Experimental Design and Statistical Methods

Workshop

MIXED MODELS

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UAB
Items

• Mixed models
  – Fixed and random effects
  – Matrix notation
  – Covariance matrices
  – Analysis of a time trend

• Basic commands
  – as.numeric
  – groupedData
  – gsub
  – lme
  – order
  – xtabs

• Libraries
  – lattice
  – multcomp
  – reshape
Repeated measures

**Experimental units** are often measured repeatedly if the precision of single measurements is not adequate or if changes are expected over time. Variability among measurements on the same experimental unit can be homogeneous, but may alternatively be expected to change through time. An experimental unit measured repeatedly is often called a **subject**.

Repeated measurements on the same subject can originate **correlations** between the repeated measurements. Measurements on the same animal are not independent. It may be necessary to define the **appropriate covariance structure** for such measurements.

Since the experimental unit is an animal and not a single measurement on the animal, it is necessary to define the **appropriate experimental error** for testing hypothesis.

Models for analysing repeated measures can have the effects of period (time) defined as categorical or continuous independent variables.
Data

To develop this chapter we will use the classical example of Potthoff and Roy (1964).

Growth of 27 children, 10 girls and 17 boys, was monitored from 8 to 14 years, by measuring the distance in millimetres from the centre of the pituitary gland to the pterygomaxillary fissure, every two years.
Fixed and random factors

- **Fixed**
  - All levels of the classification or only the levels of interest are in the experiment
  - Levels were not chosen at random
  - A new experiment would bring the same set of variables as the old experiment
  - Variation is brought about by a random element of measurement $\sigma_e^2$
    
    - Sex, age classes, management system ...

- **Random**
  - Levels are a random sample of a definable or conceptual population
  - Repeating the experiment would bring a new set of random variables
  - Variation is same of nature of random variables (measurement error)
    
    - Person, animal, litter effect ...

The decision to call a factor fixed or random needs to be made by the researcher. It is a matter of experience and no close guidelines exist.
Mixed model (with both fixed and random effects)

\[ y_{ijt} = \mu + age_t + sex_i + person_{j(i)} + \varepsilon_{ijt} \]

\[
\begin{bmatrix}
  y_{11} \\
  y_{12} \\
  y_{13} \\
  y_{14} \\
  y_{21} \\
  y_{22} \\
  y_{23} \\
  y_{24} \\
  \vdots \\
  y_{27,4}
\end{bmatrix}
= \mu + \begin{bmatrix}
  1 \\
  1 \\
  1 \\
  1 \\
  1 \\
  1 \\
  1 \\
  1 \\
  \vdots \\
  1
\end{bmatrix} + \begin{bmatrix}
  Y_8 \\
  Y_{10} \\
  Y_{12} \\
  Y_{14}
\end{bmatrix} + \begin{bmatrix}
  f \\
  m
\end{bmatrix} + \begin{bmatrix}
  p_1 \\
  p_2 \\
  p_{27}
\end{bmatrix} + \begin{bmatrix}
  \varepsilon_{11} \\
  \varepsilon_{12} \\
  \varepsilon_{13} \\
  \varepsilon_{14} \\
  \varepsilon_{21} \\
  \varepsilon_{22} \\
  \varepsilon_{23} \\
  \varepsilon_{24} \\
  \varepsilon_{27,4}
\end{bmatrix}
\]

\[ y = Xb + Zu + \varepsilon \]

\[ V(y) = ZGZ' + R \]
(Co)variance matrix

Suppose we define the matrices $G$ and $R$ as follows:

$$
G = I \sigma_u^2 ; \quad R = I \sigma_e^2
$$

Then

$$
V(y) = V = ZZ' \sigma_u^2 + I \sigma_e^2 \quad \leftarrow \quad ZZ' =
$$

Which gives for each block matrix in $V$:

$$
\begin{bmatrix}
\sigma_u^2 + \sigma_e^2 & \sigma_u^2 & \sigma_u^2 & \sigma_u^2 \\
\sigma_u^2 & \sigma_u^2 + \sigma_e^2 & \sigma_u^2 & \sigma_u^2 \\
\sigma_u^2 & \sigma_u^2 & \sigma_u^2 + \sigma_e^2 & \sigma_u^2 \\
\sigma_u^2 & \sigma_u^2 & \sigma_u^2 & \sigma_u^2 + \sigma_e^2 \\
\end{bmatrix}
$$

This structure is called Compound Symmetry. Independence among subjects (persons) is assumed.
REML estimation in nlme

The method of estimation is Restricted Maximum Likelihood (REML). The REML log likelihood function of \( y \sim N(Xb, ZGZ' + I \sigma^2_e) \) is:

\[
l_{RLM} = -\frac{1}{2} \log|V| - \frac{1}{2} (y - X\hat{b}_{ML})'V^{-1}(y - X\hat{b}_{ML}) \\
- \frac{n-p}{2} \log(2\pi) - \frac{1}{2} \log|X'V^{-1}X|
\]

And the solutions for fixed and random effects are:

\[
\hat{b} = (X'\hat{V}^{-1}X)^{-1} X'\hat{V}^{-1}y \\
\hat{u} = \hat{G}Z'\hat{V}^{-1}(y - X\hat{b})
\]

\( \hat{b} \) is an EBLUE estimator and \( \hat{u} \) is an EBLUP predictor.

(Badiella and Sánchez, 2011)
## Transformation of the dataset

```r
> require(reshape)
> GROWTH<-melt(GROWTH, id = c("PERSON", "SEX"))
> GROWTH<-rename(GROWTH, c(variable="AGE", value="DISTANCE"))
> GROWTH[with(GROWTH, order(PERSON, AGE)),]
```

<table>
<thead>
<tr>
<th>PERSON</th>
<th>SEX</th>
<th>AGE</th>
<th>DISTANCE</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>f</td>
<td>Y8</td>
<td>21.0</td>
</tr>
<tr>
<td>28</td>
<td>f</td>
<td>Y10</td>
<td>20.0</td>
</tr>
<tr>
<td>55</td>
<td>f</td>
<td>Y12</td>
<td>21.5</td>
</tr>
<tr>
<td>82</td>
<td>f</td>
<td>Y14</td>
<td>23.0</td>
</tr>
<tr>
<td>2</td>
<td>f</td>
<td>Y8</td>
<td>21.0</td>
</tr>
<tr>
<td>29</td>
<td>f</td>
<td>Y10</td>
<td>21.5</td>
</tr>
<tr>
<td>56</td>
<td>f</td>
<td>Y12</td>
<td>24.0</td>
</tr>
<tr>
<td>83</td>
<td>f</td>
<td>Y14</td>
<td>25.5</td>
</tr>
<tr>
<td>3</td>
<td>f</td>
<td>Y8</td>
<td>20.5</td>
</tr>
<tr>
<td>30</td>
<td>f</td>
<td>Y10</td>
<td>24.0</td>
</tr>
<tr>
<td>57</td>
<td>f</td>
<td>Y12</td>
<td>24.5</td>
</tr>
<tr>
<td>84</td>
<td>f</td>
<td>Y14</td>
<td>26.0</td>
</tr>
</tbody>
</table>

The data were presented as usually they are registered in an Excel spreadsheet (multivariate form). However, for the analysis of mixed models, the data must be organized in a univariate array, as shown in this table, where only data of the 3 first persons are shown.
A first look to the data

> library(lattice)
> dotplot(DISTANCE~AGE|SEX,GROWTH)
A first look to the means

> `xtabs(DISTANCE~AGE+SEX,GROWTH)/xtabs(~AGE+SEX,GROWTH)`

<table>
<thead>
<tr>
<th>SEX</th>
<th>AGE</th>
<th>f</th>
<th>m</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>Y8</td>
<td>21.18182</td>
<td>22.87500</td>
</tr>
<tr>
<td></td>
<td>Y10</td>
<td>22.22727</td>
<td>23.81250</td>
</tr>
<tr>
<td></td>
<td>Y12</td>
<td>23.09091</td>
<td>25.71875</td>
</tr>
<tr>
<td></td>
<td>Y14</td>
<td>24.09091</td>
<td>27.46875</td>
</tr>
</tbody>
</table>

There is an increase of the response variable (DISTANCE) with age in both sexes.
Age and sex as factors, with interaction (1)

> require(nlme)
> summary(MODF1<-lme(DISTANCE~AGE*SEX, GROWTH, random=~1|PERSON))

`require` is an alternative to `library`. The model includes fixed variables (AGE and SEX) and their interaction, as well as a random factor, PERSON affecting the intercept.

**Linear mixed-effects model fit by REML**

Data: GROWTH

<table>
<thead>
<tr>
<th></th>
<th>AIC</th>
<th>BIC</th>
<th>logLik</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>443.4085</td>
<td>469.4602</td>
<td>-211.7043</td>
</tr>
</tbody>
</table>

Random effects:

Formula: ~1 | PERSON

(Intercept) Residual

StdDev: 1.812564 1.40536

\[ \sigma_u, \sigma_e \]
Age and sex as factors, with interaction (2)

Fixed effects: DISTANCE ~ AGE * SEX

<table>
<thead>
<tr>
<th></th>
<th>Value</th>
<th>Std. Error</th>
<th>DF</th>
<th>t-value</th>
<th>p-value</th>
</tr>
</thead>
<tbody>
<tr>
<td>(Intercept)</td>
<td>21.1818</td>
<td>0.6915</td>
<td>75</td>
<td>30.63</td>
<td>0.0000</td>
</tr>
<tr>
<td>AGEY10</td>
<td>1.0455</td>
<td>0.5992</td>
<td>75</td>
<td>1.74</td>
<td>0.0851</td>
</tr>
<tr>
<td>AGEY12</td>
<td>1.9091</td>
<td>0.5992</td>
<td>75</td>
<td>3.19</td>
<td>0.0021</td>
</tr>
<tr>
<td>AGEY14</td>
<td>2.9091</td>
<td>0.5992</td>
<td>75</td>
<td>4.85</td>
<td>0.0000</td>
</tr>
<tr>
<td>SEXm</td>
<td>1.6932</td>
<td>0.8983</td>
<td>25</td>
<td>1.88</td>
<td>0.0711</td>
</tr>
<tr>
<td>AGEY10:SEXm</td>
<td>-0.1079</td>
<td>0.7784</td>
<td>75</td>
<td>-0.14</td>
<td>0.8901</td>
</tr>
<tr>
<td>AGEY12:SEXm</td>
<td>0.9346</td>
<td>0.7784</td>
<td>75</td>
<td>1.20</td>
<td>0.2337</td>
</tr>
<tr>
<td>AGEY14:SEXm</td>
<td>1.6847</td>
<td>0.7784</td>
<td>75</td>
<td>2.16</td>
<td>0.0336</td>
</tr>
</tbody>
</table>

The estimates of the effects of the levels of AGE and SEX are statistically significant (but for AGEY10), whereas only one of the interaction effects is significant.
Age and sex as factors, with interaction (3)

Correlation:

<table>
<thead>
<tr>
<th></th>
<th>(Intr)</th>
<th>AGEY10</th>
<th>AGEY12</th>
<th>AGEY14</th>
<th>SEXm</th>
<th>AGEY10:AGEY12:</th>
</tr>
</thead>
<tbody>
<tr>
<td>AGEY10</td>
<td>-0.433</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>AGEY12</td>
<td>-0.433</td>
<td>0.500</td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>AGEY14</td>
<td>-0.433</td>
<td>0.500</td>
<td>0.500</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>SEXm</td>
<td>-0.770</td>
<td>0.334</td>
<td>0.334</td>
<td>0.334</td>
<td></td>
<td></td>
</tr>
<tr>
<td>AGEY10:SEXm</td>
<td>0.334</td>
<td>-0.770</td>
<td>-0.385</td>
<td>-0.385</td>
<td>-0.433</td>
<td></td>
</tr>
<tr>
<td>AGEY12:SEXm</td>
<td>0.334</td>
<td>-0.385</td>
<td>-0.770</td>
<td>-0.385</td>
<td>-0.433</td>
<td>0.500</td>
</tr>
<tr>
<td>AGEY14:SEXm</td>
<td>0.334</td>
<td>-0.385</td>
<td>-0.385</td>
<td>-0.770</td>
<td>-0.433</td>
<td>0.500</td>
</tr>
</tbody>
</table>

This correlation matrix is computed from the variance-covariance matrix of the estimates of fixed effects: $Var(\hat{b}) = \hat{s}^2 (X'X)^{-1}$.

Absolute values above 0.90 indicate over-parameterization of the model. It is not the case of our model.
Age and sex as factors, with interaction (4)

> anova(MODF1)

<table>
<thead>
<tr>
<th>numDF</th>
<th>denDF</th>
<th>F-value</th>
<th>p-value</th>
</tr>
</thead>
<tbody>
<tr>
<td>(Intercept)</td>
<td>1</td>
<td>75</td>
<td>4123.156</td>
</tr>
<tr>
<td>AGE</td>
<td>3</td>
<td>75</td>
<td>40.032</td>
</tr>
<tr>
<td>SEX</td>
<td>1</td>
<td>25</td>
<td>9.292</td>
</tr>
<tr>
<td>AGE:SEX</td>
<td>3</td>
<td>75</td>
<td>2.362</td>
</tr>
</tbody>
</table>

This ANOVA table indicates that the levels of the fixed effects AGE and SEX are statistically significant, whereas the interaction AGE:SEX only approaches statistical significance.
Age and sex as factors, with interaction (5)

> #Validation plots
> plot(MODF1); qqnorm(MODF1)

The distribution of the standardized residuals is fairly random and no obvious deviations to normality is observed, but for 2 observations.
Age and sex as factors, with interaction (6)

> require(multcomp)
> summary(glht(MODF1, linfct=mcp(SEX="Tukey")))

Multiple Comparisons of Means: Tukey Contrasts

Linear Hypotheses:

|                | Estimate | Std. Error | z value | Pr(>|z|) |
|----------------|----------|------------|---------|----------|
| m - f == 0     | 1.6932   | 0.8983     | 1.885   | 0.0595   .|

> summary(glht(MODF1, linfct=mcp(AGE="Tukey")))

Linear Hypotheses:

|                | Estimate | Std. Error | z value | Pr(>|z|) |
|----------------|----------|------------|---------|----------|
| Y10 - Y8 == 0  | 1.0455   | 0.5992     | 1.745   | 0.30056  |
| Y12 - Y8 == 0  | 1.9091   | 0.5992     | 3.186   | 0.00795  **|
| Y14 - Y8 == 0  | 2.9091   | 0.5992     | 4.855   | < 0.001  ***|
| Y12 - Y10 == 0 | 0.8636   | 0.5992     | 1.441   | 0.47355  |
| Y14 - Y10 == 0 | 1.8636   | 0.5992     | 3.110   | 0.00988  **|
| Y14 - Y12 == 0 | 1.0000   | 0.5992     | 1.669   | 0.34033  |

The differences between sexes across ages approach significance and there are significant differences when the interval is at least 4 years.
Age and sex as factors, without interaction (1)

> summary(MODF2<-lme(DISTANCE~AGE+SEX,GROWTH,random=~1|PERSON))

Linear mixed-effects model fit by REML
Data: GROWTH
   AIC      BIC   logLik
-216.8538 466.1507 447.7076

Random effects:
Formula: ~1 | PERSON
     (Intercept) Residual
StdDev:  1.805417 1.441689

Fixed effects: DISTANCE ~ AGE + SEX
                 Value Std.Error DF   t-value p-value
   (Intercept)   20.809764  0.6334777 78 32.85003  0.0000
AGEY10        -0.981481  0.3923780 78  2.50137  0.0145
AGEY12        -2.462963  0.3923780 78  6.27702  0.0000
AGEY14        -3.907407  0.3923780 78  9.95827  0.0000
SEXm         -2.321023  0.7614168 25  3.04829  0.0054

All effects (for AGE and SEX) were statistically significant.
Age and sex as factors, without interaction (2)

Correlation:

<table>
<thead>
<tr>
<th></th>
<th>(Intr)</th>
<th>AGEY10</th>
<th>AGEY12</th>
<th>AGEY14</th>
</tr>
</thead>
<tbody>
<tr>
<td>AGEY10</td>
<td>-0.310</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>AGEY12</td>
<td>-0.310</td>
<td>0.500</td>
<td></td>
<td></td>
</tr>
<tr>
<td>AGEY14</td>
<td>-0.310</td>
<td>0.500</td>
<td>0.500</td>
<td></td>
</tr>
<tr>
<td>SEXm</td>
<td>-0.712</td>
<td>0.000</td>
<td>0.000</td>
<td>0.000</td>
</tr>
</tbody>
</table>

> `anova(MODF2)`

<table>
<thead>
<tr>
<th></th>
<th>numDF</th>
<th>denDF</th>
<th>F-value</th>
<th>p-value</th>
</tr>
</thead>
<tbody>
<tr>
<td>(Intercept)</td>
<td>1</td>
<td>78</td>
<td>4123.156</td>
<td>&lt; .0001</td>
</tr>
<tr>
<td>AGE</td>
<td>3</td>
<td>78</td>
<td>38.040</td>
<td>&lt; .0001</td>
</tr>
<tr>
<td>SEX</td>
<td>1</td>
<td>25</td>
<td>9.292</td>
<td>0.0054</td>
</tr>
</tbody>
</table>

The values of the correlations are lower than in the previous model. The ANOVA table confirms the significance of both effects, age and sex.
Age and sex as factors, without interaction (3)

> require(multcomp)
> summary(glht(MODF2, linfct=mcp(SEX="Tukey")))

Multiple Comparisons of Means: Tukey Contrasts

Linear Hypotheses:

| Estimate | Std. Error | z value | Pr(>|z|) |
|-----------|------------|---------|----------|
| m - f == 0 | 2.3210     | 0.7614  | 3.048    | 0.0023 ** |

> summary(glht(MODF2, linfct=mcp(AGE="Tukey")))

Linear Hypotheses:

| Estimate | Std. Error | z value | Pr(>|z|) |
|-----------|------------|---------|----------|
| Y10 - Y8 == 0 | 0.9815     | 0.3924  | 2.501    | 0.0598 . |
| Y12 - Y8 == 0 | 2.4630     | 0.3924  | 6.277    | <0.001 *** |
| Y14 - Y8 == 0 | 3.9074     | 0.3924  | 9.958    | <0.001 *** |
| Y12 - Y10 == 0 | 1.4815     | 0.3924  | 3.776    | 0.0011 ** |
| Y14 - Y10 == 0 | 2.9259     | 0.3924  | 7.457    | <0.001 *** |
| Y14 - Y12 == 0 | 1.4444     | 0.3924  | 3.681    | 0.0015 ** |

This second model is most sensitive than the previous one: all differences are statistically significant.
Comparison of both models

The estimation method in *nlme* is REML. To compare the fixed part of the models we need a Likelihood Ratio Test based upon Maximum Likelihood (ML) method. This can be done by updating to ML the REML computed models prior to their comparison using the *anova* command.

```r
> MODF1.ml <- update(MODF1, method="ML")
> MODF2.ml <- update(MODF2, method="ML")
> anova(MODF1.ml, MODF2.ml)
```

<table>
<thead>
<tr>
<th>Model</th>
<th>df</th>
<th>AIC</th>
<th>BIC</th>
<th>logLik</th>
<th>Test</th>
<th>L.Ratio</th>
<th>p-value</th>
</tr>
</thead>
<tbody>
<tr>
<td>MODF1.ml</td>
<td>1</td>
<td>446.6329</td>
<td>473.4542</td>
<td>-213.3165</td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>MODF2.ml</td>
<td>2</td>
<td>447.9443</td>
<td>466.7192</td>
<td>-216.9721</td>
<td>1 vs 2</td>
<td>7.311335</td>
<td>0.0626</td>
</tr>
</tbody>
</table>

The preferred model is the one giving the lower AIC and BIC values. In this case the values of AIC and BIC for both models contradict each other. The *p*-value of the L.Ratio only approaches statistical significance. We can not conclude the superiority of any of the two models. We could use the simplest one.
Bayesian information criterion

The Bayesian information criterion (BIC) or Schwarz criterion (also SBC, SBIC) was developed by G. E. Schwarz. It is a criterion for model selection among a finite set of models. It is based, in part, on the likelihood function and it is closely related to the Akaike Information Criterion that we have seen in a previous lesson.

When fitting models, it is possible to increase the likelihood by adding parameters, but doing so may result in overfitting. Both BIC and AIC resolve this problem by introducing a penalty term for the number of parameters in the model. The penalty term is larger in BIC than in AIC.

\[ BIC = -2 \ln L + k \ln(n) \]

\( L \) being the estimated likelihood, \( k \) the number of parameters and \( n \) the number of observations. Models with lower BIC are preferred.

(Adapted from Wikipedia)
Evolution of growth through time

To transform \texttt{AGE} in a number, we need to eliminate \texttt{Y}, using \texttt{gsub} and specify the new variable as a number by writing \texttt{as.numeric}.

\texttt{groupedData} allows us to specify in the data frame which is the variable (\texttt{DISTANCE}), the primary covariate (\texttt{AGE}) and the grouping factor (\texttt{PERSON}).

We can observe a linear trend for the variable DISTANCE according to AGE.
Age as a regressor

> summary(MODR1<-lme(DISTANCE~AGE,GROWTH,random=~1|PERSON))

Linear mixed-effects model fit by REML
  Data: GROWTH
    AIC      BIC     logLik
   455.0025 465.6563 -223.5013

Random effects:
  Formula: ~1 | PERSON
    (Intercept) Residual
    StdDev: 2.114724 1.431592

Fixed effects: DISTANCE ~ AGE
  Value Std.Error DF   t-value p-value
(Intercept) 16.761111 0.8023952 80 20.88885       0
AGE          0.660185 0.0616059 80 10.71626       0

We assume a common intercept and slope for age in the two sexes. Both estimates are statistically significant. The regression equation is:

\[ \hat{y} = 16.76111 + 0.660185 \times AGE \]
Evolution of growth through time for each sex

> library(lattice)
> xyplot(DISTANCE~AGE|SEX,GROWTH,type=c("o","g"),groups=PERSON)

**lattice** displays multivariate relationships: *Trellis graphs* that display a variable or the relationship between variables, conditioned on one or more other variables.

“o” : overplots points and lines for each person.

“g” adds a reference grid.
Age as a regressor according to sex

> summary(MODR2<-lme(DISTANCE~AGE*SEX,GROWTH,random=~1|PERSON))

Linear mixed-effects model fit by REML
Data: GROWTH

             AIC      BIC logLik
-216.8786 461.6236 445.7572

Random effects:
Formula: ~1 | PERSON
(Intercept) Residual
StdDev:  1.816214 1.386382

Fixed effects: DISTANCE ~ AGE * SEX

<table>
<thead>
<tr>
<th></th>
<th>Value</th>
<th>Std.Error</th>
<th>DF</th>
<th>t-value</th>
<th>p-value</th>
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<tbody>
<tr>
<td>(Intercept)</td>
<td>17.3727</td>
<td>1.183507</td>
<td>79</td>
<td>14.6790</td>
<td>0.0000</td>
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<tr>
<td>AGE</td>
<td>0.4795</td>
<td>0.093469</td>
<td>79</td>
<td>5.1305</td>
<td>0.0000</td>
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<tr>
<td>SEXm</td>
<td>-1.0321</td>
<td>1.537421</td>
<td>25</td>
<td>-0.6713</td>
<td>0.5082</td>
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<tr>
<td>AGE:SEXm</td>
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<td>0.121421</td>
<td>79</td>
<td>2.5105</td>
<td>0.0141</td>
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</table>

Estimates of Intercept and AGE correspond to females. For males, SEXm and AGE:SEXm must be added. The regression equations are:

\[ \hat{y}_f = 17.3727 + 0.4796 \times AGE; \quad \hat{y}_m = 16.3406 + 0.7844 \times AGE \]
Some final considerations

This has been a brief introduction to the use of mixed models to analyze data with repeated measures in an individual.

Many more possibilities can be contemplated: random regression models, models with two or more random effects, models with other covariance structures, non normal data, etc.

Some other commands (gls) or library (lme4) can be used to develop them.

The book of Badiella and Sánchez (2011) presents an excellent development of these topics.
References
