Package ‘idefix’

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Description Generates efficient designs for discrete choice experiments based on the multinomial logit model, and individually adapted designs for the mixed multinomial logit model. The generated designs can be presented on screen and choice data can be gathered using a shiny application. Traets F, Sanchez G, and Vandebroek M (2020) <doi:10.18637/jss.v096.i03>.

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idefix-package

idefix: efficient designs for discrete choice experiments.

Description

Generates efficient designs for discrete choice experiments based on the Multinomial Logit (MNL) model, and individually adapted designs for the Mixed Multinomial Logit model. The (adaptive) designs can be presented on screen and choice data can be gathered using a shiny application.

Author(s)

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References


- To generate efficient designs using the Modified Federov algorithm, please consult the Modfed documentation.
- To generate efficient designs using the Coordinate Exchange algorithm, please consult the CEA documentation.
To generate adaptive designs using the Modified Fedorov algorithm, please consult the SeqMOD documentation.

To generate adaptive designs using the Coordinate Exchange algorithm, please consult the SeqCEA documentation.

To generate a discrete choice survey on screen, please consult the SurveyApp documentation.

See Also

Useful links:

- https://github.com/traets/idefix

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**aggregate_design**

*Discrete choice aggregate design.*

**Description**

The dataset contains fictional data for seven participants, each responding to eight choice sets with two alternatives. Each alternative consists of three attributes, and each attribute contains three levels, which are dummy coded.

**Usage**

data(aggregate_design)

**Format**

A matrix with 112 rows and 9 variables

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**CEA**

*Coordinate Exchange algorithm for MNL models.*

**Description**

The algorithm improves an initial start design by considering changes on an attribute-by-attribute basis. By doing this, it tries to minimize the D(B)-error based on a multinomial logit model. This routine is repeated for multiple starting designs.
Usage

CEA(
  lvls,
  coding,
  c.lvls = NULL,
  n.sets,
  n.alts,
  par.draws,
  alt.cte = NULL,
  no.choice = FALSE,
  start.des = NULL,
  parallel = TRUE,
  max.iter = Inf,
  n.start = 12,
  best = TRUE
)

Arguments

- `lvls` A numeric vector which contains for each attribute the number of levels.
- `coding` Type of coding that needs to be used for each attribute.
- `c.lvls` A list containing numeric vectors with the attribute levels for each continuous attribute. The default is `NULL`.
- `n.sets` Numeric value indicating the number of choice sets.
- `n.alts` Numeric value indicating the number of alternatives per choice set.
- `par.draws` A matrix or a list, depending on `alt.cte`.
- `alt.cte` A binary vector indicating for each alternative whether an alternative specific constant is desired. The default is `NULL`.
- `no.choice` A logical value indicating whether a no choice alternative should be added to each choice set. The default is `FALSE`.
- `start.des` A list containing one or more matrices corresponding to initial start design(s). The default is `NULL`.
- `parallel` Logical value indicating whether computations should be done over multiple cores. The default is `TRUE`.
- `max.iter` A numeric value indicating the maximum number allowed iterations. The default is `Inf`.
- `n.start` A numeric value indicating the number of random start designs to use. The default is `12`.
- `best` A logical value indicating whether only the best design should be returned. The default is `TRUE`.

Details

Each iteration will loop through all profiles from the initial design, evaluating the change in D(B)-error for every level in each attribute. The algorithm stops when an iteration occurred without replacing a profile or when `max.iter` is reached.
By specifying a numeric vector in `par.draws`, the D-error will be calculated and the design will be optimised locally. By specifying a matrix, in which each row is a draw from a multivariate distribution, the DB-error will be calculated, and the design will be optimised globally. Whenever there are alternative specific constants, `par.draws` should be a list containing two matrices: The first matrix containing the parameter draws for the alternative specific constant parameters. The second matrix containing the draws for the rest of the parameters.

The DB-error is calculated by taking the mean over D-errors. It could be that for some draws the design results in an infinite D-error. The percentage of draws for which this was true for the final design can be found in the output `inf.error`.

Alternative specific constants can be specified in `alt.cte`. The length of this binary vector should equal `n.alts`, were 0 indicates the absence of an alternative specific constant and 1 the opposite.

`start.des` is a list with one or several matrices corresponding to initial start design(s). In each matrix each row is a profile. The number of rows equals `n.sets * n.alts`, and the number of columns equals the number of columns of the design matrix + the number of non-zero elements in `alt.cte`. Consider that for a categorical attribute with `p` levels, there are `p - 1` columns in the design matrix, whereas for a continuous attribute there is only one column. If `start.des = NULL`, `n.start` random initial designs will be generated. If start designs are provided, `n.start` is ignored.

If `no.choice` is `TRUE`, in each choice set an alternative with one alternative specific constant is added. The return value of the D(B)-error is however based on the design without the no choice option.

When `parallel` is `TRUE`, `detectCores` will be used to decide upon the number of available cores. That number minus 1 cores will be used to search for efficient designs. The computation time will decrease significantly when `parallel = TRUE`.

**Value**

If `best = TRUE` the design with the lowest D(B)-error is returned. If `best = FALSE`, the results of all (provided) start designs are returned.

- **design** A numeric matrix wich contains an efficient design.
- **error** Numeric value indicating the D(B)-error of the design.
- **inf.error** Numeric value indicating the percentage of draws for which the D-error was Inf.
- **probs** Numeric matrix containing the probabilities of each alternative in each choice set. If a sample matrix was provided in `par.draws`, this is the average over all draws.

**Examples**

```r
# DB-efficient designs
# 3 Attributes, all dummy coded. 1 alternative specific constant = 7 parameters
mu <- c(1.2, 0.8, 0.2, -0.3, -1.2, 1.6, 2.2) # Prior parameter vector
v <- diag(length(mu)) # Prior variance.
set.seed(123)
pd <- MASS::mvrnorm(n = 10, mu = mu, Sigma = v) # 10 draws.
p.d <- list(matrix(pd[,1], ncol = 1), pd[,2:7])
CEA(lvls = c(3, 3, 3), coding = c("D", "D", "D"), par.draws = p.d,
```
n.alts = 2, n.sets = 8, parallel = FALSE, alt.cte = c(0, 1))

# DB-efficient design with categorical and continuous factors
# 2 categorical attributes with 4 and 2 levels (effect coded) and 1
# continuous attribute (= 5 parameters)
mu <- c(0.5, 0.8, 0.2, 0.4, 0.3)
v <- diag(length(mu)) # Prior variance.
set.seed(123)
pd <- MASS::mvrnorm(n = 3, mu = mu, Sigma = v) # 10 draws.
CEA(lvls = c(4, 2, 3), coding = c("E", "E", "C"), par.draws = pd,
c.lvls = list(c(2, 4, 6)), n.alts = 2, n.sets = 6, parallel = FALSE)

# DB-efficient design with start design provided.
# 3 Attributes with 3 levels, all dummy coded (= 6 parameters).
mu <- c(0.8, 0.2, -0.3, -0.2, 0.7, 0.4)
v <- diag(length(mu)) # Prior variance.
sd <- list(example_design)
set.seed(123)
ps <- MASS::mvrnorm(n = 10, mu = mu, Sigma = v) # 10 draws.
CEA(lvls = c(3, 3, 3), coding = c("D", "D", "D"), par.draws = ps,
n.alts = 2, n.sets = 8, parallel = FALSE, start.des = sd)

### Datatrans

**Datatrans**

**Data transformation.**

**Description**

Transforms the data into the desired data format required by different estimation packages.

**Usage**

Datatrans(pkg, des, y, n.alts, n.sets, n.resp, bin, alt.names = NULL)

**Arguments**

- **pkg** 
  Indicates the desired estimation package. Options are bayesm = rhierMnlRwMixture, 

- **des** 
  A design matrix in which each row is a profile.

- **y** 
  A numeric vector containing binary or discrete responses. See bin argument.

- **n.alts** 
  Numeric value indicating the number of alternatives per choice set.

- **n.sets** 
  Numeric value indicating the number of choice sets.

- **n.resp** 
  Numeric value indicating the number of respondents.

- **bin** 
  Logical value indicating whether the response vector contains binary data (TRUE) 
  or discrete data (FALSE). See y argument.

- **alt.names** 
  A character vector containing the names of the alternatives. The default = NULL
Details

The design (des) specified should be the full aggregated design. Thus, if all participants responded to the same design, des will be a repetition of that design matrix.

The responses in y should be successive when there are multiple respondents. There can be n.sets elements for each respondent with discrete values indicating the chosen alternative for each set. Or there can be n.sets * n.alts elements for each respondent with binary values indicating for each alternative whether it was chosen or not. In the latter case the bin argument should be TRUE.

n.sets indicates the number of sets each respondent responded to. It is assumed that every respondent responded to the same number of choice sets.

Value

The data ready to be used by the specified package.

Examples

```r
idefix.data <- aggregate_design
des <- as.matrix(idefix.data[, 3:8], ncol = 6)
y <- idefix.data[, 9]
bayesm.data <- Datatrans(pkg = "bayesm", des = des, y = y,
n.alts = 2, n.sets = 8, n.resp = 7, bin = TRUE)
Mix.pro.data <- Datatrans(pkg = "Mixed.Probit", des = des, y = y,
n.alts = 2, n.sets = 8, n.resp = 7, bin = TRUE)
mlogit.data <- Datatrans(pkg = "mlogit", des = des, y = y,
n.alts = 2, n.sets = 8, n.resp = 7, bin = TRUE)
```

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**DBerr**

**DB error**

Description

Function to calculate the DB-error given a design, and parameter values.

Usage

```
DBerr(par.draws, des, n.alts, weights = NULL, mean = TRUE)
```

Arguments

- **par.draws**: Numeric matrix in which each row is a draw from a multivariate parameter distribution.
- **des**: A design matrix in which each row is an alternative.
- **n.alts**: Numeric value indicating the number of alternatives per choice set.
- **weights**: A numeric vector containing weights of par.draws. The default is NULL.
- **mean**: A logical value indicating whether the mean (DB) error should be returned or not. Default = TRUE.
Value

Numeric value indicating the DB-error of the design given the parameter draws.

Examples

des <- example_design
mu = c(-1, -1.5, -1, -1.5, 0.5, 1)
Sigma = diag(length(mu))
par.draws <- MASS::mvrnorm(100, mu = mu, Sigma = Sigma)
n.alts = 2
DBerr(par.draws = par.draws, des = des, n.alts = n.alts)

mu = c(-0.5, -1, -0.5, -1, 0.5, 1)
Sigma = diag(length(mu))
par.draws <- MASS::mvrnorm(100, mu = mu, Sigma = Sigma)
DBerr(par.draws = par.draws, des = des, n.alts = n.alts)

Description

Transforms a coded design matrix into a design containing character attribute levels, ready to be used in a survey. The frequency of each attribute level in the design is also included in the output.

Usage

 Decode(
  des,
  n.alts,
  lvl.names,
  coding,
  alt.cte = NULL,
  c.lvls = NULL,
  no.choice = NULL
)

Arguments

des A numeric matrix which represents the design matrix. Each row is a profile.
n.alts Numeric value indicating the number of alternatives per choice set.
lvl.names A list containing character vectors with the values of each level of each attribute.
coding A character vector denoting the type of coding used for each attribute. See also Profiles.
alt.cte A binary vector indicating for each alternative if an alternative specific constant is present. The default is NULL.
c.lvls A list containing numeric vectors with the attribute levels for each continuous attribute. The default is NULL.

no.choice An integer indicating the no choice alternative. The default is NULL.

Details

des A design matrix, this can also be a single choice set. See for example the output of Modfed or CEA.

In lvl.names, the number of character vectors in the list should equal the number of attributes in the choice set. The number of elements in each character vector should equal the number of levels for that attribute.

Valid arguments for coding are C, D and E. When using C the attribute will be treated as continuous and no coding will be applied. All possible levels of that attribute should then be specified in c.lvls. If D (dummy coding) is used contr.treatment will be applied to that attribute. The first attribute will be used as reference level. For E (effect coding) contr.sum is applied, in this case the last attribute level is used as reference level.

If des contains columns for alternative specific constants, alt.cte should be specified. In this case, the first column(s) (equal to the number of nonzero elements in alt.cte) will be removed from des before decoding the alternatives.

Value

design A character matrix which represents the design.

lvl.balance A list containing the frequency of appearance of each attribute level in the design.

Examples

```r
## Not run:
# Example without continuous attributes.
design <- example_design
coded <- c("D", "D", "D") # Coding.
# Levels as they should appear in survey.
al <- list(
c("$50", "$75", "$100"), # Levels attribute 1.
c("2 min", "15 min", "30 min"), # Levels attribute 2.
c("bad", "moderate", "good") # Levels attribute 3.
)
# Decode
Decode(design = design, n.alts = 2, lvl.names = al, coding = coded)

# Example with alternative specific constants
design <- example_design2
coded <- c("D", "D", "D") # Coding.
# Levels as they should appear in survey.
al <- list(
c("$50", "$75", "$100"), # Levels attribute 1.
c("2 min", "15 min", "30 min"), # Levels attribute 2.
c("bad", "moderate", "good") # Levels attribute 3.
)```
example_design2

Discrete choice design.

Description

This discrete choice design is generated using the Modfed function. There are 8 choice sets, each containing 3 alternatives (rows). The alternatives consist of 3 attributes (time, price, comfort) with 3 levels each, all of which are dummy coded (columns).

Usage

data(example_design2)

Format

A matrix with 24 rows and 8 columns.

example_design

Discrete choice design.

Description

This discrete choice design is generated using the Modfed function. There are 8 choice sets, each containing 2 alternatives (rows). The alternatives consist of 3 attributes (time, price, comfort) with 3 levels each, all of which are dummy coded (columns).

Usage

data(example_design)

Format

A matrix with 16 rows and 6 columns.
**Importance sampling MNL**

**Description**

This function samples from the posterior distribution using importance sampling, assuming a multivariate (truncated) normal prior distribution and a MNL likelihood.

**Usage**

```r
ImpsampMNL(
  n.draws,
  prior.mean,
  prior.covar,
  des,
  n.alts,
  y,
  alt.cte = NULL,
  lower = NULL,
  upper = NULL
)
```

**Arguments**

- `n.draws`: Numeric value indicating the number of draws.
- `prior.mean`: Numeric vector indicating the mean of the multivariate normal distribution (prior).
- `prior.covar`: Covariance matrix of the prior distribution.
- `des`: A design matrix in which each row is a profile. If alternative specific constants are present, those should be included as the first column(s) of the design. Can be generated with `Modfed` or `CEA`.
- `n.alts`: Numeric value indicating the number of alternatives per choice set.
- `y`: A binary response vector. `RespondMNL` can be used to simulate response data.
- `alt.cte`: A binary vector indicating for each alternative whether an alternative specific constant is desired. The default is `NULL`.
- `lower`: Numeric vector of lower truncation points, the default is `NULL`.
- `upper`: Numeric vector of upper truncation points, the default is `NULL`.

**Details**

For the proposal distribution a t-distribution with degrees of freedom equal to the number of parameters is used. The posterior mode is estimated using `optim`, and the covariance matrix is calculated as the negative inverse of the generalized Fisher information matrix. See reference for more information.

From this distribution a lattice grid of draws is generated.

If truncation is present, incorrect draws are rejected and new ones are generated until `n.draws` is reached. The covariance matrix is in this case still calculated as if no truncation was present.
Value

- **sample**: Numeric vector with the (unweighted) draws from the posterior distribution.
- **weights**: Numeric vector with the associated weights of the draws.
- **max**: Numeric vector with the estimated mode of the posterior distribution.
- **covar**: Matrix representing the estimated variance covariance matrix.

References


Examples

```r
## Example 1: sample from posterior, no constraints, no alternative specific constants
# choice design
design <- example_design
# Respons.
truePar <- c(0.7, 0.6, 0.5, -0.5, -0.7, 1.7) # some values
set.seed(123)
resp <- RespondMNL(par = truePar, des = design, n.alts = 2)
#prior
pm <- c(1, 1, 1, -1, -1, 1) # mean vector
pc <- diag(1, ncol(design)) # covariance matrix
# draws from posterior.
ImpsampMNL(n.draws = 100, prior.mean = pm, prior.covar = pc, des = design, n.alts = 2, y = resp)

## example 2: sample from posterior with constraints
# and alternative specific constants
# choice design.
design <- example_design2
# Respons.
turePar <- c(0.2, 0.8, 0.7, 0.6, 0.5, -0.5, -0.7, 1.7) # some values
set.seed(123)
resp <- RespondMNL(par = truePar, des = design, n.alts = 3)
# prior
pm <- c(1, 1, 1, 1, -1, -1, 1) # mean vector
pc <- diag(1, ncol(design)) # covariance matrix
low = c(-Inf, -Inf, 0, 0, 0, -Inf, -Inf, 0)
up = c(Inf, Inf, Inf, Inf, Inf, 0, 0, Inf)
# draws from posterior.
ImpsampMNL(n.draws = 100, prior.mean = pm, prior.covar = pc, des = design, n.alts = 3, y = resp, lower = low, upper = up, alt.cte = c(1, 1, 0))
```
LoadData

Load numeric choice data from directory

Description
Reads all individual choice data files, created by SurveyApp function, from a directory and concatenates those files into a single data file. Files containing either "num" or "char" will be read, with num indicating numeric data and char indicating character data. For more information, see output of SurveyApp.

Usage
LoadData(data.dir, type)

Arguments
- data.dir: A character string containing the directory to read from.
- type: Character vector containing either num or char.

Value
A data frame containing the full design and all the responses of the combined data files that were found. Different files are indicated by an ID variable.

Modfed
Modified Fedorov algorithm for MNL models.

Description
The algorithm swaps every profile of an initial start design with candidate profiles. By doing this, it tries to minimize the D(B)-error, based on a multinomial logit model. This routine is repeated for multiple starting designs.

Usage
Modfed(
cand.set, 
n.sets, 
n.alts, 
par.draws, 
alt.cte = NULL, 
no.choice = FALSE, 
start.des = NULL, 
parallel = TRUE, 
max.iter = Inf,
n.start = 12,
best = TRUE
)

Arguments

cand.set A numeric matrix in which each row is a possible profile. The Profiles function can be used to generate this matrix.
n.sets Numeric value indicating the number of choice sets.
n.alts Numeric value indicating the number of alternatives per choice set.
par.draws A matrix or a list, depending on alt.cte.
alt.cte A binary vector indicating for each alternative whether an alternative specific constant is desired. The default is NULL.
no.choice A logical value indicating whether a no choice alternative should be added to each choice set. The default is FALSE.
start.des A list containing one or more matrices corresponding to initial start design(s). The default is NULL.
parallel Logical value indicating whether computations should be done over multiple cores. The default is TRUE.
max.iter A numeric value indicating the maximum number allowed iterations. The default is Inf.
n.start A numeric value indicating the number of random start designs to use. The default is 12.
best A logical value indicating whether only the best design should be returned. The default is TRUE.

Details

Each iteration will loop through all profiles from the initial design, evaluating the change in D(B)-error for every profile from cand.set. The algorithm stops when an iteration occurred without replacing a profile or when max.iter is reached.

By specifying a numeric vector in par.draws, the D-error will be calculated and the design will be optimised locally. By specifying a matrix, in which each row is a draw from a multivariate distribution, the DB-error will be calculated, and the design will be optimised globally. Whenever there are alternative specific constants, par.draws should be a list containing two matrices: The first matrix containing the parameter draws for the alternative specific constant parameters. The second matrix containing the draws for the rest of the parameters.

The DB-error is calculated by taking the mean over D-errors. It could be that for some draws the design results in an infinite D-error. The percentage of draws for which this was true for the final design can be found in the output inf.error.

Alternative specific constants can be specified in alt.cte. The length of this binary vector should equal n.alts. were 0 indicates the absence of an alternative specific constant and 1 the opposite.

start.des is a list with one or several matrices corresponding to initial start design(s). In each matrix each row is a profile. The number of rows equals n.sets * n.alts, and the number of columns equals the number of columns of cand.set + the number of non-zero elements in alt.cte. If
start.des = NULL, n.start random initial designs will be generated. If start designs are provided, n.start is ignored.

If no.choice is TRUE, in each choice set an alternative with one alternative specific constant is added. The return value of the D(B)-error is however based on the design without the no choice option.

When parallel is TRUE, detectCores will be used to decide upon the number of available cores. That number minus 1 cores will be used to search for efficient designs. The computation time will decrease significantly when parallel = TRUE.

Value

If best = TRUE the design with the lowest D(B)-error is returned. If best = FALSE, the results of all (provided) start designs are returned.

design A numeric matrix which contains an efficient design.

error Numeric value indicating the D(B)-error of the design.

inf.error Numeric value indicating the percentage of draws for which the D-error was Inf.

probs Numeric matrix containing the probabilities of each alternative in each choice set. If a sample matrix was provided in par.draws, this is the average over all draws.

References


Examples

## Not run:
# DB-efficient designs
# 3 Attributes, all dummy coded. 1 alternative specific constant = 7 parameters
cand.set <- Profiles(lvls = c(3, 3, 3), coding = c("D", "D", "D"))
mu <- c(0.5, 0.8, 0.2, -0.3, -1.2, 1.6, 2.2) # Prior parameter vector
v <- diag(length(mu)) # Prior variance.
set.seed(123)
pd <- MASS::mvrnorm(n = 10, mu = mu, Sigma = v) # 10 draws.
p.d <- list(matrix(pd[,1], ncol = 1), pd[,2:7])
Modfed(cand.set = cand.set, n.sets = 8, n.alts = 2,
      alt.cte = c(1, 0), parallel = FALSE, par.draws = p.d, best = FALSE)

# DB-efficient design with start design provided.
# 3 Attributes with 3 levels, all dummy coded (= 6 parameters).
cand.set <- Profiles(lvls = c(3, 3, 3), coding = c("D", "D", "D"))
mu <- c(0.8, 0.2, -0.3, -0.2, 0.7, 0.4) # Prior mean (total = 5 parameters).
v <- diag(length(mu)) # Prior variance.
set.seed(123)
ps <- MASS::mvrnorm(n = 10, mu = mu, Sigma = v) # 10 draws.
Modfed(cand.set = cand.set, n.sets = 8, n.alts = 2,
alt.cte = c(0, 0), parallel = FALSE, par.draws = ps, start.des = sd)

## End(Not run)

### nochoice_design

Discrete choice design with no choice option.

**Description**

This discrete choice design is generated using the `Modfed` function. There are 8 choice sets, each containing 3 alternatives (rows), of which one is a no choice option. The no choice option consists of an alternative specific constant and zero’s for all other attribute levels. There are three attributes (time, price, comfort) with 3 levels each, all of which are dummy coded (columns).

**Usage**

data(nochoice_design)

**Format**

A matrix with 24 rows and 7 variables

### Profiles

Profiles generation.

**Description**

Function to generate all possible combinations of attribute levels (i.e. all possible profiles).

**Usage**

`Profiles(lvls, coding, c.lvls = NULL)`

**Arguments**

- `lvls`: A numeric vector which contains for each attribute the number of levels.
- `coding`: Type of coding that needs to be used for each attribute.
- `c.lvls`: A list containing numeric vectors with the attribute levels for each continuous attribute. The default is `NULL`.

**Details**

Valid arguments for `coding` are C, D and E. When using C the attribute will be treated as continuous and no coding will be applied. All possible levels should then be specified in `c.lvls`. If D (dummy coding) is used `contr.treatment` will be applied to that attribute. For E (effect coding) `contr.sum` will be applied.
RespondMNL

Value

A numeric matrix which contains all possible profiles.

Examples

# Without continuous attributes
at.lvls <- c(3, 4, 2) # 3 Attributes with respectively 3, 4 and 2 levels.
c.type <- c("E", "E", "E") # All Effect coded.
Profiles(lvls = at.lvls, coding = c.type) # Generate profiles.

# With continuous attributes
at.lvls <- c(3, 4, 2) # 3 attributes with respectively 3, 4 and 2 levels.
# First attribute is dummy coded, second and third are continuous.
c.type <- c("D", "C", "C")
# Levels for continuous attributes, in the same order.
con.lvls <- list(c(4, 6, 8, 10), c(7, 9))
Profiles(lvls = at.lvls, coding = c.type, c.lvls = con.lvls)

RespondMNL

Response generation

Description

Function to generate random responses given parameter values and a design matrix, assuming a MNL model.

Usage

RespondMNL(par, des, n.alts, bin = TRUE)

Arguments

par	Numeric vector containing parameter values.

des	A design matrix in which each row is a profile. If alternative specific constants are present, those should be included as the first column(s) of the design. Can be generated with Modfed or CEA.
n.alts	Numeric value indicating the number of alternatives per choice set.

bin	A logical value indicating whether the returned value should be a binary vector or a discrete value which denotes the chosen alternative.

Value

Numeric vector indicating the chosen alternatives.
Examples

# design: 3 dummy coded attributes, each 3 levels. There are 8 choice sets.
des <- example_design
set.seed(123)
true_par <- rnorm(6)
RespondMNL(par = true_par, des = des, n.alts = 2)

SeqCEA

Sequential Coordinate Exchange algorithm for MNL model.

Description

Selects the choice set that minimizes the DB-error when added to an initial design, given (updated) parameter values.

Usage

SeqCEA(
  des = NULL,
  lvls,
  coding,
  c.lvls = NULL,
  n.alts,
  par.draws,
  prior.covar,
  alt.cte = NULL,
  no.choice = NULL,
  weights = NULL,
  parallel = TRUE,
  reduce = TRUE,
  n.cs = NULL
)

Arguments

des
lvls
coding
c.lvls
n.alts
par.draws
prior.covar

A design matrix in which each row is a profile. If alternative specific constants are present, those should be included as the first column(s) of the design. Can be generated with Modfed or CEA

A numeric vector which contains for each attribute the number of levels.

Type of coding that needs to be used for each attribute.

A list containing numeric vectors with the attribute levels for each continuous attribute. The default is NULL.

Numeric value indicating the number of alternatives per choice set.

A matrix or a list, depending on alt.cte.

Covariance matrix of the prior distribution.
alt.cte A binary vector indicating for each alternative whether an alternative specific constant is desired. The default is NULL.

no.choice An integer indicating the no choice alternative. The default is NULL.

weights A vector containing the weights of the draws. Default is NULL. See also ImpsampMNL.

parallel Logical value indicating whether computations should be done over multiple cores.

reduce Logical value indicating whether the candidate set should be reduced or not.

n.cs An integer indicating the number of possible random choice sets to consider in the search for the next best choice set possible. The default is NULL.

Details

This algorithm is ideally used in an adaptive context. The algorithm will select the next DB-efficient choice set given parameter values and possible previously generated choice sets. In an adaptive context these parameter values are updated after each observed response.

Previously generated choice sets, which together form an initial design, can be provided in des. When no design is provided, the algorithm will select the most efficient choice set based on the fisher information of the prior covariance matrix prior.covar.

If alt.cte = NULL, par.draws should be a matrix in which each row is a sample from the multivariate parameter distribution. In case that alt.cte is not NULL, a list containing two matrices should be provided to par.draws. The first matrix containing the parameter draws for the alternative specific parameters. The second matrix containing the draws for the rest of the parameters.

The list of potential choice sets is created by selecting randomly a level for each attribute in an alternative/profile. n.cs controls the number of potential choice sets to consider. The default is NULL, which means that the number of possible choice sets is the product of attribute levels considered in the experiment. For instance, an experiment with 3 attribute and 3 levels each will consider $3^3 = 27$ possible choice sets.

The weights argument can be used when the par.draws have weights. This is for example the case when parameter values are updated using ImpsampMNL.

When parallel is TRUE, detectCores will be used to decide upon the number of available cores. That number minus 1 cores will be used to search for the optimal choice set. For small problems (6 parameters), parallel = TRUE can be slower. For larger problems the computation time will decrease significantly.

Note: this function is faster than SeqMOD, but the output is not as stable. This happens because this function makes a random search to get the choice set, whereas SeqMOD makes an exhaustive search.

Value

set A matrix representing a DB efficient choice set.

error A numeric value indicating the DB-error of the whole design.

References

Examples

```r
# DB efficient choice set, given a design and parameter draws.
# 3 attributes with 3 levels each
m <- c(0.3, 0.2, -0.3, -0.2, 1.1, 2.4) # mean (total = 6 parameters).
p <- diag(length(m)) # covariance matrix
set.seed(123)
sample <- MASS::mvrnorm(n = 10, mu = m, Sigma = p)
# Initial design.
d <- example_design
# Efficient choice set to add.
SeqCEA(des = d, lvls = c(3, 3, 3), coding = c("D", "D", "D"), n.alts = 2,
       par.draws = sample, prior.covar = p, parallel = FALSE)

# DB efficient choice set, given parameter draws.
# with alternative specific constants
ac <- c(1, 1, 0) # Alternative specific constants.
m <- c(0.3, 0.2, -0.3, -0.2, 1.1, 2.4, 1.8, 1.2) # mean
pc <- diag(length(m)) # covariance matrix
pos <- MASS::mvrnorm(n = 10, mu = m, Sigma = p)
sample <- list(pos[, 1:2], pos[, 3:8])
# Efficient choice set.
SeqCEA(des = d, lvls = c(3, 3, 3), coding = c("D", "D", "D"), n.alts = 3,
       par.draws = sample, alt.cte = ac, prior.covar = p, parallel = FALSE)
```

SeqKL

**Sequential Kullback-Leibler based algorithm for the MNL model.**

**Description**

Selects the choice set that maximizes the Kullback-Leibler divergence between the prior parameter values and the expected posterior, assuming a MNL model.

**Usage**

```r
SeqKL(
  des = NULL,
```
Arguments

- **des**: A design matrix in which each row is a profile. If alternative specific constants are present, those should be included as the first column(s) of the design. Can be generated with `ModFed` or `CEA`.
- **cand.set**: A numeric matrix in which each row is a possible profile. The `Profiles` function can be used to generate this matrix.
- **n.alts**: Numeric value indicating the number of alternatives per choice set.
- **par.draws**: A matrix or a list, depending on **alt.cte**.
- **alt.cte**: A binary vector indicating for each alternative if an alternative specific constant is desired.
- **no.choice**: An integer indicating the no choice alternative. The default is `NULL`.
- **weights**: A vector containing the weights of the draws. Default is `NULL`. See also `ImpsampMNL`.
- **allow.rep**: Logical value indicating whether repeated choice sets are allowed in the design.

Details

This algorithm is ideally used in an adaptive context. The algorithm selects the choice set that maximizes the Kullback-Leibler divergence between prior and expected posterior. Otherwise framed the algorithm selects the choice set that maximizes the expected information gain.

If **alt.cte** = `NULL`, **par.draws** should be a matrix in which each row is a sample from the multivariate parameter distribution. In case that **alt.cte** is not `NULL`, a list containing two matrices should be provided to **par.draws**. The first matrix containing the parameter draws for the alternative specific parameters. The second matrix containing the draws for the rest of the parameters.

The list of potential choice sets are created using `combn`. The **weights** argument can be used when the **par.draws** have weights. This is for example the case when parameter values are updated using `ImpsampMNL`.

Value

- **set**: Numeric matrix containing the choice set that maximizes the expected KL divergence.
- **kl**: Numeric value which is the Kullback leibler divergence.

References

Examples

# KL efficient choice set, given parameter draws.
# Candidate profiles
cs <- Profiles(lvls = c(3, 3), coding = c("E", "E"))
m <- c(0.3, 0.2, -0.3, -0.2) # Prior mean (4 parameters).
pC <- diag(length(m)) # Prior variance
set.seed(123)
ps <- MASS::mvrnorm(n = 10, mu = m, Sigma = pc) # 10 draws.
# Efficient choice set to add.
SeqKL(cand.set = cs, n.alts = 2, alt.cte = NULL, par.draws = ps, weights = NULL)

# KL efficient choice set, given parameter draws.
# Candidate profiles
cs <- Profiles(lvls = c(3, 3), coding = c("C", "E"), c.lvl = list(c(5,3,1)))
m <- c(0.7, 0.3, -0.3, -0.2) # Prior mean (4 parameters).
pC <- diag(length(m)) # Prior variance
set.seed(123)
ps <- MASS::mvrnorm(n = 10, mu = m, Sigma = pc) # 10 draws.
sample <- list(ps[ , 1], ps[ , 2:4])
ac <- c(1, 0) # Alternative specific constant.
# Efficient choice set to add.
SeqKL(cand.set = cs, n.alts = 2, alt.cte = ac, par.draws = sample, weights = NULL)

---

SeqMOD

Sequential modified federov algorithm for MNL model.

Description

Selects the choice set that minimizes the DB-error when added to an initial design, given (updated) parameter values.

Usage

SeqMOD(
des = NULL,
cand.set,
n.alts,
par.draws,
prior.covar,
alt.cte = NULL,
no.choice = NULL,
weights = NULL,
parallel = TRUE,
reduce = TRUE,
allow.rep = FALSE
)

Arguments

- **des**: A design matrix in which each row is a profile. If alternative specific constants are present, those should be included as the first column(s) of the design. Can be generated with `Modfed` or `CEA`.
- **cand.set**: A numeric matrix in which each row is a possible profile. The `Profiles` function can be used to generate this matrix.
- **n.alts**: Numeric value indicating the number of alternatives per choice set.
- **par.draws**: A matrix or a list, depending on `alt.cte`.
- **prior.covar**: Covariance matrix of the prior distribution.
- **alt.cte**: A binary vector indicating for each alternative whether an alternative specific constant is desired. The default is `NULL`.
- **no.choice**: An integer indicating the no choice alternative. The default is `NULL`.
- **weights**: A vector containing the weights of the draws. Default is `NULL`. See also `ImpsampMNL`.
- **parallel**: Logical value indicating whether computations should be done over multiple cores.
- **reduce**: Logical value indicating whether the candidate set should be reduced or not.
- **allow.rep**: Logical value indicating whether repeated choice sets are allowed in the design.

Details

This algorithm is ideally used in an adaptive context. The algorithm will select the next DB-efficient choice set given parameter values and possible previously generated choice sets. In an adaptive context these parameter values are updated after each observed response.

Previously generated choice sets, which together form an initial design, can be provided in `des`. When no design is provided, the algorithm will select the most efficient choice set based on the fisher information of the prior covariance matrix `prior.covar`.

If `alt.cte = NULL`, `par.draws` should be a matrix in which each row is a sample from the multivariate parameter distribution. In case that `alt.cte` is not `NULL`, a list containing two matrices should be provided to `par.draws`. The first matrix containing the parameter draws for the alternative specific parameters. The second matrix containing the draws for the rest of the parameters.

The list of potential choice sets are created using `combn`. If `reduce` is `TRUE`, `allow.rep = FALSE` and vice versa. Furthermore, the list of potential choice sets will be screened in order to select only those choice sets with a unique information matrix. If no alternative specific constants are used, `reduce` should always be `TRUE`. When alternative specific constants are used `reduce` can be `TRUE` so that the algorithm will be faster, but the combinations of constants and profiles will not be evaluated exhaustively.

The `weights` argument can be used when the `par.draws` have weights. This is for example the case when parameter values are updated using `ImpsampMNL`.

When `parallel` is `TRUE`, `detectCores` will be used to decide upon the number of available cores. That number minus 1 cores will be used to search for the optimal choice set. For small problems (6 parameters), `parallel = TRUE` can be slower. For larger problems the computation time will decrease significantly.

*Note:* this function is more stable than `SeqCEA`, but it takes more time to get the output. This happens because this function makes an exhaustive search to get the choice set, whereas `SeqCEA` makes a random search.
Value

set A matrix representing a DB efficient choice set.
error A numeric value indicating the DB-error of the whole design.

References


Examples

```r
# DB efficient choice set, given a design and parameter draws.
# Candidate profiles
cs <- Profiles(lvls = c(3, 3, 3), coding = c("D", "D", "D"))
m <- c(0.3, 0.2, -0.3, -0.2, 1.1, 2.4) # mean (total = 6 parameters).
pc <- diag(length(m)) # covariance matrix
set.seed(123)
sample <- MASS::mvrnorm(n = 10, mu = m, Sigma = pc)
# Initial design.
des <- example_design
# Efficient choice set to add.
SeqMOD(des = des, cand.set = cs, n.alts = 2, par.draws = sample,
       prior.covar = pc, parallel = FALSE)

# DB efficient choice set, given parameter draws.
# with alternative specific constants
des <- example_design2
ac <- c(1, 1, 0) # Alternative specific constants.
m <- c(0.3, 0.2, -0.3, -0.2, 1.1, 2.4, 1.8, 1.2) # mean
pc <- diag(length(m)) # covariance matrix
pos <- MASS::mvrnorm(n = 10, mu = m, Sigma = pc)
sample <- list(pos[, 1:2], pos[, 3:8])
# Efficient choice set.
SeqMOD(des = des, cand.set = cs, n.alts = 3, par.draws = sample, alt.cte = ac,
       prior.covar = pc, parallel = FALSE)
```

SurveyApp

Shiny application to generate a discrete choice survey.

Description

This function starts a shiny application which puts choice sets on screen and saves the responses. The complete choice design can be provided in advance, or can be generated sequentially adaptively, or can be a combination of both.
Usage

SurveyApp(
    des = NULL,
    n.total,
    alts,
    atts,
    lvl.names,
    coding,
    alt.cte = NULL,
    no.choice = NULL,
    buttons.text,
    intro.text,
    end.text,
    data.dir = NULL,
    c.lvls = NULL,
    prior.mean = NULL,
    prior.covar = NULL,
    cand.set = NULL,
    n.draws = NULL,
    lower = NULL,
    upper = NULL,
    parallel = TRUE,
    reduce = TRUE
)

Arguments

des A numeric matrix which represents the design matrix. Each row is a profile.
n.total A numeric value indicating the total number of choice sets.
alts A character vector containing the names of the alternatives.
atts A character vector containing the names of the attributes.
 lvl.names A list containing character vectors with the values of each level of each attribute.
coding A character vector denoting the type of coding used for each attribute. See also Profiles.
altn.cte A binary vector indicating for each alternative if an alternative specific constant is present. The default is NULL.
no.choice An integer indicating which alternative should be a no choice alternative. The default is NULL.
buttons.text A string containing the text presented together with the option buttons.
intro.text A string containing the text presented before the choice survey.
end.text A string containing the text presented after the choice survey.
data.dir A character string with the directory denoting where the data needs to be written. The default is NULL.
c.lvls A list containing numeric vectors with the attribute levels for each continuous attribute. The default is NULL.
prior.mean numeric vector indicating the mean of the multivariate normal distribution (prior).

prior.covar covariance matrix of the prior distribution.

cand.set a numeric matrix in which each row is a possible profile. The Profiles function can be used to generate this matrix.

n.draws numeric value indicating the number of draws.

lower numeric vector of lower truncation points, the default is NULL.

upper numeric vector of upper truncation points, the default is NULL.

parallel logical value indicating whether computations should be done over multiple cores. The default is TRUE.

reduce logical value indicating whether the candidate set should be reduced or not.

Details

A pregenerated design can be specified in des. This should be a matrix in which each row is a profile. This can be generated with Modfed or CEA, but it is not necessary. If n.total = nrow(des) / length(alts), the specified design will be put on screen, one set after the other, and the responses will be saved. If n.total > (nrow(des) / length(alts)), first the specified design will be shown and afterwards the remaining sets will be generated adaptively. If des = NULL, n.total sets will be generated adaptively. See SeqMOD for more information on adaptive choice sets.

Whenever adaptive sets will be generated, prior.mean, prior.covar, cand.set and n.draws, should be specified. These arguments are necessary for the underlying importance sampling algorithm to update the prior preference distribution. lower and upper can be used to specify lower and upper truncation points. See ImpsampMNL for more details.

The names specified in alts will be used to label the choice alternatives. The names specified in atts will be used to name the attributes in the choice sets. The values of lvl.names will be used to create the values in the choice sets. See Decode for more details.

The text specified in buttons.text will be displayed above the buttons to indicate the preferred choice (for example: "indicate your preferred choice"). The text specified in intro.text will be displayed before the choice sets. This will generally be a description of the survey and some instructions. The text specified in end.text will be displayed after the survey. This will generally be a thanking note and some further instructions.

A no choice alternative is coded as an alternative with 1 alternative specific constant and zero’s for all other attribute levels. If a no choice alternative is present in des, or is desired when generating adaptive choice sets, no.choice should be specified. This should be done with an integer, indicating which alternative is the no choice option. This alternative will not be presented on screen, but the option to select "no choice" will be. The alt.cte argument should be specified accordingly, namely with a 1 on the location of the no.choice option. See examples for illustration.

When parallel is TRUE, detectCores will be used to decide upon the number of available cores. That number minus 1 cores will be used to search for the optimal adaptive choice set. For small problems (6 parameters), parallel = TRUE can be slower. For larger problems the computation time will decrease significantly.

When reduce = TRUE, the set of all potential choice sets will be reduced to choice sets that have a unique information matrix. If no alternative specific constants are used, reduce should always be TRUE. When alternative specific constants are used reduce can be TRUE so that the algorithm will be faster, but the combinations of constants and profiles will not be evaluated exhaustively.
Value

After completing the survey, two text files can be found in data.dir. The file with "num" in the filename is a matrix with the numeric choice data. The coded design matrix ("par"), presented during the survey, together with the observed responses ("resp") can be found here. Rownames indicate the setnumbers. The file with "char" in the filename is a matrix with character choice data. The labeled design matrix ("par"), presented during the survey, together with the observed responses ("resp") can be found here. See LoadData to load the data.

References


Examples

```r
## Not run:
#### Present choice design without adaptive sets (n.total = sets in des)
# example design
data("example_design") # pregenerated design
xdes <- example_design
### settings of the design
code <- c("D", "D", "D")
n.sets <- 8
# settings of the survey
alternatives <- c("Alternative A", "Alternative B")
attributes <- c("Price", "Time", "Comfort")
labels <- vector(mode="list", length(attributes))
labels[[1]] <- c("$10", "$5", "$1")
labels[[2]] <- c("20 min", "12 min", "3 min")
labels[[3]] <- c("bad", "average", "good")
i.text <- "Welcome, here are some instructions ... good luck!"
b.text <- "Please choose the alternative you prefer"
e.text <- "Thanks for taking the survey"
dataDir <- getwd()
# Display the survey
SurveyApp (des = xdes, n.total = n.sets, alts = alternatives,
atts = attributes, lvl.names = labels, coding = code,
buttons.text = b.text, intro.text = i.text, end.text = e.text)

#### Present choice design with partly adaptive sets (n.total > sets in des)
# example design
data("example_design") # pregenerated design
xdes <- example_design
### settings of the design
code <- c("D", "D", "D")
n.sets <- 12
# settings of the survey
alternatives <- c("Alternative A", "Alternative B")
attributes <- c("Price", "Time", "Comfort")
labels <- vector(mode="list", length(attributes))
```

labels[[1]] <- c("$10", "$5", "$1")
labels[[2]] <- c("20 min", "12 min", "3 min")
labels[[3]] <- c("bad", "average", "good")
i.text <- "Welcome, here are some instructions ... good luck!"
b.text <- "Please choose the alternative you prefer"
e.text <- "Thanks for taking the survey"

# setting for adaptive sets
levels <- c(3, 3, 3)
cand <- Profiles(lvls = levels, coding = code)
p.mean <- c(0.3, 0.7, 0.3, 0.7, 0.3, 0.7)
p.var <- diag(length(p.mean))
dataDir <- getwd()

# Display the survey
SurveyApp(des = xdes, n.total = n.sets, alts = alternatives,
atts = attributes, lvl.names = labels, coding = code,
buttons.text = b.text, intro.text = i.text, end.text = e.text,
prior.mean = p.mean, prior.covar = p.var, cand.set = cand,
n.draws = 50)

#### Choice design with only adaptive sets (des=NULL)

# setting for adaptive sets
levels <- c(3, 3, 3)
p.mean <- c(0.3, 0.7, 0.3, 0.7, 0.3, 0.7)
low = c(-Inf, -Inf, -Inf, 0, 0, -Inf)
up = rep(Inf, length(p.mean))
p.var <- diag(length(p.mean))
code <- c("D", "D", "D")
cand <- Profiles(lvls = levels, coding = code)
n.sets <- 12

# settings of the survey
alternatives <- c("Alternative A", "Alternative B")
attributes <- c("Price", "Time", "Comfort")
labels[[1]] <- c("$10", "$5", "$1")
labels[[2]] <- c("20 min", "12 min", "3 min")
labels[[3]] <- c("bad", "average", "good")
i.text <- "Welcome, here are some instructions ... good luck!"
b.text <- "Please choose the alternative you prefer"
e.text <- "Thanks for taking the survey"
dataDir <- getwd()

# Display the survey
SurveyApp(des = NULL, n.total = n.sets, alts = alternatives,
atts = attributes, lvl.names = labels, coding = code,
buttons.text = b.text, intro.text = i.text, end.text = e.text,
prior.mean = p.mean, prior.covar = p.var, cand.set = cand,
lower = low, upper = up, n.draws = 50)

# If CEA algorithm is desired, cand.set argument is not needed
SurveyApp(des = NULL, n.total = n.sets, alts = alternatives,
atts = attributes, lvl.names = labels, coding = code,
buttons.text = b.text, intro.text = i.text, end.text = e.text,
prior.mean = p.mean, prior.covar = p.var,
lower = low, upper = up, n.draws = 50)
Present choice design with a no choice alternative.

```r
# example design
data("nochoice_design") # pregenerated design
xdes <- nochoice_design

### settings of the design
code <- c("D", "D", "D")
n.sets <- 8

# settings of the survey
alternatives <- c("Alternative A", "Alternative B", "None")
attributes <- c("Price", "Time", "Comfort")
labels[[1]] <- c("$10", "$5", "$1")
labels[[2]] <- c("20 min", "12 min", "3 min")
labels[[3]] <- c("bad", "average", "good")
i.text <- "Welcome, here are some instructions ... good luck!"
b.text <- "Please choose the alternative you prefer"
e.text <- "Thanks for taking the survey"

# Display the survey
SurveyApp(des = xdes, n.total = n.sets, alts = alternatives,
atts = attributes, lvl.names = labels, coding = code,
buttons.text = b.text, intro.text = i.text, end.text = e.text,
no.choice = 3, alt.cte = c(0, 0, 1))

## End(Not run)
```
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