Package ‘CommonMean.Copula’

January 4, 2022

Type Package
Title Common Mean Vector under Copula Models
Version 1.0.4
Date 2022-01-04
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Description Estimate bivariate common mean vector under copula models with known correlation. In the current version, available copulas are the Clayton, Gumbel, Frank, Farlie-Gumbel-Morgenstern (FGM), and normal copulas. See Shih et al. (2019) <doi:10.1080/02331888.2019.1581782> and Shih et al. (2021) <under review> for details under the FGM and general copulas, respectively.
Depends pracma, mvtnorm
License GPL-2
Encoding UTF-8
RoxygenNote 7.1.2
Repository CRAN
NeedsCompilation no
Date/Publication 2022-01-04 11:50:07 UTC

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Description

Estimate bivariate common mean vector under copula models with known correlation. A maximum likelihood estimation procedure is employed. In the current version, available copulas are the Clayton, Gumbel, Frank, Farlie-Gumbel-Morgenstern (FGM), and normal copulas. See Shih et al. (2019) and Shih et al. (2021) for details under the FGM and general copulas, respectively.

Details

The method implemented in this package can be used for bivariate meta-analyses. See Shih et al. (2019) and Shih et al. (2021) for the example of bivariate entrance exam data analysis.

Author(s)

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References


Usage

CommonMean.Copula(Y1, Y2, Sigma1, Sigma2, rho, copula = "Clayton")
**CommonMean.Copula**

**Arguments**

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y1</td>
<td>Outcome 1</td>
</tr>
<tr>
<td>Y2</td>
<td>Outcome 2</td>
</tr>
<tr>
<td>Sigma1</td>
<td>Standard deviation of outcome 1.</td>
</tr>
<tr>
<td>Sigma2</td>
<td>Standard deviation of outcome 2.</td>
</tr>
<tr>
<td>rho</td>
<td>Correlation coefficient between outcomes.</td>
</tr>
<tr>
<td>copula</td>
<td>The copula to be used with possible options &quot;Clayton&quot;, &quot;Gumbel&quot;, &quot;Frank&quot;, &quot;FGM&quot;, and &quot;normal&quot;.</td>
</tr>
</tbody>
</table>

**Details**

We apply "optim" routine to maximize the log-likelihood function. In addition, boundary corrected correlations will be used (Shih et al., 2019).

**Value**

<table>
<thead>
<tr>
<th>Outcome 1</th>
<th>Outcome 1.</th>
</tr>
</thead>
<tbody>
<tr>
<td>Outcome 2</td>
<td>Outcome 2.</td>
</tr>
<tr>
<td>Correlation</td>
<td>Correlation coefficient between outcomes.</td>
</tr>
<tr>
<td>Sample size</td>
<td>Sample size.</td>
</tr>
<tr>
<td>Copula</td>
<td>Selected copula.</td>
</tr>
<tr>
<td>Copula parameter</td>
<td>Copula parameter.</td>
</tr>
<tr>
<td>Corrected correlation</td>
<td>Boundary corrected correlations.</td>
</tr>
<tr>
<td>CommonMean 1</td>
<td>Estimation results of outcome 1.</td>
</tr>
<tr>
<td>CommonMean 2</td>
<td>Estimation results of outcome 2.</td>
</tr>
<tr>
<td>V</td>
<td>Covariance matrix of the common mean vector estimate.</td>
</tr>
<tr>
<td>Log-likelihood values</td>
<td>Fitted log-likelihood values.</td>
</tr>
</tbody>
</table>

**Note**

When rho is 1 or -1, there are some computational issues since the copula parameter may correspond to infinite or negative infinite under some copulas. For the Clayton copula, if rho > 0.95, it will be approximated by 0.95. For the Frank copula, if rho > 0.95 or rho < -0.95, it will be approximated by 0.95 or -0.95, respectively.

**References**


Examples

library(CommonMean.Copula)
Y1 = c(35,25,30,50,60)  # outcome 1
Y2 = c(30,30,50,65,40)  # outcome 2
Sigma1 = c(1.3,1.4,1.5,2.0,1.8)  # SE of outcome 1
Sigma2 = c(1.7,1.9,2.5,2.2,1.8)  # SE of outcome 2
rho = c(0.4,0.7,0.6,0.7,0.6)  # correlation between two outcomes
CommonMean.Copula(Y1,Y2,Sigma1,Sigma2,rho)  # input
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