Population stochastic modelling (PSM)-An R package for mixed-effects models based on stochastic differential equations - DTU Orbit (12/08/2019)

Population stochastic modelling (PSM)-An R package for mixed-effects models based on stochastic differential equations
This article presents a package for the statistical program R that is able to handle SDEs in a mixed-effects setting. The estimation method implemented is the FOCE1 approximation to the population likelihood which is generated from the individual likelihoods that are approximated using the Extended Kalman Filter's one-step predictions.

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