Package ‘RRPP’

August 15, 2023

Title Linear Model Evaluation with Randomized Residuals in a Permutation Procedure

Version 1.4.0

Description Linear model calculations are made for many random versions of data. Using residual randomization in a permutation procedure, sums of squares are calculated over many permutations to generate empirical probability distributions for evaluating model effects. This packaged is described by Collyer & Adams (2018). Additionally, coefficients, statistics, fitted values, and residuals generated over many permutations can be used for various procedures including pairwise tests, prediction, classification, and model comparison. This package should provide most tools one could need for the analysis of high-dimensional data, especially in ecology and evolutionary biology, but certainly other fields, as well.

Depends R (>= 3.5.0)

License GPL (>= 3)

URL https://github.com/mlcollyer/RRPP

Encoding UTF-8

LazyData true

RoxygenNote 7.2.3

Imports parallel, ape, ggplot2, Matrix

Suggests knitr, rmarkdown, testthat (>= 3.0.0), dplyr, tibble

VignetteBuilder knitr

NeedsCompilation no

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Repository CRAN

Date/Publication 2023-08-15 19:00:02 UTC

Config/testthat/edition 3
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Description

Functions in this package allow one to evaluate linear models with residual randomization. The name, "RRPP", is an acronym for, "Randomization of Residuals in a Permutation Procedure." Through the various functions in this package, one can use randomization of residuals to generate empirical probability distributions for linear model effects, for high-dimensional data or distance matrices.

An especially useful option of this package is to fit models with either ordinary or generalized least squares estimation (OLS or GLS, respectively), using theoretic covariance matrices. Mixed linear effects can also be evaluated.
Value

Key functions for this package:

- **lm.rpp**: Fits linear models, using RRPP. plus model comparisons.
- **coef.lm.rpp**: Extract coefficients or perform test on coefficients, using RRPP.
- **predict.lm.rpp**: Predict values from lm.rpp fits and generate bootstrapped confidence intervals.
- **pairwise**: Perform pairwise tests, based on lm.rpp model fits.

Author(s)

Michael Collyer and Dean Adams

---

**add.trajectories**  
*Plot Function for RRPP*

Description

Function adds trajectories to a principal component plot

Usage

```
add.trajectories(
  TP,  
  traj.pch = 21,  
  traj.col = 1,  
  traj.lty = 1,  
  traj.lwd = 1,  
  traj.cex = 1.5,  
  traj.bg = 1,  
  start.bg = 3,  
  end.bg = 2  
)
```

Arguments

- **TP**: plot object (from *plot.trajectory.analysis*).
- **traj.pch**: Plotting "character" for trajectory points. Can be a single value or vector of length equal to the number of trajectories. See *par* and its description for pch.
- **traj.col**: The color of trajectory lines. Can be a single value or vector of length equal to the number of trajectories. See *par* and its description for col.
- **traj.lty**: Trajectory line type. Can be a single value or vector of length equal to the number of trajectories. See *par* and its description for lty.
- **traj.lwd**: Trajectory line width. Can be a single value or vector of length equal to the number of trajectories. See *par* and its description for lwd.
add.trajectories

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<tr>
<td>traj.cex</td>
<td>Trajectory point character expansion. Can be a single value or vector of length equal to the number of trajectories. See par and its description for cex.</td>
</tr>
<tr>
<td>traj.bg</td>
<td>Trajectory point background. Can be a single value or vector of length equal to the number of trajectories. See par and its description for bg.</td>
</tr>
<tr>
<td>start.bg</td>
<td>Trajectory point background, just the start points. Can be a single value or vector of length equal to the number of trajectories. See par and its description for bg. Green start points are the default.</td>
</tr>
<tr>
<td>end.bg</td>
<td>Trajectory point background, just the end points. Can be a single value or vector of length equal to the number of trajectories. See par and its description for bg. Red end points are the default.</td>
</tr>
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Details

The function adds trajectories to a plot made by plot.trajectory.analysis. This function has a restricted set of plot parameters based on the number of trajectories to be added to the plot.

Author(s)

Michael Collyer

References


See Also

plot.default and par
add.tree

Plot tool to add phylogenetic trees to ordination plots

Description

Function adds a tree based on a description of edges from a class phylo object to an existing plot made from an ordinate object.

Usage

```r
add.tree(
  OP,
  tree,
  edge.col = 1,
  edge.lty = 1,
  edge.lwd = 1,
  anc.pts = FALSE,
  return.ancs = FALSE,
  ...
)
```

Arguments

- `OP` An object with class `plot.ordinate`.
- `tree` An object of class phylo.
- `edge.col` A single value or vector equal to the number of edges for edge colors.
- `edge.lty` A single value or vector equal to the number of edges for edge line type
- `edge.lwd` A single value or vector equal to the number of edges for edge line weight.
- `anc.pts` A logical value for whether to add points for ancestral values.
- `return.ancs` A logical value for whether ancestral values should be printed.
- `...` Arguments passed onto `points`, used only for ancestral points.

Details

With some ordinate plots, it might be desirable to add a tree connecting points in a prescribed way, which would be tedious using points or lines. This function will project a tree from an object of class phylo into a plot with class, plot.ordinate. Using an edges matrix from a phylo object, this function will systematically connect plot points with lines that pass through estimated ancestral character points in the same plot space. Ancestral states are estimated assuming a Brownian motion model of evolutionary divergence.

Author(s)

Michael Collyer
See Also

`lines` and `points`

Examples

# Examples use residuals from a regression of salamander morphological
# traits against body size (snout to vent length, SVL).
# Observations are species means and a phylogenetic covariance matrix
# describes the relatedness among observations.

data("PlethMorph")
Y <- as.data.frame(PlethMorph[,c("TailLength", "HeadLength",
                        "Snout.eye", "BodyWidth",
                        "Forelimb", "Hindlimb")])
Y <- as.matrix(Y)
R <- lm.rrpp(Y ~ SVL, data = PlethMorph,
iter = 0, print.progress = FALSE)$LM$residuals
PCA <- ordinate(R, scale. = TRUE)
pc.plot <- plot(PCA, pch = 19, col = "blue")

add.tree(pc.plot, tree = PlethMorph$tree, anc.pts = TRUE,
pch = 19, cex = 0.5, col = "red")

Description

Computes an analysis of variance (ANOVA) table using distributions of random statistics from `lm.rrpp`. ANOVA can be performed on one model or multiple models. If the latter, the first model is considered a null model for comparison to other models. The ANOVA is functionally similar to a non-parametric likelihood ratio test for all null-full model comparisons Residuals from the null model will be used to generate random pseudo-values via RRPP for evaluation of subsequent models. The permutation schedule from the null model will be used for random permutations. This function does not correct for improper null models. One must assure that the null model is nested within the other models. Illogical results can be generated if this is not the case.

Usage

```r
## S3 method for class 'lm.rrpp'
anova(
  object,
  ...,
  effect.type = c("F", "cohenf", "SS", "MS", "Rsq"),
  error = NULL,
  print.progress = TRUE
)
```
Arguments

- **object**: Object from \texttt{lm.rrpp}
- **...**: Additional \texttt{lm.rrpp} model fits or other arguments passed to \texttt{anova}.
- **effect.type**: One of "F", "cohenf", "SS", "MS", "Rsq" to choose from which distribution of statistics to calculate effect sizes (Z). See \texttt{lm.rrpp}.
- **error**: An optional character string to define MS error term for calculation of F values. See \texttt{lm.rrpp} for examples.
- **print.progress**: A logical argument if multiple models are used and one wishes to view progress for sums of squares (SS) calculations.

Author(s)

Michael Collyer

Examples

```r
## Not run:
# See examples for \texttt{lm.rrpp} to see how \texttt{anova.lm.rrpp} works in conjunction with other functions
data(Pupfish)
names(Pupfish)
Pupfish$logSize <- log(Pupfish$CS) # better to not have functions in formulas

# Single-Model ANOVA
fit <- \texttt{lm.rrpp(coords ~ logSize + Sex*Pop, SS.type = "I", data = Pupfish, print.progress = FALSE, iter = 999)}
\texttt{anova(fit)}
\texttt{anova(fit, effect.type = "MS")}
\texttt{anova(fit, effect.type = "Rsq")}
\texttt{anova(fit, effect.type = "cohenf")}

# Multi-Model ANOVA (like a Likelihood Ratio Test)
fit.size <- \texttt{lm.rrpp(coords ~ logSize, SS.type = "I", data = Pupfish, print.progress = FALSE, iter = 999)}
fit.sex <- \texttt{lm.rrpp(coords ~ logSize + Sex, SS.type = "I", data = Pupfish, print.progress = FALSE, iter = 999)}
fit.pop <- \texttt{lm.rrpp(coords ~ logSize + Pop, SS.type = "I", data = Pupfish, print.progress = FALSE, iter = 999)}
\texttt{anova(fit.size, fit.sex, fit.pop, print.progress = FALSE)} # compares two models to the first

# see \texttt{lm.rrpp} examples for mixed model ANOVA example and how to vary SS type

## End(Not run)
```
classify

Deprecated functions in RRPP

Description
The following function has been deprecated in RRPP

Usage
classify()

Details
This function has been deprecated. Use prep.lda instead.

coef.lm.rrpp

 coef for lm.rrpp model fits

Description
Computes ordinary or generalized least squares coefficients over the permutations of an lm.rrpp model fit with predefined random permutations. For each coefficient vector, the Euclidean distance is calculated as an estimate of the amount of change in Y, the n x p matrix of dependent variables; larger distances mean more change in location in the data space associated with a one unit change in the model design, for the parameter described. Random coefficients are based on either RRPP or FRPP, as defined by the lm.rrpp model fit.

This function can be used to test the specific coefficients of an lm.rrpp fit. The test statistics are the distances (d), which are also standardized (Z-scores). The Z-scores might be easier to compare, as the expected values for random distances can vary among coefficient vectors.

If RRPP is used, all distributions of coefficient vector distances are based on appropriate null models, as defined by SS type. Please be aware that this can result in two seemingly strange but reasonable phenomena. First, if type II or type III SS is used, the intercept will not appear in test results (because the function seeks model parameter differences to know for which coefficients to calculate Euclidean distances). Even if it appears for type I SS, this is merely an artifact of sequential model building and there really is no meaningful test of intercept = 0. Second, Euclidean distances might not always be logical, especially when viewing univariate coefficients, in which case the expected d is |b|. Coefficients without a test are based on the full model; tests are based on the estimates of coefficients (b), given a null model. For example, for a model, y ~ b1 + b2 + b3, with type I SS, b2 will be estimated and tested, using a null model, y ~ b1 and a full model, y ~ b1 + b2. The estimate for b2 might not be the same in the test as when estimated from the model, y ~ b1 + b2 + b3. Therefore, the d statistic might not reflect what one would expect from the full model (like when using type III SS).
convert2ggplot

convert2ggplot

Convert RRPP plots to ggplot objects

Description

Function attempts to coerce plot information from an RRPP plot object to an amenable ggplot object.

Usage

convert2ggplot(object)

Arguments

object

A plot object produced from plot.lm.rp and type equals either "PC" or "regression, plot.predict.lm.rp, or plot.ordinate. Essentially, any RRPP plot except a series of diagnostic plots should work.
Details

This function will attempt to use the plot arguments from an RRPP plot object to make a ggplot that can be additionally updated, as desired. Not all plot characteristics can be converted. For example, text arguments are not currently passed to `ggplot`, as the `text` function and `geom_text` arguments do not easily align. However, one can use text arguments produced by a RRPP plot object and `geom_text` to augment a ggplot object the way they like.

This function assumes no responsibility for arguments made by `ggplot`. It merely produces a ggplot object that should resemble an RRPP plot default. Any augmentation of ggplot objects can be done either by direct intervention of the ggplot produced or reformating the initial RRPP plot produced. One should not expect direct correspondence between R base plot parameters and ggplot parameters. For example, error bars will generally appear as different widths, without an easy way to control them, changing from one format to the other.

Author(s)

Michael Collyer

Examples

### Linear Model Example

data(Pupfish)
fit <- lm.rrpp(coords ~ log(CS) + Sex*Pop, SS.type = "I",
data = Pupfish, print.progress = FALSE)

# Predictions (holding alternative effects constant)
shapeDF <- expand.grid(Sex = levels(Pupfish$Sex),
Pop = levels(Pupfish$Pop))
rownames(shapeDF) <- paste(shapeDF$Sex, shapeDF$Pop, sep = ".")

shapePreds <- predict(fit, shapeDF)
summary(shapePreds, PC = TRUE)

# Plot prediction

P <- plot(shapePreds, PC = TRUE, ellipse = TRUE)
convert2ggplot(P)

### Ordination Example

data("PlethMorph")
Y <- as.data.frame(PlethMorph[c("TailLength", "HeadLength",
"Snout.eye", "BodyWidth",
"Forelimb", "Hindlimb")])

Y <- as.matrix(Y)
R <- lm.rrpp(Y ~ SVL, data = PlethMorph,
print.progress = FALSE)$LM$residuals
# PCA (on correlation matrix)

PCA.ols <- ordinate(R, scale. = TRUE)
PCA.ols$rot
prcomp(R, scale. = TRUE)$rotation # should be the same

PCA.gls <- ordinate(R, scale. = TRUE,
                   transform. = FALSE,
                   Cov = PlethMorph$PhyCov)

P <- plot(PCA.gls)
convert2ggplot(P)

---

**fitted.lm.rropp**  
*Extract fitted values*

**Description**

Extract fitted values

**Usage**

```r
## S3 method for class 'lm.rropp'
fitted(object, ...)
```

**Arguments**

- `object`  
  plot object (from `lm.rropp`)
- `...`  
  Arguments passed to other functions

**Author(s)**

Michael Collyer

**Examples**

```r
# See examples for lm.rropp
```
focusMEonSubjects  

**Plot Function for RRPP**

**Description**

Reduces a `plot.measurement.error` to a single research subject. This can be for cases when many overlapping subjects in a plot obscure interpretation for specific subjects.

**Usage**

```r
focusMEonSubjects(x, subjects = NULL, shadow = TRUE, ...)
```

**Arguments**

- `x`  
  Plot from `plot.measurement.error`

- `subjects`  
  The specific subject to plot

- `shadow`  
  A logical value for whether to show other subject values as shadows of their locations.

- `...`  
  Other arguments passed onto `plot`

**Author(s)**

Michael Collyer

---

getANOVAStats  

**Utility Function for RRPP**

**Description**

A function mostly for internal processing but can be used to extract ANOVA statistics for other uses, such as plotting histograms.

**Usage**

```r
getANOVAStats(fit, stat = c("SS", "MS", "Rsq", "F", "cohenf", "all"))
```

**Arguments**

- `fit`  
  Object from `lm.rrpp`

- `stat`  
  The ANOVA statistic to extract. Returns every RRPP permutation of the statistic. If "all", a list of each statistic is returned.

**Author(s)**

Michael Collyer
Examples

data(Pupfish)
fit <- lm.rrpp(coords ~ log(CS) + Sex*Pop, SS.type = "I",
data = Pupfish, print.progress = FALSE, iter = 999)
anova(fit)
Fstats <- getANOVAStats(fit, stat = "F")
par(mfrow = c(2, 2))
hist(Fstats$Fs[, 1], breaks = 50, main = "log(CS)", xlab = "F")
abline(v = Fstats$Fs[1, 1])
hist(Fstats$Fs[, 2], breaks = 50, main = "Sex", xlab = "F")
abline(v = Fstats$Fs[2, 1])
hist(Fstats$Fs[, 3], breaks = 50, main = "Pop", xlab = "F")
abline(v = Fstats$Fs[3, 1])
hist(Fstats$Fs[, 4], breaks = 50, main = "Sex:Pop", xlab = "F")
abline(v = Fstats$Fs[4, 1])

getModelCov

Utility Function for RRPP

Description

A function mostly for internal processing but can be used to extract either the model covariance matrix (Cov) or the projection matrix for transformations made from the covariance matrix (Pcov), which is basically the square-root of the covariance matrix. This matrix is the model covariance used for estimation, not the residual covariance matrix (see `getResCov`). There are also options for S3 or S4 format versions, or a forcing of symmetry for Pcov.

Usage

getModelCov(
  fit,
  type = c("Cov", "Pcov"),
  format = c("S3", "S4"),
  forceSym = TRUE
)

Arguments

fit Object from `lm.rrpp`
type Whether the Cov or Pcov matrix is returned
format Whether an S3 or S4 format is returned
forceSym Logical value for whether a symmetric matrix should be returned for Pcov, even if Pcov was triangular as a solution.
getModels

Author(s)
Michael Collyer

getModels  Utility Function for RRPP

Description
A function mostly for internal processing but can be used to obtain terms, design matrices, or QR decompositions used for each reduced or full model that is fitted in an `lm.rrpp` fit.

Usage
```r
getModels(fit, attribute = c("terms", "X", "qr", "all"))
```

Arguments
- `fit`: Object from `lm.rrpp`
- `attribute`: The various attributes that are used to extract RRPP permutation schedules. If there are n observations, each iteration has some randomization of 1:n, restricted by the arguments that match attributes provided by this function.

Author(s)
Michael Collyer

getPermInfo  Utility Function for RRPP

Description
A function mostly for internal processing but can be used to extract RRPP permutation information for other reasons.

Usage
```r
getPermInfo(
  fit,
  attribute = c("perms", "perm.method", "block", "perm.seed", "perm.schedule", "all")
)
```

Arguments
- `fit`: Object from `lm.rrpp`
- `attribute`: The various attributes that are used to generate RRPP permutation schedules. If there are n observations, each iteration has some randomization of 1:n, restricted by the arguments that match attributes provided by this function.
getResCov  

Utility Function for RRPP

Description
A function mostly for internal processing but can be used to extract the residual covariance matrix. This matrix is the residual covariance matrix, not the model covariance matrix used for estimation (see `getModelCov`). Options for averaging over degrees of freedom or number of observations, plus standardization, are also available.

Usage
getResCov(fit, useDf = TRUE, standardize = FALSE)

Arguments
- **fit**  Object from `lm.rrpp`
- **useDf**  Logical value for whether the degrees of freedom from the linear model fit should be used (if TRUE), as opposed to the number of observations (if FALSE).
- **standardize**  Logical value for whether residuals should be standarized. If TRUE, a correlation matrix is produced.

Author(s)
Michael Collyer

getTerms  

Utility Function for RRPP

Description
A function mostly for internal processing but can be used to extract The terms for each reduced and full model used in an `lm.rrpp` fit.

Usage
getTerms(fit)

Arguments
- **fit**  Object from `lm.rrpp`

Author(s)
Michael Collyer
**interSubVar**

*Reveal the inter-subject variability from a measurement error analysis*

**Description**

Function produces both a list of inter-subject Euclidean distance matrices, based on replicate measurements of the same subjects, and one matrix that summarizes the variability among the inter-subject distances, across subjects. This function can be considered a tool for the evaluation of subject estimate precision. The function, `plot.interSubVar` can produce a heat map of the inter-subject variability.

**Usage**

`interSubVar(ME, type = c("range", "sd", "var", "cv"))`

**Arguments**

- **ME**
  - A measurement error object
- **type**
  - A value to indicate the type of variability (statistic) to measure, which can be one of range (the maximum value minus the minimum value, not the two values), standard deviation (sd), variance (var), or coefficient of variation (cv). No attempt is made to assure the distribution of values is appropriate for the statistics. For example, if only two replicates are available, using sd, var, or cv might not be wise. Or if the replicated values are exact, cv will be NA (and other stats will be 0). Choice of statistic should consider the distribution of values.

**Value**

An object of class `interSubVar` is a list containing the following

- **var.map**
  - A distance matrix object with values that map the variability statistic used for inter-subject Euclidean distances.
- **distance.mats**
  - The inter-subject distance matrices for every replicate.
- **subject.order**
  - A vector of subject levels in the order that was used to guarantee consistent sorting across distance matrices.
- **var.map**
  - The variability type (statistic) that was used.

**Author(s)**

Michael Collyer

**Examples**

```r
### TBD
```
Description

Function performs a linear model fit over many random permutations of data, using a randomized residual permutation procedure.

Usage

```r
lm.rrpp(
  f1,
  iter = 999,
  turbo = FALSE,
  seed = NULL,
  int.first = FALSE,
  RRPP = TRUE,
  full.resid = FALSE,
  block = NULL,
  SS.type = c("I", "II", "III"),
  data = NULL,
  Cov = NULL,
  print.progress = FALSE,
  Parallel = FALSE,
  verbose = FALSE,
  ...
)
```

Arguments

- `f1`: A formula for the linear model (e.g., `y~x1+x2`). Can also be a linear model fit from `lm`.
- `iter`: Number of iterations for significance testing
- `turbo`: A logical value that if TRUE, suppresses coefficient estimation in every random permutation. This will affect subsequent analyses that require random coefficients (see `coef.lm.rrpp`) but might be useful for large data sets for which only ANOVA is needed.
- `seed`: An optional argument for setting the seed for random permutations of the resampling procedure. If left NULL (the default), the exact same P-values will be found for repeated runs of the analysis (with the same number of iterations). If `seed = "random"`, a random seed will be used, and P-values will vary. One can also specify an integer for specific seed values, which might be of interest for advanced users.
- `int.first`: A logical value to indicate if interactions of first main effects should precede subsequent main effects.
**lm.rpp**

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<tr>
<th>Argument</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>RRPP</td>
<td>A logical value indicating whether residual randomization should be used for significance testing.</td>
</tr>
<tr>
<td>full.resid</td>
<td>A logical value for whether to use the full model residuals, only (sensu ter Braak, 1992). This only works if RRPP = TRUE and SS.type = III. Rather than permuting reduced model residuals, this option permutes only the full model residuals in every random permutation of RRPP.</td>
</tr>
<tr>
<td>block</td>
<td>An optional factor for blocks within which to restrict resampling permutations.</td>
</tr>
<tr>
<td>SS.type</td>
<td>A choice between type I (sequential), type II (hierarchical), or type III (marginal) sums of squares and cross-products computations.</td>
</tr>
<tr>
<td>data</td>
<td>A data frame for the function environment, see rrpp.data.frame.</td>
</tr>
<tr>
<td>Cov</td>
<td>An optional argument for including a covariance matrix to address the non-independence of error in the estimation of coefficients (via GLS). If included, any weights are ignored.</td>
</tr>
<tr>
<td>print.progress</td>
<td>A logical value to indicate whether a progress bar should be printed to the screen. This is helpful for long-running analyses.</td>
</tr>
<tr>
<td>Parallel</td>
<td>Either a logical value to indicate whether parallel processing should be used, a numeric value to indicate the number of cores to use, or a predefined socket cluster. This argument defines parallel processing via the parallel library. If TRUE, this argument invokes forking or socket cluster assignment of all processor cores, except one. If FALSE, only one core is used. A numeric value directs the number of cores to use, but one core will always be spared. If a predefined socket cluster (Windows) is provided, the cluster information will be passed to parallel.</td>
</tr>
<tr>
<td>verbose</td>
<td>A logical value to indicate if all possible output from an analysis should be retained. Generally this should be FALSE, unless one wishes to extract, e.g., all possible terms, model matrices, QR decomposition, or random permutation schemes.</td>
</tr>
<tr>
<td>...</td>
<td>Arguments typically used in lm, such as weights or offset, passed on to LM.fit (an internal RRPP function) for estimation of coefficients. If both weights and a covariance matrix are included, weights are ignored (since inverses of weights are the diagonal elements of weight matrix, used in lieu of a covariance matrix.)</td>
</tr>
</tbody>
</table>

**Details**

The function fits a linear model using ordinary least squares (OLS) or generalized least squares (GLS) estimation of coefficients over any number of random permutations of the data. A permutation procedure that randomizes vectors of residuals is employed. This procedure can randomize two types of residuals: residuals from null models or residuals from an intercept model. The latter is the same as randomizing full values, and is referred to as a full randomization permutation procedure (FRPP); the former uses the residuals from null models, which are defined by the type of sums of squares and cross-products (SSCP) sought in an analysis of variance (ANOVA), and is referred to as a randomized residual permutation procedure (RRPP). Types I, II, and III S SCPs are supported.

Users define the S SCP type, the permutation procedure type, whether a covariance matrix is included (GLS estimation), and a few arguments related to computations. Results comprise observed linear model results (coefficients, fitted values, residuals, etc.), random sums of squares (SS) across...
permutation iterations, and other parameters for performing ANOVA and other hypothesis tests, using empirically-derived probability distributions.

lm.rpp emphasizes estimation of standard deviates of observed statistics as effect sizes from distributions of random outcomes. When performing ANOVA, using the \texttt{anova} function, the effect type (statistic choice) can be varied. See \texttt{anova.lm.rpp} for more details. Please recognize that the type of SS must be chosen prior to running \texttt{lm.rpp} and not when applying \texttt{anova} to the \texttt{lm.rpp} fit, as design matrices for the linear model must be created first. Therefore, SS.type is an argument for \texttt{lm.rpp} and effect.type is an argument for \texttt{anova.lm.rpp}. If MANOVA statistics are preferred, eigenvalues can be added with \texttt{manova.update} and statistics summarized with \texttt{summary.manova.lm.rpp}. See \texttt{manova.update} for examples.

The \texttt{coef.lm.rpp} function can be used to test the specific coefficients of an \texttt{lm.rpp} fit. The test statistics are the distances (d), which are also standardized (Z-scores). The Z-scores might be easier to compare, as the expected values for random distances can vary among coefficient vectors (Adams and Collyer 2016).

**ANOVA vs. MANOVA:**

Two SSCP matrices are calculated for each linear model effect, for every random permutation: R (Residuals or Random effects) and H, the difference between SSCP for "full" and "reduced" models. (Full models contain and reduced models lack the effect tested; SSCP are hypothesized to be the same under a null hypothesis, if there is no effect. The difference, H, would have a trace of 0 if the null hypothesis were true.) In RRPP, ANOVA and MANOVA correspond to two different ways to calculate statistics from R and H matrices.

ANOVA statistics are those that find the trace of R and H SSCP matrices before calculating subsequent statistics, including sums of squares (SS), mean squares (MS), and F-values. These statistics can be calculated with univariate data and provide univariate-like statistics for multivariate data. These statistics are dispersion measures only (covariances among variables do not contribute) and are the same as "distance-based" stats proposed by Goodall (1991) and Anderson (2001). MANOVA stats require multivariate data and are implicitly affected by variable covariances. For MANOVA, the inverse of R times H (invR.H) is first calculated for each effect, then eigenanalysis is performed on these matrix products. Multivariate statistics are calculated from the positive, real eigenvalues. In general, inferential conclusions will be similar with either approach, but effect sizes might differ.

ANOVA tables are generated by \texttt{anova.lm.rpp} on \texttt{lm.rpp} fits and MANOVA tables are generated by \texttt{summary.manova.lm.rpp}, after running \texttt{manova.update} on \texttt{lm.rpp} fits.

Currently, mixed model effects are only possible with ANOVA statistics, not MANOVA. More detail is found in the vignette, ANOVA versus MANOVA.

**Notes for RRPP 0.5.0 and subsequent versions:**

The output from \texttt{lm.rpp} has changed, compared to previous versions. First, the SLM component of output no longer includes both OLS and GLS statistics, when GLS fits are performed. Only GLS statistics (coefficients, residuals, fitted values) are provided and noted with a "gls." tag. GLS statistics can include those calculated when weights are input (similar to the \texttt{lm} argument). Unlike previous versions, GLS and weighted LS statistics are not labeled differently, as weighted LS is one form of generalized LS estimation. Second, a new object, \$Models, is included in output, which contains the linear model fits (\texttt{lm} attributes) for all reduced and full models that are possible to estimate fits.

**Notes for RRPP 0.3.1 and subsequent versions:**
F-values via RRPP are calculated with residual SS (RSS) found uniquely for any model terms, as per Anderson and ter Braak (2003). This method uses the random pseudo-data generated by each term’s null (reduced) model, meaning RSS can vary across terms. Previous versions used an intercept-only model for generating random pseudo-data. This generally has appropriate type I error rates but can have elevated type I error rates if the observed RSS is small relative to total SS. Allowing term by term unique RSS alleviates this concern.

Value

An object of class \texttt{lm.rpp} is a list containing the following:

- **call**: The matched call.
- **LM**: Linear Model objects, including data (Y), coefficients, design matrix (X), sample size (n), number of dependent variables (p), dimension of data space (p.prime), QR decomposition of the design matrix, fitted values, residuals, weights, offset, model terms, data (model) frame, random coefficients (through permutations), random vector distances for coefficients (through permutations), whether OLS or GLS was performed, and the mean for OLS and/or GLS methods. Note that the data returned resemble a model frame rather than a data frame; i.e., it contains the values used in analysis, which might have been transformed according to the formula. The response variables are always labeled Y.1, Y.2, ..., in this frame.
- **ANOVA**: Analysis of variance objects, including the SS type, random SS outcomes, random MS outcomes, random R-squared outcomes, random F outcomes, random Cohen’s f-squared outcomes, P-values based on random F outcomes, effect sizes for random outcomes, sample size (n), number of variables (p), and degrees of freedom for model terms (df). These objects are used to construct ANOVA tables.
- **PermInfo**: Permutation procedure information, including the number of permutations (perms), the method of residual randomization (perm.method), and each permutation’s sampling frame (perm.schedule), which is a list of reordered sequences of 1:n, for how residuals were randomized.
- **Models**: Reduced and full model fits for every possible model combination, based on terms of the entire model, plus the method of SS estimation.

Author(s)

Michael Collyer

References


See Also

procD.lm and procD.pglS within geomorph;

Examples

## Not run:

# Examples use geometric morphometric data  
# See the package, geomorph, for details about obtaining such data

data("PupfishHeads")
names(PupfishHeads)

# Head Size Analysis (Univariate)-------------------------------------------------------

fit <- lm.rpp(log(headSize) ~ sex + locality/year, SS.type = "I", 
data = PupfishHeads, print.progress = FALSE, iter = 999)
summary(fit)
anova(fit, effect.type = "F") # Maybe not most appropriate
anova(fit, effect.type = "Rsq") # Change effect type, but still not
# most appropriate

# Mixed-model approach (most appropriate, as year sampled is a random
# effect:

anova(fit, effect.type = "F", error = c("Residuals", "locality:year",
"Residuals"))

# Change to Type III SS

fit <- lm.rpp(log(headSize) ~ sex + locality/year, SS.type = "III", 
data = PupfishHeads, print.progress = FALSE, iter = 999)
summary(fit)
anova(fit, effect.type = "F", error = c("Residuals", "locality:year",
"Residuals"))

# Coefficients Test

cOef(fit, test = TRUE)

# Predictions (holding alternative effects constant)
sizeDF <- data.frame(sex = c("Female", "Male"))
rownames(sizeDF) <- c("Female", "Male")
sizePreds <- predict(fit, sizeDF)
summary(sizePreds)
plot(sizePreds)

# Diagnostics plots of residuals
plot(fit)

# Body Shape Analysis (Multivariate) -----------
data(Pupfish)
names(Pupfish)

# Note:
  dim(Pupfish$coords) # highly multivariate!
fit <- lm.rpp(coords ~ log(CS) + Sex*Pop, SS.type = "I",
data = Pupfish, print.progress = FALSE, iter = 999)
summary(fit, formula = FALSE)
anova(fit)
coef(fit, test = TRUE)

# Predictions (holding alternative effects constant)
shapeDF <- expand.grid(Sex = levels(Pupfish$Sex),
  Pop = levels(Pupfish$Pop))
rownames(shapeDF) <- paste(shapeDF$Sex, shapeDF$Pop, sep = ".")
shapeDF

shapePreds <- predict(fit, shapeDF)
summary(shapePreds)
summary(shapePreds, PC = TRUE)

# Plot prediction
plot(shapePreds, PC = TRUE)
plot(shapePreds, PC = TRUE, ellipse = TRUE)

# Diagnostics plots of residuals
plot(fit)

# PC-plot of fitted values
  groups <- interaction(Pupfish$Sex, Pupfish$Pop)
  plot(fit, type = "PC", pch = 19, col = as.numeric(groups))

# Regression-like plot
  plot(fit, type = "regression", reg.type = "PredLine",
       predictor = log(Pupfish$CS), pch=19,
col = as.numeric(groups))

# Body Shape Analysis (Distances) ----------
D <- dist(Pupfish$coords) # inter-observation distances
length(D)
Pupfish$D <- D

fitD <- lm.rrep(D ~ log(CS) + Sex*Pop, SS.type = "I",
data = Pupfish, print.progress = FALSE, iter = 999)

# These should be the same:
summary(fitD, formula = FALSE)
summary(fit, formula = FALSE)

# GLS Example (Univariate) --------------
data(PlethMorph)
fitOLS <- lm.rrep(TailLength ~ SVL, data = PlethMorph,
print.progress = FALSE, iter = 999)
fitGLS <- lm.rrep(TailLength ~ SVL, data = PlethMorph, Cov = PlethMorph$PhyCov,
print.progress = FALSE, iter = 999)

anova(fitOLS)
anova(fitGLS)

sizeDF <- data.frame(SVL = sort(PlethMorph$SVL))

# Prediction plots

# By specimen
plot(predict(fitOLS, sizeDF)) # Correlated error
plot(predict(fitGLS, sizeDF)) # Independent error

# With respect to independent variable (using abscissa)
plot(predict(fitOLS, sizeDF), abscissa = sizeDF) # Correlated error
plot(predict(fitGLS, sizeDF), abscissa = sizeDF) # Independent error

# GLS Example (Multivariate) ---------
Y <- as.matrix(cbind(PlethMorph$TailLength,
PlethMorph$HeadLength,
PlethMorph$Snout.eye,
PlethMorph$BodyWidth,
PlethMorph$Forelimb,
PlethMorph$Hindlimb))
PlethMorph$Y <- Y
fitOLSm <- lm.rrep(Y ~ SVL, data = PlethMorph,
print.progress = FALSE, iter = 999)
fitGLSm <- lm.rrep(Y ~ SVL, data = PlethMorph, Cov = PlethMorph$PhyCov,
print.progress = FALSE, iter = 999)
lm.rrpp.ws

Linear Model Evaluation with RRPP performed within subjects

Description
Function performs a linear model fit over many random permutations of data, using a randomized residual permutation procedure restricted to subjects.

Usage
```
lm.rrpp.ws(
  f1,
  subjects,
  iter = 999,
  turbo = FALSE,
  seed = NULL,
  int.first = FALSE,
  RRPP = TRUE,
  data = NULL,
  Cov = NULL,
  delta = 0,
  gamma = c("sample", "equal"),
  print.progress = FALSE,
  Parallel = FALSE,
  ...)
```

Arguments
- `f1`: A formula for the linear model (e.g., y~x1+x2).
- `subjects`: A required factor (or vector coercible to factor) of subjects that might have multiple data observations.
iter  Number of iterations for significance testing

 turbo  A logical value that if TRUE, suppresses coefficient estimation in every random permutation. This will affect subsequent analyses that require random coefficients (see coef.lm.rrpp) but might be useful for large data sets for which only ANOVA is needed.

 seed  An optional argument for setting the seed for random permutations of the resampling procedure. If left NULL (the default), the exact same P-values will be found for repeated runs of the analysis (with the same number of iterations). If seed = "random", a random seed will be used, and P-values will vary. One can also specify an integer for specific seed values, which might be of interest for advanced users.

 int.first  A logical value to indicate if interactions of first main effects should precede subsequent main effects

 RRPP  A logical value indicating whether residual randomization should be used for significance testing

 data  A data frame for the function environment, see rrpp.data.frame

 Cov  An optional argument for including a covariance matrix to address the non-independence of error in the estimation of coefficients (via GLS). If included, any weights are ignored. This matrix must math in dimensions either the number of subjects or the number of observations.

 delta  A within-subject scaling parameter for covariances, ranging from 0 to 1. If delta = 0, a sight value (0.001) is added to assure variances of the covariance matrix are 0.1 percent larger than covariances.

 gamma  A sample-size scaling parameter that is adjusted to be 1 ("equal") scaling or the square-root of the sample size for subject observations ("sample").

 print.progress  A logical value to indicate whether a progress bar should be printed to the screen. This is helpful for long-running analyses.

 Parallel  Either a logical value to indicate whether parallel processing should be used, a numeric value to indicate the number of cores to use, or a predefined socket cluster. This argument defines parallel processing via the parallel library. If TRUE, this argument invokes forking or socket cluster assignment of all processor cores, except one. If FALSE, only one core is used. A numeric value directs the number of cores to use, but one core will always be spared. If a predefined socket cluster (Windows) is provided, the cluster information will be passed to parallel.

 ...  Arguments typically used in lm, such as weights or offset, passed on to lm.rrpp for estimation of coefficients. If both weights and a covariance matrix are included, weights are ignored (since inverses of weights are the diagonal elements of weight matrix, used in lieu of a covariance matrix.)

 Details

 The function fits a linear model using ordinary least squares (OLS) or generalized least squares (GLS) estimation of coefficients over any number of random permutations of the data, but the permutations are mostly restricted to occur with subject blocks for any model terms other than
subjects. All functionality should resemble that of \texttt{lm.rpp}. However, an argument for research subjects is also required. The purpose of this function is to account for the non-independence among observations of research subjects (due to sampling within subjects), while also allowing for the non-independence among subjects to be considered (Adams and Collyer, submitted).

By comparison, the covariance matrix option in \texttt{lm.rpp} must have a one-to-one match to observations, which can be matched by the row names of the data. In this function, the covariance matrix can be the same one used in \texttt{lm.rpp} but the number of observations can be greater. For example, if subjects are species or some other level of taxonomic organization, data can comprise measurements on individuals. Users have the option to expand the covariance matrix for subjects or input one they have generated.

Irrespective of covariance matrix type, the row names of the data matrix must match the subjects. This step assures that the analysis can proceed in \texttt{lm.rpp}. It is also best to make sure to use an \texttt{rrpp.data.frame}, so that the subjects can be a name in that data frame. For example, if research subjects are species and data (observations) are collected from individuals within species, then a procedure like the following should produce results:

```r
rownames(Y) <- species
df <- rpp.data.frame(Y = Y, subjects = species, x = x)
fit <- lm.rpp.ws(Y ~ species * x, subject = species, data = rdf, Cov = myCov, ...)
```

where ... means other arguments. The covariances in the Covariance matrix can be sorted by the subjects factor but data will not be sorted. Therefore, names matching the subjects is essential. Additionally, subjects must be a factor in the data frame or a factor in the global environment. It cannot be part of a list. Something like subjects <- mylist$species will not work. Assuring that data and subjects are in the same \texttt{rrpp.data.frame} object as data is the best way to avoid errors.

Most attributes for this analysis are explained with \texttt{lm.rpp}. The notable different attributes for this function are that: (1) a covariance matrix for the non-independence of subjects can be either a symmetric matrix that matches in dimensions the number of subjects or the number of observations; (2) a parameter (delta) that can range between near 0 and 1 to calibrate the covariances between observations of different subjects; and (3) a parameter (gamma) that is either 1 (equal) or the square-root of the subject sample size (sample) to calibrate the covariances among observations within subjects. If delta = 0, it is expected that the covariance between individual observations, between subjects, is the same as expected from the covariance matrix, as if observations were the single observations made on subjects. As delta approaches 1, the observations become more independent, as if it is expected that the many observations would not be expected to be as correlated as if from one observation. Increasing delta might be useful, if, for example, many individuals are sampled within species, from different locations, different age groups, etc. Alternatively, the sample size (n_i) for subject i can also influence the trend of inter-subject covariances. If more individual observations are sampled, the correlation between subjects might be favored to be smaller compared to fewer observations. The covariances can be adjusted to allow for greater independence among observations to be assumed for larger samples.

A design matrix, \textit{X}, is constructed with 0s and 1s to indicate subjects association, and it is used to expand the covariance matrix (C) by \textit{XCt(X)}, where \textit{t(X)} is the matrix transpose. The parameters in \textit{X} are multiplied by \text{exp}(-delta * gamma) to scale the covariances. (If delta = 0 and gamma = 1, they are unscaled.)

These options for scaling covariances could be important for data with hierarchical organization. For example, data sampled from multiple species with expected covariances among species based on phylogenetic distances, might be expected to not covary as strongly if sampling encounters other
strata like population, sex, and age. An a priori expectation is that covariances among observations would be expected to be smaller than between species, if only one observation per species were made.

If one wishes to have better control over between-subject and within-subject covariances, based on either a model or empirical knowledge, a covariance matrix should be generated prior to analysis. One can input a covariance matrix with dimensions the same as $X^T X$, if they prefer to define covariances in an alternative way. A function to generate such matrices based on separate inter-subject and intra-subject covariance matrices is forthcoming.

IMPORTANT. It is assumed that either the levels of the covariance matrix (if subject by subject) match the subject levels in the subject argument, or that the order of the covariance matrix (if observation by observation) matches the order of the observations in the data. No attempt is made to reorder a covariance matrix by observations and row-names of data are not used to re-order the covariance matrix. If the covariance matrix is small (same in dimension as the number of subject levels), the function will compile a large covariance matrix that is correct in terms of order, but this is based on the subjects argument, only.

The covariance matrix is important for describing the expected covariances among observations, especially knowing observations between and within subjects are not independent. However, the randomization of residuals in a permutation procedure (RRPP) is also important for testing inter-subject and intra-subject effects. There are two RRPP philosophies used. If the variable for subjects is part of the formula, the subject effect is evaluated with type III sums of squares and cross-products (estimates SSCPs between a model with all terms and a model lacking subject term), and RRPP performed for all residuals of the reduced model. Effects for all other terms are evaluated with type II SSCPs and RRPP restricted to randomization of reduced model residuals, within subject blocks. This assures that subject effects are held constant across permutations, so that intra-subject effects are not confounded by inter-subject effects.

More details will be made and examples provided after publication of articles introducing the novel RRPP approach.

The `lm.rrpp` arguments not available for this function include: full.resid, block, and SS.type. These arguments are fixed because of the within-subject blocking for tests, plus the requirement for type II SS for within-subject effects.

**Value**

An object of class `lm.rrpp.ws` is a list containing the following:

- `call`: The matched call.
- `LM`: Linear Model objects, including data (Y), coefficients, design matrix (X), sample size (n), number of dependent variables (p), dimension of data space (p.prime), QR decomposition of the design matrix, fitted values, residuals, weights, offset, model terms, data (model) frame, random coefficients (through permutations), random vector distances for coefficients (through permutations), whether OLS or GLS was performed, and the mean for OLS and/or GLS methods. Note that the data returned resemble a model frame rather than a data frame; i.e., it contains the values used in analysis, which might have been transformed according to the formula. The response variables are always labeled Y.1, Y.2, ..., in this frame.
logLik.lm.rrpp

ANOVA
Analysis of variance objects, including the SS type, random SS outcomes, random MS outcomes, random R-squared outcomes, random F outcomes, random Cohen’s f-squared outcomes, P-values based on random F outcomes, effect sizes for random outcomes, sample size (n), number of variables (p), and degrees of freedom for model terms (df). These objects are used to construct ANOVA tables.

PermInfo
Permutation procedure information, including the number of permutations (perms), The method of residual randomization (perm.method), and each permutation’s sampling frame (perm.schedule), which is a list of reordered sequences of 1:n, for how residuals were randomized.

Models
Reduced and full model fits for every possible model combination, based on terms of the entire model, plus the method of SS estimation.

Author(s)
Michael Collyer

References


See Also
lm.rrpp;

Examples
# TBD

logLik.lm.rrpp

Calculate the log-likelihood of a lm.rrpp fit

Description
logLik.lm.rrpp returns the log-likelihood of an lm.rrpp object. Ridge regularization will be performed for ill-conditioned or singular residual covariance matrices, but dimension reduction could be augmented via projection, using the arguments, tol and pc.no. See ordinate for details.

Usage
## S3 method for class 'lm.rrpp'
logLik(object, tol = NULL, pc.no = NULL, Z = TRUE, gls.null = FALSE, ...)


Arguments

object

A value indicating the magnitude below which components should be omitted, following projection. See `ordinate` for details.

tol

Optionally, a number specifying the maximal number of principal components, passed onto `ordinate`, as argument, rank.

Z

A logical value for whether to calculate Z scores based on RRPP.

gls.null

A logical value for if a fit has a GLS estimation, should the null model (intercept) also have a GLS estimation, for estimating Z. Should be FALSE if the log-likelihood is measured to compare different GLS estimations for a covariance matrices

... further arguments passed to or from other methods

Author(s)

Michael Collyer

Description

Function performs a leave-one-out cross-validation estimate of ordination scores, which is helpful for determining if apparent "group differences" in ordination plots arise merely from data dimensionality.

Usage

```r
looCV(fit, ...)
```

Arguments

fit

A `lm.rrpp` fit.

... Arguments passed to `ordinate`

Details

The function uses the strategy of Thioulouse et al. (2021) to perform N ordinations for N observations, in which each of the N observations are left out of the estimation of linear model coefficients, but the vector of data for the left-out observation is projected on the eigenvectors of the fitted values obtained from the leave-one-out cross-validation (jackknife) strategy. The purpose of this diagnostic tool is to determine whether apparent "group differences" in an ordination plot (using the function, `ordinate`) are because of high-dimensional data (number of variables exceed number of observations) rather than real differences. An apparent group difference is common for high-dimensional
data, when variables are far greater in number than observations (Cardini et al., 2019). However, leave-one-out cross-validation can help elucidate whether an observed visual difference is spurious. This function differs from the strategy of Thioulouse et al. (2021) in two important ways. First, this function uses the linear model design from a `lm_rsvp` fit, and can contain any number of independent variables, rather than a single factor for groups. Second, after obtaining leave-one-out cross-validated scores, a Procrustes alignment between cross-validated scores and "observed" (real) scores is performed, which minimizes summed squared distances between the alternative ordinations. This latter step assures comparisons are appropriate.

The type = "PC" plot from `plot.lm_rsvp` has the same scores as obtained from `ordinate(Y, A = H)`, using the `ordinate` function, where H is a hat matrix (that can be calculated from `plot.lm_rsvp` output), and Y is a matrix of data. This function updates H for every possible case that one row of Y is left out (meaning the rotation matrix from `ordinate` is updated N times). If the H matrix is robust in spite of dropped data and design matrix parameters, the result will be similar to the original ordination. If apparent group differences are spurious, H will tend to change, as will data projections.

The functions `summary.looCV` and `plot.looCV` are essential for evaluating results. These support functions compare eigenvalues and projected scores, between observed and cross-validated cases. This function should be viewed as a diagnostic tool and not as a data transformation tool! The cross-validated scores will not retain Euclidean distances among observations. This could cause problems in analyses that substitute cross-validated scores as data.

Value

An object of class `looCV` is a list containing the following

- `d` List of eigenvalues, for observed and cross-validated cases.
- `scores` List of principal component scores, for observed and cross-validated cases.

Author(s)

Michael Collyer

References


See Also

`summary.looCV`, `plot.looCV`

Examples

# Example with real group differences
data(Pupfish)
fit <- lm.rpp(coords ~ Pop*Sex, data = Pupfish, iter = 0)
CV1 <- looCV(fit)
summary(CV1)

# Example with apparent but not real group differences

n <- NROW(Pupfish$coords)
p <- NCOL(Pupfish$coords)
set.seed(1001)
Yr <- matrix(rnorm(n * p), n, p) # random noise

fit2 <- lm.rpp(Yr ~ Pop*Sex, data = Pupfish, iter = 0)
CV2 <- looCV(fit2)
summary(CV2)

Description

Function updates a lm.rpp fit to add $MANOVA, which like $ANOVA, provides statistics or matrices typically associated with multivariate analysis of variance (MANOVA).

MANOVA statistics or sums of squares and cross-products (SSCP) matrices are calculated over the random permutations of a lm.rpp fit. SSCP matrices are computed, as are the inverse of R times H (invR.H), where R is a SSCP for the residuals or random effects and H is the difference between SSCP matrices of full and reduced models (see below). From invR.H, MANOVA statistics are calculated, including Roy’s maximum root (eigenvalue), Pillai trace, Hotelling-Lawley trace, and Wilks lambda (via summary.manova.lm.rpp).

The manova.update to add $MANOVA to lm.rpp fits requires more computation time than the $ANOVA statistics that are computed automatically in lm.rpp. Generally, the same inferential conclusions will be found with either approach, when observations outnumber response variables. For high-dimensional data (more variables than observations) data are projected into a Euclidean space of appropriate dimensions (rank of residual covariance matrix). One can vary the tolerance for eigenvalue decay or specify the number of PCs, if a smaller set of PCs than the maximum is desired. This is advised if there is strong correlation among variables (the data space could be simplified to fewer dimensions), as spurious results are possible. Because distributions of MANOVA stats can be generated from the random permutations, there is no need to approximate F-values, like with parametric MANOVA. By restricting analysis to the real, positive eigenvalues calculated, all statistics can be calculated (but Wilks lambda, as a product but not a trace, might be less reliable as variable number approaches the number of observations).
ANOVA vs. MANOVA:
Two SSCP matrices are calculated for each linear model effect, for every random permutation: R (Residuals or Random effects) and H, the difference between SSCP for "full" and "reduced" models. (Full models contain and reduced models lack the effect tested; SSCP are hypothesized to be the same under a null hypothesis, if there is no effect. The difference, H, would have a trace of 0 if the null hypothesis were true.) In RRPP, ANOVA and MANOVA correspond to two different ways to calculate statistics from R and H matrices.

ANOVA statistics are those that find the trace of R and H SSCP matrices before calculating subsequent statistics, including sums of squares (SS), mean squares (MS), and F-values. These statistics can be calculated with univariate data and provide univariate-like statistics for multivariate data. These statistics are dispersion measures only (covariances among variables do not contribute) and are the same as "distance-based" stats proposed by Goodall (1991) and Anderson (2001). MANOVA stats require multivariate data and are implicitly affected by variable covariances. For MANOVA, the inverse of R times H (invR.H) is first calculated for each effect, then eigen-analysis is performed on these matrix products. Multivariate statistics are calculated from the positive, real eigenvalues. In general, inferential conclusions will be similar with either approach, but effect sizes might differ.

Two important differences between manova.update and summary.manova (for lm objects) are that manova.update does not attempt to normalize residual SSCP matrices (unneeded for non-parametric statistical solutions) and (2) uses a generalized inverse of the residual SSCP, if needed, when the number of variables could render eigen-analysis problematic. This approach is consistent with covariance regularization methods that attempt to make covariance matrices positive-definite for calculating model likelihoods or multivariate statistics. If the number of observations far exceeds the number of response variables, observed statistics from manova.update and summary.manova will be quite similar. If the number of response variables approaches or exceeds the number of observations, manova.update statistics will be much more reliable.

ANOVA tables are generated by anova.lm.rpp on lm.rpp fits and MANOVA tables are generated by summary.manova.lm.rpp, after running manova.update on lm.rpp fits.

Currently, mixed model effects are only possible with ANOVA statistics, not MANOVA.

More detail is found in the vignette, ANOVA versus MANOVA.

Usage

```r
manova.update(
  fit,
  error = NULL,
  tol = 1e-07,
  PC.no = NULL,
  print.progress = TRUE,
  verbose = NULL
)
```

Arguments

- `fit` Linear model fit from `lm.rpp`
- `error` An optional character string to define R matrices used to calculate invR.H. (Currently only Residuals can be used and this argument defaults to NULL. Future versions will update this argument.)
tol  A tolerance value for culling data dimensions to prevent spurious results. The
distribution of eigenvalues for the data will be examined and if the decay be-
comes less than the tolerance, the data will be truncated to principal components
ahead of this point. This will possibly prevent spurious results calculated from
eigenvalues near 0. If tol = 0, all possible PC axes are used, which is likely
not a problem if observations outnumber variables. If tol = 0 and the number
of variables exceeds the number of observations, the value of tol will be made
slightly positive to prevent problems with eigen-analysis.

PC.no  A value that, if not NULL, can override the tolerance argument, and forces a
desired number of data PCs to use for analysis. If a value larger than the possible
number of PCs is chosen, the full compliment of PCs (the full data space) will be
used. If a number larger than tol would permit is chosen, the minimum number
of PCs between the tol argument and PC.no argument is returned.

print.progress  A logical value to indicate whether a progress bar should be printed to the screen.
This is helpful for long-running analyses.

verbose  Either a NULL or logical value for whether to retain all MANOVA result (if
TRUE). If NULL, the verbose argument used for the \texttt{lm.rrpp} is retained for
MANOVA update. Essentially, verbose indicates whether to retain all SSCP
matrices and all invR.H matrices, for every model effect, in every RRPP itera-
tion.

Value

An object of class \texttt{lm.rrpp} is updated to include class \texttt{manova.lm.rrpp}, and the object, $\text{MANOVA}$,
which includes

SSCP  Terms and Model SSCP matrices.

invR.H  The inverse of the residuals SSCP times the H SSCP.

eigs  The eigenvalues of invR.H.

e.rank  Rank of the error (residuals) covariance matrix. Currently NULL only.

PCA  Principal component analysis of data, using either tol or PC.no.

manova.pc.dims  Resulting number of PC vectors in the analysis.

e.rank  Rank of the residual (error) covariance matrix, irrespective of the number of
dimensions used for analysis.

Author(s)

Michael Collyer

References


Examples

# Body Shape Analysis (Multivariate) ----------------
data(Pupfish)

# Although not recommended as a practice, this example will use only
# three principal components of body shape for demonstration.
# A larger number of random permutations should also be used.

Pupfish$shape <- prcomp(Pupfish$coords)$x[, 1:3]
Pupfish$logSize <- log(Pupfish$CS)

fit <- lm.rppp(shape ~ logSize + Sex, SS.type = "I",
data = Pupfish, print.progress = FALSE, iter = 499)
summary(fit, formula = FALSE)
anova(fit)  # ANOVA table

# MANOVA

fit.m <- manova.update(fit, print.progress = FALSE, tol = 0.001)
summary(fit.m, test = "Roy")
summary(fit.m, test = "Pillai")

fit.m$MANOVA$eigs$obs  # observed eigenvalues
fit.m$MANOVA$SSCP$obs  # observed SSCP
fit.m$MANOVA$invR.H$obs  # observed invR.H

# Distributions of test statistics

summ.roy <- summary(fit.m, test = "Roy")
dens <- apply(summ.roy$rand.stats, 1, density)
par(mfcol = c(1, length(dens)))
for(i in 1:length(dens)) {
  plot(dens[[i]], xlab = "Roy max root", ylab = "Density",
type = "l", main = names(dens)[[i]])
  abline(v = summ.roy$rand.stats[1, i], col = "red")
}
par(mfcol = c(1,1))

---

measurement.error  Evaluation of measurement error for two or more multivariate measurements, for common research subjects

Description

Function performs analyses concerned with the repeatability (reliability) of multivariate data (measurements) collected from the same research subjects. Although there is no requirement for repeated measurements on all research subjects, the analysis assumes that multiple observations are made.
Usage

```r
measurement.error(
  Y,
  subj,
  reps,
  groups = NULL,
  iter = 999,
  seed = NULL,
  multivariate = FALSE,
  use.PCs = TRUE,
  tol = 0.001,
  Parallel = TRUE,
  print.progress = FALSE,
  verbose = FALSE
)
```

Arguments

<table>
<thead>
<tr>
<th>Name</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>Y</td>
<td>A matrix (n x p) of data for n observations and p variables.</td>
</tr>
<tr>
<td>subj</td>
<td>A vector or factor of research subjects (each subject should occur twice or more). The length of the vector must equal the number of observations and will be coerced into a factor.</td>
</tr>
<tr>
<td>reps</td>
<td>A vector or factor for replicate measurements for research subjects. The length of the vector must equal the number of observations and will be coerced into a factor.</td>
</tr>
<tr>
<td>groups</td>
<td>An optional vector, coercible to factor, to be included in the linear model (as an interaction with replicates). This would be of interest if one were concerned with systematic ME occurring perhaps differently among certain strata within the data. For example, systematic ME because of an observer bias might only be observed with females or males.</td>
</tr>
<tr>
<td>iter</td>
<td>Number of iterations for significance testing</td>
</tr>
<tr>
<td>seed</td>
<td>An optional argument for setting the seed for random permutations of the resampling procedure. If left NULL (the default), the exact same P-values will be found for repeated runs of the analysis (with the same number of iterations). If seed = “random”, a random seed will be used, and P-values will vary. One can also specify an integer for specific seed values, which might be of interest for advanced users.</td>
</tr>
<tr>
<td>multivariate</td>
<td>Logical value for whether to include multivariate analyses. Intraclass correlation matrices and relative eigenanalysis are based on products of sums of squares and cross-products (SSCP) matrices, some of which must be inverted and potentially require significant computation time. If FALSE, only statistics based on dispersion of values are calculated.</td>
</tr>
<tr>
<td>use.PCs</td>
<td>A logical argument for whether to use the principal components of the data. This might be helpful for relative eigenanalysis, and if p &gt; n, in which case inverting singular covariance matrices would not be possible.</td>
</tr>
</tbody>
</table>
tol

A value indicating the magnitude below which components should be omitted, if use.PCs is TRUE. (Components are omitted if their standard deviations are less than or equal to tol times the standard deviation of the first component.) See `ordinate` for more details.

Parallel

The same argument as in `lm.rripp` to govern parallel processing (either a logical value – TRUE or FALSE – or the number of threaded cores to use). See `lm.rripp` for additional details.

print.progress

A logical value to indicate whether a progress bar should be printed to the screen.

verbose

A logical value to indicate if all the output from an `lm.rripp` analysis should be retained. If FALSE, only the needed output for summaries and plotting is retained.

Details

This function performs analyses as described in Collyer and Adams (in review) to assess systematic and random components of measurement error (ME). It basically performs ANOVA with RRPP, but with different restricted randomization strategies. The reliability of research subject variation can be considered by restricting randomization within replicates; the consistency of replicate measures can be considered by restricting randomization within subjects. Inter-subject variation remains constant across all random permutations within subjects and inter-replicate variation remains constant across all random permutations within replicates. Type II sums of squares and cross-products (SSCP) are calculated to assure conditional estimation.

The results include univariate-like statistics based on dispersion of values and eigenanalysis performed on a signal to noise matrix product of SSCP matrices (sensu Bookstein and Mitteroecker, 2014) including the inverse of the random component of ME and the systematic component of ME. The multivariate test is a form of multivariate ANOVA (MANOVA), using RRPP to generate sampling distributions of the major eigenvalue (Roy’s maximum root). Intraclass correlation coefficients (ICC) are also calculated, both based on dispersion of values and covariance matrices, as descriptive statistics. Multivariate generalizations of the statistics described by Liljequist et al. (2019) are also used, along with eigenanalysis. Three statistics describe the ICC for the population, agreement of measurements among subjects, and consistency between measurements. The last statistic does not necessarily measure the sameness between measurements but the consistency of change between measurements, which might be indicative of a systematic measurement error. If groups are used, these three statistics are repeated, using the SSCP for groups-adjusted data. This approach accounts for group differences, which would avoid large subject variation compared to measurement error inflating ICC values. If there are inherently disparate groups from which subjects are sampled, this approach can elucidate better agreement and consistency in light of group differences.

More details will be made and examples provided after publication of articles introducing the novel RRPP approach for measurement error analysis.

Value

Objects of class "measurement.error" return a list of the following:

AOV

Analysis of variance to test for systematic error, based on dispersion of values.

mAOV

Multivariate AOV based on product of the inverse of the random component (SSCP) of ME times the systematic component of ME.
model.comparison

icc  The intraclass correlation coefficient (ICC) based on the dispersion of values.
mult.icc.eigs  The eigenvalues of ICC matrices, culled to principal dimensions with positive eigenvalues.
SSCP  The sums of squares and cross-products matrices for model effects.
SSCP.ME.product  The products of the inverse of the random ME SSCP and the SSCP matrices for systematic ME. These are the same matrix products used for eigenanalysis. This is the observed matrix.
SSCP.ME.product.std  A list of the symmetric forms of standardized SSCP.ME.products that yield orthogonal eigenvectors.
all.stats  All SS, MS, eigen values, etc., from the RRPP analyses performed. This is the same as the output found in an lm.rpp object, updated with manova.update. This object only contains the many RRPP ANOVA and MANOVA statistics if verbose = TRUE.

Author(s)

Michael Collyer

References


See Also

lm.rpp, manova.update

Examples

# TBD

---

model.comparison  
Model Comparisons, in terms of the log-likelihood, covariance trace, or Z-score.

Description

Function calculates either log-likelihoods or traces of covariance matrices for comparison with respect to parameter penalties, or calculates Z-scores from RRPP, which can be profiled across a gradient (predictor).
Usage

```r
model.comparison(
  ..., 
  type = c("cov.trace", "logLik", "Z"),
  predictor = NULL,
  tol = NULL,
  pc.no = NULL,
  gls.null = FALSE
)
```

Arguments

- `...`: Any number of lm.rpp class objects for model fits to be compared.
- `type`: An argument to choose between log-likelihood, covariance trace, or Z results. If Z is chosen, Z-scores are calculated, the same log-likelihoods are calculated as with the log-likelihood type, but also in every RRPP permutation, as describe for the initial mode fits, with choice of null model (below).
- `predictor`: An optional vector that can be used to profile the results based on type across a range of numerical values described by the predictor. A spline will also be fit, which will reveal estimated values of the predictor that yield maximum and minimum values of model comparison metric.
- `tol`: If type = logLik or Z, tol is a tolerance value between 0 and 1, indicating the magnitude below which components should be omitted (if standard deviations of components are less than the eigenvalue of the first component times the tolerance), for calculating the log-likelihood.
- `pc.no`: If type = logLik or Z, an optional value to indicate the number of principal components (maximum rank) to use for calculating the log-likelihood.
- `gls.null`: A logical value indicating whether GLS estimation should be used with the null (intercept) model, for calculating Z scores via RRPP of log-likelihoods. This should be FALSE if comparing different GLS estimations of covariance matrices. It should be TRUE if comparing different model fits with the same GLS-estimated covariance matrix.

Details

The function calculates either log-likelihoods or traces of (residual) covariance matrices, plus parameter penalties, to assist in comparative model evaluation or selection. Because high-dimensional data often produce singular or ill-conditioned residual covariance matrices, this function does one of two things: 1) uses the trace of a covariance matrix rather than its determinant; or 2) provides a ridge-regularization (Warton, 2008) of the covariance matrix, only if it is determined that it is ill-conditioned. Regardless of implementation, covariance matrices are projected into a principal component (PC) space of appropriate dimensions.

The parameter penalty is based on that proposed by Bedrick and Tsai (1994), equal to $2(pk + p(p + 1)/2)$, where $p$ is the appropriate dimension (not number of variables) of the covariance matrix. The parameter, $k$, is the rank of the model design matrix.

In the case that "logLik" is chosen for the argument, type, AIC scores are calculated. These scores may not perfectly match other packages or software that calculate AIC for multivariate data, if ridge
regularization was used (and if other packages require \( p \) = the number of data variables). When choosing logLik as the type of comparison, it might be a good idea to adjust the tolerance or number of data principal components. The default (NULL) values will use all data dimensions to calculate log-likelihoods, which might cause problems if the number of variables exceeds the number of observations (producing singular residual covariance matrices). However, one should not reduce data dimensions haphazardly, as this can lead to poor estimates of log-likelihood. Furthermore, using the tolerance argument could result in different numbers of principal components used for each model to calculate log-likelihoods, which might be a concern for comparing models. If both tol and pc.no arguments are used, the solution will use the fewest PCs produced by either argument. Because the trace of a covariance matrix is not sensitive to matrix singularity, no PC adjustment is used for the cov.trace argument.

This function can also calculate Z-scores from RRPP on model log-likelihoods, which can be compared directly or profiled along a gradient (predictor). This might be useful for for comparing generalized least-squares (GLS) models, for example, along a gradient of a parameter used to scale the covariance matrix for GLS estimation. See Collyer et al. 2022 for an example of using RRPP on log-likelihoods with different covariance matrices.

Users can construct their own tables from the results but this function does not attempt to summarize results, as interpreting results requires some arbitrary decisions. The \texttt{anova} function explicitly tests multiple models and can be used for nested model comparisons.

Results can also be plotted using the generic \texttt{plot} function.

Caution: For models with GLS estimation, the number of parameters used to estimate the covariance matrix is not taken into consideration. A generalized information criterion is currently in development.

Value

An object of class \texttt{model.comparison} is a data frame with either log-likelihoods or covariance traces, plus parameter penalties. AIC scores might be include, if applicable.

Author(s)

Michael Collyer

References


Examples

```r
## Not run:
data(Pupfish)
Pupfish$logSize <- log(Pupfish$CS)
fit1 <- lm.rrpp(coords ~ logSize, data = Pupfish, iter = 0,
```
print.progress = FALSE)
fit2 <- lm(rrpp(coords ~ Pop, data = Pupfish, iter = 0,
print.progress = FALSE)
fit3 <- lm(rrpp(coords ~ Sex, data = Pupfish, iter = 0,
print.progress = FALSE)
fit4 <- lm(rrpp(coords ~ logSize + Sex, data = Pupfish, iter = 0,
print.progress = FALSE)
fit5 <- lm(rrpp(coords ~ logSize + Pop, data = Pupfish, iter = 0,
print.progress = FALSE)
fit6 <- lm(rrpp(coords ~ logSize + Sex * Pop, data = Pupfish, iter = 0,
print.progress = FALSE)

modComp1 <- model.comparison(fit1, fit2, fit3, fit4, fit5,
fit6, type = "cov.trace")
modComp2 <- model.comparison(fit1, fit2, fit3, fit4, fit5,
fit6, type = "logLik", tol = 0.01)

summary(modComp1)
summary(modComp2)

par(mfcol = c(1,2))
plot(modComp1)
plot(modComp2)

# Comparing fits with covariance matrices
# an example for scaling a phylogenetic covariance matrix with
# the scaling parameter, lambda

data("PlethMorph")
Cov <- PlethMorph$PhyCov
lambda <- seq(0, 1, 0.1)

Cov1 <- scaleCov(Cov, scale. = lambda[1])
Cov2 <- scaleCov(Cov, scale. = lambda[2])
Cov3 <- scaleCov(Cov, scale. = lambda[3])
Cov4 <- scaleCov(Cov, scale. = lambda[4])
Cov5 <- scaleCov(Cov, scale. = lambda[5])
Cov6 <- scaleCov(Cov, scale. = lambda[6])
Cov7 <- scaleCov(Cov, scale. = lambda[7])
Cov8 <- scaleCov(Cov, scale. = lambda[8])
Cov9 <- scaleCov(Cov, scale. = lambda[9])
Cov10 <- scaleCov(Cov, scale. = lambda[10])
Cov11 <- scaleCov(Cov, scale. = lambda[11])

fit1 <- lm(rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov1)
fit2 <- lm(rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov2)
fit3 <- lm(rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov3)
fit4 <- lm(rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov4)
fit5 <- lm(rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov5)
fit6 <- lm(rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov6)
fit7 <- lm(rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov7)
fit8 <- lm(rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov8)
fit9 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov9)
fit10 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov10)
fit11 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov11)

par(mfrow = c(1,1))

MC1 <- model.comparison(fit1, fit2, fit3, fit4, fit5, fit6,
                        fit7, fit8, fit9, fit10, fit11,
type = "logLik")  
MC1
plot(MC1)

MC2 <- model.comparison(fit1, fit2, fit3, fit4, fit5, fit6,
                        fit7, fit8, fit9, fit10, fit11,
type = "logLik", predictor = lambda)
MC2
plot(MC2)

MC3 <- model.comparison(fit1, fit2, fit3, fit4, fit5, fit6,
                        fit7, fit8, fit9, fit10, fit11,
type = "Z", predictor = lambda)
MC3
plot(MC3)

## End(Not run)

---

model.frame.lm.rrpp  
Extract model frame from a lm.rrpp object

Description

model.frame.lm.rrpp returns the model frame constructed for an lm.rrpp object.

Usage

## S3 method for class 'lm.rrpp'
model.frame(formula, ...)

Arguments

formula  Object from lm.rrpp
...
  further arguments passed to or from other methods

Author(s)

Michael Collyer
model.matrix.lm.rrpp  Extract the model design matrix from an lm.rrpp object

Description

model.matrix.lm.rrpp returns the design matrix constructed for an lm.rrpp object.

Usage

## S3 method for class 'lm.rrpp'
model.matrix(object, ...)

Arguments

- **object** Object from lm.rrpp
- **...** further arguments passed to or from other methods

Author(s)

Michael Collyer

motionpaths  Simulated motion paths

Description

Simulated motion paths

Author(s)

Dean Adams

References

na.omit.rrpp.data.frame

Handle missing values in rrpp.data.frame objects

Description

Handle missing values in rrpp.data.frame objects

Usage

```r
## S3 method for class 'rrpp.data.frame'
na.omit(object, ...)
```

Arguments

- `object`: object (from `rrpp.data.frame`)
- `...`: further arguments (currently not used)

Author(s)

Michael Collyer

Examples

```r
y <- matrix(rnorm(15), 5, 3)
x <- rnorm(5)
rdf <- rrpp.data.frame(x = x, y = y, d = dist(y))
rdfs$x[1] <- NA # create missing data
rdf

ndf <- na.omit(rdf)
ndf
```

ordinate

Ordination tool for data aligned to another matrix

Description

Function performs a singular value decomposition of ordinary least squares (OLS) or generalized least squares (GLS) residuals, aligned to an alternative matrix, plus projection of data onto vectors obtained.
**ordinate** 45

**Usage**

```r
ordinate(
  Y,
  A = NULL,
  Cov = NULL,
  transform. = TRUE,
  scale. = FALSE,
  tol = NULL,
  rank. = NULL,
  newdata = NULL
)
```

**Arguments**

- **Y**
  An n x p data matrix.

- **A**
  An optional n x n symmetric matrix or an n x k data matrix, where k is the number of variables that could be associated with the p variables of Y. If NULL, an n x n identity matrix will be used.

- **Cov**
  An optional n x n covariance matrix to describe the non-independence among observations in Y, and provide a GLS-centering of data. Note that Cov and A can be the same, if one wishes to align GLS residuals to the same matrix used to obtain them. Note also that no explicit GLS-centering is performed on A. If this is desired, A should be GLS-centered beforehand.

- **transform.**
  An optional argument if a covariance matrix is provided to transform GLS-centered residuals, if TRUE. If FALSE, only GLS-centering is performed. Only if transform = TRUE (the default) can one expect the variances of ordinate scores in a principal component analysis to match eigenvalues.

- **scale.**
  A logical value indicating whether the variables should be scaled to have unit variance before the analysis takes place. The default is FALSE.

- **tol**
  A value indicating the magnitude below which components should be omitted. (Components are omitted if their standard deviations are less than or equal to tol times the standard deviation of the first component.) With the default null setting, no components are omitted (unless rank. is provided). Other settings for tol could be tol = sqrt(.Machine$double.eps), which would omit essentially constant components, or tol = 0, to retain all components, even if redundant. This argument is exactly the same as in `prcomp`

- **rank.**
  Optionally, a number specifying the maximal rank, i.e., maximal number of aligned components to be used. This argument can be set as alternative or in addition to tol, useful notably when the desired rank is considerably smaller than the dimensions of the matrix. This argument is exactly the same as in `prcomp`

- **newdata**
  An optional data frame of values for the same variables of Y to be projected onto aligned components. This is only possible with OLS (transform. = FALSE).

**Details**

The function performs a singular value decomposition, \( \text{t}(A)Z = UDt(V) \), where \( Z \) is a matrix of residuals (obtained from \( Y \); see below) and \( A \) is an alignment matrix with the same number of rows.
as \( Z \). (\( t \) indicates matrix transposition.) \( U \) and \( V \) are the matrices of left and right singular vectors, and \( D \) is a diagonal matrix of singular values. \( V \) are the vectors that describe maximized covariation between \( Y \) and \( A \). If \( A = I \), an \( n \times n \) identity matrix, \( V \) are the eigen vectors (principal components) of \( Y \).

\( Z \) represents a centered and potentially standardized form of \( Y \). This function can center data via OLS or GLS means (the latter if a covariance matrix to describe the non-independence among observations is provided). If standardizing variables is preferred, then \( Z \) both centers and scales the vectors of \( Y \) by their standard deviations.

Data are projected onto aligned vectors, \( ZV \). If a GLS computation is made, the option to transform centered values (residuals) before projection is available. This is required for orthogonal projection, but from a transformed data space. Not transforming residuals maintains the Euclidean distances among observations and the OLS multivariate variance, but the projection is oblique (scores can be correlated).

The versatility of using an alignment approach is that alternative data space rotations are possible. Principal components are thus the vectors that maximize variance with respect to the data, themselves, but "components" of (co)variation can be described for any inter-matrix relationship, including phylogenetic signal, ecological signal, ontogenetic signal, size allometry, etc. More details are provided in Collyer and Adams (2021).

Much of this function is consistent with the \texttt{prcomp} function, except that centering data is not an option (it is required).

SUMMARY STATISTICS: For principal component plots, the traditional statistics to summarize the analysis include eigenvalues (variance by component), proportion of variance by component, and cumulative proportion of variance. When data are aligned to an alternative matrix, the statistics are less straightforward. A summary of such an analysis (performed with \texttt{summary.ordinate}) will produce these additional statistics:

- **Singular Value** Rather than eigenvalues, the singular values from singular value decomposition of the cross-product of the scaled alignment matrix and the data.

- **Proportion of Covariance** Each component’s singular value divided by the sum of singular values. The cumulative proportion is also returned. Note that these values do not explain the amount of covariance between the alignment matrix and data, but explain the distribution of the covariance. Large proportions can be misleading.

- **RV by Component** The partial RV statistic by component. Cumulative values are also returned. The sum of partial RVs is Escoffier’s RV statistic, which measures the amount of covariation between the alignment matrix and data. Caution should be used in interpreting these values, which can vary with the number of observations and number of variables. However, the RV is more reliable than proportion of singular value for interpretation of the strength of linear association for aligned components. (It is most analogous to proportion of variance for principal components.)

Value

An object of class \texttt{ordinate} is a list containing the following

- \texttt{x} Aligned component scores for all observations
- \texttt{xn} Optional projection of new data onto components.
- \texttt{d} The portion of the squared singular values attributed to the aligned components.
ordinate

sdev  Standard deviations of d; i.e., the scale of the components.
rot   The matrix of variable loadings, i.e. the singular vectors, V.
center The OLS or GLS means vector used for centering.
transform  Whether GLS transformation was used in projection of residuals (only possible in conjunction with GLS-centering).
scale  The scaling used, or FALSE.
alignment  Whether data were aligned to principal axes or the name of another matrix.
GLS   A logical value to indicate if GLS-centering and projection was used.

Author(s)

Michael Collyer

References


See Also

plot.ordinate, prcomp, plot.default, gm.prcomp within geomorph

Examples

# Examples use residuals from a regression of salamander
# morphological traits against body size (snout to vent length, SVL).
# Observations are species means and a phylogenetic covariance matrix
# describes the relatedness among observations.

data("PlethMorph")
Y <- as.data.frame(PlethMorph[,c("TailLength", "HeadLength", "Snout.eye", "BodyWidth", "Forelimb", "Hindlimb")])
Y <- as.matrix(Y)
R <- lm.rppp(Y ~ SVL, data = PlethMorph, iter = 0, print.progress = FALSE)$LM$residuals

# PCA (on correlation matrix)
PCA.ols <- ordinate(R, scale. = TRUE)
PCA.ols$rot
prcomp(R, scale. = TRUE)$rotation # should be the same

# phyPCA (sensu Revell, 2009)
# with projection of untransformed residuals (Collyer & Adams 2020)
PCA.gls <- ordinate(R, scale. = TRUE,
transform. = FALSE,
Cov = PlethMorph$PhyCov)

# phyPCA with transformed residuals (orthogonal projection,
# Collyer & Adams 2020)

PCA.t.gls <- ordinate(R, scale. = TRUE,
transform. = TRUE,
Cov = PlethMorph$PhyCov)

# Align to phylogenetic signal (in each case)

PaCA.ols <- ordinate(R, A = PlethMorph$PhyCov, scale. = TRUE)

PaCA.gls <- ordinate(R, A = PlethMorph$PhyCov,
scale. = TRUE,
transform. = FALSE,
Cov = PlethMorph$PhyCov)

PaCA.t.gls <- ordinate(R, A = PlethMorph$PhyCov,
scale. = TRUE,
transform. = TRUE,
Cov = PlethMorph$PhyCov)

# Summaries

summary(PCA.ols)
summary(PCA.gls)
summary(PCA.t.gls)
summary(PaCA.ols)
summary(PaCA.gls)
summary(PaCA.t.gls)

# Plots

par(mfrow = c(2,3))
plot(PCA.ols, main = "PCA OLS")
plot(PCA.gls, main = "PCA GLS")
plot(PCA.t.gls, main = "PCA t-GLS")
plot(PaCA.ols, main = "PaCA OLS")
plot(PaCA.gls, main = "PaCA GLS")
plot(PaCA.t.gls, main = "PaCA t-GLS")
par(mfrow = c(1,1))

# Changing some plot aesthetics (the arguments in plot.ordinate and
# plot.default are important for changing plot parameters)

P1 <- plot(PaCA.gls, main = "PaCA GLS", include.axes = TRUE)

P2 <- plot(PaCA.gls, main = "PaCA GLS", include.axes = TRUE,
frame.plot = FALSE, col = 4, pch = 21, bg = PlethMorph$group)
add.tree(P2, PlethMorph$tree, edge.col = 4)
pairwise <- plot(PaCA.gls, main = "PaCA GLS", include.axes = TRUE, frame.plot = FALSE, col = 4, pch = 21, bg = PlethMorph$group, flip = 1)
add.tree(P3, PlethMorph$tree, edge.col = 4)

---

pairwise  

*Pairwise comparisons of lm.rpp fits*

**Description**

Function generates distributions of pairwise statistics for a lm.rpp fit and returns important statistics for hypothesis tests.

**Usage**

    pairwise(  
          fit,  
          fit.null = NULL,  
          groups,  
          covariate = NULL,  
          print.progress = FALSE  
    )

**Arguments**

- **fit**: A linear model fit using `lm.rpp`.
- **fit.null**: An alternative linear model fit to use as a null model for RRPP, if the null model of the fit is not desired. Note, for FRPP this argument should remain NULL and FRPP must be established in the lm.rpp fit (RRPP = FALSE). If the null model is uncertain, using `reveal.model.designs` will help elucidate the inherent null model used.
- **groups**: A factor or vector that is coercible into a factor, describing the levels of the groups for which to find LS means or slopes. Normally this factor would be part of the model fit, but it is not necessary for that to be the case in order to obtain results.
- **covariate**: A numeric vector for which to calculate slopes for comparison If NULL, LS means will be calculated instead of slopes. Normally this variable would be part of the model fit, but it is not necessary for that to be the case in order to obtain results.
- **print.progress**: If a null model fit is provided, a logical value to indicate whether analytical results progress should be printed on screen. Unless large data sets are analyzed, this argument is probably not helpful.
Details

Based on an lm.rpp fit, this function will find fitted values over all permutations and based on a grouping factor, calculate either least squares (LS) means or slopes, and pairwise statistics among them. Pairwise statistics have multiple flavors, related to vector attributes:

- **Distance between vectors, "dist"** Vectors for LS means or slopes originate at the origin and point to some location, having both a magnitude and direction. A distance between two vectors is the inner-product of the vector difference, i.e., the distance between their endpoints. For LS means, this distance is the difference between means. For multivariate slope vectors, this is the difference in location between estimated change for the dependent variables, per one-unit change of the covariate considered. For univariate slopes, this is the absolute difference between slopes.

- **Vector correlation, "VC"** If LS mean or slope vectors are scaled to unit size, the vector correlation is the inner-product of the scaled vectors. The arccosine (acos) of this value is the angle between vectors, which can be expressed in radians or degrees. Vector correlation indicates the similarity of vector orientation, independent of vector length.

- **Difference in vector lengths, "DL"** If the length of a vector is an important attribute – e.g., the amount of multivariate change per one-unit change in a covariate – then the absolute value of the difference in vector lengths is a practical statistic to compare vector lengths. Let d1 and d2 be the distances (length) of vectors. Then d1 - d2 is a statistic that compares their lengths. For slope vectors, this is a comparison of rates.

- **Variance, "var"** Vectors of residuals from a linear model indicate can express the distances of observed values from fitted values. Mean squared distances of values (variance), by group, can be used to measure the amount of dispersion around estimated values for groups. Absolute differences between variances are used as test statistics to compare mean dispersion of values among groups. Variance degrees of freedom equal n, the group size, rather than n-1, as the purpose is to compare mean dispersion in the sample. (Additionally, tests with one subject in a group are possible, or at least not a hindrance to the analysis.)

The summary.pairwise function is used to select a test statistic for the statistics described above, as "dist", "VC", "DL", and "var", respectively. If vector correlation is tested, the angle.type argument can be used to choose between radians and degrees.

The null model is defined via lm.rpp, but one can also use an alternative null model as an optional argument. In this case, residual randomization in the permutation procedure (RRPP) will be performed using the alternative null model to generate fitted values. If full randomization of values (FRPP) is preferred, it must be established in the lm.rpp fit and an alternative model should not be chosen. If one is unsure about the inherent null model used if an alternative is not specified as an argument, the function reveal.model.designs can be used.

Observed statistics, effect sizes, P-values, and one-tailed confidence limits based on the confidence requested will be summarized with the summary.pairwise function. Confidence limits are inherently one-tailed as the statistics are similar to absolute values. For example, a distance is analogous to an absolute difference. Therefore, the one-tailed confidence limits are more akin to two-tailed hypothesis tests. (A comparable example is to use the absolute value of a t-statistic, in which case the distribution has a lower bound of 0.)

**Notes for RRPP 0.6.2 and subsequent versions:**
In previous versions of pairwise, `codesummary.pairwise` had three test types: "dist", "VC", and "var". When one chose "dist", for LS mean vectors, the statistic was the inner-product of the vector difference. For slope vectors, "dist" returned the absolute value of the difference between vector lengths, which is "DL" in 0.6.2 and subsequent versions. This update uses the same calculation, irrespective of vector types. Generally, "DL" is the same as a contrast in rates for slope vectors, but might not have much meaning for LS means. Likewise, "dist" is the distance between vector endpoints, which might make more sense for LS means than slope vectors. Nevertheless, the user has more control over these decisions with version 0.6.2 and subsequent versions.

**Value**

An object of class `pairwise` is a list containing the following:

- **LS.means**
  LS means for groups, across permutations.

- **slopes**
  Slopes for groups, across permutations.

- **means.dist**
  Pairwise distances between means, across permutations.

- **means.vec.cor**
  Pairwise vector correlations between means, across permutations.

- **means.lengths**
  LS means vector lengths, by group, across permutations.

- **means.diff.length**
  Pairwise absolute differences between mean vector lengths, across permutations.

- **slopes.dist**
  Pairwise distances between slopes (end-points), across permutations.

- **slopes.vec.cor**
  Pairwise vector correlations between slope vectors, across permutations.

- **slopes.lengths**
  Slope vector lengths, by group, across permutations.

- **slopes.diff.length**
  Pairwise absolute differences between slope vector lengths, across permutations.

- **n**
  Sample size

- **p**
  Data dimensions; i.e., variable number

- **PermInfo**
  Information for random permutations, passed on from `lm.rpp` fit and possibly modified if an alternative null model was used.

**Author(s)**

Michael Collyer

**References**


**See Also**

`lm.rpp`
Examples

# Examples use geometric morphometric data on pupfishes
# See the package, geomorph, for details about obtaining such data

# Body Shape Analysis (Multivariate) --------------
data("Pupfish")

# Note:
dim(Pupfish$coords) # highly multivariate!

Pupfish$logSize <- log(Pupfish$CS)

# Note: one should use all dimensions of the data but with this
# example, there are many. Thus, only three principal components
# will be used for demonstration purposes.

Pupfish$Y <- ordinate(Pupfish$coords)$x[, 1:3]

## Pairwise comparisons of LS means

# Note: one should increase RRPP iterations but a
# smaller number is used here for demonstration
# efficiency. Generally, iter = 999 will take less
# than 1s for these examples with a modern computer.

fit1 <- lm.rrpp(Y ~ logSize + Sex * Pop, SS.type = "I",
data = Pupfish, print.progress = FALSE, iter = 199)
summary(fit1, formula = FALSE)
anova(fit1)
pup.group <- interaction(Pupfish$Sex, Pupfish$Pop)
pup.group
PW1 <- pairwise(fit1, groups = pup.group)
PW1

# distances between means
summary(PW1, confidence = 0.95, test.type = "dist")
summary(PW1, confidence = 0.95, test.type = "dist", stat.table = FALSE)

# absolute difference between mean vector lengths
summary(PW1, confidence = 0.95, test.type = "DL")

# correlation between mean vectors (angles in degrees)
summary(PW1, confidence = 0.95, test.type = "VC",
angle.type = "deg")

# Can also compare the dispersion around means
summary(PW1, confidence = 0.95, test.type = "var")
## Pairwise comparisons of slopes

```r
fit2 <- lm.rrpp(Y ~ logSize * Sex * Pop, SS.type = "I",
data = Pupfish, print.progress = FALSE, iter = 199)
summary(fit2, formula = FALSE)
anova(fit1, fit2)

# Using a null fit that excludes all factor-covariate
# interactions, not just the last one
PW2 <- pairwise(fit2, fit.null = fit1, groups = pup.group,
covariate = Pupfish$logSize, print.progress = FALSE)
PW2

# distances between slope vectors (end-points)
summary(PW2, confidence = 0.95, test.type = "dist")
summary(PW2, confidence = 0.95, test.type = "dist", stat.table = FALSE)

# absolute difference between slope vector lengths
summary(PW2, confidence = 0.95, test.type = "DL")

# correlation between slope vectors (and angles)
supply(PW2, confidence = 0.95, test.type = "VC",
angle.type = "deg")

# Can also compare the dispersion around group slopes
summary(PW2, confidence = 0.95, test.type = "var")
```

---

**PlethMorph**  
*Plethodon comparative morphological data*

### Description

Data for 37 species of plethodontid salamanders. Variables include snout to vent length (SVL) as species size, tail length, head length, snout to eye length, body width, forelimb length, and hind limb length, all measured in mm. A grouping variable is also included for functional guild size. A variable for species names is also included. The data set also includes a phylogenetic covariance matrix based on a Brownian model of evolution, to assist in generalized least squares (GLS) estimation.

### Details

The covariance matrix was estimated with the `vcv.phylo` function of the R package, ape, based on the tree described in Adams and Collyer (2018).

### Author(s)

Michael Collyer and Dean Adams
References


plot.interSubVar  
Plot Function for RRPP

Description

This function produces a heat map for inter-subject variability, based on results from a measurement.error object. The function, interSubVar, must first be used on the measurement.error object to obtain variability statistics. This function use the image function to produce plots. It does little to manipulate such plots, but any argument for image can be manipulated here, as well as the graphical parameters that can be adjusted within image.

Usage

## S3 method for class 'interSubVar'
plot(x, ...)

Arguments

x  
Object from interSubVar

...  
Arguments passed onto image and plot.

Author(s)

Michael Collyer

plot.lm.rrpp  
Plot Function for RRPP

Usage

## S3 method for class 'lm.rrpp'
plot(
  x,
  type = c("diagnostics", "regression", "PC"),
  resid.type = c("p", "n"),
  fitted.type = c("o", "t"),
  predictor = NULL,
  reg.type = c("PredLine", "RegScore"),
  ...
)


Arguments

x plot object (from lm.rrpp)

type Indicates which type of plot, choosing among diagnostics, regression, or principal component plots. Diagnostic plots are similar to lm diagnostic plots, but for multivariate data. Regression plots plot multivariate dispersion in some fashion against predictor values. PC plots project data onto the eigenvectors of the covariance matrix for fitted values.

resid.type If type = "diagnostics", an optional argument for whether Pearson ("p") or normalized ("n") residuals should be used. These residuals are the same for ordinary least-squares (OLS) estimation but differ for generalized least-squares (GLS) estimation. For the latter, normalizing residuals requires multiplying them by the transformation matrix obtained for GLS estimation.

fitted.type As with resid.type, whether fitted values use observed ("o") or transformed ("t") values.

predictor An optional vector if "regression" plot type is chosen, and is a variable likely used in lm.rrpp. This vector is a vector of covariate values equal to the number of observations.

reg.type If "regression" is chosen for plot type, this argument indicates whether prediction line (PredLine) or regression score (RegScore) plotting is performed. For explanation of prediction line, see Adams and Nistri (2010). For explanation of regression score, see Drake and Klingenberg (2008).

... other arguments passed to plot (helpful to employ different colors or symbols for different groups). See plot.default and par

Author(s)

Michael Collyer

References


Examples

# Univariate example
data(PlethMorph)
fitGLS <- lm.rrpp(TailLength ~ SVL, data = PlethMorph, Cov = PlethMorph$PhyCov,
print.progress = FALSE, iter = 0)

par(mfrow = c(2, 2))
plot(fitGLS)
plot(fitGLS, resid.type = "n") # use normalized (transformed) residuals
plot(fitGLS, resid.type = "n", fitted.type = "t") # use also transformed fitted values
# Multivariate example

Y <- as.matrix(cbind(PlethMorph$TailLength, PlethMorph$HeadLength, PlethMorph$Snout.eye, PlethMorph$BodyWidth, PlethMorph$Forelimb, PlethMorph$Hindlimb))
PlethMorph$y <- Y
fitGLSm <- lm.rrpp(Y ~ SVL, data = PlethMorph,
Cov = PlethMorph$PhyCov,
print.progress = FALSE, iter = 0)
par(mfrow = c(2, 2))
plot(fitGLSm)
plot(fitGLSm, resid.type = "n") # use normalized (transformed) residuals
plot(fitGLSm, resid.type = "n", fitted.type = "t") # use also transformed fitted values
par(mfrow = c(1, 1))

---

caption:

plot.looCV

### Plot Function for RRPP

#### Description

Plot Function for RRPP

#### Usage

```r
## S3 method for class 'looCV'
plot(x, axis1 = 1, axis2 = 2, flip = NULL, ...)
```

#### Arguments

- **x**: An object of class `looCV`
- **axis1**: A value indicating which component should be displayed as the X-axis (default = C1)
- **axis2**: A value indicating which component should be displayed as the Y-axis (default = C2)
- **flip**: An argument that if not NULL can be used to flip components in the plot. The values need to match axis1 or axis2. For example, if axis1 = 3 and axis2 = 4, flip = 1 will not change either axis; flip = 3 will flip only the horizontal axis; flip = c(3, 4) will flip both axes. Axis will only be flipped in first plot.

... other arguments passed to plot (helpful to employ different colors or symbols for different groups). See
Description
This function produces multivariate signal-to-noise ratio plots for `measurement.error` objects. See the function, `plot.interSubVar` for plotting the inter-subject variability from a `measurement.error` object, after applying the function, `interSubVar`.

Usage
```r
## S3 method for class 'measurement.error'
plot(
  x,
  separate.by.groups = TRUE,
  add.connectors = TRUE,
  add.labels = FALSE,
  use.std.vectors = FALSE,
  titles = NULL,
  add.legend = TRUE,
  ...)
```

Arguments
- `x` Object from `measurement.error`
- `separate.by.groups` A logical value for whether to make separate plots for each group, if different groups are available. If FALSE, groups are still represented by different symbols in the plot, unless overridden by plot arguments.
- `add.connectors` A logical value for whether to add connectors, like vectors, between replicate observations of the same subjects.
- `add.labels` A logical value for whether to label subjects. Labels are either subject name (if available) or number of occurrence in the data set.
- `use.std.vectors` A logical value for whether to use vectors obtained from a standardized matrix, which are orthogonal. This is not strictly necessary.
- `titles` An optional vector or list for augmenting the titles of plots produced. The length of the vector or list should match the number of plots produced by other arguments.
plot.ordinate

A logical value for whether to add a legend to plots. If separate.by.groups is TRUE, adding a legend to plots will be slightly redundant. If certain parameters are augmented by user (point characters, colors), add.legend will be made to be FALSE to prevent misinterpretation of intended plotting scheme.

... Other arguments passed onto plot

Author(s)
Michael Collyer

plot.model.comparison  Plot Function for RRPP

Description
Plot Function for RRPP

Usage
## S3 method for class 'model.comparison'
plot(x, ...)

Arguments
x  plot object (from model.comparison)
... other arguments passed to plot (helpful to employ different colors or symbols for different groups). See plot.default and par

Author(s)
Michael Collyer

plot.ordinate  Plot Function for RRPP

Description
Plot Function for RRPP

Usage
## S3 method for class 'ordinate'
plot(x, axis1 = 1, axis2 = 2, flip = NULL, include.axes = TRUE, ...)

Arguments
...
Arguments

x  An object of class ordinate

axis1  A value indicating which component should be displayed as the X-axis (default = C1)

axis2  A value indicating which component should be displayed as the Y-axis (default = C2)

flip  An argument that if not NULL can be used to flip components in the plot. The values need to match axis1 or axis2. For example, if axis1 = 3 and axis2 = 4, flip = 1 will not change either axis; flip = 3 will flip only the horizontal axis; flip = c(3, 4) will flip both axes.

include.axes  A logical argument for whether axes should be shown at x = 0 and y = 0. This is different than the axes argument in the generic plot.default function, which controls the edges of the plot (providing a box effect or not). Using include.axes = TRUE does not allow aesthetic control of the axes. If desired, it is better to use include.axes = FALSE and augment the plot object with abline (choosing h = 0 and v = 0 in separate applications).

...  other arguments passed to plot (helpful to employ different colors or symbols for different groups). See

Value

An object of class "plot.ordinate" is a list with components that can be used in other plot functions, such as the type of plot, points, a group factor, and other information depending on the plot parameters used.

Author(s)

Michael Collyer

plot.predict.lm.rrpp  Plot Function for RRPP

Description

Plot Function for RRPP

Usage

## S3 method for class 'predict.lm.rrpp'
plot(x, PC = FALSE, ellipse = FALSE, abscissa = NULL, label = TRUE, ...)

 plot.predict.lm.rrpp  Plot Function for RRPP
plot.trajectory.analysis

Plot Function for RRPP

Description

Function generates a principal component plot for trajectories

Usage

```r
## S3 method for class 'trajectory.analysis'
plot(x, ...)
```

Arguments

- `x` plot object (from `trajectory.analysis`)
- `...` other arguments passed to `plot` (helpful to employ different colors or symbols for different groups). See `plot.default` and `par`
Details

The function calculates and plots principal components of fitted values from \code{lm.rrpp} that are passed onto \code{trajectory.analysis}, and projects data onto them. This function is a set.up, and \code{add.trajectories} is needed to add trajectories to the plot. By having two stages of control, the plotting functions are more flexible. This function also returns plotting information that can be valuable for making individualized plots, if \code{add.trajectories} is not preferred.

Value

If an object is assigned, it will return:

\begin{itemize}
  \item \code{pca} Principal component analysis performed using \code{prcomp}.
  \item \code{pc.points} Principal component scores for all data.
  \item \code{trajectory.analysis} Trajectory analysis passed on.
  \item \code{trajectories} pca Observed trajectories projected onto principal components.
\end{itemize}

Author(s)

Michael Collyer

References


See Also

\code{plot.default} and \code{par}

Examples

\footnotesize
\begin{verbatim}
# See \code{\link{trajectory.analysis}} for examples
\end{verbatim}

predict.lm.rrpp

**predict for lm.rrpp model fits**

**Description**

Computes predicted values from an lm.rrpp model fit, using bootstrapped residuals to generate confidence intervals. (Residuals are the residuals of the lm.rpp fit, not its null model. The bootstrap procedure resamples residual vectors with replacement.) The bootstrap permutations use the same number of iterations and seed as used in the lm.rrpp model fit. A predict.lm.rrpp object can be plotted using various options. See plot.predict.lm.rrpp.

Note that if data offsets are used (if the offset argument is used when fitting a lm.rrpp model), they are ignored for estimating coefficients over iterations. Offsets are subtracted from data in lm and added to predicted values in predict.lm, effectively adjusted the intercept and then un-adjusting it for predictions. This causes problems if the newdata have a different number of observations than the original model fit.

**Usage**

```r
## S3 method for class 'lm.rrpp'
predict(object, newdata = NULL, block = NULL, confidence = 0.95, ...)
```

**Arguments**

- `object` Object from lm.rrpp.
- `newdata` Data frame of either class data.frame or rrpp.data.frame. If null, the data frame from the lm.rrpp fit will be used, effectively calculating all fitted values and their confidence intervals. If a numeric variable is missing from newdata, an attempt to average the values will be made in prediction; i.e., least squares means for factor levels can be found. All factors used in the lm.rrpp fit should be represented in the newdata data frame, with appropriate factor levels.
- `block` An optional factor for blocks within which to restrict resampling permutations.
- `confidence` The desired confidence interval level for prediction.
- `...` Other arguments (currently none)

**Author(s)**

Michael Collyer

**Examples**

```r
## Not run:
# See examples for lm.rrpp to see how predict.lm.rrpp works in conjunction
# with other functions

data(Pupfish)
```
`prep.lda`  

Linear discriminant function for `lm.rrpp` model fits

### Description

Function creates arguments for `lda` or `qda` from a `lm.rrpp` fit.

### Usage

```r
prep.lda(
  fit,
  tol = 1e-07,
  PC.no = NULL,
  newdata = NULL,
  inherent.groups = FALSE,
  ...
)
```

### Arguments

- **fit**  
  A linear model fit using `lm.rrpp`.

```r
# CS is centroid (fish) size
fit <- lm.rrpp(coords ~ log(CS) + Sex*Pop, 
               SS.type = "I", data = Pupfish, iter = 999)

# Predictions (holding alternative effects constant)

shapeDF <- expand.grid(Sex = levels(Pupfish$Sex), Pop = levels(Pupfish$Pop))
rownames(shapeDF) <- paste(shapeDF$Sex, shapeDF$Pop, sep = ".")
shapeDF

shapePreds <- predict(fit, shapeDF)
summary(shapePreds)
summary(shapePreds, PC = TRUE)

shapePreds99 <- predict(fit, shapeDF, confidence = 0.99)
summary(shapePreds99, PC = TRUE)

# Plot prediction

plot(shapePreds, PC = TRUE)
plot(shapePreds, PC = TRUE, ellipse = TRUE)
plot(shapePreds99, PC = TRUE)
plot(shapePreds99, PC = TRUE, ellipse = TRUE)

## End(Not run)
tol
A tolerance used to decide if the matrix of data is singular. This value is passed onto both \texttt{lda} and \texttt{prcomp} internally.

PC.no
An optional argument to define the specific number of principal components (PC) used in analysis. The minimum of this value or the number of PCs resulting from the tol argument will be used.

newdata
An optional matrix (or object coercible to a matrix) for classification. If NULL, all observed data are used.

inherent.groups
A logical argument in case one wishes to have the inherent groups in the model fit revealed. If TRUE, no other analysis will be done than to reveal the groups. This argument should always be FALSE to perform a classification analysis.

\ldots
Arguments passed to \texttt{lda}. See \texttt{lda} for details

Details
This function uses a \texttt{lm.rrpp} fit to produce the data and the groups to use in \texttt{lda} or \texttt{qda}. There are two general purposes of this function that are challenging when using \texttt{lda}, directly. First, this function finds the inherent groups in the \texttt{lm.rrpp} fit, based on factor levels. Second, this function find pseudodata - rather than the observed data - that involve either or both a principal component projection with appropriate (or user-prescribed) dimensions and a transformation. The principal component projection incorporates GLS mean-centering, where appropriate. Transformation involves holding non-grouping model terms constant. This is accomplished by using the fitted values from the \texttt{lm.rrpp} fit and the residuals of a \texttt{lm.rrpp} fit with grouping factors, alone. When, the \texttt{lm.rrpp} fit contains only grouping factors, this function produces raw data projected on principal components.

Regardless of variables input, data are projected onto PCs. The purpose of this function is to predict group association, and working in PC space facilitates this objective.

This is a new function and not all limits and scenarios have been tested before its release. Please report any issues or limitations or strange results to the maintainer.

Notes for RRPP 0.5.0 and subsequent versions:
Prior to version 0.5.0, the function, \texttt{classify}, was available. This function has been deprecated. It mimicked \texttt{lda} with added features that are largely retained with \texttt{prep.lda}. However, \texttt{prep.lda} facilitates the much more diverse options available with \texttt{lda}.

Value
A list of arguments that can be passed to \texttt{lda}. As a minimum, these arguments include $x$, $grouping$, and $tol$. If newdata is not NULL, $newdata$, using the same transformation and PCs as for the data, will also be included.

Author(s)
Michael Collyer

See Also
\texttt{lda, predict.lda, qda, predict.qda}
Examples

# Using the Pupfish data (see lm.rrpp help for more detail)

data(Pupfish)
Pupfish$logSize <- log(Pupfish$CS)
fit <- lm.rrpp(coords ~ logSize + Sex * Pop, SS.type = "I",
data = Pupfish, print.progress = FALSE, iter = 0)

prep.lda(fit, inherent.groups = TRUE) # see groups available
lda.args <- prep.lda(fit, CV = TRUE, PC.no = 6)
lda.args$x
lda.args$grouping

# not run:
# library(MASS)
# LDA <- do.call(lda, lda.args)
# LDA$posterior
# table(lda.args$grouping, LDA$class)

print.anova.lm.rp

## S3 method for class 'anova.lm.rp'
print(x, ...)
**print.coef.lm.rrpp**  
*Print/Summary Function for RRPP*

**Description**

Print/Summary Function for RRPP

**Usage**

```r
## S3 method for class 'coef.lm.rrpp'
print(x, ...)
```

**Arguments**

- `x`  
  Object from `coef.lm.rrpp`
- `...`  
  Other arguments passed onto `coef.lm.rrpp`

**Author(s)**

Michael Collyer

---

**print.lm.rrpp**  
*Print/Summary Function for RRPP*

**Description**

Print/Summary Function for RRPP

**Usage**

```r
## S3 method for class 'lm.rrpp'
print(x, ...)
```

**Arguments**

- `x`  
  print/summary object (from `lm.rrpp`)
- `...`  
  other arguments passed to print/summary

**Author(s)**

Michael Collyer
**print.looCV**

*Print/Summary Function for RRPP*

**Description**
Print/Summary Function for RRPP

**Usage**
```r
## S3 method for class 'looCV'
print(x, ...)  
```

**Arguments**
- `x` Object from `looCV`
- `...` Other arguments passed onto `print.looCV`

**Author(s)**
Michael Collyer

---

**print.measurement.error**

*Print/Summary Function for RRPP*

**Description**
Print/Summary Function for RRPP

**Usage**
```r
## S3 method for class 'measurement.error'
print(x, ...)  
```

**Arguments**
- `x` Object from `measurement.error`
- `...` Other arguments passed onto `measurement.error`

**Author(s)**
Michael Collyer
print.model.comparison

Print/Summary Function for RRPP

Description
Print/Summary Function for RRPP

Usage
## S3 method for class 'model.comparison'
print(x, ...)

Arguments
x Object from model.comparison
...
... Other arguments passed onto model.comparison

Author(s)
Michael Collyer

print.ordinate

Print/Summary Function for RRPP

Description
Print/Summary Function for RRPP

Usage
## S3 method for class 'ordinate'
print(x, ...)

Arguments
x Object from ordinate
...
... Other arguments passed onto print.ordinate

Author(s)
Michael Collyer
print.pairwise  

Print/Summary Function for RRPP

Description
Print/Summary Function for RRPP

Usage
## S3 method for class 'pairwise'
print(x, ...)

Arguments

x  Object from pairwise
...

Other arguments passed onto pairwise

Author(s)
Michael Collyer

print.predict.lm.rrpp  

Print/Summary Function for RRPP

Description
Print/Summary Function for RRPP

Usage
## S3 method for class 'predict.lm.rrpp'
print(x, PC = FALSE, ...)

Arguments

x  Object from predict.lm.rrpp
PC  Logical argument for whether to use predicted values rotated to their PCs
...

Other arguments passed onto predict.lm.rrpp

Author(s)
Michael Collyer
print.summary.lm.rrpp  

Print/Summary Function for RRPP

Description
Print/Summary Function for RRPP

Usage
## S3 method for class 'summary.lm.rrpp'
print(x, ...)

Arguments
x  print/summary object (from summary.lm.rrpp)
... other arguments passed to print/summary

Author(s)
Michael Collyer

print.summary.manova.lm.rrpp

Print/Summary Function for RRPP

Description
Print/Summary Function for RRPP

Usage
## S3 method for class 'summary.manova.lm.rrpp'
print(x, ...)

Arguments
x  Object from summary.manova.lm.rrpp
... Other arguments passed onto summary.manova.lm.rrpp

Author(s)
Michael Collyer
**print.summary.ordinate**

*Print/Summary Function for RRPP*

**Description**

Print/Summary Function for RRPP

**Usage**

```r
## S3 method for class 'summary.ordinate'
print(x, ...)
```

**Arguments**

- `x` Object from `summary.ordinate`
- `...` Other arguments passed onto `print.ordinate`

**Author(s)**

Michael Collyer

---

**print.summary.pairwise**

*Print/Summary Function for RRPP*

**Description**

Print/Summary Function for RRPP

**Usage**

```r
## S3 method for class 'summary.pairwise'
print(x, ...)
```

**Arguments**

- `x` Object from `summary.pairwise`
- `...` Other arguments passed onto `summary.pairwise`

**Author(s)**

Michael Collyer
Description
Print/Summary Function for RRPP

Usage
## S3 method for class 'summary.trajectory.analysis'
print(x, ...)

Arguments
x Object from summary.trajectory.analysis
... Other arguments passed onto summary.trajectory.analysis

Author(s)
Michael Collyer

Description
Print/Summary Function for RRPP

Usage
## S3 method for class 'trajectory.analysis'
print(x, ...)

Arguments
x Object from trajectory.analysis
... Other arguments passed onto

Author(s)
Michael Collyer
Pupfish

Landmarks on pupfish

Description

Landmark data from Cyprinodon pecosensis body shapes, with indication of Sex and Population from which fish were sampled (Marsh or Sinkhole).

Details

These data were previously aligned with GPA. Centroid size (CS) is also provided. See the geomorph package for details.

Author(s)

Michael Collyer

References


PupfishHeads

Landmarks on pupfish heads

Description

Landmark data from Cyprinodon pecosensis head shapes, with variables for sex, month and year sampled, locality, head size, and coordinates of landmarks for head shape, per specimen. These data are a subset of a larger data set.

Details

The variable, "coords", are data that were previously aligned with GPA. The variable, "headSize", is the Centroid size of each vector of coordinates. See the geomorph package for details.

Author(s)

Michael Collyer

References

residuals.lm.rrpp  

**Extract residuals**

**Description**

Extract residuals

**Usage**

```r
## S3 method for class 'lm.rrpp'
residuals(object, ...)
```

**Arguments**

- `object`: plot object (from `lm.rrpp`)
- `...`: Arguments passed to other functions

**Author(s)**

Michael Collyer

**Examples**

```r
# See examples for lm.rrpp
```

---

reveal.model.designs  

**Reveal model designs used in lm.rrpp fit**

**Description**

Function returns every full and reduced model for model terms used in lm.rrpp fits. This function is useful for revealing the null and full model that would be used in the pairwise function, if a specific null model is not declared as an argument (fit.null in the `pairwise` function). It also helps to demonstrate how sums of squares and cross-products (SSCP) are calculated in lm.rrpp permutations (iterations), from the difference between fitted values for null and full designs.

**Usage**

```r
reveal.model.designs(fit)
```

**Arguments**

- `fit`: A linear model fit from `lm.rrpp`.

**Author(s)**

Michael Collyer
Examples

```r
data(Pupfish)
fit1 <- lm.rrpp(coords~ Pop*Sex, data = Pupfish,
SS.type = "I", print.progress = FALSE, iter = 0)
fit2 <- lm.rrpp(coords~ Pop*Sex, data = Pupfish,
SS.type = "II", print.progress = FALSE, iter = 0)
fit3 <- lm.rrpp(coords~ Pop*Sex, data = Pupfish,
SS.type = "III", print.progress = FALSE, iter = 0)
reveal.model.designs(fit1)
reveal.model.designs(fit2)
reveal.model.designs(fit3)
```

---

### rrpp.data.frame

Create a data frame for lm.rrpp analysis

#### Description

Create a data frame for lm.rrpp analysis, when covariance or distance matrices are used

#### Usage

```r
rrpp.data.frame(...)```

#### Arguments

- `...` Components (objects) to combine in the data frame.

#### Details

This function is not much different than `data.frame` but is more flexible to allow distance matrices and covariance matrices to be included. Essentially, this function creates a list, much like an object of class `data.frame` is also a list. However, `rrpp.data.frame` is less concerned with coercing the list into a matrix and more concerned with matching the number of observations (n). It is wise to use this function with any lm.rrpp analysis so that `lm.rrpp` does not have to search the global environment for needed data.

It is assumed that multiple data sets for the same subjects are in the same order.

See `lm.rrpp` for examples.

#### Author(s)

Michael Collyer
Examples

# Why use a rrpp.data.frame?
y <- matrix(rnorm(30), 10, 3)
x <- rnorm(10)
df <- data.frame(x = x, y = y)
df
rdf <- rrpp.data.frame(x = x, y = y)
rdf # looks more like a list

is.list(df)
is.list(rdf)

d <- dist(y) # distance matrix as data

# One can try this but it will result in an error
# df <- data.frame(df, d = d)
rdf <- rrpp.data.frame(rdf, d = d) # works

fit <- lm.rrpp(d ~ x, data = rdf)
summary(fit)

scaleCov

Scaling of a Covariance Matrix

Description

Function performs linear and exponential scaling of a covariance, either including or excluding diagonals or off-diagonal elements.

Usage

scaleCov(
  Cov,
  scale. = 1,
  exponent = 1,
  scale.diagonal = FALSE,
  scale.only.diagonal = FALSE
)

Arguments

Cov Square matrix to be scaled.
scale. The linear scaling parameter. Values are multiplied by this numeric value.
exponent The exponentiation scaling parameter. Values are raised to this power.
scale.diagonal Logical to indicate if diagonal should be included.
scale.only.diagonal Logical to indicate if only the diagonal should be scaled.
scaleCov

Details

The function scales covariances as scale * cov ^ exponent, where cov is any covariance or variance in the covariance matrix. Arguments allow inclusion or exclusion or either the diagonal or off-diagonal elements to be scaled. It is assumed that a covariance matrix is scaled, but any square matrix will work.

Value

A square matrix.

Author(s)

Michael Collyer

Examples

```r
## Not run:

data(Pupfish)
Pupfish$logSize <- log(Pupfish$CS)
fit1 <- lm.rrpp(coords ~ logSize, data = Pupfish, iter = 0,
print.progress = FALSE)
fit2 <- lm.rrpp(coords ~ Pop, data = Pupfish, iter = 0,
print.progress = FALSE)
fit3 <- lm.rrpp(coords ~ Sex, data = Pupfish, iter = 0,
print.progress = FALSE)
fit4 <- lm.rrpp(coords ~ logSize + Sex, data = Pupfish, iter = 0,
print.progress = FALSE)
fit5 <- lm.rrpp(coords ~ logSize + Pop, data = Pupfish, iter = 0,
print.progress = FALSE)
fit6 <- lm.rrpp(coords ~ logSize + Sex * Pop, data = Pupfish, iter = 0,
print.progress = FALSE)

modComp1 <- model.comparison(fit1, fit2, fit3, fit4, fit5,
fit6, type = "cov.trace")
modComp2 <- model.comparison(fit1, fit2, fit3, fit4, fit5,
fit6, type = "logLik", tol = 0.01)

summary(modComp1)
summary(modComp2)

par(mfcol = c(1,2))
plot(modComp1)
plot(modComp2)

# Comparing fits with covariance matrices
# an example for scaling a phylogenetic covariance matrix with
# the scaling parameter, lambda

data("PlethMorph")
Cov <- PlethMorph$PhyCov
lambda <- seq(0, 1, 0.1)
```
Cov1 <- scaleCov(Cov, scale. = lambda[1])
Cov2 <- scaleCov(Cov, scale. = lambda[2])
Cov3 <- scaleCov(Cov, scale. = lambda[3])
Cov4 <- scaleCov(Cov, scale. = lambda[4])
Cov5 <- scaleCov(Cov, scale. = lambda[5])
Cov6 <- scaleCov(Cov, scale. = lambda[6])
Cov7 <- scaleCov(Cov, scale. = lambda[7])
Cov8 <- scaleCov(Cov, scale. = lambda[8])
Cov9 <- scaleCov(Cov, scale. = lambda[9])
Cov10 <- scaleCov(Cov, scale. = lambda[10])
Cov11 <- scaleCov(Cov, scale. = lambda[11])

fit1 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov1)
fit2 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov2)
fit3 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov3)
fit4 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov4)
fit5 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov5)
fit6 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov6)
fit7 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov7)
fit8 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov8)
fit9 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov9)
fit10 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov10)
fit11 <- lm.rrpp(SVL ~ 1, data = PlethMorph, Cov = Cov11)

par(mfrow = c(1,1))

MC1 <- model.comparison(fit1, fit2, fit3, fit4, fit5, fit6, fit7, fit8, fit9, fit10, fit11, type = "logLik"
MC1
plot(MC1)

MC2 <- model.comparison(fit1, fit2, fit3, fit4, fit5, fit6, fit7, fit8, fit9, fit10, fit11, type = "logLik", predictor = lambda)
MC2
plot(MC2)

MC3 <- model.comparison(fit1, fit2, fit3, fit4, fit5, fit6, fit7, fit8, fit9, fit10, fit11, type = "Z", predictor = lambda)
MC3
plot(MC3)

## End(Not run)
**summary.coef.lm.rrpp**

### Description
Print/Summary Function for RRPP

### Usage
```r
## S3 method for class 'anova.lm.rrpp'
summary(object, ...)
```

### Arguments
- **object**: Object from `predict.lm.rrpp`
- **...**: Other arguments passed onto `predict.lm.rrpp`

### Author(s)
Michael Collyer

---

**summary.coef.lm.rrpp  Print/Summary Function for RRPP**

### Description
Print/Summary Function for RRPP

### Usage
```r
## S3 method for class 'coef.lm.rrpp'
summary(object, ...)
```

### Arguments
- **object**: Object from `coef.lm.rrpp`
- **...**: Other arguments passed onto `coef.lm.rrpp`

### Author(s)
Michael Collyer
## Summary

**Summary Function for RRPP**

### Usage

```r
## S3 method for class 'lm.rrpp'
summary(object, formula = TRUE, ...)  
summary(object, formula = FALSE, ...)  
summary(object, ...)  
summary(object, ..., )  
```

### Arguments

- `object`: print/summary object (from `lm.rrpp`)
- `formula`: Logical argument for whether to include formula in summary table
- `...`: other arguments passed to print/summary

### Author(s)

Michael Collyer

## Description

Print/Summary Function for RRPP

### Usage

```r
## S3 method for class 'looCV'
summary(object, ...)  
summary(object, ...)  
```

### Arguments

- `object`: Object from `looCV`
- `...`: Other arguments passed onto print.looCV

### Author(s)

Michael Collyer
summary.manova.lm.rrpp

Print/Summary Function for RRPP

Description

Print/Summary Function for RRPP

Usage

## S3 method for class 'manova.lm.rrpp'
summary(object, test = c("Roy", "Pillai", "Hotelling-Lawley", "Wilks"), ...)

Arguments

object Object from lm.rrpp, updated with manova.update
test Type of multivariate test statistic to use.
... Other arguments passed onto manova.lm.rrpp

Author(s)

Michael Collyer

summary.measurement.error

Print/Summary Function for RRPP

Description

Print/Summary Function for RRPP

Usage

## S3 method for class 'measurement.error'
summary(object, ...)

Arguments

object Object from measurement.error
... Other arguments passed onto measurement.error

Author(s)

Michael Collyer
summary.model.comparison

Print/Summary Function for RRPP

Description

Print/Summary Function for RRPP

Usage

## S3 method for class 'model.comparison'
summary(object, ...)

Arguments

object            Object from model.comparison
...

Other arguments passed onto model.comparison

Author(s)

Michael Collyer

summary.ordinate

Print/Summary Function for RRPP

Description

Print/Summary Function for RRPP

Usage

## S3 method for class 'ordinate'
summary(object, ...)

Arguments

object            Object from ordinate
...

Other arguments passed onto print.ordinate

Author(s)

Michael Collyer
Description

See `pairwise` for further description.

Usage

```r
## S3 method for class 'pairwise'
summary(
  object,
  stat.table = TRUE,
  test.type = c("dist", "VC", "DL", "var"),
  angle.type = c("rad", "deg"),
  confidence = 0.95,
  show.vectors = FALSE,
  ...
)
```

Arguments

- **object**: Object from `pairwise`
- **stat.table**: Logical argument for whether results should be returned in one table (if TRUE) or separate pairwise tables (if FALSE)
- **test.type**: the type of statistic to test. See below should be used in the test.
- **angle.type**: If `test.type = "VC"`, whether angle results are expressed in radians or degrees.
- **confidence**: Confidence level to use for upper confidence limit; default = 0.95 (alpha = 0.05)
- **show.vectors**: Logical value to indicate whether vectors should be printed.
- **...**: Other arguments passed onto `pairwise`

Details

The following summarize the test that can be performed:

- **Distance between vectors, "dist"** Vectors for LS means or slopes originate at the origin and point to some location, having both a magnitude and direction. A distance between two vectors is the inner-product of of the vector difference, i.e., the distance between their endpoints. For LS means, this distance is the difference between means. For multivariate slope vectors, this is the difference in location between estimated change for the dependent variables, per one-unit change of the covariate considered. For univariate slopes, this is the absolute difference between slopes.
• **Vector correlation, "VC"** If LS mean or slope vectors are scaled to unit size, the vector correlation is the inner-product of the scaled vectors. The arccosine (acos) of this value is the angle between vectors, which can be expressed in radians or degrees. Vector correlation indicates the similarity of vector orientation, independent of vector length.

• **Difference in vector lengths, "DL"** If the length of a vector is an important attribute – e.g., the amount of multivariate change per one-unit change in a covariate – then the absolute value of the difference in vector lengths is a practical statistic to compare vector lengths. Let \(d_1\) and \(d_2\) be the distances (length) of vectors. Then \(|d_1 - d_2|\) is a statistic that compares their lengths.

• **Variance, "var"** Vectors of residuals from a linear model indicate can express the distances of observed values from fitted values. Mean squared distances of values (variance), by group, can be used to measure the amount of dispersion around estimated values for groups. Absolute differences between variances are used as test statistics to compare mean dispersion of values among groups. Variance degrees of freedom equal \(n\), the group size, rather than \(n-1\), as the purpose is to compare mean dispersion in the sample. (Additionally, tests with one subject in a group are possible, or at least not a hindrance to the analysis.)

The argument, test.type is used to select one of the tests above. See pairwise for examples.

**Notes for RRPP 0.6.2 and subsequent versions:**
In previous versions of pairwise, codesummary.pairwise had three test types: "dist", "VC", and "var". When one chose "dist", for LS mean vectors, the statistic was the inner-product of the vector difference. For slope vectors, "dist" returned the absolute value of the difference between vector lengths, which is "DL" in 0.6.2 and subsequent versions. This update uses the same calculation, irrespective of vector types. Generally, "DL" is the same as a contrast in rates for slope vectors, but might not have much meaning for LS means. Likewise, "dist" is the distance between vector endpoints, which might make more sense for LS means than slope vectors. Nevertheless, the user has more control over these decisions with version 0.6.2 and subsequent versions.

**Author(s)**

Michael Collyer
Summary.trajectory.analysis

Arguments

- **object**: Object from `predict.lm.rrpp`
- **...**: Other arguments passed onto `predict.lm.rrpp`

Author(s)

Michael Collyer

---

Summary.trajectory.analysis

*Print/Summary Function for RRPP*

Description

Print/Summary Function for RRPP

Usage

```r
## S3 method for class 'trajectory.analysis'
summary(
  object,
  stat.table = TRUE,
  attribute = c("MD", "TC", "SD"),
  angle.type = c("rad", "deg"),
  confidence = 0.95,
  show.trajectories = FALSE,
  ...
)
```

Arguments

- **object**: Object from `trajectory.trajectory.analysis`
- **stat.table**: Logical argument for whether results should be returned in one table (if TRUE) or separate pairwise tables (if FALSE)
- **attribute**: Whether magnitude differences (MD, absolute difference in trajectory path lengths), trajectory correlations (TC), or trajectory shape differences (SD) are summarized.
- **angle.type**: If attribute = "TC", whether angle results are expressed in radians or degrees.
- **confidence**: Confidence level to use for upper confidence limit; default = 0.95 (alpha = 0.05)
- **show.trajectories**: Logical value to indicate whether trajectories should be printed.
- **...**: Other arguments passed onto `trajectory.trajectory.analysis`

Author(s)

Michael Collyer
## terms.lm.rrpp

Returns the terms constructed for an `lm.rrpp` object.

### Usage

```r
## S3 method for class 'lm.rrpp'
terms(x, ...)  
```

### Arguments

- `x`: Object from `lm.rrpp`
- `...`: Further arguments passed to or from other methods

### Author(s)

Michael Collyer

## trajectory.analysis

Estimates attributes of multivariate trajectories.

### Usage

```r
trajectory.analysis(fit, fit.null = NULL, groups, traj.pts, pca = TRUE, print.progress = FALSE)
```
Arguments

- `fit` A linear model fit using `lm.rrpp`.
- `fit.null` An alternative linear model fit to use as a null model for RRPP, if the null model of the fit is not desired. Note, if RRPP = FALSE (FRPP rather than RRPP), then the null model has only an intercept. If the null model is uncertain, using `reveal.model.designs` will help elucidate the inherent null model used.
- `groups` A factor or vector coercible to factor that defines trajectories.
- `traj.pts` Either a single value or a vector coercible to factor to define trajectory points. If only a single value, it is assumed that the data are already in the form, y1p1, y2p1, y3p1, ..., y2p2, y2p2, y3p2, ..., yp1, yp2, yp3, ..., ypk, for j variables comprising k trajectory points; i.e., traj.pts = k. If a factor, then a group * traj.pt factorial model is assumed, where traj.pts defines the levels for points within groups.
- `pca` A logical value to optionally project group:point means onto principal components (perform PCA on a covariance matrix of the means) This option only applies to factorial designs (traj.pts is a factor).
- `print.progress` A logical value to indicate whether a progress bar should be printed to the screen. This is helpful for long-running analyses.

Details

The function quantifies multivariate trajectories from a set of observations, and assesses variation in attributes of the trajectories via RRPP. A trajectory is defined by a sequence of points in the data space. These trajectories can be quantified for various attributes (their size, orientation, and shape), and comparisons of these attribute enable the statistical comparison of shape change trajectories (Collyer and Adams 2007; Adams and Collyer 2007; Adams and Collyer 2009; Turner et al. 2010; Collyer and Adams 2013).

This function is a modified version of `pairwise`, retaining the least squares (LS) means as trajectory points. Analysis starts with a `lm.rrpp` fit (but a procD.lm fit from geomorph can also be used). LS means are calculated using a grouping variable. Data can be trajectories, as a start(sensu Adams and Cerney 2007), or trajectories can be calculated from data using a factorial model (in which case trajectory points are defined by factor levels).

This function produces statistics that can be summarized with the `summary.trajectory.analysis` function. The summaries are consistent with those in the `summary.pairwise` function, pertaining to trajectory attributes including, magnitude difference (MD), the difference in path lengths of trajectories; trajectory correlations (TC), better thought of as angular differences between trajectory principal axes; and if trajectories have three or more points, shape difference (SD), the square root of summed squared point differences, after scaling, centering, and rotating trajectories. The SD is the "Procrustes" distance between trajectories (Adams and Collyer 2009), much the same way as the shape difference between anatomical landmark configurations in geometric morphometrics. If attribute = "TC" is chosen for the summary, then the angle type ("rad" or "deg", can be chosen for either radians and degrees, respectively, to return angles between principal axes.)

Plotting can be performed with `plot.trajectory.analysis` and `add.trajectories`. The former plots all principal component scores for the data, and allows point-by-point control of plot parameters. The later adds trajectories points and lines, with constrained control. By saving the
plot.trajectory.analysis object, plotting information can be retained and advanced plotting can be performed. See examples below.

Value

An object of class "trajectory.analysis" returns a list of the following:

- **LS.means**: LS.means from pairwise function.
- **trajectories**: Trajectories from every permutation.
- **PD**: Path distances of trajectories from every permutation.
- **MD**: Magnitude differences between trajectories from every permutation.
- **TC**: Trajectory correlations from every permutation.
- **SD**: Trajectory shape differences from every permutation.

Author(s)

Dean Adams and Michael Collyer

References


Examples

### Analysis of sexual dimorphism vectors (factorial approach)

```r
data(Pupfish)
fit <- lm.rrpp(coords ~ Pop * Sex, data = Pupfish, iter = 199)
reveal.model.designs(fit)
TA <- trajectory.analysis(fit, groups = Pupfish$Pop, traj.pts = Pupfish$Sex, print.progress = FALSE)

# Magnitude difference (absolute difference between path distances)
summary(TA, attribute = "MD")

# Correlations (angles) between trajectories
summary(TA, attribute = "TC", angle.type = "deg")
```
vec.cor.matrix

Support function for RRPP

Description

Calculate vector correlations for a matrix (by rows). Used for pairwise comparisons.

Usage

vec.cor.matrix(M)

Arguments

M         Matrix for vector correlations.

Author(s)

Michael Collyer
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