Package ‘PoisBinOrd’

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Type Package

Title Data Generation with Poisson, Binary and Ordinal Components

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Description Generation of multiple count, binary and ordinal variables simultaneously given the marginal characteristics and association structure. Throughout the package, the word ‘Poisson’ is used to imply count data under the assumption of Poisson distribution.

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**Description**

Provides R functions for generation of multiple count, binary and ordinal variables simultaneously given the marginal characteristics and association structure.

**Details**

Package: PoisBinOrd
Type: Package
Version: 1.4.1
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PoisBinOrd package consists of ten functions. The functions validationNbin, validationNord, and validationNcorr validate the specified quantities to prevent users from committing obvious specification errors. correlationNlimits returns the lower and upper bounds of the pairwise correlation of Poisson-Poisson, Poisson-binary, Poisson-ordinal, binary-binary, binary-ordinal, and ordinal-ordinal combinations given their marginal distributions, i.e. returns the range of feasible pairwise correlations. The function correlationNboundNcheck checks the validity of the values of pairwise correlations. The functions intermediateNcorrNPp, intermediateNcorrNbo, and intermediateNcorrNPBO computes intermediate correlation matrix for Poisson-Poisson combinations, binary/ordinal and binary/ordinal combinations, and Poisson and binary/ordinal combinations, respectively. The function overallNcorrNmat assembles the final correlation matrix. The engine function genNpoisbinord generates mixed data in accordance with the specified marginal and correlational quantities. Throughout the package, variables are supposed to be inputted in a certain order, namely, first count variables, next binary variables, and then ordinal variables should be placed.

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**References**


correlation.bound.check

Checks if the pairwise correlation among variables are within the feasible range

Description
This function checks if there are range violations among correlation of Poisson-Poisson, Poisson-binary, Poisson-ordinal, binary-binary, binary-ordinal, and ordinal-ordinal combinations.

Usage
```
```

Arguments
- `n.P`: Number of Poisson variables.
- `n.B`: Number of binary variables.
- `n.O`: Number of ordinal variables.
- `lambda.vec`: Rate vector for Poisson variables.
- `prop.vec`: Probability vector for binary variables.
- `prop.list`: A list of probability vectors for ordinal variables.
- `corr.vec`: Vector of elements below the diagonal of correlation matrix ordered column-wise.
- `corr.mat`: Specified correlation matrix.

Value
The function returns TRUE if no specification problem is encountered. Otherwise, it returns an error message.

References

See Also
- `validation.corr`, `correlation.limits`
correlation.limits

Computes lower and upper correlation bounds for each pair of variables.

Description

This function computes lower and upper limits for pairwise correlations of Poisson-Poisson, Poisson-binary, Poisson-ordinal, binary-binary, binary-ordinal, and ordinal-ordinal combinations.

Usage

```
```

Arguments

- `n.P`: Number of Poisson variables.
- `n.B`: Number of binary variables.
- `n.O`: Number of ordinal variables.
- `lambda.vec`: Rate vector for Poisson variables.
- `prop.vec`: Probability vector for binary variables.
- `prop.list`: A list of probability vectors for ordinal variables.

Examples

```r
## Not run:
n.P<1
n.B<1
n.O<1
lambda.vec<-c(1)
prop.vec<-c(0.3)
prop.list<-list(c(0.3,0.6))
corr.mat=matrix(c(1,0.2,0.1,0.2,1,0.5,0.1,0.5,1),3,3)

n.P<2
n.B<2
n.O<2
lambda.vec<-c(1,2)
prop.vec<-c(0.3,0.5)
prop.list<-list(c(0.3,0.6),c(0.5,0.6))
corr.mat=matrix(c(0.8,6,6)
diag(corr.mat)=1

## End(Not run)
```
correlation.limits

Details
While the function computes the exact lower and upper bounds for pairwise correlations among binary-binary variables as formulated in Demirtas et al. (2012), it computes approximate lower and upper bounds for pairwise correlations among Poisson-Poisson, Poisson-binary, Poisson-ordinal, binary-ordinal, and ordinal-ordinal variables through the method suggested by Demirtas and Hedeker (2011).

Value
The function returns a matrix of size \((n.P + n.B + n.O)^2\), where the lower triangular part of the matrix contains the lower bounds and the upper triangular part of the matrix contains the upper bounds of the feasible correlations.

References

See Also
validation.cor.correlation.bound.check

Examples
```r
## Not run:
n.P<-3
n.B<-2
n.O<-3
lambda.vec<-c(1,2,3)
prop.vec<-c(0.3,0.5)
prop.list<-list(c(0.3,0.6),c(0.25,0.5,0.75),c(0.1,0.2,0.8,0.9))

#Correlation limits among Poisson variables
correlation.limits(n.P,n.B=0,n.O=0,lambda.vec,prop.vec=NULL,prop.list=NULL)

#See also Cor.PP.Limit in R package PoisNor

#Correlation limits among binary variables
correlation.limits(n.P=0,n.B=0,b=0,lambda.vec=NULL,prop.vec=NULL,prop.list=NULL)

#See also correlation.limits in R package BinNonNor

#Correlation limits among ordinal variables
correlation.limits(n.P=0,n.B=0,n.O=0,lambda.vec=NULL,prop.vec=NULL,prop.list=NULL)

#See also Limit_forOO in R package OrdNor

#Correlation limits among Poisson and binary variables and within themselves.
correlation.limits(n.P,n.B,n.O=0,lambda.vec,prop.vec,prop.list=NULL)
```
\texttt{gen.PoisBinOrd} \\

Simulates a sample of size \( n \) from a set of multivariate Poisson, binary, and ordinal variables

**Description**

This function simulates a sample of size \( n \) from a set of multivariate Poisson, binary, and ordinal data with pre-specified marginals and a correlation matrix.

**Usage**

\[
\text{gen.PoisBinOrd}(n, n.P, n.B, n.O, \text{lambda.vec} = \text{NULL}, \text{prop.vec} = \text{NULL}, \text{prop.list} = \text{NULL}, \text{final.corr.mat})
\]

**Arguments**

- \( n \) Number of variates.
- \( n.P \) Number of Poisson variables.
- \( n.B \) Number of binary variables.
- \( n.O \) Number of ordinal variables.
- \( \text{lambda.vec} \) Rate vector for Poisson variables.
- \( \text{prop.vec} \) Probability vector for binary variables.
- \( \text{prop.list} \) A list of probability vectors for ordinal variables.
- \( \text{final.corr.mat} \) Final correlation matrix produced from \texttt{overall.corr.mat}

**Value**

A matrix of size \( n^* (n.P + n.B + n.O) \), of which the first \( n.P \) columns are Poisson variables, the next \( n.B \) columns are binary variables, and the last \( n.O \) columns are ordinal variables.
intermediate.corr.BO

Examples

```r
## Not run:
n=10000
n.P<2
n.B<2
n.0<2
lambda.vec<-sample(10,2)
prop.vec<-runif(2)
prop.list<-list(c(0.3,0.6,0.7),c(0.2,0.3,0.5))
M=c(-0.05, 0.26, 0.14, 0.09, 0.14, 0.12, 0.13, -0.02, 0.17, 0.11,
-0.04, 0.19, 0.10, 0.35, 0.39)
N=diag(6)
N[lower.tri(N)]=M
corr.mat=N+t(N)
diag(corr.mat)<1
final.corr.mat=overall.corr.mat(n.P,n.B,n.0,lambda.vec,prop.vec,
prop.list,corr.vec=NULL,corr.mat)
mymixdata=gen.PoisBinOrd(n.P,n.B,n.0,lambda.vec,prop.vec,prop.list,
final.corr.mat)

## End(Not run)
```

intermediate.corr.BO  Computes an intermediate normal correlation matrix for any combination of binary and ordinal variables given the specified correlation matrix

Description

Computes an intermediate normal correlation matrix for any combination of binary and ordinal variables before dichotomization/ordinalization given the specified correlation matrix as formulated in Ferrari and Barbiero (2012).

Usage

```r
intermediate.corr.BO(n.B, n.0, prop.vec = NULL, prop.list = NULL, corr.vec = NULL, corr.mat = NULL)
```

Arguments

- **n.B**: Number of binary variables.
- **n.0**: Number of ordinal variables.
- **prop.vec**: Probability vector for binary variables.
- **prop.list**: A list of probability vectors for ordinal variables.
- **corr.vec**: Vector of elements below the diagonal of correlation matrix ordered column-wise.
- **corr.mat**: Specified correlation matrix.
Value


References


See Also

intermediate.corr.PBO

Examples

```r
## Not run:
n.B=1
n.0=2
prop.vec=0.7
prop.list=list(cumsum(c(0.30, 0.40)), cumsum(c(0.4, 0.2, 0.3)))
corr.mat=matrix(c(
  1.0000000, 0.1767231, 0.306186,
  0.1767231, 1.0000000, -0.139923,
  0.306186, -0.1399230, 1.0000000),3,3)
intmatBO=intermediate.corr.BO(n.B,n.0,prop.vec,prop.list,corr.vec=NULL,corr.mat)

n.B=1
n.0=1
prop.vec=c(0.3)
prop.list=list(c(0.3,0.6))
corr.mat=matrix(c(1,0.2,0.1,0.2,1,0.5,0.1,0.5,1),3,3)
intmatBO=intermediate.corr.BO(n.B,n.0,prop.vec,prop.list,corr.vec=NULL,corr.mat)

n.B=2
prop.vec=c(0.4,0.7)
corr.mat=matrix(c(1,-0.3,-0.3,1,2,2)
intmatBB=intermediate.corr.BO(n.B,n.0=0,prop.vec,prop.list=NULL,corr.vec=NULL,corr.mat)

#See Tetra.Corr.BB in R package BinNonNor
#Tetra.Corr.BB(n.BB=2,prop.vec=c(0.4,0.7),corr.vec=NULL,corr.mat=corr.mat)

n.B=0
n.0=2
prop.list=list(cumsum(c(0.30, 0.40)), cumsum(c(0.4,0.2,0.3)))
corr.mat=matrix(c(1.0000000, -0.139923,-0.139923,1.0000000),2,2)
intmatOO=intermediate.corr.BO(n.B,n.0,prop.vec=NULL,prop.list,corr.vec=NULL,corr.mat)
```
intermediate.corr.PBO

Computes the pairwise entries of the intermediate normal correlation matrix for all Poisson-binary and Poisson-ordinal variable combinations given the specified correlation matrix.

Description

This function computes the pairwise entries of the intermediate normal correlation matrix for all Poisson-binary and Poisson-ordinal variable combinations given the specified correlation matrix as formulated in Amatya and Demirtas (2015).

Usage


Arguments

n.P Number of Poisson variables.

n.B Number of binary variables.

n.O Number of ordinal variables.

lambda.vec Rate vector for Poisson variables.

prop.vec Probability vector for binary variables.

prop.list A list of probability vectors for ordinal variables.

corr.vec Vector of elements below the diagonal of correlation matrix ordered column-wise.

corr.mat Specified correlation matrix.

Value


References

intermediate.corr.PP

See Also
intermediate.corr.PP, intermediate.corr.B0

Examples
## Not run:
n.P<-1
c.B<-1
n.O<-1
lambda.vec<-c(1)
prop.vec<-c(0.3)
prop.list<-list(c(0.3,0.6))
corr.mat=matrix(c(1,0.2,0.1,0.2,1,0.5,0.1,0.5,1,3,3)


## End(Not run)

intermediate.corr.PP Computes an intermediate normal correlation matrix for Poisson variables given the specified correlation matrix

Description
This function computes the intermediate normal correlation matrix for Poisson-Poisson combinations before inverse cdf matching as formulated in Amatya and Demirtas (2015).

Usage
intermediate.corr.PP(n.P, lambda.vec, corr.vec = NULL, corr.mat = NULL)

Arguments

<table>
<thead>
<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>n.P</td>
<td>Number of Poisson variables.</td>
</tr>
<tr>
<td>lambda.vec</td>
<td>Rate vector for Poisson variables.</td>
</tr>
<tr>
<td>corr.vec</td>
<td>Vector of elements below the diagonal of correlation matrix ordered column-wise.</td>
</tr>
<tr>
<td>corr.mat</td>
<td>Specified correlation matrix.</td>
</tr>
</tbody>
</table>

Value
A correlation matrix of size n.P*n.P

References
overall.corr.mat

See Also

intermediate.corr.PBO

Examples

n.P<3
lambda.vec<-(1,2,3)
corr.mat<-(matrix(c(1,0.352,0.265,0.352,1,0.121,0.265,0.121,1),n.P,n.P)
intmatPP=intermediate.corr.PP(n.P,lambda.vec,corr.vec=NULL,corr.mat)

## Not run:
#See also cmat.star in R package PoisNor
#cmat.star(no.pois=3,no.norm=0,corMat=corr.mat,lambda=vec)

## End(Not run)

overall.corr.mat     Computes the final intermediate correlation matrix

Description

This function computes the final correlation matrix by combining pairwise intermediate correlation
matrix entries for Poisson-Poisson, Poisson-binary, Poisson-ordinal, binary-binary, binary-ordinal,
and ordinal-ordinal combinations. If the resulting correlation matrix is not positive definite, a near-
est positive matrix will be used.

Usage

overall.corr.mat(n.P, n.B, n.O, lambda.vec = NULL, prop.vec = NULL, prop.list = NULL,
corr.vec = NULL, corr.mat = NULL)

Arguments

n.P            Number of Poisson variables.
n.B            Number of binary variables.
n.O            Number of ordinal variables.
lambda.vec     Rate vector for Poisson variables.
prop.vec       Probability vector for binary variables.
prop.list      A list of probability vectors for ordinal variables.
corr.vec       Vector of elements below the diagonal of correlation matrix ordered column-
wise.
corr.mat       Specified correlation matrix.

Value

validation.bin

See Also

intermediate.correct.PP, intermediate.correct.B0, intermediate.correct.PB0

Examples

## Not run:
```
n.P<-1
n.B<-1
n.O<-1
lambda.vec<-c(1)
prop.vec<-c(0.3)
prop.list<-list(c(0.3,0.6))
corr.vec=NULL
corr.mat=matrix(c(1,0.2,0.1,0.2,1,0.5,0.1,0.5,1),3,3)
finalmat=overall.corr.mat(n.P,n.B,n.O,lambda.vec,prop.vec,prop.list,corr.vec=NULL,
corr.mat)
```

## End(Not run)

validation.bin Validates the marginal specification of the binary variables

Description

Checks whether the marginal specification of the binary part is valid and consistent.

Usage

```
validation.bin(n.B, prop.vec = NULL)
```

Arguments

- **n.B**: Number of binary variables.
- **prop.vec**: Probability vector for binary variables.

Value

The function returns TRUE if no specification problem is encountered. Otherwise, it returns an error message.

Examples

```
n.B<-3
prop.vec<-c(0.25,0.5,0.75)
validation.bin(n.B,prop.vec)
```

## Not run:
```
n.B<-3
validation.bin(n.B)
```
validation.corr

Validates the specified correlation matrix

Description

This function validates the specified correlation vector and/or matrix for appropriate dimension, symmetry, range, and positive definiteness. If both correlation matrix and correlation vector are supplied, it checks whether the matrix and vector are conformable.

Usage


Arguments

n.P Number of Poisson variables.

n.B Number of binary variables.

n.O Number of ordinal variables.

corr.vec Vector of elements below the diagonal of correlation matrix ordered columnwise.

corr.mat Specified correlation matrix.

Value

The function returns TRUE if no specification problem is encountered. Otherwise, it returns an error message.
### Description

Checks whether the marginal specification of the ordinal part is valid and consistent.

### Usage

```r
validation.ord(n.0, prop.list = NULL)
```

### Arguments

- **n.0**: Number of ordinal variables.
- **prop.list**: A list of probability vectors corresponding to each ordinal variable. The i-th element of prop.list is a vector of the cumulative probabilities defining the marginal distribution of the i-th ordinal component of the multivariate variables. If the i-th ordinal variable has k categories, the i-th vector of the prop.list will contain k-1 probability values. The k-th element is implicitly 1.

### Value

The function returns TRUE if no specification problem is encountered. Otherwise, it returns an error message.

### Examples

```r
n.P<-1
nen.B<-1
n.O<-1
corr.vec=c(0.2,0.1,0.5)

n.P<2
nen.B<2
n.O<2
corr.mat=matrix(0.5,6,6)
diag(corr.mat)=1
```
Examples

n.0<-3
prop.list<-list(c(0.3,0.6),c(0.25,0.5,0.75),c(0.1,0.2,0.3,0.9))
validation.ord(n.0,prop.list)

## Not run:
n.0<-3
validation.ord(n.0)

n.0<-NULL
prop.list<-list(c(0.3,0.6),c(0.25,0.5,0.75),c(0.1,0.2,0.3,0.9))
validation.ord(prop.list=prop.list)

n.0<-3
prop.list<-list(c(0.3,0.6),c(0.25,0.5,0.75),c(0.1,0.2,0.3,0.9))
validation.ord(-3,prop.list)

n.0<-0
prop.list<-list(c(0.3,0.6),c(0.25,0.5,0.75),c(0.1,0.2,0.3,0.9))
validation.ord(n.0,prop.list)

n.0<-5
prop.list<-list(c(0.3,0.6),c(0.25,0.5,0.75),c(0.1,0.2,0.3,0.9))
validation.ord(n.0,prop.list)

n.0<-3
prop.list<-list(c(0.3,0.6),c(0.25,0.5,-0.75),c(0.1,0.2,0.3,1.5))
validation.ord(n.0,prop.list)

n.0<-3
prop.list<-list(c(0.3,0.6),c(0.4,0.2,0.3))
validation.ord(n.0,prop.list)

## End(Not run)
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