Package ‘bucky’

March 26, 2022

Type Package
Title Bucky's Archive for Data Analysis in the Social Sciences
Version 1.0.7
Date 2022-03-25
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Depends R (>= 3.1.0)
Imports methods, sandwich, lmtest
Suggests MASS, parallel, Amelia, mice
Enhances texreg, stargazer
URL https://github.com/atahk/bucky
Description Provides functions for various statistical techniques commonly used in the social sciences, including functions to compute clustered robust standard errors, combine results across multiply-imputed data sets, and simplify the addition of robust and clustered robust standard errors.
License GPL (>= 3)
NeedsCompilation no
Repository CRAN
Date/Publication 2022-03-25 23:10:02 UTC

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Description

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Details

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Title: Bucky’s Archive for Data Analysis in the Social Sciences
Version: 1.0.7
Date: 2022-03-25
Authors@R: c(person("Alexander", "Tahk", role = c("aut", "cre"), email = "tahk@alum.mit.edu", comment = c(ORCID = "0000-0001-7895-9420"))
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References


**See Also**

See also *mice, amelia-package, MImbined, sandwich* and *coeftest.*

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**mi.eval**

*Multiple-imputation evaluation*

**Description**

Evaluation of an expression across multiply imputed data sets.

**Usage**

```r
mi.eval(EXPR, robust, cluster, coef., vcov., df.=NULL, parallel=FALSE, lazy=NULL, ...)
```

**Arguments**

- **EXPR**
  - An R expression to evaluate. This expression must contain a `data` argument that specifies a list containing the imputed data sets or a an object of class `amelia`, `mids`, or `imputationList`.

- **robust**
  - Whether to use Huber-White robust standard errors. The default is `TRUE` if `cluster` is specified and `FALSE` otherwise.

- **cluster**
  - A vector specifying clusters for the purpose of computing clustered robust standard errors. This can be a variable inside the imputed data set. If unspecified, standard errors are not clustered. If specified, robust cannot be `FALSE`.

- **coef.**
  - The function used to get a numeric vector of coefficient estimates when evaluated on an object returned from evaluating `EXPR` for each data set. The default is to use `coef`.

- **vcov.**
  - The function that returns a numeric matrix giving the variance-covariance matrix when evaluated on an object returned from evaluating `EXPR` for each data set. The default is to use `vcovCR` if `cluster` is specified, `vcovHC` if `robust=TRUE` and `cluster` is not specified, and `vcov` otherwise.

- **df.**
  - Either the degrees of freedom for each model or a function that calculates degrees of freedom on an object returned from evaluating `EXPR` for each data set. The default value of `NULL` uses the minimum result of applying `df.residual` it returns a numeric value when applied to the object returned by `EXPR` and this object is not of class `glm` and `Inf` otherwise.
parallel A logical indicating whether to evaluate EXPR across data sets in parallel using
\texttt{mclapply}. Otherwise, evaluation is done serially using \texttt{lapply}. NULL means to
use parallel evaluation if and only if the \texttt{parallel} package can be loaded and
\texttt{getOption\("mc.cores",detectCores()-1L\)} is greater than 1.

lazy A logical indicating whether to use lazy evaluation to avoid copying all imputed
data sets into memory. When the \texttt{data} argument to EXPR generates the multiply
imputed data set, this is generally a bad idea because it means redoing the im-
putation multiple times. The default value of NULL means to use lazy evaluation
if and only if the \texttt{data} argument to EXPR is a \texttt{name}.

\ldots Any additional arguments to be passed to \texttt{lapply} or \texttt{mclapply} when evaluating
EXPR across data sets.

Details

This function evaluates a R command for each of several multiply imputed data sets and combines
results across data sets into a single set of estimates. This is similar to the functionality provided
by \texttt{with.mids} but also works with multiply-imputed data sets generated by other packages like
\texttt{Amelia} as well as those from \texttt{'mice'}.

For generating formatted tables of regression coefficients, the outputted objects should be compatible
with the \texttt{'lexreg'} package. When used with \texttt{lm}, \texttt{glm} or a few other types of models, these objects
are also compatible with the \texttt{'stargazer'} package.

Value

An object of class \texttt{mi.estimates} containing the coefficient estimates, variance-covariance matrix,
and related information.

See Also

See Also \texttt{summary.mi.estimates}, \texttt{with.mids}, \texttt{amelia}, \texttt{mice}, \texttt{coef}, \texttt{vcov} and \texttt{df.residual}.

Examples

if (require("Amelia")) {
  ## Load data
  data(africa)
africa$civlib <- factor(round(africa$civlib*6), ordered=TRUE)

  ## Estimate a linear model using imputed data sets
  model0 <- lm(trade ~ log(gdp_pc), data=africa, subset=year==1973)
  summary(model0)

  ## Impute using Amelia
  a.out <- amelia(x = africa, cs = "country", ts = "year",
                  logs = "gdp_pc", ord="civlib")

  ## Estimate a linear model using imputed data sets
  model1 <- mi.eval(lm(trade ~ log(gdp_pc), data=a.out, subset=year==1973))

  ## Show estimates
### description
Output summary information using robust or clustered robust standard errors.

### usage
```
## S3 method for class 'robustified'
summary(object, ...)

robust.summary(x, cluster, type, omega, ...)
```

### arguments
- **object**
  An object of class `robustified`, usually generated by `robustify`.
- **x**
  A model of class `lm`, `glm`, or any other class which contains a call object and methods for `estfun` and `nobs`.
- **cluster**
  The variable on which to cluster (if any). If this is not specified, unclustered robust standard errors using `vcovHC` are used. If this is specified, clustered robust standard errors using `vcovCR` are used.
- **type**
  A character string specifying the estimation type. The default is to use the defaults for `vcovHC` or `vcovCR`, depending on whether `cluster` is specified. For details, see `vcovHC` or `vcovCR`.
- **omega**
  A vector or a function depending on the arguments ‘residuals’ (the working residuals of the model), ‘diaghat’ (the diagonal of the corresponding hat matrix) and ‘df’ (the residual degrees of freedom). For details, see `vcovHC` or `vcovCR`.
- **...**
  Any additional arguments to be passed to `coeftest`.
Details

Both functions provide summary output with robust (Huber-White) or clustered robust standard errors based on \texttt{vcovHC} or \texttt{vcovCR}, respectively. The summary method works on objects where the type of the standard errors has already been set by \texttt{robustify}. The \texttt{robust.summary} function works on unadjusted objects. Thus, \texttt{robust.summary(x,...)} is a shorthand for \texttt{summary(robustify(x,...))}.

For \texttt{robust.summary}, if the \texttt{cluster} option is specified, clustered robust standard errors are used based on the variance-covariance matrix from \texttt{vcovCR} with clustering on \texttt{cluster}. If not, robust standard errors are used based on the variance-covariance matrix from \texttt{vcovHC}.

Value

An object of class \texttt{summary.robustified} containing a \texttt{coefficients} object computed using \texttt{coeftest} and the method attribute specifying the type of standard errors used.

See Also

See Also \texttt{robustify}, \texttt{vcovHC}, \texttt{vcovCR} and \texttt{coeftest}.

Examples

\begin{verbatim}
## With clustering
clotting <- data.frame(
    cl = 1:9,
    u = c(5,10,15,20,30,40,60,80,100),
    lot = c(118,58,42,35,27,25,21,19,18,
           69,35,26,21,18,16,13,12,12))
clot.model <- glm(lot ~ log(u), data = clotting, family = Gamma)
robust.summary(clot.model, cluster=cl)

## Without clustering
data(swiss)
model1 <- lm(Fertility ~ ., data = swiss)
robustify(model1)
model1r <- robustify(model1)
summary(model1r)
\end{verbatim}
robustify

Arguments

x A model of class lm, glm, or any other class which contains a call object and methods for estfun and nobs.

cluster The variable on which to cluster (if any). If this is not specified, unclustered robust standard errors using vcovHC are used. If this is specified, clustered robust standard errors using vcovCR are used.

type A character string specifying the estimation type. The default for linear models of class lm but not glm is to use "HC1" for vcovHC or "CR1" for vcovCR, depending on whether cluster is specified. For other models, the default is to use "HC" for vcovHC or "CR" for vcovCR, depending on whether cluster is specified. This mirrors the defaults used by Stata as closely as possible. For details, see vcovHC or vcovCR.

omega A vector or a function depending on the arguments 'residuals' (the working residuals of the model), 'diaghat' (the diagonal of the corresponding hat matrix) and 'df' (the residual degrees of freedom). For details, see vcovHC or vcovCR.

... Any additional arguments to be passed to coeftest.

Details

This function creates a robustified object containing the model, coefficients, and variance-covariance matrix based on vcovHC or vcovCR, respectively. If the cluster option is specified, the variance-covariance matrix is computed using vcovCR with clustering on cluster. If not, the variance-covariance matrix is computed using vcovHC. For generating formatted tables of regression coefficients, the outputted objects should be compatible with the 'texreg' package. When used with lm, glm or a few other types of models, these objects are also compatible with the 'stargazer' package.

Value

An object of class robustified with the method attribute specifying the type of standard errors used.

References


See Also

See Also summary.robustified, vcovHC, vcovCR and coeftest.

Examples

## With clustering
clotting <- data.frame(
  cl = 1:9,
  u = c(5,10,15,20,30,40,60,80,100),
  lot = c(118,58,42,35,27,25,21,19,18,
         69,35,26,21,18,16,13,12,12))
# summary.mi.estimates

Summary for multiple imputation

## Description

Output summary information for estimates computed on multiply imputed data sets.

## Usage

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

## Arguments

- **object**
  An object of class `mi.estimates`, usually computed with `mi.eval`.
- **...**
  Any additional arguments to be passed to `coeftest`.

## Details

This function provides summary output for models estimated using multiple imputation using `mi.eval`.

## Value

An object of class `summary.mi.estimates` containing a `coefficients` object of class `coeftest` and other summary information.

## See Also

See Also `mi.eval` and `amelia`.
Examples

```r
if (require("Amelia")) {
  data(africa)
  a.out <- amelia(x = africa, cs = "country", ts = "year", logs = "gdp_pc")

  model <- mi.eval(lm(civlib ~ log(gdp_pc), data=a.out, subset=year==1973))

  summary(model)
}
```

---

vcovCR

Clustered Robust Covariance Matrix Estimation

Description

Robust estimation of the covariance matrix of the coefficient estimates in regression models with clustering.

Usage

```r
vcovCR(x, cluster = NULL, type = c("CR", "CR0", "CR1"))
```

Arguments

- `x`: A fitted model object.
- `cluster`: A variable or expression giving the cluster for each observation.
- `type`: A character string specifying the estimation type. For details see below.

Details

The default type of "CR" uses the same adjustment as 'Stata'. The values of "CR0" and "CR1" are analogous to "HC0" and "HC1", respectively, in `vcovHC`.

Value

A matrix containing the covariance matrix estimate with attribute `type` giving the `type` option used in estimating it.

See Also

See Also `robust.summary` and `vcovHC`. 
Examples

clotting <- data.frame(
  cl = rep(1:2, each=9),
  u = c(5,10,15,20,30,40,60,80,100),
  lot = c(118,58,42,35,27,25,19,18,
         69,35,26,21,18,16,13,12,12))
clot.model <- glm(lot ~ log(u), data = clotting, family = Gamma)
vcovCR(clot.model, cluster=cl)

data(swiss)
model1 <- lm(Fertility ~ ., data = swiss)
## These should give the same answer
vcovCR(model1, cluster=1:nobs(model1), type="CR0")
sandwich::vcovHC(model1, type="HC0")
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