

Package ‘lotri’

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Title A Simple Way to Specify Symmetric, Block Diagonal Matrices

Version 1.0.5

Maintainer Matthew L. Fidler <matthew.fidler@gmail.com>

Description Provides a simple mechanism to specify a symmetric block diagonal matrices (often used for covariance matrices). This is based on the domain specific language implemented in 'nlmixr2' but expanded to create matrices in R generally instead of specifying parts of matrices to estimate. It has expanded to include some matrix manipulation functions that are generally useful for 'rxode2' and 'nlmixr2'.

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

BugReports <https://github.com/nlmixr2/lotri/issues>

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Author Matthew L. Fidler [aut, cre] (ORCID: <<https://orcid.org/0000-0001-8538-6691>>),
Mauricio Vargas Sepulveda [ctb] (ORCID: <<https://orcid.org/0000-0003-1017-7574>>),
Bill Denney [ctb] (ORCID: <<https://orcid.org/0000-0002-5759-428X>>)

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as.lotri	<i>As lower triangular matrix</i>
----------	-----------------------------------

Description

As lower triangular matrix

Usage

```
as.lotri(x, ..., default = "")

## S3 method for class 'matrix'
as.lotri(x, ..., default = "")

## S3 method for class 'data.frame'
as.lotri(x, ..., default = "")

## Default S3 method:
as.lotri(x, ..., default = "")
```

Arguments

- x Matrix or other data frame
- ... Other factors
- default Is the default factor when no conditioning is implemented.

Value

Lower triangular matrix

Author(s)

Matthew Fidler

lotri

*Easily Specify block-diagonal matrices with lower triangular info***Description**

Easily Specify block-diagonal matrices with lower triangular info

Usage

```
lotri(x, ..., cov = FALSE, rcm = FALSE, envir = parent.frame(), default = "id")
```

Arguments

x	list, matrix or expression, see details
...	Other arguments treated as a list that will be concatenated then reapplied to this function.
cov	<p>either a boolean or a function accepting a matrix input.</p> <p>When a boolean, ‘cov’ describes if this matrix definition is actually a rxode2/nlmixr2-style covariance matrix. If so, ‘lotri()’ will enforce certain regularity conditions:</p> <ul style="list-style-type: none"> - When diagonal elements are zero, the off-diagonal elements are zero. This means the covariance element is fixed to zero and not truly part of the covariance matrix in general. - For the rest of the matrix, ‘lotri’ will check that it is non-positive definite (which is required for covariance matrix in general) <p>It is sometimes difficult to adjust covariance matrices to be non-positive definite. For this reason ‘cov’ may also be a function accepting a matrix input and returning a non-positive definite matrix from this matrix input. When this is a function, it is equivalent to ‘cov=TRUE’ with the additional ability to correct the matrix to be non-positive definite if needed.</p>
rcm	logical; if ‘TRUE’, the matrix will be reordered to change the matrix to a banded matrix, which is easier to express in ‘lotri’ than a full matrix. The RCM stands for the reverse Cuthill McKee (RCM) algorithm which is used for this matrix permutation. (see ‘rcm()’)
envir	the environment in which expr is to be evaluated. May also be NULL, a list, a data frame, a pairlist or an integer as specified to sys.call .
default	Is the default factor when no conditioning is implemented.

Details

This can take an R matrix, a list including matrices or expressions, or expressions

Expressions can take the form

```
name ~ estimate
```

Or the lower triangular matrix when "adding" the names

```
name1 + name2 ~ c(est1, est2, est3)
```

The matrices are concatenated into a block diagonal matrix, like [bdiag](#), but allows expressions to specify matrices easier.

A block can be repeated, sharing one set of estimates, with

```
name3 + name4 ~ same()
```

This is NONMEM's \$OMEGA BLOCK(n) SAME, and it is how an inter-occasion variability block is written when every occasion draws its own random effects from one shared covariance. `same()` repeats the immediately preceding `*block*` under new names; a further `same()` repeats that same original block rather than the copy, the way NONMEM chains SAME. It takes no arguments, may be used with a condition (`name3 + name4 ~ same() | occ`), and inherits the fixed flags of the block it repeats.

A prior cannot be put on a repeated block: it is not a parameter of its own, it is the block it mirrors, so the prior goes on that block.

`same()` looks back only within one `{ }` block, and only at its own level of variability – though other levels may be written in between. Each extra argument to `lotri()` is parsed by its own call, so `lotri(a + b ~ c(1, 0.1, 2), c1 + d1 ~ same())` has nothing to repeat; write the two lines in one `lotri({ })` block instead.

Note that the rows of one block always share a level of variability, because they covary. Writing the line form with a condition on a later row therefore places the whole block at that level: `lotri({a ~ 1; b ~ c(0.1, 2) | occ})` puts both a and b in occ.

In the data frame from `as.data.frame()` the repetition is recorded in the existing condition column rather than in a new column, naming the element that is mirrored: "id:same:name1" on a diagonal row and "id:same:name1:name2" on a covariance row. Use [lotriBaseCondition](#) and its companions to read that column; comparing it directly (`condition == "id"`) will misclassify a repeated block.

This is distinct from the condition property `cnd(same = n)`, which repeats a whole nesting level rather than one block, and which [lotriSep](#) uses. The two compose.

Population estimates can be given with

```
name <- estimate
```

```
or with bounds, name <- c(lower, estimate, upper)
```

A prior distribution can be put on any of these with

```
prior(name) ~ dist(...)
```

Since the statement names what it applies to, prior lines can be put anywhere in the block. A prior can be given for a population estimate, for a single eta, or for a whole covariance block:

```
prior(eta1, eta2) ~ lkjCorr(2)
```

Normal priors also have a shorthand that reuses the matrix syntax: when the name on the left of a $\sim$ is a population estimate (instead of an eta), it is a normal prior with a zero mean and the given variance

```
tka ~ 4
```

```
tcl + tv ~ c(1, 0.01, 1)
```

The first is a normal prior on tka with a standard deviation of 2 and the second a multivariate normal prior on tcl and tv with a zero mean vector. Every matrix spelling works, including the per row line form and the sd()/cor() transformations. The estimate given with $\leftarrow$ stays the initial estimate; it is not the prior mean.

The distributions understood are listed by [lotriPriorDists](#). Each has three accepted spellings: the R name where R parameterizes it the same way 'Stan' does (dnorm()), the camelCase name (invWishart()), and the 'Stan' name (inv_wishart()). The canonical one is the R name where there is a faithful one and the camelCase name otherwise.

Bounds are not repeated in the prior; a parameter declared as $c(0, 1)$ with a dcauchy(0, 5) prior is a half-Cauchy.

The scale matrix of the Wishart family is optional, since the block it is put on already is that matrix, so `prior(eta1, eta2) ~ invWishart(4)` gives just the degrees of freedom (the \$OMEGAPD of a NONMEM NWPRI model).

Value

named symmetric matrix useful in 'rxode2()' simulations (and perhaps elsewhere)

Author(s)

Matthew L Fidler

Examples

```
## A few ways to specify the same matrix
lotri({et2 + et3 + et4 ~ c(40,
                          0.1, 20,
                          0.1, 0.1, 30)})

## You do not need to enclose in {}
lotri(et2 + et3 + et4 ~ c(40,
                          0.1, 20,
                          0.1, 0.1, 30),
      et5 ~ 6)

## But if you do enclose in {}, you can use
## multi-line matrix specifications:

lotri({et2 + et3 + et4 ~ c(40,
                          0.1, 20,
                          0.1, 0.1, 30)
      et5 ~ 6
    })

## A block can be repeated with `same()`, which is NONMEM's
```

```

## ` $OMEGA BLOCK(n) SAME`: one estimated 2x2 shared by three blocks,
## the usual shape for correlated inter-occasion variability

iov <- lotri({
  iov.cl1 + iov.v1 ~ c(0.1,
                      0.01, 0.2)
  iov.cl2 + iov.v2 ~ same()
  iov.cl3 + iov.v3 ~ same()
})

iov

## the repetition rides in the `condition` column, so no column is
## added to the data frame

as.data.frame(iov)$condition

## You can also add lists or actual R matrices as in this example:
lotri(list(et2 + et3 + et4 ~ c(40,
                              0.1, 20,
                              0.1, 0.1, 30),
          matrix(1,dimnames=list("et5","et5")))))

## Overall this is a flexible way to specify symmetric block
## diagonal matrices.

## For rxode2, you may also condition based on different levels of
## nesting with lotri; Here is an example:

mat <- lotri(lotri(iov.Ka ~ 0.5,
                  iov.Cl ~ 0.6),
            lotri(occ.Ka ~ 0.5,
                  occ.Cl ~ 0.6) | occ(lower=4,nu=3))

mat

## you may access features of the matrix simply by `$` that is

mat$lower # Shows the lower bound for each condition

mat$lower$occ # shows the lower bound for the occasion variable

## Note that `lower` fills in defaults for parameters. This is true
## for `upper` true; In fact when accessing this the defaults
## are put into the list

mat$upper

## However all other values return NULL if they are not present like

mat$lotri

## And values that are specified once are only returned on one list:

```

```

mat$nu

mat$nu$occ
mat$nu$id

## You can also change the default condition with `as.lotri`

mat <- as.lotri(mat, default="id")

mat

```

lotriAsExpression	<i>Change a matrix or lotri matrix to a lotri expression</i>
-------------------	--

Description

Change a matrix or lotri matrix to a lotri expression

Usage

```

lotriAsExpression(
  x,
  useIni = FALSE,
  plusNames = getOption("lotri.plusNames", FALSE),
  nameEst = getOption("lotri.nameEst", 5L)
)

```

Arguments

x	matrix
useIni	use the ini block
plusNames	logical, when 'TRUE' use the 'a + b ~ c(1, 0.1, 1)' naming convention. Otherwise use the lotri single line convention 'a ~ 1; b ~ c(0.1, 1)'
nameEst	logical or integerish. When logical 'TRUE' will add names to all matrix estimates and 'TRUE' when using the lotri single line convention i.e. 'a~c(a=1); b~c(a=0.1, b=1)'. When an integer, the dimension of the matrix being displayed needs to have a dimension above this number before names are displayed.

lotriBaseCondition	<i>Work with 'same()' (NONMEM 'BLOCK SAME') blocks in a lotri data frame</i>
--------------------	--

Description

A repeated block created with 'same()' records, in the 'condition' column of 'as.data.frame(<lotri>)', which element of the block it mirrors:

Usage

```
lotriBaseCondition(condition)

lotriIsSame(condition)

lotriSameMap(iniDf)

lotriSameBreak(iniDf, etas)
```

Arguments

condition	character vector of 'condition' values, as found in the data frame produced by 'as.data.frame()' on a 'lotri' object.
iniDf	a lotri/rxode2 style data frame, with at least the 'name', 'neta1', 'neta2' and 'condition' columns.
etas	character vector of parameter names whose block has been structurally changed.

Details

```
<baseCondition>:same:<masterEta>          # diagonal row
<baseCondition>:same:<masterEta1>:<masterEta2> # covariance row
```

The master is named rather than indexed because 'neta1'/'neta2' are renumbered whenever parameters are added, dropped or reordered.

These helpers are the supported way to consume that column. Code that compares 'condition' directly ('condition == "id"') will misclassify a repeated block, so use 'lotriBaseCondition()' for those tests.

Value

- 'lotriBaseCondition()': the condition with any 'same:' suffix removed, the same length as 'condition'.
- 'lotriIsSame()': logical, 'TRUE' where the row mirrors another.
- 'lotriSameMap()': an integer vector over the eta indices of 'iniDf', '0' for an ordinary or master eta and otherwise the eta index of the master it mirrors.
- 'lotriSameBreak()': 'iniDf' with the 'same:' markers removed from every block that contains any of 'etas', so the copies become ordinary independent blocks.

Author(s)

Matthew L. Fidler

Examples

```
mat <- lotri({
  iov.cl1 + iov.v1 ~ c(0.1,
                      0.01, 0.2)
  iov.cl2 + iov.v2 ~ same()
})

df <- as.data.frame(mat)
df$condition

lotriBaseCondition(df$condition)
lotriIsSame(df$condition)
lotriSameMap(df)
```

lotriDataFrameToLotriExpression

Convert a lotri data frame to a lotri expression

Description

Convert a lotri data frame to a lotri expression

Usage

```
lotriDataFrameToLotriExpression(data, useIni = FALSE)
```

Arguments

data	lotri data frame
useIni	Use 'ini' instead of 'lotri' in the expression

Value

expression of the lotri syntax equivalent to the data.frame provided

Author(s)

Matthew L. Fidler

Examples

```

x <- lotri({
  tka <- 0.45; label("Log Ka")
  tcl <- 1; label("Log Cl")
  tv <- 3.45; label("Log V")
  eta.ka ~ 0.6
  eta.cl ~ 0.3
  eta.v ~ 0.1
  add.err <- 0.7
})

df <- as.data.frame(x)

lotriDataFrameToLotriExpression(df)

# You may also call as.expression directly from the lotri object

as.expression(x)

```

lotriEst

Extract or remove lotri estimate data frame from lotri object

Description

Extract or remove lotri estimate data frame from lotri object

Usage

```
lotriEst(x, drop = FALSE)
```

Arguments

x	lotri object
drop	boolean indicating if the lotri estimate should be dropped

Value

data frame with estimates or NULL if there is not a data.frame attached

Examples

```

fix1 <- lotri({
  a <- c(0, 1); backTransform("exp"); label("a label")
  b <- c(0, 1, 2)
  c <- fix(1)
  d <- fix(0, 1, 2)
  e <- c(0, 1, 2, fixed)
  f+g ~ c(1,

```

```

    0.5, 1)
  })

# Extract the attached lotri estimate data frame
lotriEst(fix1)

# Remove the attached lotri estimate data frame
lotriEst(fix1, drop=TRUE)

```

lotriIsBlockMat	<i>Determine if the matrix is a block matrix</i>
-----------------	--

Description

Determine if the matrix is a block matrix

Usage

```
lotriIsBlockMat(mat)
```

Arguments

mat matrix to determine if it is a block matrix

Value

logical value, TRUE if it is a block matrix and FALSE otherwise

Author(s)

Matthew L. Fidler

Examples

```

m <- lotri({
  a ~ c(a = 0.4)
  b ~ c(a = 0, b = 0.3)
  c ~ c(a = 0, b = 0, c = 0)
  d ~ c(a = -0.1, b = 0, c = 0, d = 0.2)
  e ~ c(a = 0, b = 0, c = 0, d = 0, e = 0.5)
  f ~ c(a = 0, b = 0, c = 0, d = 0, e = 0, f = 1.3)
  g ~ c(a = 0, b = 0, c = 0, d = 0, e = 0, f = -0.6, g = 0.8)
  h ~ c(a = 0, b = 0, c = 0, d = 0, e = 0, f = 0, g = 0, h = 0)
  i ~ c(a = 0, b = 0, c = 0, d = 0, e = 0, f = 0, g = 0, h = 0,
        i = 0.2)
  j ~ c(a = 0, b = 0, c = 0, d = 0, e = 0, f = 0, g = 0, h = 0,
        i = 0, j = 0.9)
  k ~ c(a = 0, b = 0, c = 0, d = 0, e = 0, f = 0, g = 0, h = 0,
        i = 0, j = 0, k = 0.9)
})

```

```

l ~ c(a = 0, b = 0, c = 0, d = 0, e = 0, f = 0, g = 0, h = 0,
      i = 0, j = -0.2, k = 0, l = 0.3)
m ~ c(a = 0, b = 0, c = 0, d = 0, e = 0, f = 0, g = 0, h = 0,
      i = 0, j = 0, k = 0, l = 0, m = 2.1)
n ~ c(a = 0.2, b = 0, c = 0, d = 0.2, e = 0, f = 0, g = 0,
      h = 0, i = 0, j = 0, k = 0, l = 0, m = 0, n = 0.4)
o ~ c(a = 0, b = 0, c = 0, d = 0, e = 0, f = -1.1, g = 0.9,
      h = 0, i = 0, j = 0, k = 0, l = 0, m = 0, n = 0, o = 4.7)
p ~ c(a = 0, b = 0, c = 0, d = 0, e = 0, f = 0, g = 0, h = 0,
      i = 0, j = 0.5, k = 0, l = 0.2, m = 0, n = 0, o = 0,
      p = 1.9)
})

lotriIsBlockMat(m)

lotriIsBlockMat(rcm(m))

```

lotriMat

Create a matrix from a list of matrices

Description

This creates a named banded symmetric matrix from a list of named symmetric matrices.

Usage

```
lotriMat(matList, format = NULL, start = 1L)
```

Arguments

matList	list of symmetric named matrices
format	The format of dimension names when a sub-matrix is repeated. The format will be called with the dimension number, so "ETA[%d]" would represent "ETA[1]", "ETA[2]", etc
start	The number the counter of each repeated dimension should start.

Value

Named symmetric block diagonal matrix based on concatenating the list of matrices together

Author(s)

Matthew Fidler

Examples

```
testList <- list(lotri({et2 + et3 + et4 ~ c(40,
                                0.1, 20,
                                0.1, 0.1, 30)}),
               lotri(et5 ~ 6))

testList

lotriMat(testList)

# Another option is to repeat a matrix a number of times. This
# can be done with list(matrix, # times to repeat).

# In the example below, the first matrix is repeated 3 times
testList <- list(list(lotri({et2 + et3 + et4 ~ c(40,
                                0.1, 20,
                                0.1, 0.1, 30)}), 3),
               lotri(et5 ~ 6))

lotriMat(testList)

# Notice that the dimension names `et2`, `et3` and `et4` are
# repeated.

# Another option is to name the dimensions. For example it could
# be `ETA[1]`, `ETA[2]`, etc by using the 'format' option:

lotriMat(testList, "ETA[%d]")

# Or could start with ETA[2]:

lotriMat(testList, "ETA[%d]", 2)
```

lotriMatInv	<i>Converts a matrix into a list of block matrices</i>
-------------	--

Description

Converts a matrix into a list of block matrices

Usage

```
lotriMatInv(mat)
```

Arguments

mat	Matrix to convert to a list of block matrices
-----	---

Details

This is the inverse of 'lotriMat()'

Value

A list of block matrixes

Author(s)

Matthew Fidler

Examples

```
# Create a block matrix using `lotri()`
mat <- lotri({
  a+b ~ c(1,
           0.5, 1)
  c ~ 1
  d +e ~ c(1,
           0.5, 1)
})

print(mat)

# now convert t a list of matrices

mat2 <- lotriMatInv(mat)
print(mat2)

# Of course you can convert it back to a full matrix:

mat3 <- lotriMat(mat2)

print(mat3)
```

lotriNearPD

C++ implementation of Matrix's nearPD

Description

With 'ensureSymmetry' it makes sure it is symmetric by applying $0.5*(t(x) + x)$ before using lotriNearPD

Usage

```
lotriNearPD(
  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> ’ (like in the package ‘ <code>sfsmisc</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 ‘`sfsmisc::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 to Matrix. Subsequent changes by the Matrix package authors, later modifications to C++ by Matthew Fidler

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 `'sfsmisc::nearcor()'` and more simple versions with a similar purpose `'sfsmisc::posdefify()'`

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 <- lotriNearPD(m)
round(near.m, 2)
norm(m - near.m) # 1.102 / 1.08

round(lotriNearPD(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 <- lotriNearPD(pr)
```

lotriPriorDists	<i>Return the prior distributions supported by 'lotri()'</i>
-----------------	--

Description

This is the table used to validate the 'prior()' statements in a 'lotri()'/ 'ini()' block. It is exported so that downstream packages (like 'nlmixr2est') can translate a stored prior into the 'Stan' spelling when generating a model.

Usage

```
lotriPriorDists()
```

Details

The 'name' column is the canonical name that 'lotri()' stores. It is the R spelling ('rName') whenever R parameterizes the distribution the same way 'Stan' does, and the 'Stan' spelling ('stanName') otherwise.

Value

data frame with columns 'rName', 'stanName', 'name', 'parNames', 'nPar', 'support' and 'kind'

Author(s)

Matthew L. Fidler

Examples

```
head(lotriPriorDists())
```

lotriSep	<i>Separate a lotri matrix into above and below lotri matrices</i>
----------	--

Description

This is used for creating nesting simulations in 'rxode2()' and may not be useful for external function calls.

Usage

```
lotriSep(x, above, below, aboveStart = 1L, belowStart = 1L)
```

Arguments

x	lotri matrix
above	Named integer vector listing variability above the id level. Each element lists the number of population differences in the whole data-set (as integer)
below	Named integer vector listing variability below the id level. Each element lists the number of items below the individual level. For example with 3 occasions per individual you could use 'c(occ=3L)'
aboveStart	Add the attribute of where THETA[#] will be added
belowStart	Add the attribute of where ETA[#] will be added

Value

List of two lotri matrices

Author(s)

Matthew Fidler

Examples

```
omega <- lotri(lotri(eta.Cl ~ 0.1,
                    eta.Ka ~ 0.1) | id(nu=100),
              lotri(eye.Cl ~ 0.05,
                    eye.Ka ~ 0.05) | eye(nu=50),
              lotri(iov.Cl ~ 0.01,
                    iov.Ka ~ 0.01) | occ(nu=200),
              lotri(inv.Cl ~ 0.02,
                    inv.Ka ~ 0.02) | inv(nu=10))

lotriSep(omega, above=c(inv=10L), below=c(eye=2L, occ=4L))
```

rcm

Use the RCM algorithm to permute to banded matrix

Description

The RCM stands for the reverse Cuthill McKee (RCM) algorithm which is used to permute the matrix to a banded matrix.

Usage

```
rcm(x)
```

Arguments

x	A symmetric matrix
---	--------------------

Value

A permuted matrix that should be banded

Examples

```
m <- lotri({
  a + b + c + d + e + f + g + h + i + j + k + l + m + n + o +
  p ~ c(0.4, 0, 0.3, 0, 0, 0, -0.1, 0, 0, 0.2, 0, 0, 0,
        0, 0.5, 0, 0, 0, 0, 0, 1.3, 0, 0, 0, 0, 0, -0.6, 0.8,
        0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0.2,
        0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0.9, 0, 0, 0, 0, 0, 0,
        0, 0, 0, 0.9, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, -0.2, 0, 0.3,
        0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 2.1, 0.2, 0, 0, 0.2,
        0, 0, 0, 0, 0, 0, 0, 0, 0, 0, 0.4, 0, 0, 0, 0, 0, -1.1,
        0.9, 0, 0, 0, 0, 0, 0, 0, 0, 4.7, 0, 0, 0, 0, 0, 0, 0, 0,
        0, 0.5, 0, 0.2, 0, 0, 0, 1.9)
})

rcm(m)
```

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