in DLIM

Usage

```
cross_basis(  
  x,  
  M,  
  L = NULL,  
  argmod = list(),  
  arglag = list(),  
  model_type = "nonlinear"  
)
```

Arguments

x	a numeric time series vector of length n or matrix of lagged exposures (columns) for n individuals (rows)
M	vector of length n containing modifier values
L	a numeric vector of length 1 containing the number of lag terms. This is required if x is vector, and is not used if x is a matrix.

argmod	a list: \$fun is the spline function for the modifier ("ps" or "cr" to penalize), \$arg is a list of arguments for the spline function (must be named by argument), \$df is the degrees of freedom, \$sp is optional smoothing parameter
arglag	a list: \$fun is the spline function for the lag ("ps" or "cr" to penalize), \$arg is a list of arguments for the spline function (must be named by argument), \$df is the degrees of freedom, \$sp is optional smoothing parameter
model_type	"linear" for a DLIM with linear interaction (linear modifier basis), "quadratic" for a DLIM with quadratic interaction (quadratic modifier basis), "nonlinear" for a DLIM with non-linear interaction (spline modifier basis)

Value

This function returns a list of 5 or 6 elements:

cb	cross-basis (matrix)
B_lag	lag basis (basis matrix)
B_mod	modifier basis (basis matrix)
df_l	lag degrees of freedom (numeric)
df_m	modifier degrees of freedom (numeric)
L	number of lags (numeric)
Slist	lag and modifier penalty matrices, if penalizing (list)

See Also

[dlim](#)

Type `vignette('dlimOverview')` for a detailed description.

dlim	<i>Fit DLIM</i>
------	-----------------

Description

Fit distributed lag interaction model

Usage

```
dlim(
  y,
  x,
  modifiers,
  z = NULL,
  df_m = NULL,
  df_l,
  penalize = TRUE,
  pen_fn = "ps",
```

```

    mod_args = NULL,
    lag_args = NULL,
    fit_fn = "gam",
    model_type = "nonlinear",
    ID = NULL,
    ...
)

```

Arguments

y	vector of response values (class "numeric")
x	matrix of exposure history (columns) for individuals (rows) (class "matrix")
modifiers	vector of modifying values (class "numeric")
z	matrix of covariates, not including the modifier (class "matrix")
df_m	degrees of freedom for modifier basis. Cannot specify for linear modification (model_type = "linear") (class "numeric")
df_l	degrees of freedom for exposure time basis (class "numeric")
penalize	TRUE to penalize model (class "logical")
pen_fn	if penalizing, can specify "ps" for penalized B-splines or "cr" for cubic regression splines with penalties on second derivatives
mod_args	a list of additional arguments for the spline function (must be named by argument)
lag_args	a list of additional arguments for the spline function (must be named by argument)
fit_fn	specify "gam" to use the gam function for data sets that are not very large, and specify "bam" to use the bam function for data sets that are very large. Default will fit using gam. (class "character")
model_type	"linear" for a DLIM with linear interaction (linear modifier basis), "quadratic" for a DLIM with quadratic interaction (quadratic modifier basis), "nonlinear" for a DLIM with non-linear interaction (spline modifier basis)
ID	group identifier for random intercept, only supported for penalized models
...	Other arguments to pass to model fitting function

Value

This function returns a list that is an object of class "dlim" with the following components

cb	cross-basis (class "matrix")
fit	model object (class "lm", "glm", "gam")
modifiers	modifying values (class "numeric")
call	model call

See Also

Type vignette('dlimOverview') for a detailed description.

[predict.dlim](#)

[plot_cumulative](#)

[plot_DLF](#)

Examples

```
library(dlim)
data("ex_data")
dlim_fit <- dlim(y = ex_data$y,
                x = ex_data$exposure,
                modifier = ex_data$modifier,
                z = ex_data$z,
                df_m = 10,
                df_l = 10)
dlim_pred <- predict(dlim_fit,
                    newdata = 0.5,
                    type="CE")
```

exposure

Exposure data set for simulation

Description

Data set of PM 2.5 exposure history for 1000 individuals over 37 weeks

Usage

```
exposure
```

Format

A data frame of 1000 rows and 37 columns

Source

Data source??

Examples

```
data(exposure) # lazy load
```

ex_data	<i>Example data set</i>
---------	-------------------------

Description

Data set for examples

Usage

```
ex_data
```

Format

List of response, exposure, modifiers, covariates

Source

Simulated

Examples

```
data(ex_data) # lazy load
```

model_comparison	<i>Model Comparison</i>
------------------	-------------------------

Description

Compare models to test for interaction

Usage

```
model_comparison(fit, null = "none", x, B, conf.level = 0.95)
```

Arguments

fit	dlim object (must be fit with REML)
null	specify the type of interaction in the null model, "none" for no interaction (standard DLM), "linear" for linear interaction (DLIM-linear), or "quadratic" for quadratic interaction
x	exposure
B	number of bootstrap samples
conf.level	The confidence level (class "numeric")

Value

The function returns a decision to either reject or fail to reject the null model. The object returned has an attribute "pval" that is the empirical bootstrap p-value

See Also

Type vignette('dlimOverview') for a detailed description.

[dlim](#)

plot_cumulative *Plot Distributed Lag Function*

Description

Plot estimated distributed lag function values from a DLIM object, can also compare those of a DLM

Usage

```
plot_cumulative(
  new_modifiers,
  mod_fit,
  dlm_fit = NULL,
  mod_name = NULL,
  mod_trans = NULL,
  link_trans = NULL
)
```

Arguments

new_modifiers	a vector of new modifier values for prediction (class "numeric")
mod_fit	DLIM model object (class "dlim")
dlm_fit	a list containing a crossbasis object from the dlm package as the first element and a DLM model object as the second element (class "list")
mod_name	modifier name (character)
mod_trans	if modifiers are transformed, specify back transformation function (class "character")
link_trans	if family for glm is not Gaussian, specify back transformation to undo link function (class "character")

Value

This function returns a ggplot for cumulative effects, including for a DLM if specified

See Also

[dlim](#)

Type vignette('dlimOverview') for a detailed description.

plot_DLF

Plot Cumulative Effects

Description

Plot estimated cumulative effects from a DLIM object, can also compare estimated cumulative effects between a DLM and DLIM

Usage

```
plot_DLF(
  new_modifiers,
  mod_fit,
  mod_name,
  dlm_fit = NULL,
  plot_by,
  exposure_time = NULL,
  exp_time_unit = "Time",
  time_pts = NULL,
  mod_trans = NULL,
  link_trans = NULL
)
```

Arguments

<code>new_modifiers</code>	a vector of new modifier values for prediction (class "numeric")
<code>mod_fit</code>	DLIM model object (class "dlim")
<code>mod_name</code>	modifier name that follows variable name nomenclature (class "character")
<code>dlm_fit</code>	a list containing a crossbasis object from the dlm package as the first element and a DLM model object as the second element (class "list")
<code>plot_by</code>	choose to create plots for particular modifier values, "modifier", or particular time points, "time", (class "character")
<code>exposure_time</code>	optional vector of exposure-time points if the first time point does not correspond to exposure-time 1. Must have the same length as the number of exposure-time points (class "numeric")
<code>exp_time_unit</code>	option to provide the unit for the exposure time points, e.g., "month" or "week". Only used with <code>plot_by = "time"</code> for labeling cross-sections (class "character")
<code>time_pts</code>	a subset of exposure-time points if <code>plot_by = "time"</code> . Must be a subset of <code>exposure_time</code> points (class "numeric")
<code>mod_trans</code>	if modifiers are transformed, specify back transformation function (class "character")
<code>link_trans</code>	if family for glm is not Gaussian, specify back transformation to undo link function (class "character")

Value

This function returns a ggplot for point-wise effects isolated by either time points or modifier, including a DLM if specified

See Also

[dlim](#)

Type vignette('dlimOverview') for a detailed description.

predict.dlim

DLIM Predictions

Description

Predicted values based on a dlim object.

Usage

```
## S3 method for class 'dlim'
predict(
  object,
  newdata = NULL,
  type = c("DLF", "CE", "response"),
  conf.level = 0.95,
  ...
)
```

Arguments

object	an object of class "dlim"
newdata	a vector of new modifier values for prediction (class "numeric")
type	Type of prediction. "DLF" for the estimated distributed lag functions, "CE" for cumulative effects, "response" for fitted values, or any combination of these in a vector (class "character")
conf.level	The confidence level (class "numeric")
...	additional arguments affecting the predictions produced

Value

This function returns a list of 3 elements:

est_dlim	cumulative and/or point-wise estimates, standard errors, and confidence intervals (class "list")
cb	cross-basis object (class "cross-basis")
model	model object (class "gam")

See Also[dlim](#)

Type vignette('dlimOverview') for a detailed description.

 predict.sim_dlim *Simulated DLIM Predictions*

Description

This function estimates cumulative and non-cumulative lag/modifier coefficients from a model in which the response is regressed on a cross-basis generated by the `cross_basis()` function.

Usage

```
## S3 method for class 'sim_dlim'
predict(object, newdata = NULL, type = c("DLF", "CE", "response"), ...)
```

Arguments

<code>object</code>	an object of class "dlim"
<code>newdata</code>	vector of modifiers for inference (class "numeric")
<code>type</code>	Type of prediction. "response" for predicted responses, "DLF" for the estimated distributed lag functions, "CE" for cumulative effects (class "character")
<code>...</code>	additional arguments affecting the predictions produced

Value

This function returns a list of 4 or 7 elements:

<code>est_dlim</code>	<code>est_dlim</code> element from <code>predict.dlim</code> (class "list")
<code>cb</code>	cross-basis from <code>object</code> (class "cross-basis")
<code>fit</code>	<code>fit</code> from <code>object</code> (class "lm", "glm", "gam")
<code>true_betas</code>	<code>true_betas</code> from <code>object</code> (class "matrix")
<code>cb_dlm</code>	<code>cb_dlm</code> from <code>object</code> (class "crosspred")
<code>model_dlm</code>	<code>model_dlm</code> from <code>object</code> (class "lm", "glm", "gam")
<code>est_dlm</code>	cumulative and/or point-wise estimates, standard errors, and confidence intervals for the DLM (class "list")

See Also[predict.dlim](#)

Type vignette('dlimOverview') for a detailed description.

print.dlim	<i>Print DLIM Information</i>
------------	-------------------------------

Description

prints information about an object of class dlim

Usage

```
## S3 method for class 'dlim'  
print(x, ...)
```

Arguments

x	a dlim object
...	further arguments passed to or from other methods

Value

This function returns information about an object of class dlim

See Also

Type vignette('dlimOverview') for a detailed description.

sim_data	<i>Simulate Data</i>
----------	----------------------

Description

Simulate data to use with the **dlim** package. There are different effect modification scenarios to choose for simulation.

Usage

```
sim_data(  
  x,  
  L = NULL,  
  modifiers,  
  noise = 1,  
  type = 2,  
  SNR,  
  ncovariates = 0,  
  gamma = 1  
)
```

Arguments

x	a time series vector of length n or matrix of lagged exposures for n individuals (class "numeric", "matrix")
L	a vector of length 1 containing the number of lag terms. This is required if x is vector, and is not used if x is a matrix (class "numeric")
modifiers	vector of length n containing modifying values (class "numeric")
noise	a vector of length 1 containing the standard deviation for a normal distribution with mean 0 used to add noise to the simulated response values. Must provide if SNR is not provided (class "numeric")
type	a vector containing the number 1, 2, 3, or 4 for simulation modification type: none, linear, non-linear shift, non-linear shift with linear scale (class "numeric")
SNR	The signal-to-noise ratio. If SNR is provided, but noise is not, noise is reset to be the standard deviation of the response, before adding noise. (class "numeric")
ncovariates	number of covariates to add to the model, numeric vector of length 1.
gamma	True coefficient for the main effect of the modifier (class "numeric")

Value

This returns a list of 8 items:

x	a lagged exposure matrix. If x was a matrix, it is unchanged. (class "matrix")
L	a numeric vector of length 1 containing the number of lag terms (class "numeric")
modifiers	the modifiers argument (class "numeric")
y	a numeric vector of length nrow(x) containing the perturbed simulated response values. (class "numeric")
betas	a matrix containing true coefficients for each lag/modifier combination, with each row representing a lag and each column a modifier (class "matrix")
betas_cumul	a numeric vector of length L+1 containing cumulative true coefficients for the lag terms, summed over modifiers (class "numeric")
Z	covariates (class "matrix")
gammas	true coefficients for the covariates (class "numeric")

See Also

[sim_dlim](#)

Type vignette('dlimOverview') for a detailed description.

sim_dlf	<i>Simulate Distributed Lag Functions</i>
---------	---

Description

generate true distributed lag function values for a given type of simulation

Usage

```
sim_dlf(L, modifiers, type)
```

Arguments

L	Number of lags minus 1
modifiers	Vector of modifiers
type	Effect modification simulation type: 1 is no modification, 2 is linear scale modification, 3 is non-linear shift modification, 4 is types 2 and 3 combined

Value

This function returns the true distributed lag function values (class "numeric")

See Also

[sim_data](#)

Type vignette('dlimOverview') for a detailed description.

sim_dlim	<i>Fit DLIM for simulation</i>
----------	--------------------------------

Description

Fit DLIM for simulation

Usage

```
sim_dlim(
  data,
  df_m,
  df_l,
  penalize = TRUE,
  pen_fn = "ps",
  mod_args = NULL,
  lag_args = NULL,
  fit_dlm = FALSE,
```

```

    model_type = "nonlinear",
    ...
  )

```

Arguments

data	output from sim_data
df_m	degrees of freedom for modifiers
df_l	degrees of freedom for lags
penalize	True to penalize model
pen_fn	if penalizing, can specify "ps" for penalized B-splines or "cr" for cubic regression splines with penalties on second derivatives
mod_args	a list of additional arguments for the spline function (must be named by argument)
lag_args	a list of additional arguments for the spline function (must be named by argument)
fit_dlm	True to additionally fit dlm for comparison
model_type	"linear" for a DLIM with linear interaction (linear modifier basis), "quadratic" for a DLIM with quadratic interaction (quadratic modifier basis), "nonlinear" for a DLIM with non-linear interaction (spline modifier basis)
...	arguments to pass to model fitting function

Value

This function returns an object of class "sim_dlim"

cb	DLIM cross-basis (class "cross-basis")
fit	DLIM model fit (class "lm", "glm", "gam")
cb_dlm	DLM cross-basis (class "crossbasis")
model_dlm	DLM model fit (class "lm", "glm", "gam")
true_betas	true linear effect of the exposure on the response for each individual and time point (class "matrix")
modifiers	modifiers from numeric
data	data (class "list")

See Also

[dlim](#)

[sim_data](#)

Type `vignette('dlimOverview')` for a detailed description.

`summary.dlim`*Summarizing DLIM*

Description

prints summary of object of class `dlim`

Usage

```
## S3 method for class 'dlim'  
summary(object, ...)
```

Arguments

<code>object</code>	a <code>dlim</code> object
<code>...</code>	additional arguments affecting the summary produced

Value

This function returns a summary for an object of class `dlim`

See Also

Type `vignette('dlimOverview')` for a detailed description.

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