Package 'sdmTMB'

June 19, 2025

Type Package

Title Spatial and Spatiotemporal SPDE-Based GLMMs with 'TMB'

Version 0.7.2

Description Implements spatial and spatiotemporal GLMMs (Generalized Linear Mixed Effect Models) using 'TMB', 'fmesher', and the SPDE (Stochastic Partial Differential Equation) Gaussian Markov random field approximation to Gaussian random fields. One common application is for spatially explicit species distribution models (SDMs). See Anderson et al. (2024) <doi:10.1101/2022.03.24.485545>.

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URL https://pbs-assess.github.io/sdmTMB/,

https://github.com/pbs-assess/sdmTMB

BugReports https://github.com/pbs-assess/sdmTMB/issues

Depends R (>= 4.1.0)

- **Imports** assertthat, abind, cli, fmesher, fishMod, generics, graphics, lifecycle, lme4, Matrix, methods, mgcv, mvtnorm, nlme, rlang, stats, TMB (>= 1.8.0)
- **Suggests** DHARMa, dplyr, effects (>= 4.0-1), estimability, emmeans (>= 1.4), future, future.apply, ggeffects, ggforce, glmmTMB, ggplot2, knitr, rmarkdown, sf, spatstat.data, splancs, testthat, tibble, visreg

LinkingTo RcppEigen, TMB

VignetteBuilder knitr

ByteCompile true

Config/testthat/edition 3

Config/testthat/parallel true

Encoding UTF-8

LazyData true

RoxygenNote 7.3.2

SystemRequirements GNU make

NeedsCompilation yes

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Repository CRAN

Date/Publication 2025-06-19 21:20:02 UTC

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add_utm_columns Add UTM coordinates to a data frame

Description

Add UTM (Universal Transverse Mercator) coordinates to a data frame. This is useful since geostatistical modeling should generally be performed in an equal-distance projection. You can do this yourself separately with the $sf::st_as_sf(), sf::st_transform(), and sf::st_coordinates()$ functions in the **sf** package.

Usage

```
add_utm_columns(
   dat,
   ll_names = c("longitude", "latitude"),
   ll_crs = 4326,
   utm_names = c("X", "Y"),
   utm_crs = get_crs(dat, ll_names),
```

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```
units = c("km", "m")
)
```

get_crs(dat, ll_names = c("longitude", "latitude"))

Arguments

| dat | Data frame that contains longitude and latitude columns. |
|-----------|--------------------------------------------------------------------------------------------------|
| ll_names | Longitude and latitude column names. Note the order. |
| ll_crs | Input CRS value for 11_names. |
| utm_names | Output column names for the UTM columns. |
| utm_crs | Output CRS value for the UTM zone; tries to detect with get_crs() but can be specified manually. |
| units | UTM units. |

Details

Note that longitudes west of the prime meridian should be encoded as running from -180 to 0 degrees.

You may wish to work in km's rather than the standard UTM meters so that the range parameter estimate is not too small, which can cause computational issues. This depends on the the scale of your data.

Value

A copy of the input data frame with new columns for UTM coordinates.

Examples

```
d <- data.frame(lat = c(52.1, 53.4), lon = c(-130.0, -131.4))
get_crs(d, c("lon", "lat"))
add_utm_columns(d, c("lon", "lat"))</pre>
```

cAIC

Calculate conditional AIC

Description

Calculates the conditional Akaike Information criterion (cAIC).

Usage

```
cAIC(object, what = c("cAIC", "EDF"), ...)
```

cAIC

Arguments

| object | Output from sdmTMB(). |
|--------|--------------------------------------------------------------------------------------------------------|
| what | Whether to return the cAIC or the effective degrees of freedom (EDF) for each group of random effects. |
| | Other arguments for specific methods. Not used. |

Details

cAIC is designed to optimize the expected out-of-sample predictive performance for new data that share the same random effects as the in-sample (fitted) data, e.g., spatial interpolation. In this sense, it should be a fast approximation to optimizing the model structure based on k-fold cross-validation.

By contrast, AIC() calculates the marginal Akaike Information Criterion, which is designed to optimize expected predictive performance for new data that have new random effects, e.g., extrapolation, or inference about generative parameters.

cAIC also calculates the effective degrees of freedom (EDF) as a byproduct. This is the number of fixed effects that would have an equivalent impact on model flexibility as a given random effect.

Both cAIC and EDF are calculated using Eq. 6 of Zheng, Cadigan, and Thorson (2024).

For models that include profiled fixed effects, these profiles are turned off.

Value

Either the cAIC or the effective degrees of freedom (EDF) by group of random effects depending on the argument what.

References

Deriving the general approximation to cAIC used here:

Zheng, N., Cadigan, N., & Thorson, J. T. (2024). A note on numerical evaluation of conditional Akaike information for nonlinear mixed-effects models (arXiv:2411.14185). arXiv. doi:10.48550/arXiv.2411.14185

The utility of EDF to diagnose hierarchical model behaviour:

Thorson, J. T. (2024). Measuring complexity for hierarchical models using effective degrees of freedom. Ecology, 105(7), e4327 doi:10.1002/ecy.4327

```
mesh <- make_mesh(dogfish, c("X", "Y"), cutoff = 15)
fit <- sdmTMB(catch_weight ~ s(log(depth)),
    time_varying = ~1,
    time_varying_type = "ar1",
    time = "year",
    spatiotemporal = "off",
    mesh = mesh,
    family = tweedie(),
    data = dogfish,
    offset = log(dogfish$area_swept)
)</pre>
```

```
cAIC(fit)
cAIC(fit, what = "EDF")
AIC(fit)
```

coef.sdmTMB

Get fixed-effect coefficients

Description

Get fixed-effect coefficients

Usage

```
## S3 method for class 'sdmTMB'
coef(object, complete = FALSE, model = 1, ...)
```

Arguments

| object | The fitted sdmTMB model object |
|----------|----------------------------------------------------------------------------|
| complete | Currently ignored |
| model | Linear predictor for delta models. Defaults to the first linear predictor. |
| | Currently ignored |
| | |

dharma_residuals DHARMa residuals

Description

Plot (and possibly return) **DHARMa** residuals. This is a wrapper function around DHARMa::createDHARMa() to facilitate its use with sdmTMB() models. **Note:** It is recommended to set type = "mle-mvn" in simulate.sdmTMB() for the resulting residuals to have the expected distribution. This is *not* the default.

Usage

```
dharma_residuals(
   simulated_response,
   object,
   plot = TRUE,
   return_DHARMa = FALSE,
   test_uniformity = FALSE,
   test_outliers = FALSE,
   test_dispersion = FALSE,
   ...
)
```

Arguments

simulated_response

| | Output from simulate.sdmTMB(). It is recommended to set type = "mle-mvn" in the call to simulate.sdmTMB() for the residuals to have the expected distribution. |
|-----------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|
| object | Output from sdmTMB(). |
| plot | Logical. Calls DHARMa::plotQQunif(). |
| return_DHARMa | Logical. Return object from DHARMa::createDHARMa()? |
| test_uniformity | , |
| | Passed to testUniformity in DHARMa::plotQQunif(). |
| test_outliers | Passed to testOutliers in DHARMa::plotQQunif(). |
| test_dispersion | |
| | Passed to testDispersion in DHARMa::plotQQunif(). |
| | Other arguments to pass to DHARMa::createDHARMa(). |

Details

See the residuals vignette.

Advantages to these residuals over the ones from the residuals.sdmTMB() method are (1) they work with delta/hurdle models for the combined predictions, not the just the two parts separately, (2) they should work for all families, not the just the families where we have worked out the analytical quantile function, and (3) they can be used with the various diagnostic tools and plots from the **DHARMa** package.

Disadvantages are (1) they are slower to calculate since one must first simulate from the model, (2) the stability of the distribution of the residuals depends on having a sufficient number of simulation draws, (3) uniformly distributed residuals put less emphasis on the tails visually than normally distributed residuals (which may or may not be desired).

Note that **DHARMa** returns residuals that are uniform(0, 1) if the data are consistent with the model whereas randomized quantile residuals from residuals.sdmTMB() are expected to be normal(0, 1).

Value

A data frame of observed and expected values is invisibly returned so you can assign the output to an object and plot the residuals yourself. See the examples.

If return_DHARMa = TRUE, the object from DHARMa::createDHARMa() is returned and any subsequent **DHARMa** functions can be applied.

See Also

simulate.sdmTMB(), residuals.sdmTMB()

```
family = tweedie(link = "log"), spatial = "on")
# The `simulated_response` argument is first so the output from
# simulate() can be piped to `dharma_residuals()`.
# We will work with 100 simulations for fast examples, but you'll
# likely want to work with more than this (enough that the results
# are stable from run to run).
# not great:
set.seed(123)
simulate(fit, nsim = 100, type = "mle-mvn") |>
  dharma_residuals(fit)
# delta-lognormal looks better:
set.seed(123)
fit_dl <- update(fit, family = delta_lognormal())</pre>
simulate(fit_dl, nsim = 100, type = "mle-mvn") |>
  dharma_residuals(fit)
# or skip the pipe:
set.seed(123)
s <- simulate(fit_dl, nsim = 100, type = "mle-mvn")</pre>
# and manually plot it:
r <- dharma_residuals(s, fit_dl, plot = FALSE)</pre>
head(r)
plot(r$expected, r$observed)
abline(0, 1)
# return the DHARMa object and work with the DHARMa methods
ret <- simulate(fit_dl, nsim = 100, type = "mle-mvn") |>
  dharma_residuals(fit, return_DHARMa = TRUE)
plot(ret)
```

Effect.sdmTMB Calculate effects

Description

Used by effects package

Usage

Effect.sdmTMB(focal.predictors, mod, ...)

Arguments

| focal.predictors | | | | | |
|------------------|--------------------------------------------------------------------------------------------------------------|--|--|--|--|
| | a character vector of one or more predictors in the model in any order. | | | | |
| mod | a regression model object. If no specific method exists for the class of mod, Effect.default will be called. | | | | |
| | arguments to be passed down. | | | | |

Value

Output from effects::effect(). Can then be plotted with with associated plot() method.

Examples

```
fit <- sdmTMB(present ~ depth_scaled, data = pcod_2011, family = binomial(),
    spatial = "off")
effects::effect("depth_scaled", fit)
plot(effects::effect("depth_scaled", fit))</pre>
```

emmeans.sdmTMB Estimated marginal means with the emmeans package with sdmTMB

Description

Methods for using the **emmeans** package with **sdmTMB**. The **emmeans** package computes estimated marginal means for the fixed effects.

References

```
https://aosmith.rbind.io/2019/03/25/getting-started-with-emmeans/
```

```
mesh <- make_mesh(pcod_2011, c("X", "Y"), cutoff = 20)
fit <- sdmTMB(
    present ~ as.factor(year),
    data = pcod_2011, mesh = mesh,
    family = binomial()
)
fit
emmeans::emmeans(fit, ~ year)
emmeans::emmeans(fit, pairwise ~ year)
emmeans::emmeans(fit, pairwise ~ year, type = "response")
emmeans::emmeans(fit, pairwise ~ year, adjust = "none")
e <- emmeans::emmeans(fit, ~ year)
plot(e)</pre>
```

```
e <- emmeans::emmeans(fit, pairwise ~ year)</pre>
confint(e)
summary(e, infer = TRUE)
as.data.frame(e)
# interaction of factor with continuous predictor:
fit2 <- sdmTMB(</pre>
  present ~ depth_scaled * as.factor(year),
  data = pcod_2011, mesh = mesh,
  family = binomial()
)
fit2
# slopes for each level:
emmeans::emtrends(fit2, ~ year, var = "depth_scaled")
# test difference in slopes:
emmeans::emtrends(fit2, pairwise ~ year, var = "depth_scaled")
emmeans::emmip(fit2, year ~ depth_scaled,
  at = list(depth_scaled = seq(-2.5, 2.5, length.out = 50)), CIs = TRUE)
```

get_index

Extract a relative biomass/abundance index, center of gravity, or effective area occupied

Description

Extract a relative biomass/abundance index, center of gravity, or effective area occupied

Usage

```
get_index(
  obj,
  bias_correct = FALSE,
  level = 0.95,
  area = 1,
  silent = TRUE,
  . . .
)
get_index_split(
  obj,
  newdata,
  bias_correct = FALSE,
  nsplit = 1,
  level = 0.95,
  area = 1,
  silent = FALSE,
  predict_args = list(),
```

get_index

. . .

```
)
get_cog(
   obj,
   bias_correct = FALSE,
   level = 0.95,
   format = c("long", "wide"),
   area = 1,
   silent = TRUE,
   ...
)
```

get_eao(obj, bias_correct = FALSE, level = 0.95, area = 1, silent = TRUE, ...)

Arguments

| obj | Output from predict.sdmTMB() with return_tmb_object = TRUE. Alternatively, if sdmTMB() was called with do_index = TRUE or if using the helper function get_index_split(), an object from sdmTMB(). |
|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| bias_correct | Should bias correction be implemented TMB::sdreport()? |
| level | The confidence level. |
| area | Grid cell area. A vector of length newdata from predict.sdmTMB() or a value of length 1 which will be repeated internally to match or a character value representing the column used for area weighting. |
| silent | Silent? |
| | Passed to TMB::sdreport(). |
| newdata | New data (e.g., a prediction grid by year) to pass to predict.sdmTMB() in the case of get_index_split(). |
| nsplit | The number of splits to do the calculation in. For memory intensive operations (large grids and/or models), it can be helpful to do the prediction, area integra- tion, and bias correction on subsets of time slices (e.g., years) instead of all at once. If nsplit > 1, this will usually be slower but with reduced memory use. |
| predict_args | A list of arguments to pass to predict.sdmTMB() in the case of get_index_split(). |
| format | Long or wide. |
| | |

Value

For get_index(): A data frame with a columns for time, estimate, lower and upper confidence intervals, log estimate, and standard error of the log estimate.

For get_cog(): A data frame with a columns for time, estimate (center of gravity in x and y coordinates), lower and upper confidence intervals, and standard error of center of gravity coordinates.

For get_eao(): A data frame with a columns for time, estimate (effective area occupied; EAO), lower and upper confidence intervals, log EAO, and standard error of the log EAO estimates.

References

Geostatistical model-based indices of abundance (along with many newer papers):

Shelton, A.O., Thorson, J.T., Ward, E.J., and Feist, B.E. 2014. Spatial semiparametric models improve estimates of species abundance and distribution. Canadian Journal of Fisheries and Aquatic Sciences 71(11): 1655–1666. doi:10.1139/cjfas20130508

Thorson, J.T., Shelton, A.O., Ward, E.J., and Skaug, H.J. 2015. Geostatistical delta-generalized linear mixed models improve precision for estimated abundance indices for West Coast groundfishes. ICES J. Mar. Sci. 72(5): 1297–1310. doi:10.1093/icesjms/fsu243

Geostatistical model-based centre of gravity:

Thorson, J.T., Pinsky, M.L., and Ward, E.J. 2016. Model-based inference for estimating shifts in species distribution, area occupied and centre of gravity. Methods Ecol Evol 7(8): 990–1002. doi:10.1111/2041210X.12567

Geostatistical model-based effective area occupied:

Thorson, J.T., Rindorf, A., Gao, J., Hanselman, D.H., and Winker, H. 2016. Density-dependent changes in effective area occupied for sea-bottom-associated marine fishes. Proceedings of the Royal Society B: Biological Sciences 283(1840): 20161853. doi:10.1098/rspb.2016.1853

Bias correction:

Thorson, J.T., and Kristensen, K. 2016. Implementing a generic method for bias correction in statistical models using random effects, with spatial and population dynamics examples. Fisheries Research 175: 66–74. doi:10.1016/j.fishres.2015.11.016

See Also

get_index_sims()

```
library(ggplot2)
```

```
# use a small number of knots for this example to make it fast:
mesh <- make_mesh(pcod, c("X", "Y"), n_knots = 60)
# fit a spatiotemporal model:
m <- sdmTMB(
data = pcod,
formula = density ~ 0 + as.factor(year),
time = "year", mesh = mesh, family = tweedie(link = "log")
)
# prepare a prediction grid:
nd <- replicate_df(qcs_grid, "year", unique(pcod$year))
# Note `return_tmb_object = TRUE` and the prediction grid:
predictions <- predict(m, newdata = nd, return_tmb_object = TRUE)
# biomass index:
ind <- get_index(predictions, bias_correct = TRUE)</pre>
```

```
ind
ggplot(ind, aes(year, est)) + geom_line() +
 geom_ribbon(aes(ymin = lwr, ymax = upr), alpha = 0.4) +
 ylim(0, NA)
# do that in 2 chunks
# only necessary for very large grids to save memory
# will be slower but save memory
# note the first argument is the model fit object:
ind <- get_index_split(m, newdata = nd, nsplit = 2, bias_correct = TRUE)</pre>
# center of gravity:
cog <- get_cog(predictions, format = "wide")</pre>
cog
ggplot(cog, aes(est_x, est_y, colour = year)) +
 geom_point() +
 geom_linerange(aes(xmin = lwr_x, xmax = upr_x)) +
 geom_linerange(aes(ymin = lwr_y, ymax = upr_y)) +
 scale_colour_viridis_c()
# effective area occupied:
eao <- get_eao(predictions)</pre>
eao
ggplot(eao, aes(year, est)) + geom_line() +
 geom_ribbon(aes(ymin = lwr, ymax = upr), alpha = 0.4) +
 ylim(0, NA)
```

| <pre>get_index_sims</pre> | Calculate a population index via simulation from the joint precision |
|---------------------------|----------------------------------------------------------------------|
| | matrix |

Description

[Experimental]

Calculate a population index via simulation from the joint precision matrix. Compared to get_index(), this version can be faster if bias correction was turned on in get_index() while being approximately equivalent. This is an experimental function. This function usually works reasonably well, but we make no guarantees. It is recommended to use get_index() with bias_correct = TRUE for final inference.

Usage

```
get_index_sims(
   obj,
   level = 0.95,
   return_sims = FALSE,
   area = rep(1, nrow(obj)),
```

```
est_function = stats::median,
area_function = function(x, area) x + log(area),
agg_function = function(x) sum(exp(x))
)
```

Arguments

| obj | <pre>predict.sdmTMB() output with nsim > 0.</pre> |
|---------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| level | The confidence level. |
| return_sims | Logical. Return simulation draws? The default (FALSE) is a quantile summary of those simulation draws. |
| area | A vector of grid cell/polyon areas for each year-grid cell (row of data) in obj. Adjust this if cells are not of unit area or not all the same area (e.g., some cells are partially over land/water). Note that the area vector is added as log(area) to the raw values in obj. In other words, the function assumes a log link, which typically makes sense. |
| est_function | Function to summarize the estimate (the expected value). mean() would be an alternative to median(). |
| area_function | Function to apply area weighting. Assuming a log link, the function(x, area) x + log(area) default makes sense. If in natural space, function(x, area) x * area makes sense. |
| agg_function | Function to aggregate samples within each time slice. Assuming a log link, the function(x) $sum(exp(x))$ default makes sense. If in natural space, function(x) $sum(x)$ makes sense. |

Details

Can also be used to produce an index from a model fit with tmbstan.

This function does nothing more than summarize and reshape the matrix of simulation draws into a data frame.

Value

A data frame. If return_sims = FALSE:

- name of column (e.g. year) that was supplied to sdmTMB() time argument
- est: estimate
- lwr: lower confidence interval value
- upr: upper confidence interval value
- log_est: log estimate
- se: standard error on the log estimate

If return_sims = TRUE, samples from the index values in a long-format data frame:

- name of column (e.g. year) that was supplied to sdmTMB() time argument
- .value: sample value
- .iteration: sample number

get_pars

See Also

get_index()

Examples

```
m <- sdmTMB(density ~ 0 + as.factor(year),</pre>
  data = pcod_2011, mesh = pcod_mesh_2011, family = tweedie(link = "log"),
  time = "year"
)
qcs_grid_2011 <- replicate_df(qcs_grid, "year", unique(pcod_2011$year))</pre>
p <- predict(m, newdata = qcs_grid_2011, nsim = 100)</pre>
x <- get_index_sims(p)</pre>
x_sims <- get_index_sims(p, return_sims = TRUE)</pre>
if (require("ggplot2", quietly = TRUE)) {
  ggplot(x, aes(year, est, ymin = lwr, ymax = upr)) +
    geom_line() +
    geom_ribbon(alpha = 0.4)
  ggplot(x_sims, aes(as.factor(year), .value)) +
    geom_violin()
}
# Demo custom functions if working in natural space:
ind <- get_index_sims(</pre>
  exp(p),
  agg_function = function(x) sum(x),
  area_function = function(x, area) x * area
)
```

get_pars

Get TMB parameter list

Description

Get TMB parameter list

Usage

```
get_pars(object)
```

Arguments

object Fit from sdmTMB()

Value

A named list of parameter values

Examples

```
fit <- sdmTMB(present ~ 1, data = pcod_2011, family = binomial(), spatial = "off")
pars <- get_pars(fit)
names(pars)</pre>
```

make_mesh

| Construct | an SPDE | mesh for | sdmTMB |
|-----------|---------|----------|---------|
| construct | | mesnijor | Saminib |

Description

Construct an SPDE mesh for use with sdmTMB.

Usage

```
make_mesh(
    data,
    xy_cols,
    type = c("kmeans", "cutoff", "cutoff_search"),
    cutoff,
    n_knots,
    seed = 42,
    mesh = NULL,
    fmesher_func = fmesher::fm_rcdt_2d_inla,
    convex = NULL,
    concave = convex,
    ...
)
## S3 method for class 'sdmTMBmesh'
```

```
plot(x, ...)
```

Arguments

| data | A data frame. |
|---------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| xy_cols | A character vector of x and y column names contained in data. These should likely be in an equal distance projection. For a helper function to convert to UTMs, see add_utm_columns(). |
| type | Method to create the mesh. Also see mesh argument to supply your own mesh. |
| cutoff | An optional cutoff if type is "cutoff". The minimum allowed triangle edge length. |
| n_knots | The number of desired knots if type is not "cutoff". |
| seed | Random seed. Affects stats::kmeans() determination of knot locations if type = "kmeans". |
| mesh | An optional mesh created via fmesher instead of using the above convenience options. |

make_mesh

| fmesher_func | Which fmesher function to use. Options include fmesher::fm_rcdt_2d_inla() and fmesher::fm_mesh_2d_inla() along with version without the _inla on the end. |
|--------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| convex | If specified, passed to fmesher::fm_nonconvex_hull(). Distance to extend non-convex hull from data. |
| concave | If specified, passed to fmesher::fm_nonconvex_hull(). "Minimum allowed reentrant curvature". Defaults to convex. |
| | Passed to graphics::plot(). |
| х | Output from make_mesh(). |

Value

make_mesh(): A list of class sdmTMBmesh. The element mesh is the output from fmesher_func (default is fmesher::fm_mesh_2d_inla()). See mesh\$mesh\$n for the number of vertices.

plot.sdmTMBmesh(): A plot of the mesh and data points. To make your own **ggplot2** version, pass your_mesh\$mesh to inlabru::gg().

```
# Extremely simple cutoff:
mesh <- make_mesh(pcod, c("X", "Y"), cutoff = 5, type = "cutoff")</pre>
plot(mesh)
# Using a k-means algorithm to assign vertices:
mesh <- make_mesh(pcod, c("X", "Y"), n_knots = 50, type = "kmeans")</pre>
plot(mesh)
# But, it's better to develop more tailored meshes:
# Pass arguments via '...' to fmesher::fm_mesh_2d_inla():
mesh <- make_mesh(</pre>
  pcod, c("X", "Y"),
  fmesher_func = fmesher::fm_mesh_2d_inla,
  cutoff = 8, # minimum triangle edge length
  max.edge = c(20, 40), # inner and outer max triangle lengths
  offset = c(5, 40) # inner and outer border widths
)
plot(mesh)
# Or define a mesh directly with fmesher (formerly in INLA):
inla_mesh <- fmesher::fm_mesh_2d_inla(</pre>
  loc = cbind(pcod$X, pcod$Y), # coordinates
  max.edge = c(25, 50), # max triangle edge length; inner and outer meshes
  offset = c(5, 25), # inner and outer border widths
  cutoff = 5 # minimum triangle edge length
)
mesh <- make_mesh(pcod, c("X", "Y"), mesh = inla_mesh)</pre>
plot(mesh)
```

pcod

Description

Various fish survey datasets.

Usage

pcod
pcod_2011
pcod_mesh_2011
qcs_grid
dogfish
yelloweye
hbll_s_grid
wcvi_grid

Format

pcod: Trawl survey data for Pacific Cod in Queen Charlotte Sound. A data frame.

pcod_2011: A version of pcod for years 2011 and after (smaller for speed). A data frame.

pcod_mesh_2011: A mesh pre-built for pcod_2011 for examples. A list of class sdmTMBmesh.

qcs_grid A 2x2km prediction grid for Queen Charlotte Sound. A data frame.

dogfish: Trawl survey data for Pacific Spiny Dogfish on West Coast Vancouver Island. A data frame.

yelloweye: Survey data for Yelloweye Rockfish from the Hard Bottom Longline Survey (South) off West Coast Vancouver Island.

hbll_s_grid: A survey domain grid to go with yelloweye. A data frame.

wcvi_grid: A survey domain grid to go with dogfish. A data frame.

plot_anisotropy

Description

Anisotropy is when spatial correlation is directionally dependent. In sdmTMB(), the default spatial correlation is isotropic, but anisotropy can be enabled with anisotropy = TRUE. These plotting functions help visualize that estimated anisotropy.

Usage

```
plot_anisotropy(object, return_data = FALSE)
```

plot_anisotropy2(object, model = 1)

Arguments

| object | An object from sdmTMB(). |
|-------------|--------------------------------------------------------------------------------------------------|
| return_data | Logical. Return a data frame? plot_anisotropy() only. |
| model | Which model if a delta model (only for plot_anisotropy2(); plot_anisotropy() always plots both). |

Value

plot_anisotropy(): One or more ellipses illustrating the estimated anisotropy. The ellipses are centered at coordinates of zero in the space of the X-Y coordinates being modeled. The ellipses show the spatial and/or spatiotemporal range (distance at which correlation is effectively independent) in any direction from zero. Uses **ggplot2**. If anisotropy was turned off when fitting the model, NULL is returned instead of a **ggplot2** object.

plot_anisotropy2(): A plot of eigenvectors illustrating the estimated anisotropy. A list of the plotted data is invisibly returned. Uses base graphics. If anisotropy was turned off when fitting the model, NULL is returned instead of a plot object.

References

Code adapted from VAST R package

```
mesh <- make_mesh(pcod_2011, c("X", "Y"), n_knots = 80, type = "kmeans")
fit <- sdmTMB(
    data = pcod_2011,
    formula = density ~ 1,
    mesh = mesh,
    family = tweedie(),
    share_range = FALSE,
    anisotropy = TRUE #<</pre>
```

```
)
plot_anisotropy(fit)
plot_anisotropy2(fit)
```

plot_pc_matern Plot PC Matérn priors

Description

Plot PC Matérn priors

Usage

```
plot_pc_matern(
    range_gt,
    sigma_lt,
    range_prob = 0.05,
    sigma_prob = 0.05,
    range_lims = c(range_gt * 0.1, range_gt * 10),
    sigma_lims = c(0, sigma_lt * 2),
    plot = TRUE
)
```

Arguments

| range_gt | A value one expects the spatial or spatiotemporal range is greater than with 1 – range_prob probability. |
|------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|
| sigma_lt | A value one expects the spatial or spatiotemporal marginal standard deviation (sigma_0 or sigma_E internally) is less than with 1 - sigma_prob probability. |
| range_prob | Probability. See description for range_gt. |
| sigma_prob | Probability. See description for sigma_lt. |
| range_lims | Plot range variable limits. |
| sigma_lims | Plot sigma variable limits. |
| plot | Logical controlling whether plot is drawn (defaults to TRUE). |

Value

A plot from image(). Invisibly returns the underlying matrix data. The rows are the sigmas. The columns are the ranges. Column and row names are provided.

See Also

pc_matern()

plot_smooth

Examples

```
plot_pc_matern(range_gt = 5, sigma_lt = 1)
plot_pc_matern(range_gt = 5, sigma_lt = 10)
plot_pc_matern(range_gt = 5, sigma_lt = 1, sigma_prob = 0.2)
plot_pc_matern(range_gt = 5, sigma_lt = 1, range_prob = 0.2)
```

```
plot_smooth
```

```
Plot a smooth term from an sdmTMB model
```

Description

Deprecated: use visreg::visreg(). See visreg_delta() for examples.

Usage

```
plot_smooth(
   object,
   select = 1,
   n = 100,
   level = 0.95,
   ggplot = FALSE,
   rug = TRUE,
   return_data = FALSE
)
```

Arguments

| object | An sdmTMB() model. |
|-------------|---------------------------------------------------------------------|
| select | The smoother term to plot. |
| n | The number of equally spaced points to evaluate the smoother along. |
| level | The confidence level. |
| ggplot | Logical: use the ggplot2 package? |
| rug | Logical: add rug lines along the lower axis? |
| return_data | Logical: return the predicted data instead of making a plot? |

Details

Note:

- Any numeric predictor is set to its mean
- Any factor predictor is set to its first-level value
- The time element (if present) is set to its minimum value
- The x and y coordinates are set to their mean values

Value

A plot of a smoother term.

Examples

```
d <- subset(pcod, year >= 2000 & density > 0)
pcod_spde <- make_mesh(d, c("X", "Y"), cutoff = 30)
m <- sdmTMB(
   data = d,
   formula = log(density) ~ s(depth_scaled) + s(year, k = 5),
   mesh = pcod_spde
)
plot_smooth(m)</pre>
```

predict.sdmTMB

Predict from an sdmTMB model

Description

Make predictions from an sdmTMB model; can predict on the original or new data.

Usage

```
## S3 method for class 'sdmTMB'
predict(
 object,
  newdata = NULL,
  type = c("link", "response"),
  se_fit = FALSE,
  re_form = NULL,
  re_form_iid = NULL,
 nsim = 0,
  sims_var = "est",
 model = c(NA, 1, 2),
 offset = NULL,
 mcmc_samples = NULL,
  return_tmb_object = FALSE,
  return_tmb_report = FALSE,
  return_tmb_data = FALSE,
  tmbstan_model = deprecated(),
  sims = deprecated(),
 area = deprecated(),
  . . .
)
```

Arguments

| object | A model fitted with sdmTMB(). | |
|-------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| newdata | A data frame to make predictions on. This should be a data frame with the same predictor columns as in the fitted data and a time column (if this is a spatiotem-poral model) with the same name as in the fitted data. | |
| type | Should the est column be in link (default) or response space? | |
| se_fit | Should standard errors on predictions at the new locations given by newdata be calculated? Warning: the current implementation can be slow for large data sets or high-resolution projections unless re_form = NA (omitting random fields). A faster option to approximate point-wise uncertainty is to use the nsim argument. | |
| re_form | NULL to specify including all spatial/spatiotemporal random effects in predictions. ~0 or NA for population-level predictions. Likely to be used in conjunction with se_fit = TRUE. This does not affect get_index() calculations. | |
| re_form_iid | NULL to specify including all random intercepts in the predictions. ~0 or NA for population-level predictions. No other options (e.g., some but not all random intercepts) are implemented yet. Only affects predictions with newdata. This <i>does</i> affects get_index(). | |
| nsim | If > 0, simulate from the joint precision matrix with nsim draws. Returns a matrix of nrow(data) by nsim representing the estimates of the linear predictor (i.e., in link space). Can be useful for deriving uncertainty on predictions (e.g., apply(x, 1, sd)) or propagating uncertainty. This is currently the fastest way to characterize uncertainty on predictions in space with sdmTMB. | |
| sims_var | Experimental: Which TMB reported variable from the model should be ex- tracted from the joint precision matrix simulation draws? Defaults to link- space predictions. Options include: "omega_s", "zeta_s", "epsilon_st", and "est_rf" (as described below). Other options will be passed verbatim. | |
| model | Type of prediction if a delta/hurdle model <i>and</i> $nsim > 0$ or mcmc_samples is supplied: NA returns the combined prediction from both components on the link scale for the positive component; 1 or 2 return the first or second model component only on the link or response scale depending on the argument type. For regular prediction from delta models, both sets of predictions are returned. | |
| offset | A numeric vector of optional offset values. If left at default NULL, the offset is implicitly left at 0. | |
| mcmc_samples | See extract_mcmc() in the sdmTMBextra package for more details and the Bayesian vignette. If specified, the predict function will return a matrix of a similar form as if nsim > 0 but representing Bayesian posterior samples from the Stan model. | |
| return_tmb_object | | |
| | Logical. If TRUE, will include the TMB object in a list format output. Necessary for the get_index() or get_cog() functions. | |
| return_tmb_repo | Logical: return the output from the TMB report? For regular prediction, this is | |
| | all the reported variables at the MLE parameter values. For nsim > 0 or when mcmc_samples is supplied, this is a list where each element is a sample and the contents of each element is the output of the report for that sample. | |
| | | |

| return_tmb_data | |
|-----------------|----------------------------------------------------------|
| | Logical: return formatted data for TMB? Used internally. |
| tmbstan_model | Deprecated. See mcmc_samples. |
| sims | Deprecated. Please use nsim instead. |
| area | Deprecated . Please use area in get_index(). |
| | Not implemented. |

Value

If return_tmb_object = FALSE (and nsim = 0 and mcmc_samples = NULL):

A data frame:

- est: Estimate in link space (everything is in link space)
- est_non_rf: Estimate from everything that isn't a random field
- est_rf: Estimate from all random fields combined
- omega_s: Spatial (intercept) random field that is constant through time
- zeta_s: Spatial slope random field
- epsilon_st: Spatiotemporal (intercept) random fields, could be off (zero), IID, AR1, or random walk

If return_tmb_object = TRUE (and nsim = 0 and mcmc_samples = NULL):

A list:

- data: The data frame described above
- report: The TMB report on parameter values
- obj: The TMB object returned from the prediction run
- fit_obj: The original TMB model object

In this case, you likely only need the data element as an end user. The other elements are included for other functions.

If nsim > 0 or mcmc_samples is not NULL:

A matrix:

- Columns represent samples
- · Rows represent predictions with one row per row of newdata

```
d <- pcod_2011
mesh <- make_mesh(d, c("X", "Y"), cutoff = 30) # a coarse mesh for example speed
m <- sdmTMB(
    data = d, formula = density ~ 0 + as.factor(year) + depth_scaled + depth_scaled2,
    time = "year", mesh = mesh, family = tweedie(link = "log")
)</pre>
```

```
# Predictions at original data locations -----
predictions <- predict(m)</pre>
head(predictions)
predictions$resids <- residuals(m) # randomized quantile residuals</pre>
library(ggplot2)
ggplot(predictions, aes(X, Y, col = resids)) + scale_colour_gradient2() +
 geom_point() + facet_wrap(~year)
hist(predictions$resids)
qqnorm(predictions$resids);abline(a = 0, b = 1)
# Predictions onto new data ------
qcs_grid_2011 <- replicate_df(qcs_grid, "year", unique(pcod_2011$year))</pre>
predictions <- predict(m, newdata = qcs_grid_2011)</pre>
# A short function for plotting our predictions:
plot_map <- function(dat, column = est) {</pre>
 ggplot(dat, aes(X, Y, fill = {{ column }})) +
   geom_raster() +
   facet_wrap(~year) +
   coord_fixed()
}
plot_map(predictions, exp(est)) +
 scale_fill_viridis_c(trans = "sqrt") +
 ggtitle("Prediction (fixed effects + all random effects)")
plot_map(predictions, exp(est_non_rf)) +
 ggtitle("Prediction (fixed effects and any time-varying effects)") +
 scale_fill_viridis_c(trans = "sqrt")
plot_map(predictions, est_rf) +
 ggtitle("All random field estimates") +
 scale_fill_gradient2()
plot_map(predictions, omega_s) +
 ggtitle("Spatial random effects only") +
 scale_fill_gradient2()
plot_map(predictions, epsilon_st) +
 ggtitle("Spatiotemporal random effects only") +
 scale_fill_gradient2()
# Visualizing a marginal effect ------
# See the visreg package or the ggeffects::ggeffect() or
# ggeffects::ggpredict() functions
# To do this manually:
```

```
nd <- data.frame(depth_scaled =</pre>
  seq(min(d$depth_scaled), max(d$depth_scaled), length.out = 100))
nd$depth_scaled2 <- nd$depth_scaled^2</pre>
# Because this is a spatiotemporal model, you'll need at least one time
# element. If time isn't also a fixed effect then it doesn't matter what you pick:
nd$year <- 2011L # L: integer to match original data
p <- predict(m, newdata = nd, se_fit = TRUE, re_form = NA)</pre>
ggplot(p, aes(depth_scaled, exp(est),
  ymin = exp(est - 1.96 * est_se), ymax = exp(est + 1.96 * est_se))) +
  geom_line() + geom_ribbon(alpha = 0.4)
# Plotting marginal effect of a spline -----
m_gam <- sdmTMB(</pre>
 data = d, formula = density ~ 0 + as.factor(year) + s(depth_scaled, k = 5),
time = "year", mesh = mesh, family = tweedie(link = "log")
)
if (require("visreg", quietly = TRUE)) {
  visreg::visreg(m_gam, "depth_scaled")
}
# or manually:
nd <- data.frame(depth_scaled =</pre>
  seq(min(d$depth_scaled), max(d$depth_scaled), length.out = 100))
nd$year <- 2011L
p <- predict(m_gam, newdata = nd, se_fit = TRUE, re_form = NA)</pre>
ggplot(p, aes(depth_scaled, exp(est),
  ymin = exp(est - 1.96 * est_se), ymax = exp(est + 1.96 * est_se))) +
  geom_line() + geom_ribbon(alpha = 0.4)
# Forecasting ------
mesh <- make_mesh(d, c("X", "Y"), cutoff = 15)</pre>
unique(d$year)
m <- sdmTMB(</pre>
  data = d, formula = density ~ 1,
  spatiotemporal = "AR1", # using an AR1 to have something to forecast with
  extra_time = 2019L, # `L` for integer to match our data
  spatial = "off",
  time = "year", mesh = mesh, family = tweedie(link = "log")
)
# Add a year to our grid:
grid2019 <- qcs_grid_2011[qcs_grid_2011$year == max(qcs_grid_2011$year), ]</pre>
grid2019$year <- 2019L # `L` because `year` is an integer in the data
qcsgrid_forecast <- rbind(qcs_grid_2011, grid2019)</pre>
predictions <- predict(m, newdata = qcsgrid_forecast)</pre>
plot_map(predictions, exp(est)) +
  scale_fill_viridis_c(trans = "log10")
plot_map(predictions, epsilon_st) +
  scale_fill_gradient2()
```

project

```
# Estimating local trends ------
d <- pcod
d$year_scaled <- as.numeric(scale(d$year))</pre>
mesh <- make_mesh(pcod, c("X", "Y"), cutoff = 25)</pre>
m <- sdmTMB(data = d, formula = density ~ depth_scaled + depth_scaled2,</pre>
 mesh = mesh, family = tweedie(link = "log"),
 spatial_varying = ~ 0 + year_scaled, time = "year", spatiotemporal = "off")
nd <- replicate_df(qcs_grid, "year", unique(pcod$year))</pre>
nd$year_scaled <- (nd$year - mean(d$year)) / sd(d$year)</pre>
p <- predict(m, newdata = nd)</pre>
plot_map(subset(p, year == 2003), zeta_s_year_scaled) + # pick any year
 ggtitle("Spatial slopes") +
 scale_fill_gradient2()
plot_map(p, est_rf) +
 ggtitle("Random field estimates") +
 scale_fill_gradient2()
plot_map(p, exp(est_non_rf)) +
 ggtitle("Prediction (fixed effects only)") +
 scale_fill_viridis_c(trans = "sqrt")
plot_map(p, exp(est)) +
 ggtitle("Prediction (fixed effects + all random effects)") +
 scale_fill_viridis_c(trans = "sqrt")
```

project

Project from an sdmTMB model using simulation

Description

[Experimental]

The function enables projecting forward in time from an **sdmTMB** model using a simulation approach for computational efficiency. This can be helpful for calculating predictive intervals for long projections where including those time elements in extra_time during model estimation can be slow.

Inspiration for this approach comes from the VAST function project_model().

Usage

```
project(
    object,
    newdata,
    nsim = 1,
```

```
uncertainty = c("both", "random", "none"),
silent = FALSE,
sims_var = "eta_i",
sim_re = c(0, 1, 0, 0, 1, 0),
return_tmb_report = FALSE,
...
```

Arguments

| object | A fitted model from sdmTMB(). | |
|-------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| newdata | A new data frame to predict on. Should contain both historical and any new time elements to predict on. | |
| nsim | Number of simulations. | |
| uncertainty | How to sample uncertainty for the fitted parameters: "both" for the joint fixed and random effect precision matrix, "random" for the random effect precision matrix (holding the fixed effects at their MLE), or "none" for neither. | |
| silent | Silent? | |
| sims_var | Element to extract from the TMB report. Also see return_tmb_report. | |
| sim_re | A vector of 0s and 1s representing which random effects to simulate in the pro- jection. Generally, leave this untouched. Order is: spatial fields, spatiotemporal fields, spatially varying coefficient fields, random intercepts, time-varying coef- ficients, smoothers. The default is to simulate spatiotemporal fields and time- varying coefficients, if present. | |
| return_tmb_report | | |
| | Return the TMB report from simulate()? This lets you parse out whatever elements you want from the simulation including grabbing multiple elements from one set of simulations. See examples. | |
| | Passed to predict.sdmTMB(). | |

Value

Default: a list with elements est and epsilon_st (if spatiotemporal effects are present). Each list element includes a matrix with rows corresponding to rows in newdata and nsim columns. For delta models, the components are est1, est2, epsilon_st, and epsilon_st2 for the 1st and 2nd linear predictors. In all cases, these returned values are in *link* space.

If return_tmb_report = TRUE, a list of **TMB** reports from simulate(). Run names() on the output to see the options.

Author(s)

J.T. Thorson wrote the original version in the **VAST** package. S.C. Anderson wrote this version inspired by the **VAST** version with help from A.J. Allyn.

References

project_model() in the VAST package.

project

```
library(ggplot2)
mesh <- make_mesh(dogfish, c("X", "Y"), cutoff = 25)</pre>
historical_years <- 2004:2022</pre>
to_project <- 10</pre>
future_years <- seq(max(historical_years) + 1, max(historical_years) + to_project)</pre>
all_years <- c(historical_years, future_years)</pre>
proj_grid <- replicate_df(wcvi_grid, "year", all_years)</pre>
# we could fit our model like this, but for long projections, this becomes slow:
if (FALSE) {
  fit <- sdmTMB(</pre>
    catch_weight ~ 1,
    time = "year",
    offset = log(dogfish$area_swept),
    extra_time = all_years, #< note that all years here</pre>
    spatial = "on",
    spatiotemporal = "ar1",
    data = dogfish,
    mesh = mesh,
    family = tweedie(link = "log")
 )
}
# instead, we could fit our model like this and then take simulation draws
# from the projection time period:
fit2 <- sdmTMB(</pre>
  catch_weight ~ 1,
  time = "year",
  offset = log(dogfish$area_swept),
  extra_time = historical_years, #< does *not* include projection years</pre>
  spatial = "on",
  spatiotemporal = "ar1",
  data = dogfish,
 mesh = mesh,
  family = tweedie(link = "log")
)
# we will only use 20 `nsim` so this example runs quickly
# you will likely want many more (> 200) in practice so the result
# is relatively stable
set.seed(1)
out <- project(fit2, newdata = proj_grid, nsim = 20)</pre>
names(out)
est_mean <- apply(out$est, 1, mean) # summarize however you'd like</pre>
est_se <- apply(out$est, 1, sd)</pre>
# visualize:
proj_grid$est_mean <- est_mean</pre>
```

```
ggplot(subset(proj_grid, year > 2021), aes(X, Y, fill = est_mean)) +
  geom_raster() +
  facet_wrap(~year) +
  coord_fixed() +
  scale_fill_viridis_c() +
  ggtitle("Projection simulation (mean)")
# visualize the spatiotemporal random fields:
proj_grid$eps_mean <- apply(out$epsilon_st, 1, mean)</pre>
proj_grid$eps_se <- apply(out$epsilon_st, 1, sd)</pre>
ggplot(subset(proj_grid, year > 2021), aes(X, Y, fill = eps_mean)) +
  geom_raster() +
  facet_wrap(~year) +
  scale_fill_gradient2() +
  coord_fixed() +
  ggtitle("Projection simulation\n(spatiotemporal fields)")
ggplot(subset(proj_grid, year > 2021), aes(X, Y, fill = eps_se)) +
  geom_raster() +
  facet_wrap(~year) +
  scale_fill_viridis_c() +
  coord_fixed() +
  ggtitle("Projection simulation\n(spatiotemporal fields standard error)")
```

| replicate_df Replicate a prediction data frame over tim | replicate_df | Replicate a | prediction data | frame over time |
|---------------------------------------------------------|--------------|-------------|-----------------|-----------------|
|---------------------------------------------------------|--------------|-------------|-----------------|-----------------|

Description

Useful for replicating prediction grids across time slices used in model fitting.

Usage

```
replicate_df(dat, time_name, time_values)
```

Arguments

| dat | Data frame. |
|-------------|------------------------------------|
| time_name | Name of time column in output. |
| time_values | Time values to replicate dat over. |

Value

A data frame replicated over time_values with a new column based on time_name.

residuals.sdmTMB

Examples

```
df <- data.frame(variable = c("a", "b"))
replicate_df(df, time_name = "year", time_values = 1:3)
head(qcs_grid)
nd <- replicate_df(qcs_grid, "year", unique(pcod$year))
head(nd)
table(nd$year)</pre>
```

residuals.sdmTMB Residuals method for sdmTMB models

Description

See the residual-checking vignette: browseVignettes("sdmTMB") or on the documentation site. See notes about types of residuals in 'Details' section below.

Usage

```
## S3 method for class 'sdmTMB'
residuals(
   object,
   type = c("mle-mvn", "mle-eb", "mle-mcmc", "response", "pearson", "deviance"),
   model = c(1, 2),
   mcmc_samples = NULL,
   qres_func = NULL,
   ...
)
```

Arguments

| object | An sdmTMB() model. |
|-------------------------|----------------------------------------------------------------------------------------------------------------------------------|
| type | Residual type. See details. |
| model | Which delta/hurdle model component? |
| <pre>mcmc_samples</pre> | A vector of MCMC samples of the linear predictor in link space. See the predict_mle_mcmc() function in the sdmTMBextra package. |
| qres_func | A custom quantile residuals function. Function should take the arguments object, y, mu, and return a vector of length length(y). |
| | Passed to custom qres_func function. Unused. |

Details

Randomized quantile residuals:

mle-mvn, mle-eb, and mle-mcmc are all implementations of randomized quantile residuals (Dunn & Smyth 1996), which are also known as probability integral transform (PIT) residuals (Smith 1985).

If the data are consistent with model assumptions, these residuals should be distributed as normal(0, 1). Randomization is added to account for integer or binary response observations. For example, for a Poisson observation likelihood with observations y and mean predictions mu, we would create randomized quantile residuals as:

```
a <- ppois(y - 1, mu)
b <- ppois(y, mu)
u <- runif(n = length(y), min = a, max = b)
qnorm(u)
```

Types of residuals:

Acronyms:

- EB: Empirical Bayes
- MCMC: Markov chain Monte Carlo
- MLE: Maximum Likelihood Estimate
- MVN: Multivariate normal

mle-mvn: Fixed effects are held at their MLEs and random effects are taken from a single approximate posterior sample. The "approximate" part refers to the sample being taken from the random effects' assumed MVN distribution. In practice, the sample is obtained based on the mode and Hessian of the random effects taking advantage of sparsity in the Hessian for computational efficiency. This sample is taken with obj\$MC(), where obj is the **TMB** object created with TMB::MakeADFun(). See Waagepetersen (2006) and the description in the source code for the internal **TMB** function TMB:::oneSamplePosterior(). Residuals are converted to randomized quantile residuals as described above.

mle-eb: Fixed effects are held at their MLEs and random effects are taken as their EB estimates. These used to be the default residuals in **sdmTMB** (and were called mle-laplace). They are available for backwards compatibility and for research purposes but they are *not* recommended for checking goodness of fit. Residuals are converted to randomized quantile residuals as described above.

mle-mcmc: Fixed effects are held at their MLEs and random effects are taken from a single posterior sample obtained with MCMC. These are an excellent option since they make no assumption about the distribution of the random effects (compared to the mle-mvn option) but can be slow to obtain. See Waagepetersen (2006) and Thygesen et al. (2017). Residuals are converted to randomized quantile residuals as described above.

See the **sdmTMBextra** package for the function predict_mle_mcmc(), which can generate the MCMC samples to pass to the mcmc_samples argument. Ideally MCMC is run until convergence and then the last iteration can be used for residuals. The defaults may not be sufficient for many models.

response: These are simple observed minus predicted residuals.

pearson: These are Pearson residuals: response residuals scaled by the standard deviation. If weights are present, the residuals are then multiplied by sqrt(weights).

Value

A vector of residuals. Note that randomization from any single random effect posterior sample and from any randomized quantile routines will result in different residuals with each call. It is suggested to **set a randomization seed** and to not go "fishing" for the perfect residuals or to present all inspected residuals.

References

Dunn, P.K. & Smyth, G.K. (1996). Randomized Quantile Residuals. Journal of Computational and Graphical Statistics, 5, 236–244.

Smith, J.Q. (1985). Diagnostic checks of non-standard time series models. Journal of Forecasting, 4, 283–291.

Waagepetersen, R. (2006). A simulation-based goodness-of-fit test for random effects in generalized linear mixed models. Scandinavian Journal of Statistics, 33(4), 721-731.

Thygesen, U.H., Albertsen, C.M., Berg, C.W., Kristensen, K., and Nielsen, A. 2017. Validation of ecological state space models using the Laplace approximation. Environ Ecol Stat 24(2): 317–339. doi:10.1007/s1065101703724

Rufener, M.-C., Kristensen, K., Nielsen, J.R., and Bastardie, F. 2021. Bridging the gap between commercial fisheries and survey data to model the spatiotemporal dynamics of marine species. Ecological Applications. e02453. doi:10.1002/eap.2453

See Also

```
simulate.sdmTMB(), dharma_residuals()
```

```
mesh <- make_mesh(pcod_2011, c("X", "Y"), cutoff = 10)</pre>
fit <- sdmTMB(</pre>
  present ~ as.factor(year) + poly(depth, 2),
  data = pcod_2011, mesh = mesh,
  family = binomial()
)
# the default "mle-mvn" residuals use fixed effects at their MLE and a
# single sample from the approximate random effect posterior:
set.seed(9283)
r <- residuals(fit, type = "mle-mvn")</pre>
qqnorm(r)
abline(0, 1)
# response residuals will be not be normally distributed unless
# the family is Gaussian:
r <- residuals(fit, type = "response")</pre>
qqnorm(r)
abline(0, 1)
# "mle-eb" are quick but are not expected to be N(0, 1); not recommended:
set.seed(2321)
```

```
r <- residuals(fit, type = "mle-eb")
qqnorm(r)
abline(0, 1)
# see also "mle-mcmc" residuals with the help of the sdmTMBextra package
# we can fake them here by taking a single sample from the joint precision
# matrix and pretending they are MCMC samples:
set.seed(82728)
p <- predict(fit, nsim = 1) # pretend these are from sdmTMBextra::predict_mle_mcmc()
r <- residuals(fit, mcmc_samples = p)
qqnorm(r)
abline(0, 1)</pre>
```

```
run_extra_optimization
```

Run extra optimization on an already fitted object

Description

[Experimental]

Usage

```
run_extra_optimization(object, nlminb_loops = 0, newton_loops = 1)
```

Arguments

| object | An object from sdmTMB(). |
|--------------|-------------------------------------------------------------------------------------------------------------------------------------------------|
| nlminb_loops | How many extra times to run stats::nlminb() optimization. Sometimes restart- ing the optimizer at the previous best values aids convergence. |
| newton_loops | How many extra Newton optimization loops to try with stats::optimHess(). Sometimes aids convergence. |

Value

An updated model fit of class sdmTMB.

Examples

```
# Run extra optimization steps to help convergence:
# (Not typically needed)
fit <- sdmTMB(density ~ 0 + poly(depth, 2) + as.factor(year),
    data = pcod_2011, mesh = pcod_mesh_2011, family = tweedie())
fit_1 <- run_extra_optimization(fit, newton_loops = 1)
max(fit$gradients)
max(fit_1$gradients)
```

sanity

Description

Sanity check of an sdmTMB model

Usage

```
sanity(object, big_sd_log10 = 2, gradient_thresh = 0.001, silent = FALSE)
```

Arguments

| object | Fitted model from sdmTMB(). |
|-----------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------|
| big_sd_log10 | Value to check size of standard errors against. A value of 2 would indicate that standard errors greater than 10 ² (i.e., 100) should be flagged. |
| gradient_thresh | |
| | Gradient threshold to issue warning. |
| silent | Logical: suppress messages? Useful to set to TRUE if running large numbers of models and just interested in returning sanity list objects. |

Details

If object is NA, NULL, or of class "try-error", sanity() will return FALSE. This is to facilitate using sanity() on models with try() or tryCatch(). See the examples section.

Value

An invisible named list of checks.

```
fit <- sdmTMB(
    present ~ s(depth),
    data = pcod_2011, mesh = pcod_mesh_2011,
    family = binomial()
)
sanity(fit)
s <- sanity(fit)
s
# If fitting many models in a loop, you may want to wrap
# sdmTMB() in try() to handle errors. sanity() will take an object
# of class "try-error" and return FALSE.
# Here, we will use stop() to simulate a failed sdmTMB() fit:
failed_fit <- try(stop())
s2 <- sanity(failed_fit)</pre>
```

```
all(unlist(s))
all(unlist(s2))
```

sdmTMB

Fit a spatial or spatiotemporal GLMM with TMB

Description

Fit a spatial or spatiotemporal generalized linear mixed effects model (GLMM) with the TMB (Template Model Builder) R package and the SPDE (stochastic partial differential equation) approximation to Gaussian random fields.

Usage

```
sdmTMB(
  formula,
  data,
 mesh,
  time = NULL,
  family = gaussian(link = "identity"),
  spatial = c("on", "off"),
  spatiotemporal = c("iid", "ar1", "rw", "off"),
  share_range = TRUE,
  time_varying = NULL,
  time_varying_type = c("rw", "rw0", "ar1"),
  spatial_varying = NULL,
 weights = NULL,
 offset = NULL,
 extra_time = NULL,
  reml = FALSE,
  silent = TRUE,
  anisotropy = FALSE,
  control = sdmTMBcontrol(),
  priors = sdmTMBpriors(),
  knots = NULL,
  bayesian = FALSE,
  previous_fit = NULL,
 do_fit = TRUE,
 do_index = FALSE,
 predict_args = NULL,
  index_args = NULL,
  experimental = NULL
)
```
sdmTMB

Arguments

| formula | Model formula. IID random intercepts and slopes are possible using lme4 syntax, e.g., $+(1 g)$ or $+(0 + depth g)$ or $+(1 + depth g)$ where g is a column of class character or factor representing groups. Penalized splines are possible via mgcv with $s()$. Optionally a list for delta (hurdle) models. See examples and details below. |
|-----------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| data | A data frame. |
| mesh | An object from make_mesh(). |
| time | An optional time column name (as character). Can be left as NULL for a model with only spatial random fields; however, if the data are actually spatiotemporal and you wish to use get_index() or get_cog() downstream, supply the time argument. |
| family | The family and link. Supports gaussian(), Gamma(), binomial(), poisson(), Beta(), nbinom2(), truncated_nbinom2(), nbinom1(), truncated_nbinom1(), censored_poisson(), gamma_mix(), lognormal_mix(), student(), tweedie(), and gengamma(). Supports the delta/hurdle models: delta_beta(), delta_gamma(), delta_gamma_mix(), delta_lognormal_mix(), delta_lognormal(), and delta_truncated_nbinom2 For binomial family options, see 'Binomial families' in the Details section be- low. |
| spatial | Estimate spatial random fields? Options are 'on' / 'off' or TRUE / FALSE. Optionally, a list for delta models, e.g. list('on', 'off'). |
| spatiotemporal | Estimate the spatiotemporal random fields as 'iid' (independent and identi- cally distributed; default), stationary 'ar1' (first-order autoregressive), a ran- dom walk ('rw'), or fixed at 0 'off'. Will be set to 'off' if time = NULL. If a delta model, can be a list. E.g., list('off', 'ar1'). Note that the spatiotem- poral standard deviation represents the marginal steady-state standard deviation of the process in the case of the AR1. I.e., it is scaled according to the corre- lation. See the TMB documentation. If the AR1 correlation coefficient (rho) is estimated close to 1, say > 0.99, then you may wish to switch to the random walk 'rw'. Capitalization is ignored. TRUE gets converted to 'iid' and FALSE gets converted to 'off'. |
| share_range | Logical: estimate a shared spatial and spatiotemporal range parameter (TRUE, default) or independent range parameters (FALSE). If a delta model, can be a list. E.g., list(TRUE, FALSE). |
| time_varying | An optional one-sided formula describing covariates that should be modelled as a time-varying process. Set the type of process with time_varying_type. See the help for time_varying_type for warnings about modelling the first time step. Structure shared in delta models. |
| time_varying_ty | |
| | Type of time-varying process to apply to time_varying formula. 'rw' indi- cates a random walk with the first time step estimated independently (included for legacy reasons), 'rw0' indicates a random walk with the first time step es- timated with a mean-zero normal prior, 'ar1' indicates a stationary first-order autoregressive process with the first time step estimated with a mean-zero prior. |

autoregressive process with the first time step estimated with a mean-zero prior. In the case of 'rw', be careful not to include covariates (including the intercept)

| | in both the main and time-varying formula since the first time step is estimated independently. I.e., in this case, at least one should have ~ 0 or ~ -1 . Structure shared in delta models. |
|----------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| spatial_varyir | |
| | An optional one-sided formula of coefficients that should vary in space as ran- dom fields. Note that you likely want to include a fixed effect for the same variable to improve interpretability since the random field is assumed to have a mean of 0. If a (scaled) time column is used, it will represent a local-time-trend model. See doi:10.1111/ecog.05176 and the spatial trends vignette. Note this predictor should usually be centered to have mean zero and have a standard de- viation of approximately 1. The spatial intercept is controlled by the spatial argument; therefore, include or exclude the spatial intercept by setting spatial = 'on' or 'off'. The only time when it matters whether spatial_varying ex- cludes an intercept is in the case of factor predictors. In this case, if spatial_varying excludes the intercept (~ 0 or ~ -1), you should set spatial = 'off' to match. Structure must be shared in delta models. |
| weights | A numeric vector representing optional likelihood weights for the conditional model. Implemented as in glmmTMB : weights do not have to sum to one and are not internally modified. Can also be used for trials with the binomial family; the weights argument needs to be a vector and not a name of the variable in the data frame. See the Details section below. |
| offset | A numeric vector representing the model offset <i>or</i> a character value representing the column name of the offset. In delta/hurdle models, this applies only to the positive component. Usually a log transformed variable. |
| extra_time | Optional extra time slices (e.g., years) to include for interpolation or forecasting with the predict function. See the Details section below. |
| reml | Logical: use REML (restricted maximum likelihood) estimation rather than maximum likelihood? Internally, this adds the fixed effects to the list of random effects to integrate over. |
| silent | Silent or include optimization details? Helpful to set to FALSE for models that take a while to fit. |
| anisotropy | Logical: allow for anisotropy (spatial correlation that is directionally dependent)? See plot_anisotropy(). Must be shared across delta models. |
| control | Optimization control options via sdmTMBcontrol(). |
| priors | Optional penalties/priors via sdmTMBpriors(). Must currently be shared across delta models. |
| knots | Optional named list containing knot values to be used for basis construction of smoothing terms. See mgcv::gam() and mgcv::gamm(). E.g., s(x, bs = 'cc', k = 4), knots = list(|
| bayesian | Logical indicating if the model will be passed to tmbstan . If TRUE, Jacobian adjustments are applied to account for parameter transformations when priors are applied. |
| previous_fit | A previously fitted sdmTMB model to initialize the optimization with. Can greatly speed up fitting. Note that the model must be set up <i>exactly</i> the same way. However, the data and weights arguments can change, which can be useful for cross-validation. |
| | |

| do_fit | Fit the model (TRUE) or return the processed data without fitting (FALSE)? |
|--------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| do_index | Do index standardization calculations while fitting? Saves memory and time when working with large datasets or projection grids since the TMB object doesn't have to be rebuilt with predict.sdmTMB() and get_index(). If TRUE, then predict_args must have a newdata element supplied and area can be supplied to index_args. Most users can ignore this option. The fitted object can be passed directly to get_index(). |
| predict_args | A list of arguments to pass to predict.sdmTMB() if do_index = TRUE. Most users can ignore this option. |
| index_args | A list of arguments to pass to get_index() if do_index = TRUE. Currently, only area is supported. Bias correction can be done when calling get_index() on the resulting fitted object. Most users can ignore this option. |
| experimental | A named list for esoteric or in-development options. Here be dragons. |

Details

Model description

See the model description vignette or the relevant appendix of the preprint on sdmTMB: doi:10.1101/2022.03.24.485545

Binomial families

Following the structure of stats::glm() and glmmTMB, a binomial family can be specified in one of 4 ways: (1) the response may be a factor (and the model classifies the first level versus all others), (2) the response may be binomial (0/1), (3) the response can be a matrix of form cbind(success, failure), and (4) the response may be the observed proportions, and the 'weights' argument is used to specify the Binomial size (N) parameter (prob ~ ..., weights = N).

Smooth terms

Smooth terms can be included following GAMs (generalized additive models) using + s(x), which implements a smooth from mgcv::s(). sdmTMB uses penalized smooths, constructed via mgcv::smooth2random(). This is a similar approach implemented in gamm4 and brms, among other packages. Within these smooths, the same syntax commonly used in mgcv::s() or mgcv::t2() can be applied, e.g. 2dimensional smooths may be constructed with + s(x, y) or + t2(x, y); smooths can be specific to various factor levels, + s(x, by = group); the basis function dimensions may be specified, e.g. + s(x, k = 4); and various types of splines may be constructed such as cyclic splines to model seasonality (perhaps with the knots argument also be supplied).

Threshold models

A linear break-point relationship for a covariate can be included via + breakpt(variable) in the formula, where variable is a single covariate corresponding to a column in data. In this case, the relationship is linear up to a point and then constant (hockey-stick shaped).

Similarly, a logistic-function threshold model can be included via + logistic(variable). This option models the relationship as a logistic function of the 50% and 95% values. This is similar to length- or size-based selectivity in fisheries, and is parameterized by the points at which f(x) = 0.5 or 0.95. See the threshold vignette.

Note that only a single threshold covariate can be included and the same covariate is included in both components for the delta families.

Extra time: forecasting or interpolating

Extra time slices (e.g., years) can be included for interpolation or forecasting with the predict function via the extra_time argument. The predict function requires all time slices to be defined when fitting the model to ensure the various time indices are set up correctly. Be careful if including extra time slices that the model remains identifiable. For example, including + as.factor(year) in formula will render a model with no data to inform the expected value in a missing year. sdmTMB() makes no attempt to determine if the model makes sense for forecasting or interpolation. The options time_varying, spatiotemporal = "rw", spatiotemporal = "ar1", or a smoother on the time column provide mechanisms to predict over missing time slices with process error.

extra_time can also be used to fill in missing time steps for the purposes of a random walk or AR(1) process if the gaps between time steps are uneven.

extra_time can include only extra time steps or all time steps including those found in the fitted data. This latter option may be simpler.

Regularization and priors

You can achieve regularization via penalties (priors) on the fixed effect parameters. See sdmTMBpriors(). You can fit the model once without penalties and look at the output of print(your_model) or tidy(your_model) or fit the model with do_fit = FALSE and inspect head(your_model\$tmb_data\$X_ij[[1]]) if you want to see how the formula is translated to the fixed effect model matrix. Also see the Bayesian vignette.

Delta/hurdle models

Delta models (also known as hurdle models) can be fit as two separate models or at the same time by using an appropriate delta family. E.g.: delta_gamma(), delta_beta(), delta_lognormal(), and delta_truncated_nbinom2(). If fit with a delta family, by default the formula, spatial, and spatiotemporal components are shared. Some elements can be specified independently for the two models using a list format. These include formula, spatial, spatiotemporal, and share_range. The first element of the list is for the binomial component and the second element is for the positive component (e.g., Gamma). Other elements must be shared for now (e.g., spatially varying coefficients, time-varying coefficients). Furthermore, there are currently limitations if specifying two formulas as a list: the two formulas cannot have smoothers or threshold effects. For now, these must be specified through a single formula that is shared across the two models.

The main advantage of specifying such models using a delta family (compared to fitting two separate models) is (1) coding simplicity and (2) calculation of uncertainty on derived quantities such as an index of abundance with get_index() using the generalized delta method within TMB. Also, selected parameters can be shared across the models.

See the delta-model vignette.

Index standardization

For index standardization, you may wish to include 0 + as.factor(year) (or whatever the time column is called) in the formula. See a basic example of index standardization in the relevant package vignette. You will need to specify the time argument. See get_index().

Value

An object (list) of class sdmTMB. Useful elements include:

sd_report: output from TMB::sdreport()

- gradients: marginal log likelihood gradients with respect to each fixed effect
- model: output from stats::nlminb()
- data: the fitted data
- mesh: the object that was supplied to the mesh argument
- family: the family object, which includes the inverse link function as family\$linkinv()
- tmb_params: The parameters list passed to TMB::MakeADFun()
- tmb_map: The 'map' list passed to TMB::MakeADFun()
- tmb_data: The data list passed to TMB::MakeADFun()
- tmb_obj: The TMB object created by TMB::MakeADFun()

References

Main reference introducing the package to cite when using sdmTMB:

Anderson, S.C., E.J. Ward, P.A. English, L.A.K. Barnett. 2022. sdmTMB: an R package for fast, flexible, and user-friendly generalized linear mixed effects models with spatial and spatiotemporal random fields. bioRxiv 2022.03.24.485545; doi:10.1101/2022.03.24.485545.

Reference for local trends:

Barnett, L.A.K., E.J. Ward, S.C. Anderson. 2021. Improving estimates of species distribution change by incorporating local trends. Ecography. 44(3):427-439. doi:10.1111/ecog.05176.

Further explanation of the model and application to calculating climate velocities:

English, P., E.J. Ward, C.N. Rooper, R.E. Forrest, L.A. Rogers, K.L. Hunter, A.M. Edwards, B.M. Connors, S.C. Anderson. 2021. Contrasting climate velocity impacts in warm and cool locations show that effects of marine warming are worse in already warmer temperate waters. Fish and Fisheries. 23(1) 239-255. doi:10.1111/faf.12613.

Discussion of and illustration of some decision points when fitting these models:

Commander, C.J.C., L.A.K. Barnett, E.J. Ward, S.C. Anderson, T.E. Essington. 2022. The shadow model: how and why small choices in spatially explicit species distribution models affect predictions. PeerJ 10: e12783. doi:10.7717/peerj.12783.

Application and description of threshold/break-point models:

Essington, T.E., S.C. Anderson, L.A.K. Barnett, H.M. Berger, S.A. Siedlecki, E.J. Ward. 2022. Advancing statistical models to reveal the effect of dissolved oxygen on the spatial distribution of marine taxa using thresholds and a physiologically based index. Ecography. 2022: e06249 doi:10.1111/ecog.06249.

Application to fish body condition:

Lindmark, M., S.C. Anderson, M. Gogina, M. Casini. Evaluating drivers of spatiotemporal individual condition of a bottom-associated marine fish. bioRxiv 2022.04.19.488709. doi:10.1101/ 2022.04.19.488709.

Several sections of the original TMB model code were adapted from the VAST R package:

Thorson, J.T. 2019. Guidance for decisions using the Vector Autoregressive Spatio-Temporal (VAST) package in stock, ecosystem, habitat and climate assessments. Fish. Res. 210:143–161. doi:10.1016/j.fishres.2018.10.013.

Code for the family *R*-to-TMB implementation, selected parameterizations of the observation likelihoods, general package structure inspiration, and the idea behind the TMB prediction approach were adapted from the glmmTMB R package:

Brooks, M.E., K. Kristensen, K.J. van Benthem, A. Magnusson, C.W. Berg, A. Nielsen, H.J. Skaug, M. Maechler, B.M. Bolker. 2017. glmmTMB Balances Speed and Flexibility Among Packages for Zero-inflated Generalized Linear Mixed Modeling. The R Journal, 9(2):378-400. doi:10.32614/rj2017066.

Implementation of geometric anisotropy with the SPDE and use of random field GLMMs for index standardization:

Thorson, J.T., A.O. Shelton, E.J. Ward, H.J. Skaug. 2015. Geostatistical delta-generalized linear mixed models improve precision for estimated abundance indices for West Coast groundfishes. ICES J. Mar. Sci. 72(5): 1297–1310. doi:10.1093/icesjms/fsu243.

Examples

library(sdmTMB)

```
# Build a mesh to implement the SPDE approach:
mesh <- make_mesh(pcod_2011, c("X", "Y"), cutoff = 20)</pre>
# - this example uses a fairly coarse mesh so these examples run quickly
# - 'cutoff' is the minimum distance between mesh vertices in units of the
# x and y coordinates
# - 'cutoff = 10' might make more sense in applied situations for this dataset
# – or build any mesh in 'fmesher' and pass it to the 'mesh' argument in make_mesh()`
# - the mesh is not needed if you will be turning off all
    spatial/spatiotemporal random fields
# Quick mesh plot:
plot(mesh)
# Fit a Tweedie spatial random field GLMM with a smoother for depth:
fit <- sdmTMB(</pre>
  density ~ s(depth),
  data = pcod_2011, mesh = mesh,
  family = tweedie(link = "log")
)
fit
# Extract coefficients:
tidy(fit, conf.int = TRUE)
tidy(fit, effects = "ran_par", conf.int = TRUE)
# Perform several 'sanity' checks:
sanity(fit)
# Predict on the fitted data; see ?predict.sdmTMB
p <- predict(fit)</pre>
# Predict on new data:
p <- predict(fit, newdata = qcs_grid)</pre>
```

sdmTMB

head(p)

```
# Visualize the depth effect with ggeffects:
ggeffects::ggpredict(fit, "depth [all]") |> plot()
# Visualize depth effect with visreg: (see ?visreg_delta)
visreg::visreg(fit, xvar = "depth") # link space; randomized quantile residuals
visreg::visreg(fit, xvar = "depth", scale = "response")
visreg::visreg(fit, xvar = "depth", scale = "response", gg = TRUE, rug = FALSE)
# Add spatiotemporal random fields:
fit <- sdmTMB(</pre>
 density ~ 0 + as.factor(year),
 time = "year", #<</pre>
 data = pcod_2011, mesh = mesh,
 family = tweedie(link = "log")
)
fit
# Make the fields AR1:
fit <- sdmTMB(</pre>
 density ~ s(depth),
 time = "year",
 spatial = "off";
 spatiotemporal = "ar1", #<</pre>
 data = pcod_2011, mesh = mesh,
 family = tweedie(link = "log")
)
fit
# Make the fields a random walk:
fit <- sdmTMB(</pre>
 density ~ s(depth),
 time = "year",
 spatial = "off"
 spatiotemporal = "rw", #<</pre>
 data = pcod_2011, mesh = mesh,
 family = tweedie(link = "log")
)
fit
# Depth smoothers by year:
fit <- sdmTMB(</pre>
 density ~ s(depth, by = as.factor(year)), #<</pre>
 time = "year",
 spatial = "off",
 spatiotemporal = "rw",
 data = pcod_2011, mesh = mesh,
 family = tweedie(link = "log")
)
fit
```

```
# 2D depth-year smoother:
fit <- sdmTMB(</pre>
  density ~ s(depth, year), #<</pre>
  spatial = "off",
  data = pcod_2011, mesh = mesh,
  family = tweedie(link = "log")
)
fit
# Turn off spatial random fields:
fit <- sdmTMB(</pre>
  present ~ poly(log(depth)),
  spatial = "off", #<</pre>
  data = pcod_2011, mesh = mesh,
  family = binomial()
)
fit
# Which, matches glm():
fit_glm <- glm(</pre>
  present ~ poly(log(depth)),
  data = pcod_2011,
  family = binomial()
)
summary(fit_glm)
AIC(fit, fit_glm)
# Delta/hurdle binomial-Gamma model:
fit_dg <- sdmTMB(</pre>
  density ~ poly(log(depth), 2),
  data = pcod_2011, mesh = mesh,
  spatial = "off",
  family = delta_gamma() #<</pre>
)
fit_dg
# Delta model with different formulas and spatial structure:
fit_dg <- sdmTMB(</pre>
  list(density ~ depth_scaled, density ~ poly(depth_scaled, 2)), #<</pre>
  data = pcod_2011, mesh = mesh,
  spatial = list("off", "on"), #<</pre>
  family = delta_gamma()
)
fit_dg
# Delta/hurdle truncated NB2:
pcod_2011$count <- round(pcod_2011$density)</pre>
fit_nb2 <- sdmTMB(</pre>
  count ~ s(depth),
  data = pcod_2011, mesh = mesh,
  spatial = "off",
  family = delta_truncated_nbinom2() #<</pre>
)
```

sdmTMB

```
fit_nb2
# Regular NB2:
fit_nb2 <- sdmTMB(</pre>
  count ~ s(depth),
  data = pcod_2011, mesh = mesh,
  spatial = "off",
  family = nbinom2() #<</pre>
)
fit_nb2
# IID random intercepts by year:
pcod_2011$fyear <- as.factor(pcod_2011$year)</pre>
fit <- sdmTMB(</pre>
  density ~ s(depth) + (1 | fyear), #<</pre>
  data = pcod_2011, mesh = mesh,
  family = tweedie(link = "log")
)
fit
# IID random slopes and intercepts (implicit) by year:
fit <- sdmTMB(</pre>
  density ~ (depth | fyear), #<</pre>
  data = pcod_2011, mesh = mesh,
  family = tweedie(link = "log")
)
# Spatially varying coefficient of year:
pcod_2011$year_scaled <- as.numeric(scale(pcod_2011$year))</pre>
fit <- sdmTMB(</pre>
  density ~ year_scaled,
  spatial_varying = ~ 0 + year_scaled, #<</pre>
  data = pcod_2011, mesh = mesh, family = tweedie(), time = "year"
)
fit
# Time-varying effects of depth and depth squared:
fit <- sdmTMB(</pre>
  density ~ 0 + as.factor(year),
  time_varying = ~ 0 + depth_scaled + depth_scaled2, #<</pre>
  data = pcod_2011, time = "year", mesh = mesh,
  family = tweedie()
)
print(fit)
# Extract values:
est <- as.list(fit$sd_report, "Estimate")</pre>
se <- as.list(fit$sd_report, "Std. Error")</pre>
est$b_rw_t[, , 1]
se$b_rw_t[, , 1]
# Linear break-point effect of depth:
fit <- sdmTMB(</pre>
  density ~ breakpt(depth_scaled), #<</pre>
```

```
data = pcod_2011,
 mesh = mesh,
 family = tweedie()
)
fit
```

sdmTMBcontrol Optimization control options

Description

sdmTMB() and stats::nlminb() control options.

Usage

```
sdmTMBcontrol(
 eval.max = 2000L,
 iter.max = 1000L,
 normalize = FALSE,
 nlminb_loops = 1L,
 newton_loops = 1L,
 mgcv = deprecated(),
 quadratic_roots = FALSE,
  start = NULL,
 map_rf = deprecated(),
 map = NULL,
 lower = NULL,
 upper = NULL,
  censored_upper = NULL,
 multiphase = TRUE,
 profile = FALSE,
 get_joint_precision = TRUE,
 parallel = getOption("sdmTMB.cores", 1L),
  . . .
)
```

Arguments

| eval.max | Maximum number of evaluations of the objective function allowed. |
|-----------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| iter.max | Maximum number of iterations allowed. |
| normalize | Logical: use TMB::normalize() to normalize the process likelihood using the Laplace approximation? Can result in a substantial speed boost in some cases. This used to default to FALSE prior to May 2021. Currently not working for models fit with REML or random intercepts. |

| nlminb_loops | How many times to run stats::nlminb() optimization. Sometimes restarting the optimizer at the previous best values aids convergence. If the maximum gradient is still too large, try increasing this to 2. |
|-----------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| newton_loops | How many Newton optimization steps to try after running stats::nlminb(). This sometimes aids convergence by further reducing the log-likelihood gradient with respect to the fixed effects. This calculates the Hessian at the current MLE with stats::optimHess() using a finite-difference approach and uses this to update the fixed effect estimates. |
| mgcv | Deprecated Parse the formula with mgcv::gam()? |
| quadratic_roots | |
| | Experimental feature for internal use right now; may be moved to a branch. Logical: should quadratic roots be calculated? Note: on the sdmTMB side, the first two coefficients are used to generate the quadratic parameters. This means that if you want to generate a quadratic profile for depth, and depth and depth^2 are part of your formula, you need to make sure these are listed first and that an intercept isn't included. For example, formula = cpue ~ $0 + depth + depth2 + as.factor(year)$. |
| start | A named list specifying the starting values for parameters. You can see the nec- essary structure by fitting the model once and inspecting your_model\$tmb_obj\$env\$parList(). Elements of start that are specified will replace the default starting values. |
| map_rf | Deprecated use spatial = 'off', spatiotemporal = 'off' in sdmTMB(). |
| map | A named list with factor NAs specifying parameter values that should be fixed at a constant value. See the documentation in TMB::MakeADFun(). This should usually be used with start to specify the fixed value. |
| lower | An optional named list of lower bounds within the optimization. Parameter vectors with the same name (e.g., b_j or ln_kappa in some cases) can be specified as a numeric vector. E.g. $lower = list(b_j = c(-5, -5))$. Note that $stats::optimHess()$ does not implement lower and upper bounds, so you must set newton_loops = 0 if setting limits. |
| upper | An optional named list of upper bounds within the optimization. |
| censored_upper | An optional vector of upper bounds for sdmTMBcontrol(). Values of NA indi- cate an unbounded right-censored to distribution, values greater that the obser- vation indicate and upper bound, and values equal to the observation indicate no censoring. |
| multiphase | Logical: estimate the fixed and random effects in phases? Phases are usually faster and more stable. |
| profile | Logical: should population-level/fixed effects be profiled out of the likelihood? These are then appended to the random effects vector without the Laplace ap- proximation. See TMB::MakeADFun(). <i>This can dramatically speed up model fit</i> <i>if there are many fixed effects but is experimental at this stage</i> . |
| get_joint_preci | sion |
| | Logical. Passed to getJointPrecision in TMB::sdreport(). Must be TRUE to use simulation-based methods in predict.sdmTMB() or [get_index_sims()]. If not needed, setting this FALSE will reduce object size. |

| parallel | Argument currently ignored. For parallel processing with 3 cores, as an exam- |
|----------|-------------------------------------------------------------------------------|
| | ple, use TMB::openmp(n = 3, DLL = "sdmTMB"). But be careful, because it's not |
| | always faster with more cores and there is definitely an upper limit. |
| | Anything else. See the 'Control parameters' section of stats::nlminb(). |

Details

Usually used within sdmTMB(). For example:

```
sdmTMB(..., control = sdmTMBcontrol(newton_loops = 2))
```

Value

A list of control arguments

Examples

sdmTMBcontrol()

sdmTMBpriors Prior distributions

Description

[Experimental]

Optional priors/penalties on model parameters. This results in penalized likelihood within TMB or can be used as priors if the model is passed to **tmbstan** (see the Bayesian vignette).

Note that Jacobian adjustments are only made if bayesian = TRUE when the sdmTMB() model is fit. I.e., the final model will be fit with **tmbstan** and priors are specified then bayesian should be set to TRUE. Otherwise, leave bayesian = FALSE.

pc_matern() is the Penalized Complexity prior for the Matern covariance function.

Usage

```
sdmTMBpriors(
  matern_s = pc_matern(range_gt = NA, sigma_lt = NA),
  matern_st = pc_matern(range_gt = NA, sigma_lt = NA),
  phi = halfnormal(NA, NA),
  ar1_rho = normal(NA, NA),
  tweedie_p = normal(NA, NA),
  b = normal(NA, NA),
  sigma_V = gamma_cv(NA, NA),
  threshold_breakpt_slope = normal(NA, NA),
  threshold_breakpt_cut = normal(NA, NA),
  threshold_logistic_s50 = normal(NA, NA),
  threshold_logistic_s95 = normal(NA, NA),
```

```
threshold_logistic_smax = normal(NA, NA)
)
normal(location = 0, scale = 1)
halfnormal(location = 0, scale = 1)
gamma_cv(location, cv)
mvnormal(location = 0, scale = diag(length(location)))
pc_matern(range_gt, sigma_lt, range_prob = 0.05, sigma_prob = 0.05)
```

Arguments

| matern_s | A PC (Penalized Complexity) prior (pc_matern()) on the spatial random field Matérn parameters. | |
|------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| matern_st | Same as matern_s but for the spatiotemporal random field. Note that you will likely want to set share_fields = FALSE if you choose to set both a spatial and spatiotemporal Matérn PC prior since they both include a prior on the spatial range parameter. | |
| phi | A halfnormal() prior for the dispersion parameter in the observation distribu- tion. | |
| ar1_rho | A normal() prior for the AR1 random field parameter. Note the parameter has support $-1 < ar1_rho < 1$. | |
| <pre>tweedie_p</pre> | A normal() prior for the Tweedie power parameter. Note the parameter has support $1 < tweedie_p < 2$ so choose a mean appropriately. | |
| b | normal() priors for the main population-level 'beta' effects. | |
| sigma_V | gamma_cv() priors for any time-varying parameter SDs. | |
| threshold_break | <pre>kpt_slope</pre> | |
| | A normal() prior for the slope of the linear (hockey stick) function. | |
| threshold_breakpt_cut | | |
| | A normal() prior for the cutoff of the linear (hockey stick) function. | |
| threshold_logistic_s50 | | |
| | A normal () prior for the parameter at which $f(x) = 0.5$. | |
| threshold_logis | | |
| | A normal () prior for the parameter at which $f(x) = 0.95$. | |
| threshold_logis | | |
| | A normal () prior for the parameter at which $f(x)$ is maximized. | |
| location | Location parameter(s). Typically the mean. | |
| scale | Scale parameter. For normal()/halfnormal(): standard deviation(s). For mvnormal(): variance-covariance matrix. | |
| cv | Coefficient of variation (SD/mean). | |
| range_gt | A value one expects the spatial or spatiotemporal range is greater than with 1 - range_prob probability. | |

| sigma_lt | A value one expects the spatial or spatiotemporal marginal standard deviation (sigma_0 or sigma_E internally) is less than with 1 - sigma_prob probability. |
|------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------|
| | (Sigma_0 of Sigma_L internativ) is iess than with i Sigma_prob probability. |
| range_prob | Probability. See description for range_gt. |
| sigma_prob | Probability. See description for sigma_lt. |

Details

Meant to be passed to the priors argument in sdmTMB().

normal() and halfnormal() define normal and half-normal priors that, at this point, must have a location (mean) parameter of 0. halfnormal() is the same as normal() but can be used to make the syntax clearer. It is intended to be used for parameters that have support > 0.

See https://arxiv.org/abs/1503.00256 for a description of the PC prior for Gaussian random fields. Quoting the discussion (and substituting the argument names in pc_matern()): "In the simulation study we observe good coverage of the equal-tailed 95% credible intervals when the prior satisfies $P(sigma > sigma_lt) = 0.05$ and $P(range < range_gt) = 0.05$, where sigma_lt is between 2.5 to 40 times the true marginal standard deviation and range_gt is between 1/10 and 1/2.5 of the true range."

Keep in mind that the range is dependent on the units and scale of the coordinate system. In practice, you may choose to try fitting the model without a PC prior and then constraining the model from there. A better option would be to simulate from a model with a given range and sigma to choose reasonable values for the system or base the prior on knowledge from a model fit to a similar system but with more spatial information in the data.

Value

A named list with values for the specified priors.

References

Fuglstad, G.-A., Simpson, D., Lindgren, F., and Rue, H. (2016) Constructing Priors that Penalize the Complexity of Gaussian Random Fields. arXiv:1503.00256

Simpson, D., Rue, H., Martins, T., Riebler, A., and Sørbye, S. (2015) Penalising model component complexity: A principled, practical approach to constructing priors. arXiv:1403.4630

See Also

plot_pc_matern()

Examples

```
normal(0, 1)
halfnormal(0, 1)
gamma_cv(0.5, 0.2)
mvnormal(c(0, 0))
pc_matern(range_gt = 5, sigma_lt = 1)
plot_pc_matern(range_gt = 5, sigma_lt = 1)
```

sdmTMB_cv

```
d <- subset(pcod, year > 2011)
pcod_spde <- make_mesh(d, c("X", "Y"), cutoff = 30)</pre>
# - no priors on population-level effects (`b`)
# - halfnormal(0, 10) prior on dispersion parameter `phi`
# - Matern PC priors on spatial `matern_s` and spatiotemporal
#
  `matern_st` random field parameters
m <- sdmTMB(density ~ s(depth, k = 3))
 data = d, mesh = pcod_spde, family = tweedie(),
 share_range = FALSE, time = "year",
 priors = sdmTMBpriors(
   phi = halfnormal(0, 10),
   matern_s = pc_matern(range_gt = 5, sigma_lt = 1),
   matern_st = pc_matern(range_gt = 5, sigma_lt = 1)
 )
)
# - no prior on intercept
# - normal(0, 1) prior on depth coefficient
# - no prior on the dispersion parameter `phi`
# - Matern PC prior
m <- sdmTMB(density ~ depth_scaled,</pre>
 data = d, mesh = pcod_spde, family = tweedie(),
 spatiotemporal = "off",
 priors = sdmTMBpriors(
   b = normal(c(NA, 0), c(NA, 1)),
   matern_s = pc_matern(range_gt = 5, sigma_lt = 1)
 )
)
# You get a prior, you get a prior, you get a prior!
# (except on the annual means; see the `NA`s)
m <- sdmTMB(density ~ 0 + depth_scaled + depth_scaled2 + as.factor(year),</pre>
 data = d, time = "year", mesh = pcod_spde, family = tweedie(link = "log"),
 share_range = FALSE, spatiotemporal = "AR1",
 priors = sdmTMBpriors(
   b = normal(c(0, 0, NA, NA, NA), c(2, 2, NA, NA, NA)),
   phi = halfnormal(0, 10),
   # tweedie_p = normal(1.5, 2),
   ar1_rho = normal(0, 1),
   matern_s = pc_matern(range_gt = 5, sigma_lt = 1),
   matern_st = pc_matern(range_gt = 5, sigma_lt = 1))
)
```

```
sdmTMB_cv
```

Cross validation with sdmTMB models

Description

Facilitates cross validation with sdmTMB models. Returns the log likelihood of left-out data, which is similar in spirit to the ELPD (expected log pointwise predictive density). The function has an

option for leave-future-out cross validation. By default, the function creates folds randomly but folds can be manually assigned via the fold_ids argument.

Usage

```
sdmTMB_cv(
  formula,
 data,
 mesh_args,
 mesh = NULL,
  time = NULL,
 k_folds = 8,
 fold_ids = NULL,
 lfo = FALSE,
 lfo_forecast = 1,
 lfo_validations = 5,
 parallel = TRUE,
 use_initial_fit = FALSE,
  future_globals = NULL,
 spde = deprecated(),
  . . .
)
```

Arguments

| formula | Model formula. | |
|-----------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--|
| data | A data frame. | |
| mesh_args | Arguments for make_mesh(). If supplied, the mesh will be reconstructed for each fold. | |
| mesh | Output from make_mesh(). If supplied, the mesh will be constant across folds. | |
| time | The name of the time column. Leave as NULL if this is only spatial data. | |
| k_folds | Number of folds. | |
| fold_ids | Optional vector containing user fold IDs. Can also be a single string, e.g. "fold_id" representing the name of the variable in data. Ignored if lfo is TRUE | |
| lfo | Whether to implement leave-future-out (LFO) cross validation where data are used to predict future folds. time argument in sdmTMB() must be specified. See Details section below. | |
| lfo_forecast | If $lfo = TRUE$, number of time steps to forecast. Time steps 1,, T are used to predict T + $lfo_forecast$ and the last forecasted time step is used for validation. See Details section below. | |
| lfo_validations | | |
| | If 1fo = TRUE, number of times to step through the LFOCV process. Defaults to 5. See Details section below. | |
| parallel | If TRUE and a future::plan() is supplied, will be run in parallel. | |

sdmTMB_cv

| use_initial_fit | |
|-----------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| | Fit the first fold and use those parameter values as starting values for subsequent folds? Can be faster with many folds. |
| future_globals | A character vector of global variables used within arguments if an error is re- turned that future.apply can't find an object. This vector is appended to TRUE and passed to the argument future.globals in future.apply::future_lapply() Useful if global objects are used to specify arguments like priors, families, etc. |
| spde | Depreciated. Use mesh instead. |
| | All other arguments required to run sdmTMB() model with the exception of weights, which are used to define the folds. |

Details

Parallel processing

Parallel processing can be used by setting a future::plan().

For example:

```
library(future)
plan(multisession)
# now use sdmTMB_cv() ...
```

Leave-future-out cross validation (LFOCV)

An example of LFOCV with 9 time steps, lfo_forecast = 1, and lfo_validations = 2:

- Fit data to time steps 1 to 7, predict and validate step 8.
- Fit data to time steps 1 to 8, predict and validate step 9.

An example of LFOCV with 9 time steps, lfo_forecast = 2, and lfo_validations = 3:

- Fit data to time steps 1 to 5, predict and validate step 7.
- Fit data to time steps 1 to 6, predict and validate step 8.
- Fit data to time steps 1 to 7, predict and validate step 9.

See example below.

Value

A list:

- data: Original data plus columns for fold ID, CV predicted value, and CV log likelihood.
- models: A list of models; one per fold.
- fold_loglik: Sum of left-out log likelihoods per fold. More positive values are better.
- sum_loglik: Sum of fold_loglik across all left-out data. More positive values are better.
- pdHess: Logical vector: Hessian was invertible each fold?
- converged: Logical: all pdHess TRUE?
- max_gradients: Max gradient per fold.

Prior to **sdmTMB** version '0.3.0.9002', elpd was incorrectly returned as the log average likelihood, which is another metric you could compare models with, but not ELPD. For maximum likelihood, ELPD is equivalent in spirit to the sum of the log likelihoods.

Examples

```
mesh <- make_mesh(pcod, c("X", "Y"), cutoff = 25)</pre>
# Set parallel processing first if desired with the future package.
# See the Details section above.
m_cv <- sdmTMB_cv(
  density ~ 0 + depth_scaled + depth_scaled2,
  data = pcod, mesh = mesh, spatial = "off",
  family = tweedie(link = "log"), k_folds = 2
)
m_cv$fold_loglik
m_cv$sum_loglik
head(m_cv$data)
m_cv$models[[1]]
m_cv$max_gradients
# Create mesh each fold:
m_cv2 <- sdmTMB_cv(
  density \sim 0 + depth_scaled + depth_scaled2,
  data = pcod, mesh_args = list(xy_cols = c("X", "Y"), cutoff = 20),
  family = tweedie(link = "log"), k_folds = 2
)
# Use fold_ids:
m_cv3 <- sdmTMB_cv(
  density ~ 0 + depth_scaled + depth_scaled2,
  data = pcod, mesh = mesh,
  family = tweedie(link = "log"),
  fold_ids = rep(seq(1, 3), nrow(pcod))[seq(1, nrow(pcod))]
)
```

sdmTMB_simulate Simulate from a spatial/spatiotemporal model

Description

sdmTMB_simulate() uses TMB to simulate *new* data given specified parameter values. simulate.sdmTMB(), on the other hand, takes an *existing* model fit and simulates new observations and optionally new random effects.

Usage

```
sdmTMB_simulate(
   formula,
```

```
data,
 mesh,
  family = gaussian(link = "identity"),
  time = NULL,
 B = NULL,
 range = NULL,
  rho = NULL,
  sigma_0 = NULL,
  sigma_E = NULL,
  sigma_Z = NULL,
 phi = NULL,
  tweedie_p = NULL,
  df = NULL,
  threshold_coefs = NULL,
  fixed_re = list(omega_s = NULL, epsilon_st = NULL, zeta_s = NULL),
  previous_fit = NULL,
  seed = sample.int(1e+06, 1),
  • • •
)
```

Arguments

| formula | A <i>one-sided</i> formula describing the fixed-effect structure. Random intercepts are not (yet) supported. Fixed effects should match the corresponding B argument vector of coefficient values. |
|-----------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| data | A data frame containing the predictors described in formula and the time col- umn if time is specified. |
| mesh | Output from make_mesh(). |
| family | Family as in sdmTMB(). Delta families are not supported. Instead, simulate the two component models separately and combine. |
| time | The time column name. |
| В | A vector of beta values (fixed-effect coefficient values). |
| range | Parameter that controls the decay of spatial correlation. If a vector of length 2, share_range will be set to FALSE and the spatial and spatiotemporal ranges will be unique. |
| rho | Spatiotemporal correlation between years; should be between -1 and 1. |
| sigma_O | SD of spatial process (Omega). |
| sigma_E | SD of spatiotemporal process (Epsilon). |
| sigma_Z | SD of spatially varying coefficient field (Zeta). |
| phi | Observation error scale parameter (e.g., SD in Gaussian). |
| tweedie_p | Tweedie p (power) parameter; between 1 and 2. |
| df | Student-t degrees of freedom. |
| threshold_coefs | |
| | An optional vector of threshold coefficient values if the formula includes $breakpt()$ |

or logistic(). If breakpt(), these are slope and cut values. If logistic(),

| | these are the threshold at which the function is 50% of the maximum, the threshold at which the function is 95% of the maximum, and the maximum. See the model description vignette for details. |
|--------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| fixed_re | A list of optional random effects to fix at specified (e.g., previously estimated) values. Values of NULL will result in the random effects being simulated. |
| previous_fit | (Deprecated ; please use simulate.sdmTMB()). An optional previous sdmTMB() fit to pull parameter values. Will be over-ruled by any non-NULL specified parameter arguments. |
| seed | Seed number. |
| | Any other arguments to pass to sdmTMB(). |

Value

A data frame where:

- The 1st column is the time variable (if present).
- The 2nd and 3rd columns are the spatial coordinates.
- omega_s represents the simulated spatial random effects (only if present).
- zeta_s represents the simulated spatial varying covariate field (only if present).
- epsilon_st represents the simulated spatiotemporal random effects (only if present).
- eta is the true value in link space
- mu is the true value in inverse link space.
- observed represents the simulated process with observation error.
- The remaining columns are the fixed-effect model matrix.

See Also

simulate.sdmTMB()

Examples

```
set.seed(123)
```

```
# make fake predictor(s) (a1) and sampling locations:
predictor_dat <- data.frame(
    X = runif(300), Y = runif(300),
    a1 = rnorm(300), year = rep(1:6, each = 50)
)
mesh <- make_mesh(predictor_dat, xy_cols = c("X", "Y"), cutoff = 0.1)
sim_dat <- sdmTMB_simulate(
    formula = ~ 1 + a1,
    data = predictor_dat,
    time = "year",
    mesh = mesh,
    family = gaussian(),
    range = 0.5,
```

```
sigma_E = 0.1,
  phi = 0.1,
 sigma_0 = 0.2,
 seed = 42,
 B = c(0.2, -0.4) \# B0 = intercept, B1 = a1 slope
)
head(sim_dat)
if (require("ggplot2", quietly = TRUE)) {
  ggplot(sim_dat, aes(X, Y, colour = observed)) +
    geom_point() +
    facet_wrap(~year) +
    scale_color_gradient2()
}
# fit to the simulated data:
fit <- sdmTMB(observed ~ a1, data = sim_dat, mesh = mesh, time = "year")</pre>
fit
```

sdmTMB_stacking *Perform stacking with log scores on* sdmTMB_cv() *output*

Description

[Experimental]

This approach is described in Yao et al. (2018) doi:10.1214/17BA1091. The general method minimizes (or maximizes) some quantity across models. For simple models with normal error, this may be the root mean squared error (RMSE), but other approaches include the log score. We adopt the latter here, where log scores are used to generate the stacking of predictive distributions

Usage

sdmTMB_stacking(model_list, include_folds = NULL)

Arguments

| model_list | A list of models fit with sdmTMB_cv() to generate estimates of predictive densi- ties. You will want to set the seed to the same value before fitting each model or manually construct the fold IDs so that they are the same across models. |
|---------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| include_folds | An optional numeric vector specifying which folds to include in the calculations. For example, if 5 folds are used for k-fold cross validation, and the first 4 are needed to generate these weights, include_folds = 1:4. |

Value

A vector of model weights.

References

Yao, Y., Vehtari, A., Simpson, D., and Gelman, A. 2018. Using Stacking to Average Bayesian Predictive Distributions (with Discussion). Bayesian Analysis 13(3): 917–1007. International Society for Bayesian Analysis. doi:10.1214/17BA1091

Examples

```
# Set parallel processing if desired. See 'Details' in ?sdmTMB_cv
# Depth as quadratic:
set.seed(1)
m_cv_1 <- sdmTMB_cv(
  density ~ 0 + depth_scaled + depth_scaled2,
  data = pcod_2011, mesh = pcod_mesh_2011,
  family = tweedie(link = "log"), k_folds = 2
)
# Depth as linear:
set.seed(1)
m_cv_2 <- sdmTMB_cv(
  density ~ 0 + depth_scaled,
  data = pcod_2011, mesh = pcod_mesh_2011,
  family = tweedie(link = "log"), k_folds = 2
)
# Only an intercept:
set.seed(1)
m_cv_3 <- sdmTMB_cv(
  density \sim 1,
  data = pcod_2011, mesh = pcod_mesh_2011,
  family = tweedie(link = "log"), k_folds = 2
)
models <- list(m_cv_1, m_cv_2, m_cv_3)</pre>
weights <- sdmTMB_stacking(models)</pre>
weights
```

| set_delta_model | Set delta model for | <pre>rggeffects::ggpredict()</pre> |
|-----------------|---------------------|------------------------------------|
|-----------------|---------------------|------------------------------------|

Description

Set a delta model component to predict from with ggeffects::ggpredict().

Usage

```
set_delta_model(x, model = c(NA, 1, 2))
```

Arguments

| х | An sdmTMB() model fit with a delta family such as delta_gamma(). |
|-------|--------------------------------------------------------------------------------------------------------------------------------------------------------|
| model | Which delta/hurdle model component to predict/plot with. NA does the com- bined prediction, 1 does the binomial part, and 2 does the positive part. |

Details

A complete version of the examples below would be:

```
fit <- sdmTMB(density ~ poly(depth_scaled, 2), data = pcod_2011,
  spatial = "off", family = delta_gamma())
# binomial part:
set_delta_model(fit, model = 1) |>
ggeffects::ggpredict("depth_scaled [all]")
# gamma part:
set_delta_model(fit, model = 2) |>
ggeffects::ggpredict("depth_scaled [all]")
# combined:
set_delta_model(fit, model = NA) |>
ggeffects::ggpredict("depth_scaled [all]")
```

But cannot be run on CRAN until a version of **ggeffects** > 1.3.2 is on CRAN. For now, you can install the GitHub version of **ggeffects**. https://github.com/strengejacke/ggeffects.

Value

The fitted model with a new attribute named delta_model_predict. We suggest you use set_delta_model() in a pipe (as in the examples) so that this attribute does not persist. Otherwise, predict.sdmTMB() will choose this model component by default. You can also remove the attribute yourself after:

attr(fit, "delta_model_predict") <- NULL</pre>

Examples

```
fit <- sdmTMB(density ~ poly(depth_scaled, 2), data = pcod_2011,
    spatial = "off", family = delta_gamma())
# binomial part:
    set_delta_model(fit, model = 1)
# gamma part:
    set_delta_model(fit, model = 2)
# combined:
    set_delta_model(fit, model = NA)
```

simulate.sdmTMB

Description

simulate.sdmTMB is an S3 method for producing a matrix of simulations from a fitted model. This
is similar to lme4::simulate.merMod() and glmmTMB::simulate.glmmTMB(). It can be used with
the DHARMa package among other uses.

Usage

```
## S3 method for class 'sdmTMB'
simulate(
  object,
  nsim = 1L,
  seed = sample.int(1e+06, 1L),
  type = c("mle-eb", "mle-mvn"),
 model = c(NA, 1, 2),
  newdata = NULL,
  re_form = NULL,
 mle_mvn_samples = c("single", "multiple"),
 mcmc_samples = NULL,
  return_tmb_report = FALSE,
  observation_error = TRUE,
  silent = FALSE,
  . . .
)
```

Arguments

| object | sdmTMB model |
|---------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| nsim | Number of response lists to simulate. Defaults to 1. |
| seed | Random number seed |
| type | How parameters should be treated. "mle-eb": fixed effects are at their max- imum likelihood (MLE) estimates and random effects are at their empirical Bayes (EB) estimates. "mle-mvn": fixed effects are at their MLEs but ran- dom effects are taken from a single approximate sample. This latter option is a suggested approach if these simulations will be used for goodness of fit testing (e.g., with the DHARMa package). |
| model | If a delta/hurdle model, which model to simulate from? $NA = combined$, $1 = first model$, $2 = second mdoel$. |
| newdata | Optional new data frame from which to simulate. |
| re_form | NULL to specify a simulation conditional on fitted random effects (this only simulates observation error). ~0 or NA to simulate new random affects (smoothers, which internally are random effects, will not be simulated as new). |

| mle_mvn_samples | |
|-------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| | Applies if type = "mle-mvn". If "single", take a single MVN draw from the random effects. If "multiple", take an MVN draw from the random effects for each of the nsim. |
| <pre>mcmc_samples</pre> | An optional matrix of MCMC samples. See extract_mcmc() in the sdmTM-Bextra package. |
| return_tmb_report | |
| | Return the TMB report from simulate()? This lets you parse out whatever elements you want from the simulation. Not usually needed. |
| observation_error | |
| | Logical. Simulate observation error? |
| silent | Logical. Silent? |
| | Extra arguments passed to predict.sdmTMB(). E.g., one may wish to pass an offset argument if newdata are supplied in a model with an offset. |

Value

Returns a matrix; number of columns is nsim.

See Also

sdmTMB_simulate()

Examples

```
# start with some data simulated from scratch:
set.seed(1)
predictor_dat <- data.frame(X = runif(300), Y = runif(300), a1 = rnorm(300))</pre>
mesh <- make_mesh(predictor_dat, xy_cols = c("X", "Y"), cutoff = 0.1)</pre>
dat <- sdmTMB_simulate(</pre>
  formula = \sim 1 + a1,
  data = predictor_dat,
 mesh = mesh,
  family = poisson(),
  range = 0.5,
  sigma_0 = 0.2,
  seed = 42,
  B = c(0.2, -0.4) \# B0 = intercept, B1 = a1 slope
)
fit <- sdmTMB(observed ~ 1 + a1, data = dat, family = poisson(), mesh = mesh)</pre>
# simulate from the model:
s1 <- simulate(fit, nsim = 300)</pre>
dim(s1)
# test whether fitted models are consistent with the observed number of zeros:
sum(s1 == 0)/length(s1)
sum(dat$observed == 0) / length(dat$observed)
# simulate with random effects sampled from their approximate posterior
```

```
s2 <- simulate(fit, nsim = 1, params = "mle-mvn")
# these may be useful in conjunction with DHARMa simulation-based residuals
# simulate with new random fields:
s3 <- simulate(fit, nsim = 1, re_form = ~ 0)</pre>
```

spread_sims

Extract parameter simulations from the joint precision matrix

Description

spread_sims() returns a wide-format data frame. gather_sims() returns a long-format data frame. The format matches the format in the **tidybayes** spread_draws() and gather_draws() functions.

Usage

```
spread_sims(object, nsim = 200, n_sims = deprecated())
gather_sims(object, nsim = 200, n_sims = deprecated())
```

Arguments

| object | Output from sdmTMB(). |
|--------|---------------------------------|
| nsim | The number of simulation draws. |
| n_sims | Deprecated: please use nsim. |

Value

A data frame. gather_sims() returns a long-format data frame:

- .iteration: the sample ID
- .variable: the parameter name
- .value: the parameter sample value

spread_sims() returns a wide-format data frame:

- .iteration: the sample ID
- columns for each parameter with a sample per row

tidy.sdmTMB

Examples

```
m <- sdmTMB(density ~ depth_scaled,
    data = pcod_2011, mesh = pcod_mesh_2011, family = tweedie())
head(spread_sims(m, nsim = 10))
head(gather_sims(m, nsim = 10))
samps <- gather_sims(m, nsim = 1000)
if (require("ggplot2", quietly = TRUE)) {
    ggplot(samps, aes(.value)) + geom_histogram() +
    facet_wrap(~.variable, scales = "free_x")
}
```

tidy.sdmTMB Turn sdmTMB model output into a tidy data frame

Description

Turn sdmTMB model output into a tidy data frame

Usage

```
## S3 method for class 'sdmTMB'
tidy(
    x,
    effects = c("fixed", "ran_pars", "ran_vals", "ran_vcov"),
    model = 1,
    conf.int = TRUE,
    conf.level = 0.95,
    exponentiate = FALSE,
    silent = FALSE,
    ...
)
## S3 method for class 'sdmTMB_cv'
```

```
tidy(x, ...)
```

Arguments

| х | Output from sdmTMB(). |
|----------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| effects | A character value. One of "fixed" ('fixed' or main-effect parameters), "ran_pars" (standard deviations, spatial range, and other random effect and dispersion-related terms), "ran_vals" (individual random intercepts or slopes, if included; behaves like ranef()), or "ran_vcov" (list of variance covariance matrices for the random effects, by model and group). |
| model | Which model to tidy if a delta model (1 or 2). The model will be ignored when effects is "ran_vals" (all returned in a single dataframe) |
| conf.int | Include a confidence interval? |

| conf.level | Confidence level for CI. |
|--------------|------------------------------------------------------------------------------------------|
| exponentiate | Whether to exponentiate the fixed-effect coefficient estimates and confidence intervals. |
| silent | Omit any messages? |
| | Extra arguments (not used). |

Details

Follows the conventions of the **broom** and **broom.mixed** packages.

Currently, effects = "ran_pars" also includes dispersion-related terms (e.g., phi), which are not actually associated with random effects.

Standard errors for spatial variance terms fit in log space (e.g., variance terms, range, or parameters associated with the observation error) are omitted to avoid confusion. Confidence intervals are still available.

Value

A data frame

Examples

```
fit <- sdmTMB(density ~ poly(depth_scaled, 2, raw = TRUE),
    data = pcod_2011, mesh = pcod_mesh_2011,
    family = tweedie()
)
tidy(fit)
tidy(fit, conf.int = TRUE)
tidy(fit, "ran_pars", conf.int = TRUE)
pcod_2011$fyear <- as.factor(pcod_2011$year)
fit <- sdmTMB(density ~ poly(depth_scaled, 2, raw = TRUE) + (1 | fyear),
    data = pcod_2011, mesh = pcod_mesh_2011,
    family = tweedie()
)
tidy(fit, "ran_vals")
```

visreg_delta Plot sdmTMB models with the visreg package

Description

sdmTMB models fit with regular (non-delta) families can be passed to visreg::visreg() or visreg::visreg2d() directly. Examples are shown below. Delta models can use the helper functions visreg_delta() or visreg2d_delta() described here.

visreg_delta

Usage

```
visreg_delta(object, ..., model = c(1, 2))
```

```
visreg2d_delta(object, ..., model = c(1, 2))
```

Arguments

| object | Fit from sdmTMB() |
|--------|----------------------------------------------------------------|
| | Any arguments passed to visreg::visreg() or visreg::visreg2d() |
| model | 1st or 2nd delta model |

Details

Note the residuals are currently randomized quantile residuals, *not* deviance residuals as is usual for GLMs with **visreg**.

Value

A plot from the visreg package. Optionally, the data plotted invisibly if plot = FALSE. This is useful if you want to make your own plot after.

Examples

```
if (require("ggplot2", quietly = TRUE) &&
 require("visreg", quietly = TRUE)) {
 fit <- sdmTMB(</pre>
   density ~ s(depth_scaled),
   data = pcod_{2011},
   spatial = "off",
   family = tweedie()
 )
 visreg::visreg(fit, xvar = "depth_scaled")
 visreg::visreg(fit, xvar = "depth_scaled", scale = "response")
 v <- visreg::visreg(fit, xvar = "depth_scaled")</pre>
 head(v$fit)
 # now use ggplot2 etc. if desired
 # Delta model example:
 fit_dg <- sdmTMB(</pre>
   density ~ s(depth_scaled, year, k = 8),
   data = pcod_2011, mesh = pcod_mesh_2011,
   spatial = "off",
    family = delta_gamma()
 )
 visreg_delta(fit_dg, xvar = "depth_scaled", model = 1, gg = TRUE)
 visreg_delta(fit_dg, xvar = "depth_scaled", model = 2, gg = TRUE)
 visreg_delta(fit_dg,
   xvar = "depth_scaled", model = 1,
```

```
scale = "response", gg = TRUE
)
visreg_delta(fit_dg,
 xvar = "depth_scaled", model = 2,
 scale = "response"
)
visreg_delta(fit_dg,
 xvar = "depth_scaled", model = 2,
 scale = "response", gg = TRUE, rug = FALSE
)
visreg2d_delta(fit_dg,
 xvar = "depth_scaled", yvar = "year",
 model = 2, scale = "response"
)
visreg2d_delta(fit_dg,
 xvar = "depth_scaled", yvar = "year",
 model = 1, scale = "response", plot.type = "persp"
)
visreg2d_delta(fit_dg,
 xvar = "depth_scaled", yvar = "year",
 model = 2, scale = "response", plot.type = "gg"
)
```

}

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