Package ‘cotram’

March 30, 2020

Title Count Transformation Models
Version 0.2-0
Date 2020-03-30
Description Count transformation models featuring parameters interpretable as discrete hazard ratios, odds ratios, reverse-time discrete hazard ratios, or transformed expectations. An appropriate data transformation for a count outcome and regression coefficients are simultaneously estimated by maximising the exact discrete log-likelihood using the computational framework provided in package 'mlt', technical details are given in Siegfried & Hothorn (2020) <DOI:10.1111/2041-210X.13383>.

Depends tram (>= 0.2-6), mlt (>= 1.0-5)
Imports variables (>= 1.0-2), basefun (>= 1.0-5)
Suggests TH.data, knitr, lattice, colorspace, multcomp
VignetteBuilder knitr
Encoding UTF-8
License GPL-2
NeedsCompilation no
Author Sandra Siegfried [aut], Torsten Hothorn [aut, cre] (<https://orcid.org/0000-0001-8301-0471>)
Maintainer Torsten Hothorn <Torsten.Hothorn@R-project.org>
Repository CRAN
Date/Publication 2020-03-30 19:00:02 UTC

R topics documented:
  confband .......................... 2
cotram ................................ 3
cotram-methods ...................... 5
Index ................................. 7
Description

Confidence bands for transformation, distribution, survivor or cumulative hazard functions

Usage

confband(object, newdata, level = 0.95, ...)  
## S3 method for class 'cotram'
confband(object, newdata, level = 0.95,
         type = c("trafo", "distribution", "survivor", "cumhazard"),
         smooth = FALSE, q = NULL, K = 20, cheat = K, ...)

Arguments

- **object**: an object of class `cotram`
- **newdata**: a data frame of observations.
- **level**: the confidence level.
- **type**: the function to compute the confidence band for.
- **smooth**: logical; if TRUE a smoothed function of type is returned.
- **q**: quantiles at which to evaluate the model.
- **K**: number of grid points the function is evaluated at (in the absence of q and smooth = TRUE).
- **cheat**: number of grid points the function is evaluated at when using the quantile obtained for K grid points (in the absence of q and smooth = TRUE).
- **...**: additional arguments to `confint.glht`.

Details

The function is evaluated at the count response or at K grid points and simultaneous confidence intervals are then interpolated in order to construct the band.

Value

For each row in newdata the function and corresponding confidence band evaluated at the count response (or K or cheat grid points) is returned.
Examples

data("birds", package = "TH.data")

### fit count transformation model with cloglog link
m_birds <- cotram(SG5 ~ AOT + AFS + GST + DBH + DWC + LOG, data = birds, 
                   method = "cloglog")

### compute asymptotic confidence bands for the distribution function
### for the first observation
confband(m_birds, newdata = birds[1, ], type = "distribution")

cotram

**Count Transformation Models**

Description

Likelihood-based count transformation models for fully parameterised discrete conditional distribution functions. The link function governing the interpretation of the predictor can be chosen and results in discrete hazard ratios, odds ratios, reverse time hazard ratios or conditional expectation of transformed counts.

Usage

cotram(formula, data, method = c("logit", "cloglog", "loglog", "probit"),
       log_first = TRUE, plus_one = log_first, prob = 0.9,
       subset, weights, offset, cluster, na.action = na.omit, ...)

Arguments

- **formula**: an object of class "formula": a symbolic description of the model structure to be fitted. The details of model specification are given under tram and in the package vignette.
- **data**: an optional data frame, list or environment (or object coercible by as.data.frame to a data frame) containing the variables in the model. If not found in data, the variables are taken from environment(formula).
- **method**: character specifying the choice of the link function, mapping the transformation function into probabilities. Available choices include the logit, complementary log-log, log-log or probit link. The different link functions govern the interpretation of the linear predictor. Details of the interpretation can be found in the package vignette.
- **prob**: probability giving the quantile of the response defining the upper limit of the support of a smooth Bernstein polynomial.
- **log_first**: logical; if TRUE, a Bernstein polynomial is defined on the log-scale.
- **plus_one**: logical; if TRUE, a Bernstein polynomial of (y + 1) is defined.
subset an optional vector specifying a subset of observations to be used in the fitting process.
weights an optional vector of weights to be used in the fitting process. Should be NULL or a numeric vector. If present, the weighted log-likelihood is maximised.
offset this can be used to specify an _a priori_ known component to be included in the linear predictor during fitting. This should be NULL or a numeric vector of length equal to the number of cases.
cluster optional factor with a cluster ID employed for computing clustered covariances.
na.action a function which indicates what should happen when the data contain NAs. The default is set to na.omit.
... additional arguments to tram.

Details

Likelihood-based estimation of a fully parameterised conditional discrete distribution function for count data, while ensuring interpretability of the linear predictors. The models are defined with a negative shift term relating positive predictors to larger values of the conditional mean. For the model with logistic or cloglog link \( \exp(-\text{coef}()) \) is the multiplicative change of discrete odds-ratios or hazard ratios. For the model with loglog link \( \exp(\text{coef}()) \) is the multiplicative change of the reverse time hazard ratios. Applying a transformation model with probit link \( \text{coef}() \) gives the conditional expectation of the transformed link, with transformation function estimated from data.

Value

An object of class cotram and tram, with corresponding coef, vcov, logLik, summary, print, plot and predict methods.

References


Examples

data("birds", package = "TH.data")
cotram(SG5 ~ AOT + AFS + GST + DBH + DWC + LOG, data = birds)
Description

Methods for objects inheriting from class `cotram`

Usage

```r
## S3 method for class 'cotram'
predict(object, newdata = model.frame(object),
         type = c("lp", "trafo", "distribution", "survivor",
                 "density", "logdensity", "cumhazard", "quantile"),
         smooth = FALSE, q = NULL, K = 20, prob = 1:(10-1)/10, ...)
## S3 method for class 'cotram'
plot(x, newdata, type = c("distribution", "survivor", "density",
                        "logdensity", "cumhazard", "quantile", "trafo"),
     confidence = c("none", "band"), level = 0.95,
     smooth = FALSE, q = NULL, K = 20, cheat = K, prob = 1:(10-1)/10,
     col = "black", fill = "lightgrey",
     lty = 1, lwd = 1, add = FALSE, ...)
## S3 method for class 'cotram'
as.mlt(object)
## S3 method for class 'cotram'
logLik(object, parm = coef(as.mlt(object), fixed = FALSE), newdata, ...)
```

Arguments

- `object, x` a fitted linear count transformation model inheriting from class `cotram`.
- `newdata` an optional data frame of observations.
- `parm` model parameters.
- `type` type of prediction, current options include linear predictors ("lp", of x variables in the formula `y ~ x`), transformation functions ("trafo") or distribution functions on the scale of the cdf ("distribution"), survivor function, density function, log-density function, cumulative hazard function or quantile function.
- `confidence` whether to plot a confidence band (see `confband`).
- `level` the confidence level.
- `smooth` logical; if TRUE a smoothed function of type is returned.
- `q` quantiles at which to evaluate the model.
- `prob` probabilities for the evaluation of the quantile function (type = "quantile").
- `K` number of grid points the function is evaluated at (for smooth = TRUE and in absence of q).
- `cheat` number of grid points the function is evaluated at when using the quantile obtained for K grid points (in the absence of q and smooth = TRUE).
color for the lines to plot.

fill color for the confidence band.

line type for the lines to plot.

line width.

logical; indicating if a new plot shall be generated (the default).

additional arguments to the underlying methods for predict.

Details

predict and plot can be used to inspect the model on different scales.

See Also

predict.cotram, confband.cotram, tram-methods, mlt-methods, plot.ctm

Examples

data("birds", package = "TH.data")

### fit count transformation model with cloglog link
m_birds <- cotram(SG5 ~ AOT + AFS + GST + DBH + DWC + LOG, data = birds,
                   method = "cloglog")
logLik(m_birds)

### classical likelihood inference
summary(m_birds)

### coefficients of the linear predictor (discrete hazard ratios)
exp(-coef(m_birds))

### compute predicted median along with 10% and 90% quantile for the first
### three observations
nd <- birds[1:3,]
predict(m_birds, newdata = nd, type = "quantile", prob = c(.1, .5, .9),
       smooth = TRUE)

### plot the predicted distribution for these observations
plot(m_birds, newdata = nd, type = "distribution",
     col = c("skyblue", "grey", "seagreen"))
Index

*Topic **models**
  cotram, 3

*Topic **regression**
  cotram, 3

as.mlt.cotram (cotram-methods), 5

confband, 2, 5
confband.cotram, 6
confint.glht, 2
cotram, 2, 3
cotram-methods, 5

logLik.cotram (cotram-methods), 5

plot.cotram (cotram-methods), 5
plot.ctm, 6
predict.cotram, 6
predict.cotram (cotram-methods), 5

tram, 3, 4