Package ‘censReg’

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Description Maximum Likelihood estimation of censored regression (Tobit) models with cross-sectional and panel data.

License GPL (>= 2)
URL http://www.sampleSelection.org

R topics documented:

censReg ................................................................. 2
coeff.censReg ......................................................... 4
coeff.summary.censReg ............................................. 5
margEff.censReg ..................................................... 6
summary.censReg .................................................... 8

Index 10
censReg | Censored Regression (Tobit) Model

Description

Fitting a model with a censored dependent variable.

Usage

censReg( formula, left = 0, right = Inf, data = sys.frame( sys.parent()),
      subset = NULL, start = NULL, nGHQ = 8, logLikOnly = FALSE, ... )

## S3 method for class 'censReg'
print( x, logSigma = TRUE, digits = 4, ... )

Arguments

- **formula**: an object of class "formula": a symbolic description of the model to be fitted.
- **left**: left limit for the censored dependent variable; if set to -Inf, the dependent variable is assumed to be not left-censored; defaults to zero (classical Tobit model).
- **right**: right limit for the censored dependent variable; if set to Inf, the dependent variable is assumed to be not right-censored; defaults to Inf (classical Tobit model).
- **data**: an optional data frame. If argument data is of class "pdata.frame", a panel-model is estimated.
- **subset**: an optional vector specifying a subset of observations to be used in the fitting process.
- **start**: an optional vector of initial parameters for the ML estimation (intercept, slope parameters, logarithm of the standard deviation of the individual effects (only for random-effects panel data models), and logarithm of the standard deviation of the general disturbance term); if start is not specified, initial values are taken from an OLS estimation or (uncensored) random-effects panel data estimation.
- **nGHQ**: number of points used in the Gauss-Hermite quadrature, which is used to compute the log-likelihood value in case of the random effects model for panel data.
- **logLikOnly**: logical. If TRUE, the model is not estimated but the log-likelihood contributions of all observations/individuals and the corresponding gradients calculated at the parameters specified by argument start are returned.
- **x**: object of class censReg (returned by censReg).
- **logSigma**: logical value indicating whether the variance(s) of the model should be printed logarithmized (see coef.censReg).
- **digits**: positive integer specifying the minimum number of significant digits to be printed (see print.default).
- **...**: additional arguments for censReg are passed to maxLik; additional arguments for print.censReg are currently ignored.
**Details**

The model is estimated by Maximum Likelihood (ML) assuming a Gaussian (normal) distribution of the error term. The maximization of the likelihood function is done by function `maxLik` of the `maxLik` package. An additional argument `method` can be used to specify the optimization method used by `maxLik`, e.g., "Newton-Raphson", "BHHH", "BFGS", "SANN" (for simulated annealing), or "NM" (for Nelder-Mead).

**Value**

If argument `logLikOnly` is `FALSE` (default), `censReg` returns an object of class "censReg" inheriting from class "maxLik". The returned object contains the same components as objects returned by `maxLik` and additionally the following components:

- `call` the matched call.
- `terms` the model terms.
- `nObs` a vector containing 4 integer values: the total number of observations, the number of left-censored observations, the number of uncensored observations, and the number of right-censored observations.
- `df.residual` degrees of freedom of the residuals.
- `start` vector of starting values.
- `left` left limit of the censored dependent variable.
- `right` right limit of the censored dependent variable.
- `xMean` vector of mean values of the explanatory variables.

In contrast, if argument `logLikOnly` is `TRUE`, `censReg` returns a vector of the log-likelihood contributions of all observations/individuals. This vector has an attribute "gradient", which is a matrix containing the gradients of the log-likelihood contributions with respect to the parameters.

**Note**

When the censored regression model is estimated, the log-likelihood function is maximized with respect to the coefficients and the logarithm(s) of the variance(s).

**Author(s)**

Arne Henningsen

**References**


**See Also**

`summary.censReg`, `coef.censReg`, `tobit`, `selection`
Examples

## Kleiber & Zeileis (2008), page 142
```r
data( "Affairs", package = "AER" )
estResult <- censReg( affairs ~ age + yearsmarried + religiousness + occupation + rating, data = Affairs )
print( estResult )
```

## Kleiber & Zeileis (2008), page 143
```r
estResultBoth <- censReg( affairs ~ age + yearsmarried + religiousness + occupation + rating, data = Affairs, right = 4 )
print( estResultBoth )
```

---

### coef.censReg

**Coefficients, their Covariances, and Log-Likelihood Values of Censored Regression Models**

### Description

These functions extract the coefficient vectors, the corresponding covariance matrices, and log-likelihood values from censored regression models.

### Usage

```r
## S3 method for class 'censReg'
coef( object, logSigma = TRUE, ... )
```

```r
## S3 method for class 'censReg'
v cov( object, logSigma = TRUE, ... )
```

```r
## S3 method for class 'censReg'
logLik( object, ... )
```

### Arguments

- **object**
  - object of class "censReg" (returned by `censReg`).

- **logSigma**
  - logical value indicating whether the variance(s) of the model should be returned logarithmized.

- **...**
  - currently not used.

### Value

- **coef.censReg** returns a vector of the estimated coefficients.
- **vcov.censReg** returns the covariance matrix of the estimated coefficients.
- **logLik.censReg** returns an object of class "logLik". This object is the log-likelihood value of the estimated model and has an attribute "df" that gives the degrees of freedom, i.e. the number of estimated parameters.
coef.summary.censReg

Note
When the censored regression model is estimated, the log-likelihood function is maximized with respect to the coefficients and the logarithm(s) of the variance(s). Hence, if argument logSigma is FALSE, the variance(s) of the model is/are calculated by applying the exponential function to the estimated logarithmized variance(s) and the covariance matrix of all parameters is calculated by the Delta method.

Author(s)
Arne Henningsen

See Also
censReg, summary.censReg, and coef.summary.censReg

Examples
## Kleiber & Zeileis (2008), page 142
data( "Affairs", package = "AER" )
estResult <- censReg( affairs ~ age + yearsmarried + religiousness + occupation + rating, data = Affairs )
coef( estResult )
coef( estResult, logSigma = FALSE )
vcov( estResult )
vcov( estResult, logSigma = FALSE )
logLik( estResult )

---

coef.summary.censReg  Coefficients of Censored Regression Models and their Statistical Properties

Description
This function returns the estimated coefficients of censored regression models as well as their standard errors, z-values, and P-values.

Usage
## S3 method for class 'summary.censReg'
coef( object, logSigma = TRUE, ... )

Arguments

object  object of class "summary.censReg" (returned by summary.censReg).
logSigma  logical value indicating whether the variance(s) of the model should be returned logarithmized.
...  currently not used.
Value

coef.summary.censReg returns a matrix, where each row corresponds to one coefficient and the 4 rows contain the estimated coefficients, their standard errors, z-values, and P-values.

Author(s)

Arne Henningsen

See Also

censReg, summary.censReg and coef.censReg

Examples

## Kleiber & Zeileis (2008), page 142
data( "Affairs", package = "AER" )
estResult <- censReg( affairs ~ age + yearsmarried + religiousness + occupation + rating, data = Affairs )
coef( summary( estResult ) )

margEff.censReg Marginal Effects in Censored Regression Models

Description

The margEff method computes the marginal effects of the explanatory variables on the expected value of the dependent variable evaluated. Please note that this functionality is currently not available for panel data models.

Usage

## S3 method for class 'censReg'
margEff( object, xValues = NULL, vcov = NULL,
calcVCov = TRUE, returnJacobian = FALSE, vcovLogSigma = TRUE, ... )

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

Arguments

object argument object of the margEff method must be an object of class "censReg" (returned by censReg); argument object of the summary method must be an object of class "margEff.censReg" (returned by margEff.censReg).

xValues vector that specifies the values of the explanatory variables (including the intercept if it is included in the model), at which the marginal effects should be calculated. The number and order of the elements of this vector must correspond to the number and order of the estimated coefficients (without sigma). If this argument is NULL (or not specified), argument xValues is set to the mean values of the explanatory variables.
margEff.censReg

vcov

a symmetric matrix that specifies the variance covariance matrix of the estimated coefficients that should be used to calculate the variance covariance matrix and the standard errors of the marginal effects. If this argument is NULL (the default), the variance covariance matrix is obtained by vcov( object ).

calcVCov

logical. If TRUE, the approximate variance covariance matrices of the marginal effects is calculated and returned as an attribute (see below).

returnJacobian

logical. If TRUE, the Jacobian of the marginal effects with respect to the coefficients is returned as an attribute (see below).

vcovLogSigma

logical. TRUE (the default) indicates that the last row and last column of the variance covariance matrix provided by argument vcov indicate the (co)variances of the logarithm of the sigma coefficient, while FALSE indicates that this row and this column indicate the (co)variances of the (non-logarithic) sigma coefficient. If argument vcov is NULL, argument vcovLogSigma is ignored.

Value

margEff.censReg returns an object of class "margEff.censReg", which is a vector of the marginal effects of the explanatory variables on the expected value of the dependent variable evaluated at the mean values of the explanatory variables. The returned object has an attribute df.residual, which is equal to the degrees of freedom of the residuals.

If argument calcVCov is TRUE, the object returned by margEff.censReg has an attribute vcov, which is a approximate variance covariance matrices of the marginal effects calculated with the Delta method.

If argument returnJacobian is TRUE, the object returned by margEff.censReg has an attribute jacobian, which is the Jacobian of the marginal effects with respect to the coefficients.

summary.margEff.censReg returns an object of class "summary.margEff.censReg", which is a matrix with four columns, where the first column contains the marginal effects, the second column contains the standard errors of the marginal effects, the third column contains the corresponding t-values, and the fourth columns contains the corresponding P values.

Author(s)

Arne Henningsen

See Also
censReg, coef.censReg, and summary.censReg

Examples

## Kleiber & Zeileis (2008), page 142
data( "Affairs", package = "AER" )
estResult <- censReg( affairs ~ age + yearsmarried + religiousness + occupation + rating, data = Affairs )
margEff( estResult )
summary( margEff( estResult ) )
margEff( estResult, xValues = c( 1, 40, 4, 2, 4, 4 ) )
Summary Results of Censored Regression Models

Description

These methods prepare and print summary results for censored regression models.

Usage

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

## S3 method for class 'summary.censReg'
print( x, logSigma = TRUE, digits = 4, ... )

Arguments

object
object of class "censReg" (returned by censReg).

x
object of class "summary.censReg" (returned by summary.censReg).

logSigma
logical value indicating whether the variance(s) of the model should be printed logarithmized.

digits
positive integer specifying the minimum number of significant digits to be printed (passed to printCoefmat).

...
currently not used.

Value

summary.censReg returns an object of class "summary.censReg" inheriting from class "summary.maxLik". The returned object contains the same components as objects returned by summary.maxLik and additionally the following components:

call
the matched call.

noObs
a vector containing 4 integer values: the total number of observations, the number of left-censored observations, the number of uncensored observations, and the number of right-censored observations.

Author(s)

Arne Henningsen

See Also
censReg, coef.summary.censReg, and coef.censReg
Examples

```r
## Kleiber & Zeileis (2008), page 142
data("Affairs", package = "AER")
estResult <- censReg(affairs ~ age + yearsmarried + religiousness + occupation + rating, data = Affairs)
summary(estResult)
```
## Index

* **methods**
  - coef.censReg, 4
  - coef.summary.censReg, 5
  - margEff.censReg, 6
  - summary.censReg, 8

* **models**
  - censReg, 2

* **regression**
  - censReg, 2
  - censReg, 2, 4-8
  - coef.censReg, 2, 3, 4, 6-8
  - coef.summary.censReg, 5, 5, 8
  - logLik.censReg(coef.censReg), 4
  - margEff.censReg, 6
  - maxLik, 2, 3
    - print.censReg(censReg), 2
    - print.default, 2
    - print.summary.censReg
      - (summary.censReg), 8
    - printCoefmat, 8
  - selection, 3
    - summary.censReg, 3, 5-8, 8
  - summary.margEff.censReg
    - (margEff.censReg), 6
  - summary.maxLik, 8
  - tobit, 3

* **vcov**
  - censReg(coef.censReg), 4