Using the lsmeans Package

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1 Introduction

Least-squares means (or LS means), popularized by SAS, are predictions from a linear model at combinations of specified factors. SAS’s documentation describes them as “predicted population margins—that is, they estimate the marginal means over a balanced population” (SAS Institute 2012). Unspecified factors and covariates are handled by summarizing the predictions over those factors and variables. This vignette gives some examples of LS means and the lsmeans package. Some of the finer points of LS means are explained in the context of these examples.

Like most statistical calculations, it is possible to use least-squares means inappropriately; however, they are in fact simply predictions from the model. When used with due care, they can provide useful summaries of a linear model that includes factors.

2 Analysis-of-covariance example

Oehlert (2000), p.456 gives a dataset concerning repetitive-motion pain due to typing on three types of ergonomic keyboards. Twelve subjects having repetitive-motion disorders were randomized to the keyboard types, and reported the severity of their pain on a subjective scale of 0–100 after two weeks of using the keyboard. We also recorded the time spent typing, in hours. Here are the data, and a plot.

```
R> typing = data.frame(
R>   type = rep(c("A","B","C"), each=4),
R>   hours = c(60,72,61,50, 54,68,66,59, 56,56,55,51),
R>   pain = c(85,95,69,58, 41,74,71,52, 41,34,50,40))
R> library(lattice)
R> xyplot(pain ~ hours | type, data = typing, layout = c(3,1))
```
It appears that hours and pain are linearly related (though it’s hard to know for type C keyboards), and that the trend line for type A is higher than for the other two. To test this, consider a simple covariate model that fits parallel lines to the three panels:

```r
R> typing_lm = lm(pain ~ hours + type, data = typing)
```

The least-squares means resulting from this model are easily obtained by calling `lsmeans` with the fitted model and a formula specifying the factor of interest:

```r
R> library(lsmeans)
R> lsmeans(typing_lm, ~ type)
```

```r
$'type lsmeans'
  type  lsmean     SE  df lower.CL upper.CL
   A  73.56518 3.640583  8  65.16998  81.96038
   B  54.49529 3.722251  8  45.91176  63.07881
   C  49.43953 3.943413  8  40.34600  58.53306
```

These results are the same as what are often called “adjusted means” in the analysis of covariance—predicted values for each keyboard type, when the covariate is set to its overall average value, as we now verify:

```r
R> predict(typing_lm, newdata = data.frame(type = c("A","B","C"),
R> hours = mean(typing$hours)))
```

```
   1   2   3
73.56518 54.49529 49.43953
```

The `lsmeans` function allows us to make predictions at other hours values. We may also obtain comparisons or contrasts among the means by specifying a keyword in the left-hand side of the formula. For example,

```r
R> lsmeans(typing_lm, pairwise ~ type, at = list(hours = 55))
```

```r
$'type lsmeans'
  type  lsmean     SE  df lower.CL upper.CL
   A  66.28560 4.154824  8  56.70456  75.86664
   B  47.21570 4.351192  8  37.18184  57.24957
   C  42.15995 3.588596  8  33.88463  50.43527
```

```r
$'type pairwise differences'
  estimate     SE  df   t.ratio  p.value
   A - B 19.069896 5.081620  8  3.75272 0.01378
   A - C 24.125650 5.559580  8  4.33947 0.00621
   B - C  5.055754 5.719515  8  0.88395 0.66470
```

The resulting least-squares means are each about 7.3 less than the previous results, but their standard errors don’t all change the same way: the first two SEs increase but the third decreases because the prediction is closer to the data in that group.

The results for the pairwise differences are the same regardless of the `hours` value we specify, because the `hours` effect cancels out when we take the differences. We confirm that the mean pain with keyboard A is significantly greater than with either of the other keyboards.

There are other choices besides `pairwise`. The other built-in options are `revpairwise` (same as `pairwise` but the subtraction is done the other way); `trt.vs.ctrl` for comparing one factor level (say, a control) with each of the others, and the related `trt.vs.ctrl1`, and `trt.vs.ctrlk` for convenience in specifying which group is the control group; and `poly` for estimating orthogonal-polynomial contrasts, assuming equal spacing. It is possible to provide custom contrasts as well—see the documentation.
As seen in the previous output, \texttt{lsmeans} provides for adjusting the \textit{p} values of contrasts to preserve a familywise error rate. The default for pairwise comparisons is the Tukey (HSD) method. But in covariance models, that method is only approximate. To get a more exact adjustment, we can pass the comparisons to the \texttt{glht} function in the \texttt{multcomp} package (and also pass additional arguments—in this example, none):

\begin{verbatim}
R> typing.lsm = lsmeans(typing.lm, pairwise ~ type, glhargs=list())
R> print(typing.lsm, omit=1)
$'type pairwise differences'
Simultaneous Tests for General Linear Hypotheses
Fit: lm(formula = pain ~ hours + type, data = typing)

Linear Hypotheses:
  Estimate Std. Error t value  Pr(>|t|)
A - B == 0    19.070  5.082  3.753 0.01371 *
A - C == 0    24.126  5.560  4.339 0.00615 **
B - C == 0    5.056  5.720  0.884 0.66421
---
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
(Ajusted p values reported -- single-step method)
\end{verbatim}

The \textit{p} values are slightly different, as expected. We may of course use other methods available for \texttt{glht} objects:

\begin{verbatim}
R> plot(typing.lsm[[2]])
\end{verbatim}

Besides being able to call \texttt{glht} from \texttt{lsmeans}, we have also provided an \texttt{lsm} function and an associated \texttt{glht} method so that we can call \texttt{lsmeans} from withing \texttt{glht}. We use \texttt{lsm} in much the same way as \texttt{mcp} in the \texttt{multcomp} package. Here we display simultaneous confidence intervals for the \texttt{lsm}:

\begin{verbatim}
R> typing.glht = glht(typing.lm, linfct = lsm(~ type))
R> plot(typing.glht)
\end{verbatim}
Unlike `lsmeans` which returns a list, the design of `lsm` is to create just one set of linear functions to hand to `glht`. In the illustration above, there is no left-hand side of the formula, so the linear functions of the `lsmeans` themselves are used. If we had instead specified `lsm(pairwise ~ type)`, then the results would have been the same as shown earlier for the pairwise differences.

3 Two-factor example

Now consider the R-provided dataset `warpbreaks`, relating to a weaving-process experiment. This dataset (from Tukey 1977, p.82) has two factors: `wool` (two types of wool), and `tension` (low, medium, and high); and the response variable is `breaks`, the number of breaks in a fixed length of yarn.

```
R> with(warpbreaks, table(wool, tension))
tension wool L M H
   A 9 9 9
   B 9 9 9
```

An interaction plot clearly indicates that we shouldn’t consider an additive model.

```
R> with(warpbreaks, interaction.plot(tension, wool, breaks, type="b"))
```

So let us fit a model with interaction

```
R> warp.lm = lm(breaks ~ wool * tension, data = warpbreaks)
R> anova(warp.lm)
```

Analysis of Variance Table

Response: breaks

<table>
<thead>
<tr>
<th></th>
<th>Df</th>
<th>Sum Sq</th>
<th>Mean Sq</th>
<th>F value</th>
<th>Pr(&gt;F)</th>
</tr>
</thead>
<tbody>
<tr>
<td>wool</td>
<td>1</td>
<td>450.7</td>
<td>450.67</td>
<td>3.7653</td>
<td>0.0582</td>
</tr>
<tr>
<td>tension</td>
<td>2</td>
<td>2034.3</td>
<td>1017.13</td>
<td>8.4980</td>
<td>0.0007</td>
</tr>
<tr>
<td>wool:tension</td>
<td>2</td>
<td>1002.8</td>
<td>501.39</td>
<td>4.1891</td>
<td>0.0210</td>
</tr>
<tr>
<td>Residuals</td>
<td>48</td>
<td>5745.1</td>
<td>119.69</td>
<td></td>
<td></td>
</tr>
</tbody>
</table>

---

Signif. codes:  0 ‘***’ 0.001 ‘**’ 0.01 ‘*’ 0.05 ‘.’ 0.1 ‘ ’ 1

Now we can obtain the least-squares means for the `wool`×`tension` combinations. We could request pairwise comparisons as well by specifying `pairwise ~ wool:tension`, but this will yield quite a few comparisons (15 to be exact). Often, people are satisfied with a smaller number of comparisons (or contrasts) obtained by restricting them to be at the same level of one of the factors. This can be done using the `|` symbol for conditioning. In the code below, we request comparisons of the wools at each tension, and polynomial contrasts for each wool.
R> print(lsmeans(warp.lm, list(pairwise ~ wool | tension, poly ~ tension | wool)), omit=3)

$'wool:tension lsmeans'

<table>
<thead>
<tr>
<th>wool</th>
<th>tension</th>
<th>lsmean</th>
<th>SE</th>
<th>df</th>
<th>lower.CL</th>
<th>upper.CL</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>L</td>
<td>44.5556</td>
<td>3.646761</td>
<td>48</td>
<td>37.22325</td>
<td>51.88786</td>
</tr>
<tr>
<td>B</td>
<td>L</td>
<td>28.2222</td>
<td>3.646761</td>
<td>48</td>
<td>20.88992</td>
<td>35.55453</td>
</tr>
<tr>
<td>A</td>
<td>M</td>
<td>24.0000</td>
<td>3.646761</td>
<td>48</td>
<td>16.66769</td>
<td>31.33231</td>
</tr>
<tr>
<td>A</td>
<td>H</td>
<td>24.5556</td>
<td>3.646761</td>
<td>48</td>
<td>17.22325</td>
<td>31.88786</td>
</tr>
<tr>
<td>B</td>
<td>H</td>
<td>18.7778</td>
<td>3.646761</td>
<td>48</td>
<td>11.44547</td>
<td>26.11008</td>
</tr>
</tbody>
</table>

$'wool:tension pairwise differences'

<table>
<thead>
<tr>
<th>estimate</th>
<th>SE</th>
<th>df</th>
<th>t.ratio</th>
<th>p.value</th>
</tr>
</thead>
<tbody>
<tr>
<td>A - B</td>
<td>L</td>
<td>16.333333</td>
<td>5.157299</td>
<td>48</td>
</tr>
<tr>
<td>A - B</td>
<td>M</td>
<td>-4.777778</td>
<td>5.157299</td>
<td>48</td>
</tr>
<tr>
<td>A - B</td>
<td>H</td>
<td>5.777778</td>
<td>5.157299</td>
<td>48</td>
</tr>
</tbody>
</table>

p values are adjusted using the tukey method for 2 means

$'tension:wool polynomial contrasts'

<table>
<thead>
<tr>
<th>estimate</th>
<th>SE</th>
<th>df</th>
<th>t.ratio</th>
<th>p.value</th>
</tr>
</thead>
<tbody>
<tr>
<td>linear</td>
<td>A</td>
<td>-20.000000</td>
<td>5.157299</td>
<td>48</td>
</tr>
<tr>
<td>quadratic</td>
<td>A</td>
<td>21.111111</td>
<td>8.932705</td>
<td>48</td>
</tr>
<tr>
<td>linear</td>
<td>B</td>
<td>-9.444444</td>
<td>5.157299</td>
<td>48</td>
</tr>
<tr>
<td>quadratic</td>
<td>B</td>
<td>-10.555556</td>
<td>8.932705</td>
<td>48</td>
</tr>
</tbody>
</table>

p values are not adjusted

(We suppressed the third element of the results because it is the same as the first, with rows rearranged.) With these data, the least-squares means are exactly equal to the cell means of the data. The main result (visually clear in the interaction plot) is that the wools differ the most when the tension is low. The signs of the polynomial contrasts indicate decrasing trends for both wools, but opposite concavities.

It is also possible to abuse lsmeans with a call like this:

R> lsmeans(warp.lm, ~ wool) ### NOT a good idea!

$'wool lsmeans'

<table>
<thead>
<tr>
<th>wool</th>
<th>lsmean</th>
<th>SE</th>
<th>df</th>
<th>lower.CL</th>
<th>upper.CL</th>
</tr>
</thead>
<tbody>
<tr>
<td>A</td>
<td>31.03704</td>
<td>2.10546</td>
<td>48</td>
<td>26.80373</td>
<td>35.27035</td>
</tr>
<tr>
<td>B</td>
<td>25.25926</td>
<td>2.10546</td>
<td>48</td>
<td>21.02595</td>
<td>29.49257</td>
</tr>
</tbody>
</table>

Warning message:
In lsmeans(warp.lm, ~wool) :
  lsmeans of wool may be misleading due to interaction with other predictor(s)

Each lsmean is the average of the three tension lsmeans at the given wool. As the warning indicates, the presence of the strong interaction indicates that these results are pretty meaningless. In another dataset wher an additive model would explain the data, these marginal averages, and comparisons or contrasts thereof, can nicely summarize the main effects in an interpretable way.

4 Split-plot example

The nlme package includes a famous dataset Oats that was used in Yates (1935) as an example of a split-plot experiment. Here is a summary of the dataset.

R> library(nlme)
R> summary(Oats)
The experiment was conducted in six blocks, and each block was divided into three plots, which were randomly assigned to varieties of oats. With just Variety as a factor, it is a randomized complete-block experiment. However, each plot was subdivided into 4 subplots and the subplots were treated with different amounts of nitrogen. Thus, Block is a blocking factor, Variety is the whole-plot factor, and nitro is the split-plot factor. The response variable is yield, the yield of each subplot in bushels per acre. Below is an interaction plot of the data, and also an interaction plot of the least-squares means, which will be described later.

\[ R > \text{with(Oats, interaction.plot(nitro, Variety, yield, type="b"))} \]

There is not much evidence of an interaction. In this dataset, we have random factors Block and Block:Variety (which identifies the plots). So we will fit a linear mixed-effects model that accounts for these. Another technicality is that nitro is a numeric variable, and initially we will model it as a factor. We will use \text{lmer} in the \text{lme4} package to fit a model.

\[ R > \text{library(lme4, quietly = TRUE, warn.conflicts = FALSE)} \]
\[ R > \text{Oats.lmer = lmer(yield ~ Variety + factor(nitro) + (1 | Block/Variety), data=Oats)} \]
\[ R > \text{lsmeans(Oats.lmer, list(revpairwise ~ Variety, poly ~ nitro, ~ Variety:nitro))} \]

\$'Variety lsmeans' 

\begin{verbatim}
 Variety  lsmean   SE  df lower.CL upper.CL
 Golden Rain  104.5000 7.797418 8.869823 86.82147 122.1785
 Marvellous  109.7917 7.797418 8.869823 92.11314 127.4702
 Victory    97.6250 7.797418 8.869823 79.94647 115.3035
\end{verbatim}

\$'Variety pairwise differences'

\begin{verbatim}
 estimate   SE  df t.ratio p.value 
 Marvellous - Golden Rain   5.291667 7.078899 10  0.74753 0.74187
 Victory - Golden Rain    -6.875000 7.078899 10 -0.97120 0.61035
 Victory - Marvellous    -12.166667 7.078899 10 -1.71872 0.24583
\end{verbatim}

p values are adjusted using the tukey method for 3 means
\$'nitro lsmeans'\n\begin{verbatim}
nitro lsmean SE df lower.CL upper.CL
  0  79.38889  7.13228  6.639194  62.33614  96.44164
  0.2 98.88889  7.13228  6.639194  81.83614 115.94164
  0.4 114.22222  7.13228  6.639194  97.16947 131.27497
  0.6 123.38889  7.13228  6.639194 106.33614 140.44164
\end{verbatim}

\$'nitro polynomial contrasts'\n\begin{verbatim}
estimate SE df t.ratio p.value
linear  147.33333  13.43953  51 10.96268 0.00000
quadratic -10.33333  6.01034  51 -1.71926 0.09163
cubic -2.00000  13.43953  51 -0.14881 0.88229
\end{verbatim}
p values are not adjusted

\$'Variety:nitro lsmeans'\n\begin{verbatim}
Variety nitro lsmean SE df lower.CL upper.CL
Golden Rain 0  79.91667  8.22028 10.93256  61.81032  98.02301
Marvellous 0  85.20833  8.22028 10.93256  67.10199 103.31468
Victory 0  73.04167  8.22028 10.93256  54.93532  91.14801
Golden Rain 0.2 99.41667  8.22028 10.93256  81.31032 117.52301
Marvellous 0.2 104.70833  8.22028 10.93256  86.60199 122.81468
Victory 0.2  92.54167  8.22028 10.93256  74.43532 110.64801
Golden Rain 0.4 114.75000  8.22028 10.93256  96.64366 132.85634
Marvellous 0.4 120.04167  8.22028 10.93256 101.93532 138.14801
Victory 0.4 107.87500  8.22028 10.93256  89.76866 125.98134
Golden Rain 0.6 123.91667  8.22028 10.93256 105.81032 142.02301
Marvellous 0.6 129.20833  8.22028 10.93256 111.10199 147.31468
Victory 0.6 117.04167  8.22028 10.93256  98.93532 135.14801
\end{verbatim}

Unlike the warpbreaks example, the additive model makes it reasonable to look at the marginal lsmeans, which are equally-weighted marginal averages of the cell predictions in the fifth table of the output.\textsuperscript{1} The right-hand interaction plot above was obtained using the statement

\begin{verbatim}
R> with(Oats.lsms[[5]], interaction.plot(nitro, Variety, lsmean, type="b",
R> ylab="Least-Squares means"))
\end{verbatim}

While the default for obtaining marginal lsmeans is to weight the predictions equally, we may override this via the \texttt{fac.reduce} argument. For example, suppose that we want the Variety predictions when \texttt{nitro} is 0.25. We can obtain these by interpolation as follows:

\begin{verbatim}
R> lsmeans(Oats.lmer, ~ Variety, fac.reduce = function(X, lev) .75 * X[2, ] + .25 * X[3, ])
\end{verbatim}

\$'Variety lsmeans'\n\begin{verbatim}
Variety lsmean SE df lower.CL upper.CL
Golden Rain 103.2500 8.01164 9.880139 85.36956 121.1304
Marvellous 108.5417 8.01164 9.880139 90.66122 126.4221
Victory 96.3750 8.01164 9.880139 78.49456 114.2554
\end{verbatim}

(There is also a \texttt{cov.reduce} argument to change the default handling of covariates.) The polynomial contrasts for \texttt{nitro} suggest that we could substitute a quadratic trend for \texttt{nitro}; and if we do that, then there is another (probably better) way to make the above predictions:

\begin{verbatim}
R> OatsPoly.lmer = lmer(yield ~ Variety + poly(nitro, 2) + (1 | Block/Variety), data=Oats)
R> lsmeans(OatsPoly.lmer, ~ Variety, at = list(nitro = .25))
\end{verbatim}

\textsuperscript{1}Interestingly, SAS's implementation of least-squares means will refuse to output these cell predictions unless the interaction term is in the model.
 Variety lsmeans

<table>
<thead>
<tr>
<th>Variety</th>
<th>lsmean</th>
<th>SE</th>
<th>df</th>
<th>lower.CL</th>
<th>upper.CL</th>
</tr>
</thead>
<tbody>
<tr>
<td>Golden Rain</td>
<td>103.884</td>
<td>8.002</td>
<td>9.834</td>
<td>86.013</td>
<td>121.755</td>
</tr>
<tr>
<td>Marvellous</td>
<td>109.176</td>
<td>8.002</td>
<td>9.834</td>
<td>91.305</td>
<td>127.047</td>
</tr>
<tr>
<td>Victory</td>
<td>97.009</td>
<td>8.002</td>
<td>9.834</td>
<td>79.139</td>
<td>114.88</td>
</tr>
</tbody>
</table>

These predictions are slightly higher than the interpolations mostly because they account for the downward concavity of the fitted quadratics.

5 Messy data

To illustrate some more issues, and related lsmeans capabilities, consider the dataset named nutrition that is provided with the lsmeans package. These data come from Milliken and Johnson (1984), and contain the results of an observational study on nutrition education. Low-income mothers are classified by race, age category, and whether or not they received food stamps (the group factor); and the response variable is a gain score (post minus pre scores) after completing a nutrition training program. The graph below displays the data.

\[ R > \text{xyplot(gain} \sim \text{age} | \text{race*group, data=nutrition)} \]

Consider the model that includes all main effects and two-way interactions; and let us look at the group by race lsmeans:

\[ R > \text{nutr.lm} = \text{lm(gain} \sim (\text{age} + \text{group} + \text{race})^2, \text{data} = \text{nutrition}) \]

\[ R > \text{lsmeans(nutr.lm, ~ group*race)} \]

<table>
<thead>
<tr>
<th>'group:race lsmeans'</th>
</tr>
</thead>
<tbody>
<tr>
<td>group</td>
</tr>
<tr>
<td>FoodStamps</td>
</tr>
<tr>
<td>NoAid</td>
</tr>
<tr>
<td>FoodStamps</td>
</tr>
<tr>
<td>NoAid</td>
</tr>
<tr>
<td>FoodStamps</td>
</tr>
<tr>
<td>NoAid</td>
</tr>
</tbody>
</table>

One thing that this illustrates is that lsmeans incorporates an estimability check, and returns a missing value when a prediction cannot be made uniquely. In this example, we have very few Hispanic mothers in
the dataset, resulting in empty cells. This creates a rank deficiency in the fitted model and some predictors
are thrown out.

One capability of lsmeans is that if a factor is included in the at argument, computations of lsmeans are
restricted to the specified level(s). So if we confine ourselves to age group 3, we don't have an estimability
issue:

```r
R> lsmeans(nutr.lm, ~ group*race, at = list(age = "3"))
```

```
$'group:race lsmeans'
group    race    lsmean     SE   df lower.CL upper.CL
FoodStamps Black  7.500000e+00 2.672054 92  2.193071 12.8069292
NoAid  Black -3.666667e+00 2.181723 92 -7.999756  0.6664229
FoodStamps Hispanic 2.131628e-14 5.344107 92 -10.613858 10.6138584
NoAid Hispanic  2.500000e+00 3.778855 92  0.005131 10.0051312
FoodStamps White  5.419355e+00 0.959830 92  3.513050  7.3256601
NoAid   White -2.000000e-01 1.194979 92 -2.573331  2.1733309
```

Nonetheless, the standard errors for the Hispanic mothers are enormous due to very small counts. One
useful summary of the results is to narrow the scope to two races and the two middle age groups, where
most of the data lie. Here are the lsmeans and comparisons within rows and columns

```r
R> nutr.lsm = lsmeans(nutr.lm, list(pairwise~group|race, pairwise~race|group),
R> at = list(age=c("2","3"), race=c("Black","White")))
R> nutr.lsm[-3]
```

```
$'group:race lsmeans'
group    race    lsmean     SE   df lower.CL upper.CL
FoodStamps Black  8.916513  3.423757 92  2.116637 15.7163895
NoAid  Black -2.190476  1.486593 92 -5.142979  0.7620266
FoodStamps White  5.147177  1.059624 92  3.042673  7.2516814
NoAid   White -0.412500  1.194979 92 -2.632548  1.8075478
```

```
$'group:race pairwise differences'
estimate     SE   df    t.ratio  p.value
FoodStamps - NoAid | Black  11.106989 3.777839 92  2.940040 0.00415
FoodStamps - NoAid | White  5.559677 1.540221 92  3.609661 0.00050
   p values are adjusted using the tukey method for 2 means
```

```
$'race:group pairwise differences'
estimate     SE   df    t.ratio  p.value
Black - White | FoodStamps  3.769336 3.394198 92  1.1052 0.26967
Black - White | NoAid  -1.779776 1.859956 92 -0.95592 0.34162
   p values are adjusted using the tukey method for 2 means
```

An interaction plot of the results follows:

```r
R> with(nutr.lsm[[1]], interaction.plot(group, race, lsmean, type = "b",
R> ylab = "Least-squares mean"))
```
The general conclusion from both is that the expected gains from the training are higher among families receiving food stamps. Note that this analysis is somewhat different than the results we would obtain by subsetting the data, as we are borrowing information from the other observations in estimating and testing these lsmeans.

6 GLMM example

The dataset `cbpp` in the `lme4` package, originally from Lesnoff *et al.* (1964), provides data on the incidence of contagious bovine pleuropneumonia in 15 herds of zebu cattle in Ethiopia, collected over four time periods. These data are used as the primary example for the `glmer` function, and it is found that a model that accounts for overdispersion is advantageous; hence the addition of the `(1|obs)` in the model fitted below.

`lsmeans` may be used as in linear models to obtain marginal linear predictions for a generalized linear model or, in this case, a generalized linear mixed model. Here, we use the `trt.vs.ctrl1` contrast family to compare each period with the first, as the primary goal was to track the spread or decline of CBPP over time. We will save the results from `lsmean`, then add the inverse logits of the predictions and the estimated odds ratios for the comparisons as an aid in interpretation.

```r
R> cbpp$obs = 1:nrow(cbpp)
R> cbpp.glmer = glmer(cbind(incidence, size - incidence) ~ period + (1 | herd) + (1 | obs), family = binomial, data = cbpp)

R> cbpp.lsm = lsmeans(cbpp.glmer, trt.vs.ctrl1 ~ period)
R> cbpp.lsm[[1]]$pred.incidence = 1 - 1 / (1 + exp(cbpp.lsm[[1]]$lsmean))
R> cbpp.lsm[[2]]$odds.ratio = exp(cbpp.lsm[[2]]$estimate)
R> cbpp.lsm
```

<table>
<thead>
<tr>
<th>period</th>
<th>lsmean</th>
<th>SE</th>
<th>df</th>
<th>asymp.LCL</th>
<th>asymp.UCL</th>
<th>pred.incidence</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>-1.500292</td>
<td>0.2887610</td>
<td>NA</td>
<td>-2.066253</td>
<td>-0.9343304</td>
<td>0.18238203</td>
</tr>
<tr>
<td>2</td>
<td>-2.726800</td>
<td>0.3809740</td>
<td>NA</td>
<td>-3.473496</td>
<td>-1.9801052</td>
<td>0.06141032</td>
</tr>
<tr>
<td>3</td>
<td>-2.829133</td>
<td>0.3994052</td>
<td>NA</td>
<td>-3.611953</td>
<td>-2.0463133</td>
<td>0.05577003</td>
</tr>
<tr>
<td>4</td>
<td>-3.366631</td>
<td>0.5193989</td>
<td>NA</td>
<td>-4.384634</td>
<td>-2.3486279</td>
<td>0.03335476</td>
</tr>
</tbody>
</table>

R>`cbpp.lsm`$`period differences from control`'  

<table>
<thead>
<tr>
<th>estimate</th>
<th>SE</th>
<th>df</th>
<th>z.ratio</th>
<th>p.value</th>
<th>odds.ratio</th>
</tr>
</thead>
<tbody>
<tr>
<td>2 - 1</td>
<td>-1.226509</td>
<td>0.4734567</td>
<td>NA</td>
<td>-2.59054</td>
<td>0.02851</td>
</tr>
<tr>
<td>3 - 1</td>
<td>-1.328841</td>
<td>0.4883951</td>
<td>NA</td>
<td>-2.72083</td>
<td>0.01944</td>
</tr>
</tbody>
</table>
4 - 1 -1.866339 0.5905702 NA -3.16023 0.00474 0.1546889
p values are adjusted using the sidak method for 3 tests

When degrees of freedom are not available, as in this case, lsmeans emphasizes that fact by displaying NA for degrees of freedom and in the column headings.

7 Contrasts

You may occasionally want to know exactly what contrast coefficients are being used, especially in the polynomial case. Contrasts are implemented in functions having names of the form name.lsmc ("lsmc" for "least-squares means contrasts"), and you can simply call that function to see the contrasts; for example,

```
R> poly.lsmc(1:4)
```

```
linear quadratic cubic
1 -3 1 -1
2 -1 -1 3
3 1 -1 -3
4 3 1 1
```

poly.lsmc uses the base function poly plus an ad hoc algorithm that tries (and usually succeeds) to make integer coefficients, comparable to what you find in published tables of orthogonal polynomial contrasts.

You may supply your own custom contrasts in two ways. One is to supply a contr argument in the lsmeans call, like this:

```
R> print(lsmeans(typing.lm, custom.comp ~ type, contr = list(custom.comp = list(A.vs.others=c(1, -.5, -.5)))), omit=1)
```

```
$'type custom.comp'
estimate SE df t.ratio p.value
A.vs.others 21.59777 4.49307 8 4.80691 0.00134
```

Each contrast family is potentially a list of several contrasts, and there are potentially more than one contrast family; so we must provide a list of lists.

The other way is to create your own .lsmc function, and use its base name in a formula:

```
R> inward.lsmc = function(levs, ...) {
R> n = length(levs)
R> result = data.frame('grand mean' = rep(1/n, n))
R> for (i in 1 : floor(n/2)) {
R> x = rep(0, n)
R> x[1:i] = 1/i
R> x[(n-i+1):n] = -1/i
R> result[[paste("first", i, " vs last", i)]] = x
R> }
R> attr(result, "desc") = "grand mean and inward contrasts"
R> attr(result, "adjust") = "none"
R> result
R> }
```

Testing it, we have

```
R> inward.lsmc(1:5)
```
\begin{verbatim}
grand.mean first 1 vs last 1 first 2 vs last 2
1 0.2  1  0.5
2 0.2  0  0.5
3 0.2  0  0.0
4 0.2  0 -0.5
5 0.2 -1 -0.5

... and an application:

R> print(lsmeans(Oats.lmer, inward ~ nitro), omit=1)

$'nitro grand mean and inward contrasts'  

\begin{tabular}{lllll}
estimate & SE & df & t.ratio & p.value \\
\hline
grand.mean & 103.9722 & 6.640491 & 5.000417 & 15.65731 & 2e-05 \\
first 1 vs last 1 & -44.0000 & 4.249953 & 51.000000 & -10.35306 & 0e+00 \\
first 2 vs last 2 & -29.6667 & 3.005170 & 51.000000 & -9.87188 & 0e+00 \\
\end{tabular}

p values are not adjusted

References


Oehlert, G. \textbf{(2000)} \textit{A First Course in Design and Analysis of Experiments}, W. H. Freeman. This is out-of-print, but now available under a Creative Commons license via \url{http://users.stat.umn.edu/~gary/Book.html} (accessed August 23, 2012).


Tukey, J. W. \textbf{(1977)} \textit{Exploratory Data Analysis}. Addison-Wesley.

\end{verbatim}