

Package ‘metaDyn’

August 2, 2026

Title Multivariate Meta-Analysis of Dynamic Model Estimates

Version 1.0.3

Description Fits fixed-, random-, or mixed-effects multivariate meta-analysis models using dynamic model estimates from each individual building on and extending Lee and Gates (2023) <[doi:10.1080/00273171.2023.2229310](https://doi.org/10.1080/00273171.2023.2229310)>.

URL <https://github.com/jeksterslab/metaDyn>,
<https://jeksterslab.github.io/metaDyn/>

BugReports <https://github.com/jeksterslab/metaDyn/issues>

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Encoding UTF-8

Depends R (>= 4.1.0), OpenMx (>= 2.22.10)

Imports Matrix, fitVARMxID (>= 1.0.2)

Suggests knitr, rmarkdown, testthat, simStateSpace, MASS, metaSEM,
expm

Config/roxygen2/version 8.0.0.9000

NeedsCompilation no

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Repository CRAN

Date/Publication 2026-08-02 02:20:02 UTC

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coef.metadynmeta	<i>Estimated Parameter Method for an Object of Class metadynmeta</i>
------------------	--

Description

Estimated Parameter Method for an Object of Class metadynmeta

Usage

```
## S3 method for class 'metadynmeta'  
coef(object, ...)
```

Arguments

object an object of class metadynmeta.
... further arguments.

Value

Returns a vector of estimated parameters.

Author(s)

Ivan Jacob Agaloos Pesigan

confint.metadynmeta	<i>Confidence Intervals for the Parameter Estimates</i>
---------------------	---

Description

Confidence Intervals for the Parameter Estimates

Usage

```
## S3 method for class 'metadynmeta'
confint(
  object,
  parm = NULL,
  level = 0.95,
  ci_type = "wald",
  robust = NULL,
  nrep = 1000L,
  seed = NULL,
  ncores = NULL,
  ...
)
```

Arguments

<code>object</code>	an object of class <code>metadynmeta</code> .
<code>parm</code>	a specification of which parameters are to be given confidence intervals, either a vector of numbers or a vector of names. If missing, all parameters are considered.
<code>level</code>	the confidence level required.
<code>ci_type</code>	Character string. Valid values are "wald" and "mc".
<code>robust</code>	Logical. If TRUE, use robust (sandwich) sampling variance-covariance matrix. If FALSE, use normal theory sampling variance-covariance matrix. If NULL, the function will check object if robust standard errors are available.
<code>nrep</code>	Positive integer. Number of replications for <code>ci_type = "mc"</code> .
<code>seed</code>	Random seed for <code>ci_type = "mc"</code> .
<code>ncores</code>	Positive integer. Number of cores to use for <code>ci_type = "mc"</code> .
<code>...</code>	further arguments.

Value

Returns a matrix of confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

extract	<i>Extract Generic Function</i>
---------	---------------------------------

Description

A generic function for extracting elements from objects.

Usage

```
extract(object, what)
```

Arguments

object	An object.
what	Character string.

Value

A value determined by the specific method for the object's class.

extract.metadynmeta	<i>Extract Method for an Object of Class metadynmeta</i>
---------------------	--

Description

Extract Method for an Object of Class metadynmeta

Usage

```
## S3 method for class 'metadynmeta'  
extract(object, what = NULL)
```

Arguments

object	an object of class metadynmeta.
what	Character string. What specific matrix to extract. If what = NULL, extract all available matrices.

Value

Returns a list of estimates.

Author(s)

Ivan Jacob Agaloos Pesigan

Description

This function estimates fixed-, random-, or mixed-effects meta-analytic parameters using per-individual coefficient estimates and their sampling variance-covariance matrices. Optionally, it fits distal-outcome models in which between-person outcomes are regressed on between-person covariates and the meta-analyzed parameters/effect sizes.

Usage

```
Meta(
  y,
  v,
  x = NULL,
  z = NULL,
  random = TRUE,
  fixed_x = TRUE,
  alpha_free = NULL,
  alpha_values = NULL,
  alpha_lbound = NULL,
  alpha_ubound = NULL,
  tau_sqr_diag = FALSE,
  tau_sqr_d_free = NULL,
  tau_sqr_d_values = NULL,
  tau_sqr_d_lbound = NULL,
  tau_sqr_d_ubound = NULL,
  tau_sqr_l_free = NULL,
  tau_sqr_l_values = NULL,
  tau_sqr_l_lbound = NULL,
  tau_sqr_l_ubound = NULL,
  mu_x_free = NULL,
  mu_x_values = NULL,
  mu_x_lbound = NULL,
  mu_x_ubound = NULL,
  sigma_x_d_free = NULL,
  sigma_x_d_values = NULL,
  sigma_x_d_lbound = NULL,
  sigma_x_d_ubound = NULL,
  sigma_x_l_free = NULL,
  sigma_x_l_values = NULL,
  sigma_x_l_lbound = NULL,
  sigma_x_l_ubound = NULL,
  gamma_free = NULL,
  gamma_values = NULL,
  gamma_lbound = NULL,
```

```

gamma_ubound = NULL,
kappa_free = NULL,
kappa_values = NULL,
kappa_lbound = NULL,
kappa_ubound = NULL,
phi_free = NULL,
phi_values = NULL,
phi_lbound = NULL,
phi_ubound = NULL,
omega_free = NULL,
omega_values = NULL,
omega_lbound = NULL,
omega_ubound = NULL,
psi_diag = FALSE,
psi_d_free = NULL,
psi_d_values = NULL,
psi_d_lbound = NULL,
psi_d_ubound = NULL,
psi_l_free = NULL,
psi_l_values = NULL,
psi_l_lbound = NULL,
psi_l_ubound = NULL,
check_estimates = TRUE,
robust = FALSE,
alpha = 0.05,
seed = NULL,
tries_explore = 100,
tries_local = 100,
max_attempts = 10,
silent = FALSE,
ncores = NULL
)

```

Arguments

y	A list. Each element of the list is a numeric vector of estimated coefficients.
v	A list. Each element of the list is a sampling variance-covariance matrix of y.
x	An optional list. Each element of the list is a numeric vector of covariates.
z	An optional list. Each element of the list is a numeric vector of distal outcomes.
random	Logical. If random = TRUE, estimates random effects. If random = FALSE, tau_sqr is a null matrix.
fixed_x	Logical. If fixed_x = TRUE covariates are treated as fixed. If fixed_x = FALSE covariates are treated as stochastic.
alpha_free	Logical vector. Optional vector of free (TRUE) parameters for alpha.
alpha_values	Numeric vector. Optional vector of starting values for alpha.
alpha_lbound	Numeric vector. Optional vector of lower bound values for alpha.

alpha_ubound	Numeric vector. Optional vector of upper bound values for alpha.
tau_sqr_diag	Logical. If tau_sqr_diag = TRUE, tau_sqr is a diagonal matrix. If tau_sqr_diag = FALSE, tau_sqr is a symmetric matrix.
tau_sqr_d_free	Logical vector indicating free/fixed status of the elements of tau_sqr_d. If NULL, all element of tau_sqr_d are free.
tau_sqr_d_values	Numeric vector with starting values for tau_sqr_d. If NULL, defaults to a vector of ones.
tau_sqr_d_lbound	Numeric vector with lower bounds for tau_sqr_d. If NULL, no lower bounds are set.
tau_sqr_d_ubound	Numeric vector with upper bounds for tau_sqr_d. If NULL, no upper bounds are set.
tau_sqr_l_free	Logical matrix indicating which strictly-lower-triangular elements of tau_sqr_l are free. Ignored if tau_sqr_diag = TRUE.
tau_sqr_l_values	Numeric matrix of starting values for the strictly-lower-triangular elements of tau_sqr_l. If NULL, defaults to a null matrix.
tau_sqr_l_lbound	Numeric matrix with lower bounds for tau_sqr_l. If NULL, no lower bounds are set.
tau_sqr_l_ubound	Numeric matrix with upper bounds for tau_sqr_l. If NULL, no upper bounds are set.
mu_x_free	Logical vector. Optional vector of free (TRUE) parameters for mu_x.
mu_x_values	Numeric vector. Optional vector of starting values for mu_x.
mu_x_lbound	Numeric vector. Optional vector of lower bound values for mu_x.
mu_x_ubound	Numeric vector. Optional vector of upper bound values for mu_x.
sigma_x_d_free	Logical vector indicating free/fixed status of the elements of sigma_x_d. If NULL, all element of sigma_x_d are free.
sigma_x_d_values	Numeric vector with starting values for sigma_x_d. If NULL, defaults to a vector of ones.
sigma_x_d_lbound	Numeric vector with lower bounds for sigma_x_d. If NULL, no lower bounds are set.
sigma_x_d_ubound	Numeric vector with upper bounds for sigma_x_d. If NULL, no upper bounds are set.
sigma_x_l_free	Logical matrix indicating which strictly-lower-triangular elements of sigma_x_l are free. Ignored if sigma_x_diag = TRUE.
sigma_x_l_values	Numeric matrix of starting values for the strictly-lower-triangular elements of sigma_x_l. If NULL, defaults to a null matrix.

<code>sigma_x_l_lbound</code>	Numeric matrix with lower bounds for <code>sigma_x_l</code> . If NULL, no lower bounds are set.
<code>sigma_x_l_ubound</code>	Numeric matrix with upper bounds for <code>sigma_x_l</code> . If NULL, no upper bounds are set.
<code>gamma_free</code>	Logical matrix. Optional matrix of free (TRUE) parameters for gamma.
<code>gamma_values</code>	Numeric matrix. Optional matrix of starting values for gamma.
<code>gamma_lbound</code>	Numeric matrix. Optional matrix of lower bound values for gamma.
<code>gamma_ubound</code>	Numeric matrix. Optional matrix of upper bound values for gamma.
<code>kappa_free</code>	Logical vector. Optional vector of free (TRUE) parameters for kappa.
<code>kappa_values</code>	Numeric vector. Optional vector of starting values for kappa.
<code>kappa_lbound</code>	Numeric vector. Optional vector of lower bound values for kappa.
<code>kappa_ubound</code>	Numeric vector. Optional vector of upper bound values for kappa.
<code>phi_free</code>	Logical matrix. Optional matrix of free (TRUE) parameters for phi.
<code>phi_values</code>	Numeric matrix. Optional matrix of starting values for phi.
<code>phi_lbound</code>	Numeric matrix. Optional matrix of lower bound values for phi.
<code>phi_ubound</code>	Numeric matrix. Optional matrix of upper bound values for phi.
<code>omega_free</code>	Logical matrix. Optional matrix of free (TRUE) parameters for omega.
<code>omega_values</code>	Numeric matrix. Optional matrix of starting values for omega.
<code>omega_lbound</code>	Numeric matrix. Optional matrix of lower bound values for omega.
<code>omega_ubound</code>	Numeric matrix. Optional matrix of upper bound values for omega.
<code>psi_diag</code>	Logical. If <code>psi_diag = TRUE</code> , <code>psi</code> is a diagonal matrix. If <code>psi_diag = FALSE</code> , <code>psi</code> is a symmetric matrix.
<code>psi_d_free</code>	Logical vector indicating free/fixed status of the elements of <code>psi_d</code> . If NULL, all element of <code>psi_d</code> are free.
<code>psi_d_values</code>	Numeric vector with starting values for <code>psi_d</code> . If NULL, defaults to a vector of ones.
<code>psi_d_lbound</code>	Numeric vector with lower bounds for <code>psi_d</code> . If NULL, no lower bounds are set.
<code>psi_d_ubound</code>	Numeric vector with upper bounds for <code>psi_d</code> . If NULL, no upper bounds are set.
<code>psi_l_free</code>	Logical matrix indicating which strictly-lower-triangular elements of <code>psi_l</code> are free. Ignored if <code>psi_diag = TRUE</code> .
<code>psi_l_values</code>	Numeric matrix of starting values for the strictly-lower-triangular elements of <code>psi_l</code> . If NULL, defaults to a null matrix.
<code>psi_l_lbound</code>	Numeric matrix with lower bounds for <code>psi_l</code> . If NULL, no lower bounds are set.
<code>psi_l_ubound</code>	Numeric matrix with upper bounds for <code>psi_l</code> . If NULL, no upper bounds are set.
<code>check_estimates</code>	Logical. Check elements of <code>v</code> for positive definiteness. If the test fails, the function generates a near positive definite matrix to replace the original using <code>Matrix::nearPD()</code> .

<code>robust</code>	Logical. If TRUE, calculate robust (sandwich) sampling variance-covariance matrix in stage 2.
<code>alpha</code>	NUmeric. Alpha for test of significance and confidence intervals.
<code>seed</code>	Random seed for reproducibility.
<code>tries_explore</code>	Integer. Number of extra tries for the wide exploration phase.
<code>tries_local</code>	Integer. Number of extra tries for local polishing.
<code>max_attempts</code>	Integer. Maximum number of remediation attempts after the first Hessian computation fails the criteria.
<code>silent</code>	Logical. If TRUE, suppresses messages during the model fitting stage.
<code>ncores</code>	Positive integer. Number of cores to use.

Value

Returns an object of class `metadynmeta` which is a list with the following elements:

call Function call.

args List of function arguments.

fun Function used ("Meta").

output A fitted OpenMx model.

robust Output from `OpenMx::mxRobustSE()` with argument `details = TRUE` if `robust = TRUE`.

Author(s)

Ivan Jacob Agaloos Pesigan

References

- Cheung, M. W.-L. (2015). *Meta-analysis: A structural equation modeling approach*. Wiley. doi:[10.1002/9781118957813](https://doi.org/10.1002/9781118957813)
- Neale, M. C., Hunter, M. D., Pritikin, J. N., Zahery, M., Brick, T. R., Kirkpatrick, R. M., Estabrook, R., Bates, T. C., Maes, H. H., & Boker, S. M. (2015). OpenMx 2.0: Extended structural equation and statistical modeling. *Psychometrika*, 81(2), 535–549. doi:[10.1007/s1133601494358](https://doi.org/10.1007/s1133601494358)

See Also

Other Meta-Analysis of VAR Functions: [MetaVARMx\(\)](#)

Examples

```
if (requireNamespace("simStateSpace")) {
  # Generate data using the simStateSpace package-----
  library(simStateSpace)
  set.seed(42)
  n <- 5
  time <- 100
  p <- 2
  alpha <- rep(x = 0, times = p)
```

```

beta <- 0.50 * diag(p)
psi <- 0.001 * diag(p)
psi_l <- t(chol(psi))
mu0 <- SSMMeanEta(
  beta = beta,
  alpha = alpha
)
sigma0 <- SSMCovEta(
  beta = beta,
  psi = psi
)
sigma0_l <- t(chol(sigma0))
sim <- SimSSMVARFixed(
  n = n,
  time = time,
  mu0 = mu0,
  sigma0_l = sigma0_l,
  alpha = alpha,
  beta = beta,
  psi_l = psi_l
)
data <- as.data.frame(sim)

# Stage 1-----
library(fitVARMxID)
stage1 <- FitVARMxID(
  data = data,
  observed = paste0("y", seq_len(p)),
  id = "id",
  center = TRUE
)
summary(stage1)
# Stage 2-----
# Meta-analyze set point vector and matrix of lagged-effects
y <- coef(
  object = stage1,
  mu = TRUE,
  beta = TRUE,
  alpha = FALSE,
  nu = FALSE,
  psi = FALSE,
  theta = FALSE
)
v <- vcov(
  object = stage1,
  mu = TRUE,
  beta = TRUE,
  alpha = FALSE,
  nu = FALSE,
  psi = FALSE,
  theta = FALSE
)
library(metaDyn)

```

```

stage2 <- Meta(y = y, v = v, random = FALSE)
# Methods for the output of the Meta() function
print(stage2)
summary(stage2)
coef(stage2)
vcov(stage2)
confint(stage2)
extract(stage2, what = "alpha")
}

```

MetaVARMx

Fit Multivariate Meta-Analysis (metaVAR via OpenMx)

Description

This function estimates fixed-, random-, or mixed-effects meta-analytic parameters using per-individual coefficient estimates and their sampling variance-covariance matrices. Optionally, it fits distal-outcome models in which between-person outcomes are regressed on between-person covariates and the meta-analyzed parameters/effect sizes. This function uses the estimated coefficients and sampling variance-covariance matrix from each individual fitted using the `fitVARMxID::FitVARMxID()` function.

Usage

```

MetaVARMx(
  object,
  x = NULL,
  z = NULL,
  drop = NULL,
  random = TRUE,
  fixed_x = TRUE,
  alpha_free = NULL,
  alpha_values = NULL,
  alpha_lbound = NULL,
  alpha_ubound = NULL,
  tau_sqr_diag = FALSE,
  tau_sqr_d_free = NULL,
  tau_sqr_d_values = NULL,
  tau_sqr_d_lbound = NULL,
  tau_sqr_d_ubound = NULL,
  tau_sqr_l_free = NULL,
  tau_sqr_l_values = NULL,
  tau_sqr_l_lbound = NULL,
  tau_sqr_l_ubound = NULL,
  mu_x_free = NULL,
  mu_x_values = NULL,

```

```
mu_x_lbound = NULL,  
mu_x_ubound = NULL,  
sigma_x_d_free = NULL,  
sigma_x_d_values = NULL,  
sigma_x_d_lbound = NULL,  
sigma_x_d_ubound = NULL,  
sigma_x_l_free = NULL,  
sigma_x_l_values = NULL,  
sigma_x_l_lbound = NULL,  
sigma_x_l_ubound = NULL,  
gamma_free = NULL,  
gamma_values = NULL,  
gamma_lbound = NULL,  
gamma_ubound = NULL,  
kappa_free = NULL,  
kappa_values = NULL,  
kappa_lbound = NULL,  
kappa_ubound = NULL,  
phi_free = NULL,  
phi_values = NULL,  
phi_lbound = NULL,  
phi_ubound = NULL,  
omega_free = NULL,  
omega_values = NULL,  
omega_lbound = NULL,  
omega_ubound = NULL,  
psi_diag = FALSE,  
psi_d_free = NULL,  
psi_d_values = NULL,  
psi_d_lbound = NULL,  
psi_d_ubound = NULL,  
psi_l_free = NULL,  
psi_l_values = NULL,  
psi_l_lbound = NULL,  
psi_l_ubound = NULL,  
check_estimates = TRUE,  
effects = TRUE,  
set_point = TRUE,  
int_meas = TRUE,  
int_dyn = TRUE,  
cov_meas = TRUE,  
cov_dyn = TRUE,  
robust_v = FALSE,  
robust = FALSE,  
alpha = 0.05,  
seed = NULL,  
tries_explore = 100,  
tries_local = 100,
```

```

    max_attempts = 10,
    silent = FALSE,
    ncores = NULL
)

```

Arguments

object	Output of the <code>fitVARMxID::FitVARMxID()</code> function.
x	An optional list. Each element of the list is a numeric vector of covariates.
z	An optional list. Each element of the list is a numeric vector of distal outcomes.
drop	Optional vector of unique IDs to drop.
random	Logical. If <code>random = TRUE</code> , estimates random effects. If <code>random = FALSE</code> , <code>tau_sqr</code> is a null matrix.
fixed_x	Logical. If <code>fixed_x = TRUE</code> covariates are treated as fixed. If <code>fixed_x = FALSE</code> covariates are treated as stochastic.
alpha_free	Logical vector. Optional vector of free (TRUE) parameters for alpha.
alpha_values	Numeric vector. Optional vector of starting values for alpha.
alpha_lbound	Numeric vector. Optional vector of lower bound values for alpha.
alpha_ubound	Numeric vector. Optional vector of upper bound values for alpha.
tau_sqr_diag	Logical. If <code>tau_sqr_diag = TRUE</code> , <code>tau_sqr</code> is a diagonal matrix. If <code>tau_sqr_diag = FALSE</code> , <code>tau_sqr</code> is a symmetric matrix.
tau_sqr_d_free	Logical vector indicating free/fixed status of the elements of <code>tau_sqr_d</code> . If NULL, all element of <code>tau_sqr_d</code> are free.
tau_sqr_d_values	Numeric vector with starting values for <code>tau_sqr_d</code> . If NULL, defaults to a vector of ones.
tau_sqr_d_lbound	Numeric vector with lower bounds for <code>tau_sqr_d</code> . If NULL, no lower bounds are set.
tau_sqr_d_ubound	Numeric vector with upper bounds for <code>tau_sqr_d</code> . If NULL, no upper bounds are set.
tau_sqr_l_free	Logical matrix indicating which strictly-lower-triangular elements of <code>tau_sqr_l</code> are free. Ignored if <code>tau_sqr_diag = TRUE</code> .
tau_sqr_l_values	Numeric matrix of starting values for the strictly-lower-triangular elements of <code>tau_sqr_l</code> . If NULL, defaults to a null matrix.
tau_sqr_l_lbound	Numeric matrix with lower bounds for <code>tau_sqr_l</code> . If NULL, no lower bounds are set.
tau_sqr_l_ubound	Numeric matrix with upper bounds for <code>tau_sqr_l</code> . If NULL, no upper bounds are set.
mu_x_free	Logical vector. Optional vector of free (TRUE) parameters for <code>mu_x</code> .

<code>mu_x_values</code>	Numeric vector. Optional vector of starting values for <code>mu_x</code> .
<code>mu_x_lbound</code>	Numeric vector. Optional vector of lower bound values for <code>mu_x</code> .
<code>mu_x_ubound</code>	Numeric vector. Optional vector of upper bound values for <code>mu_x</code> .
<code>sigma_x_d_free</code>	Logical vector indicating free/fixed status of the elements of <code>sigma_x_d</code> . If NULL, all element of <code>sigma_x_d</code> are free.
<code>sigma_x_d_values</code>	Numeric vector with starting values for <code>sigma_x_d</code> . If NULL, defaults to a vector of ones.
<code>sigma_x_d_lbound</code>	Numeric vector with lower bounds for <code>sigma_x_d</code> . If NULL, no lower bounds are set.
<code>sigma_x_d_ubound</code>	Numeric vector with upper bounds for <code>sigma_x_d</code> . If NULL, no upper bounds are set.
<code>sigma_x_l_free</code>	Logical matrix indicating which strictly-lower-triangular elements of <code>sigma_x_l</code> are free. Ignored if <code>sigma_x_diag</code> = TRUE.
<code>sigma_x_l_values</code>	Numeric matrix of starting values for the strictly-lower-triangular elements of <code>sigma_x_l</code> . If NULL, defaults to a null matrix.
<code>sigma_x_l_lbound</code>	Numeric matrix with lower bounds for <code>sigma_x_l</code> . If NULL, no lower bounds are set.
<code>sigma_x_l_ubound</code>	Numeric matrix with upper bounds for <code>sigma_x_l</code> . If NULL, no upper bounds are set.
<code>gamma_free</code>	Logical matrix. Optional matrix of free (TRUE) parameters for <code>gamma</code> .
<code>gamma_values</code>	Numeric matrix. Optional matrix of starting values for <code>gamma</code> .
<code>gamma_lbound</code>	Numeric matrix. Optional matrix of lower bound values for <code>gamma</code> .
<code>gamma_ubound</code>	Numeric matrix. Optional matrix of upper bound values for <code>gamma</code> .
<code>kappa_free</code>	Logical vector. Optional vector of free (TRUE) parameters for <code>kappa</code> .
<code>kappa_values</code>	Numeric vector. Optional vector of starting values for <code>kappa</code> .
<code>kappa_lbound</code>	Numeric vector. Optional vector of lower bound values for <code>kappa</code> .
<code>kappa_ubound</code>	Numeric vector. Optional vector of upper bound values for <code>kappa</code> .
<code>phi_free</code>	Logical matrix. Optional matrix of free (TRUE) parameters for <code>phi</code> .
<code>phi_values</code>	Numeric matrix. Optional matrix of starting values for <code>phi</code> .
<code>phi_lbound</code>	Numeric matrix. Optional matrix of lower bound values for <code>phi</code> .
<code>phi_ubound</code>	Numeric matrix. Optional matrix of upper bound values for <code>phi</code> .
<code>omega_free</code>	Logical matrix. Optional matrix of free (TRUE) parameters for <code>omega</code> .
<code>omega_values</code>	Numeric matrix. Optional matrix of starting values for <code>omega</code> .
<code>omega_lbound</code>	Numeric matrix. Optional matrix of lower bound values for <code>omega</code> .
<code>omega_ubound</code>	Numeric matrix. Optional matrix of upper bound values for <code>omega</code> .

psi_diag	Logical. If psi_diag = TRUE, psi is a diagonal matrix. If psi_diag = FALSE, psi is a symmetric matrix.
psi_d_free	Logical vector indicating free/fixed status of the elements of psi_d. If NULL, all element of psi_d are free.
psi_d_values	Numeric vector with starting values for psi_d. If NULL, defaults to a vector of ones.
psi_d_lbound	Numeric vector with lower bounds for psi_d. If NULL, no lower bounds are set.
psi_d_ubound	Numeric vector with upper bounds for psi_d. If NULL, no upper bounds are set.
psi_l_free	Logical matrix indicating which strictly-lower-triangular elements of psi_l are free. Ignored if psi_diag = TRUE.
psi_l_values	Numeric matrix of starting values for the strictly-lower-triangular elements of psi_l. If NULL, defaults to a null matrix.
psi_l_lbound	Numeric matrix with lower bounds for psi_l. If NULL, no lower bounds are set.
psi_l_ubound	Numeric matrix with upper bounds for psi_l. If NULL, no upper bounds are set.
check_estimates	Logical. Check elements of v for positive definiteness. If the test fails, the function generates a near positive definite matrix to replace the original using <code>Matrix::nearPD()</code> .
effects	Logical. If effects = TRUE, include estimates of the dynamic effects matrix, if available. If effects = FALSE, exclude estimates of the dynamic effects matrix.
set_point	Logical. If set_point = TRUE, include estimates of the set-point vector, if available. If set_point = FALSE, exclude estimates of the set-point vector.
int_meas	Logical. If int_meas = TRUE, include estimates of the measurement intercept vector, if available. If int_meas = FALSE, exclude estimates of the measurement intercept vector.
int_dyn	Logical. If int_dyn = TRUE, include estimates of the dynamic process intercept vector, if available. If int_dyn = FALSE, exclude estimates of the dynamic process intercept vector.
cov_meas	Logical. If cov_meas = TRUE, include estimates of the measurement error covariance matrix, if available. If cov_meas = FALSE, exclude estimates of the measurement error covariance matrix.
cov_dyn	Logical. If cov_dyn = TRUE, include estimates of the process noise covariance matrix, if available. If cov_dyn = FALSE, exclude estimates of the process noise covariance matrix.
robust_v	Logical. If TRUE, use robust (sandwich) sampling variance-covariance matrix in stage 1. If FALSE, use normal theory sampling variance-covariance matrix in stage 1.
robust	Logical. If TRUE, calculate robust (sandwich) sampling variance-covariance matrix in stage 2.
alpha	Numeric. Alpha for test of significance and confidence intervals.
seed	Random seed for reproducibility.
tries_explore	Integer. Number of extra tries for the wide exploration phase.

<code>tries_local</code>	Integer. Number of extra tries for local polishing.
<code>max_attempts</code>	Integer. Maximum number of remediation attempts after the first Hessian computation fails the criteria.
<code>silent</code>	Logical. If TRUE, suppresses messages during the model fitting stage.
<code>ncores</code>	Positive integer. Number of cores to use.

Value

Returns an object of class `metadynmeta` which is a list with the following elements:

call Function call.

args List of function arguments.

fun Function used ("Meta").

output A fitted OpenMx model.

robust Output from `OpenMx::mxRobustSE()` with argument `details = TRUE` if `robust = TRUE`.

Author(s)

Ivan Jacob Agaloos Pesigan

References

- Cheung, M. W.-L. (2015). *Meta-analysis: A structural equation modeling approach*. Wiley. doi:10.1002/9781118957813
- Neale, M. C., Hunter, M. D., Pritikin, J. N., Zahery, M., Brick, T. R., Kirkpatrick, R. M., Estabrook, R., Bates, T. C., Maes, H. H., & Boker, S. M. (2015). OpenMx 2.0: Extended structural equation and statistical modeling. *Psychometrika*, 81(2), 535–549. doi:10.1007/s1133601494358

See Also

Other Meta-Analysis of VAR Functions: `Meta()`

Examples

```
if (requireNamespace("simStateSpace")) {
  # Generate data using the simStateSpace package-----
  library(simStateSpace)
  set.seed(42)
  n <- 5
  time <- 100
  p <- 2
  alpha <- rep(x = 0, times = p)
  beta <- 0.50 * diag(p)
  psi <- 0.001 * diag(p)
  psi_l <- t(chol(psi))
  mu0 <- SSMMeanEta(
    beta = beta,
    alpha = alpha
  )
}
```



```

sigma0 <- SSMCovEta(
  beta = beta,
  psi = psi
)
sigma0_l <- t(chol(sigma0))
sim <- SimSSMVARFixed(
  n = n,
  time = time,
  mu0 = mu0,
  sigma0_l = sigma0_l,
  alpha = alpha,
  beta = beta,
  psi_l = psi_l
)
data <- as.data.frame(sim)

# Stage 1-----
library(fitVARmxD)
stage1 <- FitVARmxD(
  data = data,
  observed = paste0("y", seq_len(p)),
  id = "id",
  center = TRUE
)
summary(stage1)
# Stage 2-----
# Meta-analyze set point vector and matrix of lagged-effects
library(metaDyn)
stage2 <- MetaVARmxD(
  object = stage1,
  random = FALSE,
  effects = TRUE,
  set_point = TRUE,
  int_meas = FALSE,
  int_dyn = FALSE,
  cov_meas = FALSE,
  cov_dyn = FALSE
)
# Methods for the output of the MetaVARmxD() function
print(stage2)
summary(stage2)
coef(stage2)
vcov(stage2)
confint(stage2)
extract(stage2, what = "alpha")
}

```

Description

Print Method for Object of Class metadynmeta

Usage

```
## S3 method for class 'metadynmeta'
print(
  x,
  alpha = NULL,
  ci_type = "wald",
  robust = NULL,
  nrep = 1000L,
  seed = NULL,
  digits = 4,
  ...
)
```

Arguments

<code>x</code>	an object of class metadynmeta.
<code>alpha</code>	Numeric vector. Significance level α . If NULL, the function will check object for alpha used in model fitting.
<code>ci_type</code>	Character string. Valid values are "wald" and "mc".
<code>robust</code>	Logical. If TRUE, use robust (sandwich) sampling variance-covariance matrix. If FALSE, use normal theory sampling variance-covariance matrix. If NULL, the function will check object if robust standard errors are available.
<code>nrep</code>	Positive integer. Number of replications for <code>ci_type = "mc"</code> .
<code>seed</code>	Random seed for <code>ci_type = "mc"</code> .
<code>digits</code>	Integer indicating the number of decimal places to display.
<code>...</code>	further arguments.

Value

Returns a matrix of estimates, standard errors, test statistics, degrees of freedom, p-values, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

summary.metadynmeta *Summary Method for Object of Class metadynmeta*

Description

Summary Method for Object of Class metadynmeta

Usage

```
## S3 method for class 'metadynmeta'
summary(
  object,
  alpha = NULL,
  ci_type = "wald",
  robust = NULL,
  nrep = 1000L,
  seed = NULL,
  ncores = NULL,
  digits = 4,
  ...
)
```

Arguments

object	an object of class metadynmeta.
alpha	Numeric vector. Significance level α . If NULL, the function will check object for alpha used in model fitting.
ci_type	Character string. Valid values are "wald" and "mc".
robust	Logical. If TRUE, use robust (sandwich) sampling variance-covariance matrix. If FALSE, use normal theory sampling variance-covariance matrix. If NULL, the function will check object if robust standard errors are available.
nrep	Positive integer. Number of replications for ci_type = "mc".
seed	Random seed for ci_type = "mc".
ncores	Positive integer. Number of cores to use for ci_type = "mc".
digits	Integer indicating the number of decimal places to display.
...	further arguments.

Value

Returns a matrix of estimates, standard errors, test statistics, degrees of freedom, p-values, and confidence intervals.

Author(s)

Ivan Jacob Agaloos Pesigan

vcov.metadynmeta	<i>Variance-Covariance Matrix Method for an Object of Class metadynmeta</i>
------------------	---

Description

Variance-Covariance Matrix Method for an Object of Class metadynmeta

Usage

```
## S3 method for class 'metadynmeta'  
vcov(object, robust = NULL, ...)
```

Arguments

object	an object of class metadynmeta.
robust	Logical. If TRUE, use robust (sandwich) sampling variance-covariance matrix. If FALSE, use normal theory sampling variance-covariance matrix. If NULL, the function will check object if robust standard errors are available.
...	further arguments.

Value

Returns the sampling variance-covariance matrix of the estimated parameters.

Author(s)

Ivan Jacob Agaloos Pesigan

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