Package ‘coreSim’

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Type Package
Title Core Functionality for Simulating Quantities of Interest from Generalised Linear Models
Description Core functions for simulating quantities of interest from generalised linear models (GLM). This package will form the backbone of a series of other packages that improve the interpretation of GLM estimates.
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### Admission

**Graduate school admissions data**

**Description**

A data set containing 400 graduate school admissions decisions.

**Usage**

Admission

**Format**

A data set with 400 rows and 4 variables.

**Source**


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### b_sim

**Simulate coefficients from a GLM by making draws from the multivariate normal distribution**

**Description**

Simulate coefficients from a GLM by making draws from the multivariate normal distribution.

**Usage**

\[
b_sim(obj, mu, Sigma, nsim = 1000)
\]

**Arguments**

- **obj**: a fitted model object.
- **mu**: an optional vector giving the means of the variables. If obj is supplied then mu is ignored.
- **Sigma**: an optional positive-definite symmetric matrix specifying the covariance matrix of the variables. If obj is supplied then Sigma is ignored. If your model includes an intercept, this should be given the name `intercept_`.
- **nsim**: number of simulations to draw.

**Value**

A data frame of simulated coefficients from obj.
linear_systematic

Examples

library(car)

# Estimate model
m1 <- lm(prestige ~ education + type, data = Prestige)

# Create fitted values
prestige_sims <- b_sim(m1)

# Manually supply coefficient means and covariance matrix
coops <- coef(m1)
vcoa_matrix <- vcov(m1)

prestige_sims_manual <- b_sim(mu = coops, Sigma = vcoa_matrix)

linear_systematic

Find the systematic component in the linear form for fitted values in across each simulation (note: largely for internal use by qi_builder)

Description

Find the systematic component in the linear form for fitted values in across each simulation (note: largely for internal use by qi_builder)

Usage

linear_systematic(b_sims, newdata, inc_intercept = TRUE)

Arguments

b_sims a data frame created by b_sim of simulated coefficients.
newdata a data frame of fitted values with column names corresponding to variable names in b_sims. Variables in b_sim not present in newdata will be treated as fitted at 0. Interactions will automatically be found if they were entered into to the model using the * operator.
inc_intercept logical whether to include the intercept in the lineary systematic component.

Value

A data frame fitted values supplied in newdata and associated linear systematic component estimates for all simulationed coefficient estimates. The linear systematic components are included in a column named ls_.

Source

Examples

library(car)

# Estimate model
m1 <- lm(prestige ~ education + type, data = Prestige)

# Create fitted values
fitted_df <- expand.grid(education = 6:16, typewc = 1)

# Simulate coefficients
m1_sims <- b_sim(m1, nsim = 1000)

# Find linear systematic component for fitted values
ls <- linear_systematic(b_sims = m1_sims, newdata = fitted_df)

qd_builder

Find quantities of interest from generalized linear models

Description

Find quantities of interest from generalized linear models

Usage

qi_builder(obj, newdata, FUN, ci = 0.95, nsim = 1000, slim = FALSE,
large_computation = FALSE, original_order = FALSE, b_sims, mu, Sigma,
verbose = TRUE, ...)

Arguments

obj a fitted model object from which to base coefficient simulations on.
newdata an optional data frame of fitted values with column names corresponding to coefficient names in obj or mu/Sigma. Note that variables not included in newdata will be fitted at 0. If missing then observations used to fit the model in obj will be used.
FUN a function for calculating how to find the quantity of interest from a vector of the fitted linear systematic component. It must return a numeric vector. If missing then a normal linear regression model is assumed and the predicted values are returned (i.e. the fitted linear systematic component from linear_systematic).
cls the proportion of the central interval of the simulations to return. Must be in (0, 1] or equivalently (0, 100]. Note: if ci = 1 then the full interval (i.e. 100 percent) is assumed.
nsim number of simulations to draw.
slim logical indicating whether to (if FALSE) return all simulations in the central interval specified by ci for each fitted scenario or (if TRUE) just the minimum, median, and maximum values. See qi_slimmer for more details.
large_computation

logical. If newdata is not supplied, whether to allow > 100000 simulated quantities of interest to be found.

original_order

logical. Whether or not to keep the original scenario order when slim = TRUE. Choosing FALSE can improve computation time.

b_sims

an optional data frame created by b_sim of simulated coefficients. Only used if obj is not supplied.

mu

an optional vector giving the means of the variables. If obj or b_sims is supplied then mu is ignored.

Sigma

an optional positive-definite symmetric matrix specifying the covariance matrix of the variables. If obj is supplied then Sigma is ignored. If your model includes an intercept, this should be given the name intercept_.

verbose

logical. Whether to include full set of messages or not.

... arguments to passed to linear_systematic.

Value

If slimmer = FALSE a data frame of fitted values supplied in newdata and associated simulated quantities of interest for all simulations in the central interval specified by ci. The quantities of interest are in a column named qi_.

If slimmer = TRUE a data frame of fitted values supplied in newdata and the minimum, median, and maximum values of the central interval specified by ci for each scenario are returned in three columns named qi_min, qi_median, and qi_max, respectively.

Examples

library(car)

## Normal linear model
m1 <- lm(prestige ~ education + type, data = Prestige)

# Using observed data as scenarios
linear_qi_obs <- qi_builder(m1)

# Create fitted values
fitted_df_1 <- expand.grid(education = 6:16, typewc = 1)
linear_qi <- qi_builder(m1, newdata = fitted_df_1)

# Manually supply coefficient means and covariance matrix
coefs <- coef(m1)
vcov_matrix <- vcov(m1)
linear_qi_custom_mu_Sigma <- qi_builder(mu = coefs, Sigma = vcov_matrix, newdata = fitted_df_1)

## Logistic regression
# Load data
data(Admission)
qi_slimmer

Find maximum, minimum, and median values for each scenario found using qi_builder

Description

Find maximum, minimum, and median values for each scenario found using qi_builder

Usage

qi_slimmer(df, scenario_var = "scenario_", qi_var = "qi_"

Arguments

df a data frame of simulated quantities of interest created by qi_builder.
scenario_var character string of the variable name marking the scenarios.
qi_var character string of the name of the variable with the simulated quantity of interest values.

Details

This function slims down a simulation data set to some of its key features (minimum, median, and maximum value for each fitted scenario) so that it takes up less memory and can be easily plotted. The function is incorporated into qi_builder and can be run using slim = TRUE.

Value

A data frame with the fitted values and the minimum (qi_min), median (qi_median), and maximum (qi_max) values from the central interval specified with ci in qi_builder.
Examples

```r
library(car)

# Normal linear model
m1 <- lm(prestige ~ education + type, data = Prestige)

# Simulate coefficients
m1_sims <- b_sim(m1)

# Create fitted values
fitted_df <- expand.grid(education = 6:16, typewc = 1)

# Find predicted outcomes (95% central interval, by default)
linear_qi <- qi_builder(b_sims = m1_sims, newdata = fitted_df, slim = FALSE)

# Slim data set
linear_slim <- qi_slimmer(linear_qi)
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