Package ‘lavaSearch2’

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Type Package

Title Tools for Model Specification in the Latent Variable Framework

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BugReports https://github.com/bozenne/lavaSearch2/issues

Description Tools for model specification in the latent variable framework (add-on to the ‘lava’ package). The package contains three main functionalities: Wald tests/F-tests with improved control of the type 1 error in small samples, adjustment for multiple comparisons when searching for local dependencies, and adjustment for multiple comparisons when doing inference for multiple latent variable models.

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Encoding UTF-8

Depends R (>= 2.10), ggplot2, lava (>= 1.6.4)

Imports abind, doParallel, MASS, Matrix, methods, multcomp, mvtnorm, nlmie, parallel, Rcpp, reshape2, sandwich, stats, utils

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Author Brice Ozenne [aut, cre] (<https://orcid.org/0000-0001-9694-2956>)

Maintainer Brice Ozenne <brice.mh.ozenne@gmail.com>

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addLink

Add a New Link Between Two Variables in a LVM

Description

Generic interface to add links to lvm objects.

Usage

ddLink(object, ...)

## S3 method for class 'lvm'
ddLink(
  object,
  var1,
  var2,
  covariance,
  all.vars = lava::vars(object),
  warnings = FALSE,
  ...
)

## S3 method for class 'lvm.reduced'
ddLink(object, ...)

Arguments

object  a lvm object.
...
[internal] only used by the generic method and from addLink.lvm.reduced to addLink.lvm.

var1  [character or formula] the exogenous variable of the new link or a formula describing the link to be added to the lvm.

var2  [character] the endogenous variable of the new link. Disregarded if the argument var1 is a formula.

covariance  [logical] is the link is bidirectional? Ignored if one of the variables non-stochastic (e.g. exogenous variables).

all.vars  [internal] a character vector containing all the variables of the lvm object.

warnings  [logical] Should a warning be displayed when no link is added?
Details

The argument `all.vars` is useful for `lvm.reduce` object where the command `vars(object)` does not return all variables. The command `vars(object, xlp = TRUE)` must be used instead.

Arguments `var1` and `var2` are passed to `initVarlink`.

Examples

```r
library(lava)
set.seed(10)

m <- lvm()
regression(m) <- c(y1,y2,y3)~u
regression(m) <- u~x1+x2
latent(m) <- ~u
m2 <- m

addLink(m, x1 ~ y1, covariance = FALSE)
addLink(m, y1 ~ x1, covariance = FALSE)
coef(addLink(m, y1 ~ y2, covariance = TRUE))

addLink(m2, "x1", "y1", covariance = FALSE)
addLink(m2, "y1", "x1", covariance = FALSE)
newM <- addLink(m, "y1", "y2", covariance = TRUE)
coef(newM)
```

autoplot.intDensTri

2D-display of the Domain Used to Compute the Integral

Description

2D-display of the domain used to compute the integral.

Usage

```r
## S3 method for class 'intDensTri'
autoplot(object, coord.plot = c("x", "y1"), plot = TRUE, ...)
```

Arguments

- `object`: output of the function `intDensTri`.
- `coord.plot`: [character vector] the x and y coordinates. Can be "x", "y1" to "yd", "z" if `zmin` was specified when calling `intDensTri`.
- `plot`: [logical] should the plot be displayed?
- `...`: [internal] Only used by the generic method.
Description

Graphical display of the bias or type 1 error for the output of `calibrateType1`.

Usage

```r
## S3 method for class 'calibrateType1'
autoplot(
  object, 
  type = "bias", plot = TRUE, 
  color.threshold = "red", type.bias = "absolute", 
  alpha = 0.05, nrow.legend = NULL, 
  name2label = NULL, 
  color = NULL, keep.method = NULL, ...
)
```

Arguments

- **object**: output of `calibrateType1`.
- **type** [character] if type equals "bias" the bias will be displayed. Otherwise if it equals "type1error" the type 1 error will be displayed.
- **plot** [logical] should the plot be displayed?
- **color.threshold** [character] the color for the line representing the expected value(s).
- **type.bias** [character] if type.bias equals "absolute" the absolute bias will be used. Otherwise if it equals "relative" the relative bias will be used. Only relevant when type equals "bias".
- **alpha** [numeric, 0-1] the significance threshold to consider. Only relevant when type equals "type1error".
nrow.legend [integer, >0] the number of rows for the legend. Only relevant when type equals "type1error".
name2label [named character vector] the label for the legend. The vector should contain the method names (see details). Only relevant when type equals "type1error".
color [character vector] a vector of colours to be used to color the lines. Only relevant when type equals "type1error".
keep.method [character vector] the methods names for which the type 1 error should be displayed. Only relevant when type equals "type1error".
... [internal] Only used by the generic method.

Details
Method names:
• p.Ztest
• p.Satt
• p.KR
• p.robustZtest
• p.robustSatt
• p.robustKR

Value
An list containing:
• plot: a ggplot object.
• data: the dataset used to generate the ggplot object.

autplot-modelsearch2  Display the Value of a Coefficient across the Steps.

Description
Display the value of a coefficient across the steps.

Usage
```r
## S3 method for class 'modelsearch2'
autoplot(
  object,
  param,
  ci = TRUE,
  step = 0:nStep(object),
  conf.level = 0.95,
  plot = TRUE,
  add.0 = TRUE,
  ...
)
```

calcDistMax

Adjust the p.values Using the Quantiles of the Max Statistic

Description

Adjust the p.values using the quantiles of the max statistic.

Arguments

- object: a modelsearch2 object.
- param: [character vector] the name of the coefficient(s) to be displayed.
- ci: [logical] should the confidence intervals of the coefficient(s) be displayed.
- step: [integer >0] the steps at which the coefficient value should be displayed.
- conf.level: [numeric, 0-1] confidence level of the interval.
- plot: [logical] should the graph be displayed?
- add.0: [logical] should an horizontal line representing no effect be displayed?
- ... [internal] only used by the generic method.

Value

A list containing

- plot: a ggplot object.
- data: the data used to generate the ggplot object.

Examples

```r
## Not run:
mSim <- lvm(Y~G+X1+X2+X3+X4+X5)
addvar(mSim) <- ~Z1+Z2

set.seed(10)
df.data <- lava::sim(mSim, 1e2)

mBase <- lvm(Y~G)
addvar(mBase) <- ~X1+X2+X3+X4+X5+Z1+Z2
e.lvm <- estimate(mBase, data = df.data)
res <- modelsearch2(e.lvm, method.p.adjust = "holm", alpha = 0.05)
autoplot(res, param = "Y~G")
autoplot(res, param = c("Y","Y~G"))

## End(Not run)
```
calcDistMax

Usage

calcDistMaxIntegral(
    statistic, iid, df,
    iid.previous = NULL, quantile.previous = NULL,
    quantile.compute = lava.options()$search.calc.quantile.int,
    alpha,
    cpus = 1, cl = NULL,
    trace
)

calcDistMaxBootstrap(
    statistic, iid, iid.previous = NULL, quantile.previous = NULL,
    method, alpha,
    cpus = 1, cl = NULL, n.sim, trace,
    n.repmax = 100
)

Arguments

statistic [numeric vector] the observed Wald statistic. Each statistic correspond to a null hypothesis (i.e. a coefficient) that one wish to test.

iid [matrix] zero-mean iid decomposition of the coefficient used to compute the statistic.

df [numeric] the degree of freedom defining the multivariate Student’s t distribution. If NULL the multivariate Gaussian distribution will be used instead.

iid.previous [matrix, EXPERIMENTAL] zero-mean iid decomposition of previously tested coefficient.

quantile.previous [numeric, EXPERIMENTAL] rejection quantiles of the previously tested hypotheses. If not NULL the values should correspond the variable in to the first column(s) of the argument iid.previous.

quantile.compute [logical] should the rejection quantile be computed?

alpha [numeric 0-1] the significance cutoff for the p-values. When the p-value is below, the corresponding link will be retained.
calcDistMax

- **cpus** [integer >0] the number of processors to use. If greater than 1, the computation of the p-value relative to each test is performed in parallel.
- **cl** [cluster] a parallel socket cluster generated by `parallel::makeCluster` that has been registered using `registerDoParallel`.
- **trace** [logical] should the execution of the function be traced?
- **method** [character] the method used to compute the p-values.
- **n.sim** [integer >0] the number of bootstrap simulations used to compute each p-values. Disregarded when the p-values are computed using numerical integration.
- **n.repmx** [integer >0] the maximum number of rejection for each bootstrap sample before switching to a new bootstrap sample. Only relevant when conditioning on a previous test. Disregarded when the p-values are computed using numerical integration.

**Value**

A list containing

- **p.adjust**: the adjusted p-values.
- **z**: the rejection threshold.
- **Sigma**: the correlation matrix between the test statistic.
- **correctedLevel**: the alpha level corrected for conditioning on previous tests.

**Examples**

```r
library(mvtnorm)
set.seed(10)
n <- 100
p <- 4
link <- letters[1:p]
n.sim <- 1e3 # number of bootstrap simulations

#### test - not conditional ####
X.iid <- rmvnorm(n, mean = rep(0,p), sigma = diag(1,p))
colnames(X.iid) <- link
statistic <- setNames(1:p, link)

r1 <- calcDistMaxIntegral(statistic = statistic, iid = X.iid,
                              trace = FALSE, alpha = 0.05, df = 1e6)

r3 <- calcDistMaxBootstrap(statistic = statistic, iid = X.iid,
                             method = "residual",
                             trace = FALSE, alpha = 0.05, n.sim = n.sim)

r4 <- calcDistMaxBootstrap(statistic = statistic, iid = X.iid,
                             method = "wild",
                             trace = FALSE, alpha = 0.05, n.sim = n.sim)
```
calcType1postSelection

Compute the Type 1 Error After Selection [EXPERIMENTAL]

Description

Compute the type 1 error after selection [EXPERIMENTAL].

Usage

calcType1postSelection(
  level,
  mu,
  Sigma,
  quantile.previous,
  distribution,
  df,
  n = 10,
  correct = TRUE,
  ...)

```r
rbind(integration = c(r1$p.adjust, quantile = r1$z),
      bootResidual = c(r3$p.adjust, quantile = r3$z),
      bootWild = c(r4$p.adjust, quantile = r4$z))

### test - conditional ###
## Not run:
Z.iid <- rmvnorm(n, mean = rep(0,p+1), sigma = diag(1,p+1))
seqQuantile <- qmvnorm(p = 0.95, delta = rep(0,p+1), sigma = diag(1,p+1),
  tail = "both.tails")$quantile
r1c <- calcDistMaxIntegral(statistic = statistic, iid = X.iid,
  iid.previous = Z.iid, quantile.previous = seqQuantile,
  trace = FALSE, alpha = 0.05, df = NULL)

r3c <- calcDistMaxBootstrap(statistic = statistic, iid = X.iid,
  iid.previous = Z.iid, quantile.previous = seqQuantile, method = "residual",
  trace = FALSE, alpha = 0.05, n.sim = n.sim)

r4c <- calcDistMaxBootstrap(statistic = statistic, iid = X.iid,
  iid.previous = Z.iid, quantile.previous = seqQuantile, method = "wild",
  trace = FALSE, alpha = 0.05, n.sim = n.sim)

rbind(integration = c(r1c$p.adjust, quantile = r1c$z),
      bootResidual = c(r3c$p.adjust, quantile = r3c$z),
      bootWild = c(r4c$p.adjust, quantile = r4c$z))
  ```
Arguments

- **level** [numeric 0-1] expected coverage.
- **mu** [numeric vector] the expectation of the joint distribution of the test statistics
- **Sigma** [matrix] the variance-covariance of the joint distribution of the test statistics.
- **quantile.previous** [numeric] significance quantile used at the previous step.
- **distribution** [character] distribution of the test statistics. Can be "pmvnorm" (normal distribution) or "pvmt" (Student's t distribution)
- **df** [integer > 0] the degree of freedom of the joint Student's t distribution. Only used when distribution="pvmt".
- **n** [integer > 0] number of points for the numerical integration
- **correct** [logical] if true, correct the level to account for previous testings.
- ... arguments passed to intDensTri.

Details

The number of tests at the current step (i.e. after selection) is assumed to be one less than the number of tests at the previous step (i.e. before selection).

Arguments mu and Sigma must contain the moments for the vector of test statistics before and after selection (in that order).

Value

numeric the type 1 error.

Author(s)

Brice Ozenne

Examples

```r
library(mvtnorm)

n <- 350

#### only 2 tests
Sigma <- rbind(c(1,0,0),c(0,1,1),c(0,1,1))
z2 <- qmvnorm(0.95, mean = rep(0,2), sigma = Sigma[1:2,1:2], tail = "both.tails")$quantile

## no selection since strong effect
mu <- c(10,0,0)
calcType1postSelection(0.95, quantile.previous = z2, distribution = "gaussian",
mu = mu, Sigma = Sigma, correct = TRUE)

## strong selection
## Not run:
mu <- c(0,0,0)
levelC <- calcType1postSelection(0.95, quantile.previous = z2, distribution = "gaussian",
```
```
print(levelC) # more liberal than without selection
calcType1postSelection(levelC, quantile.previous = z2, distribution = "gaussian",
                     mu = mu, Sigma = Sigma, correct = FALSE)

## End(Not run)

#### 3 tests
Sigma <- diag(1,5,5)
Sigma[4,2] <- 1
Sigma[2,4] <- 1
Sigma[5,3] <- 1
Sigma[3,5] <- 1

z2 <- qmvnorm(0.95, mean = mu[1:3], sigma = Sigma[1:3,1:3], tails = "both.tails")$quantile

## no selection since strong effect
## Not run:
mu <- c(10,0,0,0,0)
calcType1postSelection(0.95, quantile.previous = z2, distribution = "gaussian",
                      mu = mu, Sigma = Sigma, correct = TRUE)

## strong selection
mu <- c(0,0,0,0,0)
levelC <- calcType1postSelection(0.95, quantile.previous = z2,
                                mu = mu, Sigma = Sigma, distribution = "gaussian")
calcType1postSelection(levelC, quantile.previous = z2, distribution = "gaussian",
                        mu = mu, Sigma = Sigma, correct = FALSE)

## End(Not run)

calibrateType1 Simulation Study Assessing Bias and Type 1 Error

**Description**

Perform a simulation study over one or several sample size to assess the bias of the estimate and the type 1 error of the Wald test and robust Wald test

**Usage**

```r
calibrateType1(object, param, n.rep, ...)
```

## S3 method for class 'lvm'
```r
calibrateType1(
    object,
    param,
    n.rep,
)```
calibrateType1

n,
correction = TRUE,
warmup = NULL,
null = NULL,
F.test = FALSE,
cluster = NULL,
generative.object = NULL,
generative.coef = NULL,
true.coef = NULL,
n.true = 1e+06,
round.true = 2,
bootstrap = FALSE,
n.bootstrap = 1000,
checkType1 = FALSE,
checkType2 = FALSE,
dir.save = NULL,
label.file = NULL,
seed = NULL,
cpus = 1,
trace = 2,
...
)

## S3 method for class 'lvmfit'
calibrateType1(
  object,
  param,
  n.rep,
  correction = TRUE,
  F.test = FALSE,
  bootstrap = FALSE,
  n.bootstrap = 1000,
  seed = NULL,
  trace = 2,
  cpus = 1,
  ...
)

Arguments

object a lvm object defining the model to be fitted.

param [character vector] names of the coefficient whose value will be tested.

n.rep [integer, >0] number of simulations per sample size.

... [internal] Only used by the generic method.

n [integer vector, >0] sample size(s) considered in the simulation study.

correction [logical] should the type 1 error after correction be computed?
calibrateType1

- **warmup** [list of lvm] a list of lvm objects that will be sequentially fitted with for starting values the parameter of the previous model in the list (if any). The parameters of the final model of the list are used to initialize the fit of the model of interest (i.e. object).

- **null** [numeric vector] vector of null hypotheses, one for each model coefficient. By default a vector of 0.

- **F.test** [logical] should a multivariate Wald test be perform testing simultaneously all the null hypotheses?

- **cluster** [integer vector] the grouping variable relative to which the observations are iid. Will be passed to lava::estimate.

- **generative.object** [lvm] object defining the statistical model generating the data.

- **generative.coef** [name numeric vector] values for the parameters of the generative model. Can also be NULL: in such a case the coefficients are set to default values decided by lava (usually 0 or 1).

- **true.coef** [name numeric vector] expected values for the parameters of the fitted model.

- **n.true** [integer, >0] sample size at which the estimated coefficients will be a reliable approximation of the true coefficients.

- **round.true** [integer, >0] the number of decimal places to be used for the true value of the coefficients. No rounding is done if NULL.

- **bootstrap** [logical] should bootstrap resampling be performed?

- **n.bootstrap** [integer, >0] the number of bootstrap sample to be used for each bootstrap.

- **checkType1** [logical] returns an error if the coefficients associated to the null hypotheses do not equal 0.

- **checkType2** [logical] returns an error if the coefficients associated to the null hypotheses equal 0.

- **dir.save** [character] path to the directory were the results should be exported. Can also be NULL: in such a case the results are not exported.

- **label.file** [character] element to include in the file name.

- **seed** [integer, >0] value that will be set before adjustment for multiple comparisons to ensure reproducible results. Can also be NULL: in such a case no seed is set.

- **cpus** [integer >0] the number of processors to use. If greater than 1, the simulations are performed in parallel.

- **trace** [integer] should the execution of the function be trace. Can be 0, 1 or 2.

**Value**

An object of class calibrateType1.

**Author(s)**

Brice Ozenne
checkData

See Also

link{autoplot.calibrateType1} for a graphical display of the bias or of the type 1 error.

Examples

```r
## Not run:
#### simulate data ####
m.Sim <- lvm(c(Y1[mu1:sigma]-1*eta,
    Y2[mu2:sigma]-1*eta,
    Y3[mu3:sigma]-1*eta,
    eta~beta1*Group+beta2*Gender))
latent(m.Sim) <- ~eta
categorical(m.Sim, labels = c("M","F")) <- ~Gender
d <- lava::sim(m.Sim, 1e2)

#### calibrate type 1 error on the estimated model ####
m <- lvm(Y1~eta,
    Y2~eta,
    Y3~eta,
    eta~Group+Gender)
e <- lava::estimate(m, data = d)
res <- calibrateType1(e, param = "eta~Group", n.rep = 100)
res <- calibrateType1(e, param = c("eta~Group","Y1~eta"), F.test = TRUE, n.rep = 100)
res <- calibrateType1(e, param = "eta~Group", n.rep = 100, cpus = 4)
summary(res)
## End(Not run)
```

---

**checkData**

**Check that Validity of the Dataset**

**Description**

Check whether the dataset can be used to fit the `lvm` object.

**Usage**

`checkData(object, data, trace)`

```
## S3 method for class 'lvm'
checkData(object, data, trace = TRUE)
```

**Arguments**

- `object` a `lvm` object.
- `data` `[data.frame]` the dataset used to obtain the object.
- `trace` `[logical]` when TRUE, the outcome of the check will be displayed.
Value

Invisible TRUE or FALSE.

Examples

```r
m <- lvm()
regression(m) <- c(y1,y2,y3)~u
regression(m) <- u~x
latent(m) <- ~u
d <- lava::sim(m,1e2)
try(checkData(m, data = d)) # return an error
checkData(m, data = d[, -4])
try(checkData(m, data = d[, -(3:4)]) # return an error
```

---

**clean**

_Simplify a lvm object_

Description

Remove variables with no link.

Usage

```r
clean(x, ...)
```

# S3 method for class 'lvm'
clean(x, rm.exo = TRUE, rm.endo = TRUE, rm.latent = TRUE, ...)

Arguments

- **x**
  - lvm-object
- **...**
  - additional arguments to lower level functions
- **rm.exo**
  - should exogenous variables with no links be removed from the object?
- **rm.endo**
  - should endogenous variables with no links be removed from the object?
- **rm.latent**
  - should latent variables with no links be removed from the object?
Examples

```r
m <- lvm()
m <- regression(m, x=paste0("x",1:5),y="y1")
m <- regression(m, x=paste0("x",1:5),y="y2")
covariance(m) <- y1~y2

cancel(m) <- y1 ~ x1
cancel(m) <- y2 ~ x1
clean(m)

m <- lvm(y1 ~ eta + x1, y2 ~ eta, y3 ~ eta + x2)
latent(m) <- ~eta
clean(m)
m
cancel(m) <- y1 ~ eta
cancel(m) <- y2 ~ eta
cancel(m) <- y3 ~ eta
clean(m)
```

**coef2**  
*Model Coefficients With Small Sample Correction*

**Description**

Extract the coefficients from a latent variable model. Similar to `lava::compare` but with small sample correction.

**Usage**

```r
coef2(object, as.lava, ...)
```

### S3 method for class 'lvmfit'

```r
coef2(object, as.lava = TRUE, ssc = lava.options()$ssc, ...)
```

**Arguments**

- `object`: a `lvmfit` or `lvmfit2` object (i.e. output of `lava::estimate` or `lavaSearch2::estimate2`).
- `as.lava`: [logical] if TRUE, uses the same names as when using `stats::coef`.
- `...`: additional argument passed to `estimate2` when using a `lvmfit` object.
- `ssc`: [character] method used to correct the small sample bias of the variance coefficients: no correction (code"none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a `lvmfit` object.

**Details**

When argument `object` is a `lvmfit` object, the method first calls `estimate2` and then extract the model coefficients.
Value

A numeric vector named with the names of the coefficients.

See Also

`estimate2` to obtain `lvmfit2` objects.

Examples

```r
#### simulate data ####
set.seed(10)
dW <- sampleRepeated(10, format = "wide")
set.seed(10)
dL <- sampleRepeated(10, format = "long")
dL$time2 <- paste0("visit",dL$time)

#### latent variable models ####
e.lvm <- estimate(lvm(c(Y1,Y2,Y3) ~ 1*eta + X1, eta ~ Z1), data = dW)
coef(e.lvm)
coef2(e.lvm)
coef2(e.lvm, as.lava = FALSE)
```

---

**coefByType**

**Extract the Coefficient by Type**

**Description**

Extract specific types of coefficient from a `lvm` object: covariance coefficient(s) (`coefCov`), extra parameter(s) (`coefExtra`), position in the list of models for each coefficient (`coefIndexModel`), intercept coefficient(s) (`coefIntercept`), coefficient(s) that are used as reference (`coefRef`), regression coefficient(s) (`coefReg`), variance coefficient(s) (`coefVar`).

**Usage**

```r
coeffCov(object, value, keep.var, ...)
```

```r
## S3 method for class 'lvm'
coeffCov(object, value = FALSE, keep.var = FALSE, ...)
```

```r
## S3 method for class 'lvmfit'
coeffCov(object, value = FALSE, keep.var = FALSE, ...)
```

```r
## S3 method for class 'multigroup'
coeffCov(object, value = FALSE, keep.var = FALSE, ...)
```

```r
coeffExtra(object, value, ...)
```

```r
## S3 method for class 'lvm'
```
coefExtra(object, value = FALSE, ...)

## S3 method for class 'lvmfit'
coefExtra(object, value = FALSE, ...)

## S3 method for class 'multigroup'
coefExtra(object, value = FALSE, ...)

coefIndexModel(object, ...)

## S3 method for class 'lvm'
coefIndexModel(object, ...)

## S3 method for class 'lvmfit'
coefIndexModel(object, ...)

## S3 method for class 'multigroup'
coefIndexModel(object, ...)

## S3 method for class 'multigroupfit'
coefIndexModel(object, ...)

coefIntercept(object, value, ...)

## S3 method for class 'lvm'
coefIntercept(object, value = FALSE, ...)

## S3 method for class 'lvmfit'
coefIntercept(object, value = FALSE, ...)

## S3 method for class 'multigroup'
coefIntercept(object, value = FALSE, ...)

coefRef(object, value, ...)

## S3 method for class 'lvmfit'
coefRef(object, value = FALSE, ...)

coefReg(object, value, ...)

## S3 method for class 'lvm'
coefReg(object, value = FALSE, ...)

## S3 method for class 'lvmfit'
coefReg(object, value = FALSE, ...)

## S3 method for class 'multigroup'
coefReg(object, value = FALSE, ...)
cowVar(object, value, ...)

## S3 method for class 'lvm'
cowVar(object, value = FALSE, ...)

## S3 method for class 'lvmfit'
cowVar(object, value = FALSE, ...)

## S3 method for class 'multigroup'
cowVar(object, value = FALSE, ...)

Arguments

- object: a lvm model or a fitted lvm model
- value: should the name of the coefficient be returned? Else return the coefficients
- keep.var: should the variance coefficients be returned?
- ...: arguments to be passed to

Value

A vector containing the names of the positions of the coefficients.

Examples

#### regression ####
m <- lvm(Y~X1+X2)
e <- estimate(m, lava::sim(m, 1e2))

cowCov(m)
cowCov(m, value = TRUE)

cowCov(m, keep.var = TRUE)
cowCov(m, value = TRUE, keep.var = TRUE)

cowIndexModel(m)
cowIndexModel(e)

cowIntercept(m)
cowIntercept(m, value = TRUE)

cowReg(m)
cowReg(m, value = TRUE)

#### LVM ####
m <- lvm()
regression(m) <- c(y1,y2,y3)~u
regression(m) <- u~x1+x2
latent(m) <- ~u
covariance(m) <- y1~y2
m.Sim <- m
categorical(m.Sim, labels = c("a","b","c")) <- ~x2
e <- estimate(m, lava::sim(m.Sim, 1e2))

coefCov(m)
coefCov(m, value = TRUE)

coefCov(m, keep.var = TRUE)
coefCov(m, value = TRUE, keep.var = TRUE)

coefExtra(m)
coefIndexModel(m)
coefIndexModel(e)

## additional categorical variable
categorical(m, labels = as.character(1:3)) <- "X1"

coefExtra(m)
coefExtra(m, value = TRUE)

## additional categorical variable
categorical(m, labels = as.character(1:3)) <- "x1"

coefIntercept(m)
coefIntercept(m, value = TRUE)
coefIntercept(e)

coefReg(e, value = TRUE)

#### multigroup ####
m <- lvm(Y~X1+X2)
eG <- estimate(list(m,m), list(lava::sim(m, 1e2), lava::sim(m, 1e2)))

coefIndexModel(eG)

---

**coefType**

*Extract the Type of Each Coefficient*

**Description**

Extract the type of each coefficient of a lvm object.

**Usage**

coefType(object, as.lava, ...)

## S3 method for class 'lvm'
coefType(object, as.lava = TRUE, data = NULL, ...)

## S3 method for class 'lvmfit'
coefType(object, as.lava = TRUE, ...)

## S3 method for class 'multigroup'
coefType(object, as.lava = TRUE, ...)

**Arguments**

- `object`: a lvm or lvmfit object.
- `as.lava`: [logical] export the type of coefficients mimicking lava:::coef.
- `...`: arguments to be passed to lava::coef
- `data`: [data.frame, optional] the dataset. Help to identify the categorical variables.

**Details**

A lvm can be written as a measurement model:

\[ Y_i = \nu + \Lambda \eta_i + KX_i + \epsilon_i \]

and a structural model:

\[ \eta_i = \alpha + B\eta_i + \Gamma X_i + \zeta_i \]

where \( \Psi \) is the variance covariance matrix of the residuals \( \zeta \)

and \( \Sigma \) is the variance covariance matrix of the residuals \( \epsilon \).

coefType either returns the Latin/Greek letter corresponding to the coefficients or it groups them:

- intercept: \( \nu \) and \( \alpha \).
- regression: \( \Lambda, K, B, \) and \( \Gamma \).
- covariance: extra-diagonal terms of \( \Sigma \) and \( \Psi \).
- variance: diagonal of \( \Sigma \) and \( \Psi \).

A link denotes a relationship between two variables. The coefficient are used to represent the strength of the association between two variable, i.e. the strength of a link. A coefficient may corresponds to the strength of one or several link.

**Value**

coefType returns a data.frame when as.lava=FALSE:

- name: name of the link
- Y: outcome variable
- X: regression variable in the design matrix (could be a transformation of the original variables, e.g. dichotomization).
- data: original variable
• type: type of link
• value: if TRUE, the value of the link is set and not estimated.
• marginal: if TRUE, the value of the link does not impact the estimation.
• detail: a more detailed description of the type of link (see the details section)
• lava: name of the coefficient in lava

When as.lava=TRUE, coefType returns a named vector containing the type of each coefficient.

Examples

#### regression ####

```r
m <- lvm(Y~X1+X2)
e <- estimate(m, lava::sim(m, 1e2))
coefType(m)
coefType(e)
```

#### LVM ####

```r
m <- lvm()
regression(m) <- c(y1,y2,y3)~u
regression(m) <- u~x1+x2
latent(m) <- ~u
covariance(m) <- y1~y2

m.Sim <- m
categorical(m.Sim, labels = c("a","b","c")) <- ~x2
e <- estimate(m, lava::sim(m.Sim, 1e2))
coefType(m)
coefType(e)
```

## additional categorical variables
categorical(m, labels = as.character(1:3)) <- "X1"

```r
coefType(m, as.lava = FALSE)
```

#### LVM with constrains ####

```r
m <- lvm(c(Y1~0+1*eta1,Y2~0+1*eta1,Y3~0+1*eta1,
Z1~0+1*eta2,Z2~0+1*eta2,Z3~0+1*eta2))
latent(m) <- ~eta1 + eta2
e <- estimate(m, lava::sim(m,1e2))
coefType(m)
coefType(e)
```

#### multigroup ####

```r
m <- lvm(Y~X1+X2)
eG <- estimate(list(m,m), list(lava::sim(m, 1e2), lava::sim(m, 1e2)))
coefType(eG)
```
**combineFormula**  
*Combine formula*

**Description**

Combine formula by outcome

**Usage**

```
combineFormula(ls.formula, as.formula = TRUE, as.unique = FALSE)
```

**Arguments**

- `ls.formula`: a list of formula
- `as.formula`: should a list of formula be returned. Otherwise it will be a list of characters.
- `as.unique`: should regressors appear at most once in the formula

**Examples**

```
combineFormula(list(Y~X1,Y~X3+X5,Y1~X2))
lava.options(symbols = c("~",",","\~\~"))
combineFormula(list("Y~X1","Y~X3+X5","Y1~X2"))
lava.options(symbols = c("<-","<->"))
combineFormula(list("Y<-X1","Y<-X3+X5","Y1<-X2"))

combineFormula(list(Y~X1,Y~X3+X1,Y1~X2))
combineFormula(list(Y~X1,Y~X3+X1,Y1~X2), as.formula = FALSE)
combineFormula(list(Y~X1,Y~X3+X1,Y1~X2), as.unique = TRUE)
```

```
lava.options(symbols = c("-","\~\~"))
combineFormula(list("Y-X1","Y-X3","Y1-X2"))
```

---

**compare2**  
*Test Linear Hypotheses With Small Sample Correction*

**Description**

Test Linear Hypotheses using Wald statistics in a latent variable model. Similar to `lava::compare` but with small sample correction.
Usage

compare2(
  object,
  linfct,
  rhs,
  robust,
  cluster,
  as.lava,
  F.test,
  conf.level,
  ...
)

## S3 method for class 'lvmfit'
compare2(
  object,
  linfct = NULL,
  rhs = NULL,
  robust = FALSE,
  cluster = NULL,
  as.lava = TRUE,
  F.test = TRUE,
  conf.level = 0.95,
  ssc = lava.options()$ssc,
  df = lava.options()$df,
  ...
)

## S3 method for class 'lvmfit2'
compare2(
  object,
  linfct = NULL,
  rhs = NULL,
  robust = FALSE,
  cluster = NULL,
  as.lava = TRUE,
  F.test = TRUE,
  conf.level = 0.95,
  ...
)

## S3 method for class 'lvmfit2'
compare(
  object,
  linfct = NULL,
  rhs = NULL,
  robust = FALSE,
  cluster = NULL,
as.lava = TRUE,
F.test = TRUE,
conf.level = 0.95,
...
)

Arguments

object      a `lvmfit` or `lvmfit2` object (i.e. output of `lava::estimate` or `lavaSearch2::estimate2`).
linfct      [matrix or vector of character] the linear hypotheses to be tested. Same as the argument `par` of `createContrast`.
rhs         [vector] the right hand side of the linear hypotheses to be tested.
robust      [logical] should the robust standard errors be used instead of the model based standard errors?
cluster     [integer vector] the grouping variable relative to which the observations are iid.
as.lava     [logical] should the output be similar to the one return by `lava::compare`?
F.test      [logical] should a joint test be performed?
conf.level  [numeric 0-1] level of the confidence intervals.
...         additional argument passed to `estimate2` when using a `lvmfit` object.
ssc         [character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a `lvmfit` object.
df          [character] method used to estimate the degree of freedoms of the Wald statistic: Satterthwaite "satterthwaite". Otherwise ("none"/FALSE/NA) the degree of freedoms are set to Inf. Only relevant when using a `lvmfit` object.

Details

The `linfct` argument and `rhs` specify the set of linear hypotheses to be tested. They can be written:

\[
linfct \times \theta = rhs
\]

where \( \theta \) is the vector of the model coefficients.
The `par` argument must contain expression(s) involving the model coefficients. For example "beta = 0" or c("-5*beta + alpha = 3","-alpha") are valid expressions if alpha and beta belong to the set of model coefficients. A contrast matrix and the right hand side will be generated inside the function.

When directly specified, the contrast matrix must contain as many columns as there are coefficients in the model (mean and variance coefficients). Each hypothesis correspond to a row in the contrast matrix.

The `rhs` vector should contain as many elements as there are row in the contrast matrix.
Value

If `as.lava=TRUE` an object of class `htest`. Otherwise a `data.frame` object.

See Also

`createContrast` to create contrast matrices.
`estimate2` to obtain `lvmfit2` objects.

Examples

```r
#### simulate data ####
set.seed(10)
mSim <- lvm(Y~0.1*X1+0.2*X2)
categorical(mSim, labels = c("a","b","c")) <- ~X1
transform(mSim, Id~Y) <- function(x){1:NROW(x)}
df.data <- lava::sim(mSim, 1e2)

#### with lvm ####
m <- lvm(Y~X1+X2)
e.lvm <- estimate(m, df.data)
compare2(e.lvm, linfct = c("Y~X1b","Y~X1c","Y~X2"))
compare2(e.lvm, linfct = c("Y~X1b","Y~X1c","Y~X2"), robust = TRUE)
```

---

Confidence Intervals With Small Sample Correction

Description

Extract confidence intervals of the coefficients from a latent variable model. Similar to `lava::confint` but with small sample correction.

Extract estimate, standard error, confidence intervals and p-values associated to each coefficient of a latent variable model. Similar to `lava::confint` but with small sample correction.

Usage

```r
confint2(object, robust, cluster, transform, as.lava, conf.level, ...)
```

## S3 method for class 'lvmfit'

```r
confint2(
  object,
  robust = FALSE,
  cluster = NULL,
  transform = NULL,
  as.lava = TRUE,
  conf.level = 0.95,
  ssc = lava.options()$ssc,
```
df = lava.options()$df, ... )

model.tables2(object, robust, cluster, transform, as.lava, conf.level, ...)

Arguments

object a lvmfit or lvmfit2 object (i.e. output of lava::estimate or lavaSearch2::estimate2).

robust [logical] should robust standard errors be used instead of the model based standard errors? Should be TRUE if argument cluster is not NULL.

cluster [integer vector] the grouping variable relative to which the observations are iid.

transform [function] transformation to be applied.

as.lava [logical] when TRUE uses the same names as when using stats::coef.

conf.level [numeric, 0-1] level of the confidence intervals.

... additional argument passed to estimate2 when using a lvmfit object.

ssc [character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.

df [character] method used to estimate the degree of freedoms of the Wald statistic: Satterthwaite "satterthwaite". Otherwise ("none"/codeFALSE/codeNA) the degree of freedoms are set to Inf. Only relevant when using a lvmfit object.

Details

When argument object is a lvmfit object, the method first calls estimate2 and then extract the confidence intervals.

When argument object is a lvmfit object, the method first calls estimate2 and then extract the confidence intervals.

Value

A data.frame with a row per coefficient.

A data.frame with a row per coefficient.

Examples

#### simulate data ####
set.seed(10)
dW <- sampleRepeated(10, format = "wide")
set.seed(10)
dl <- sampleRepeated(10, format = "long")
dl$time2 <- paste0("visit",dl$time)

#### latent variable models ####
e.lvm <- estimate(lvm(c(Y1,Y2,Y3) ~ 1*eta + X1, eta ~ Z1), data = dW)
convFormulaCharacter

confint(e.lvm)
confint2(e.lvm)
confint2(e.lvm, as.lava = FALSE)

**convFormulaCharacter**  
formula character conversion

**Description**
Conversion of formula into character string or vice versa

**Usage**
formula2character(f, type = "formula")

**Arguments**
- **f**  
a formula.
- **type**  
should the normal formula operator be used ("formula") or the one of lava.option ("symbols" or "symbol").

**Examples**
formula2character(Y1~X1+X2)
formula2character(Y1~X1+X2, type = "symbols")

createContrast
Create Contrast matrix

**Description**
Returns a contrast matrix corresponding an object. The contrast matrix will contains the hypotheses in rows and the model coefficients in columns.

**Usage**
createContrast(object, ...)

## S3 method for class 'character'
createContrast(object, ...)

## S3 method for class 'lvmfit'
createContrast(object, linfct, ...)

## S3 method for class 'lvmfit2'
createContrast(object, linfct, ...)
createContrast

## S3 method for class 'list'
createContrast(object, linfct = NULL, ...)

## S3 method for class 'mmm'
createContrast(object, linfct = NULL, ...)

Arguments

object

a lvmfit object or a list of a lvmfit objects.

...

Argument to be passed to .createContrast:

• diff.first [logical] should the contrasts between the first and any of the other coefficients define the null hypotheses.
• add.rowname [logical] add rownames to the contrast matrix and names to the right-hand side.
• rowname.rhs [logical] when naming the hypotheses, add the right-hand side (i.e. "X1-X2=0" instead of "X1-X2").
• sep [character vector of length2] character surrounding the left part of the row names.

linfct

[vector of characters] expression defining the linear hypotheses to be tested. Can also be a regular expression (of length 1) that is used to identify the coefficients to be tested using grep. See the examples section.

Details

One can initialize an empty contrast matrix setting the argument linfct to character(0).

Value

A list containing

• contrast [matrix] a contrast matrix corresponding to the left hand side of the linear hypotheses.
• null [vector] the right hand side of the linear hypotheses.
• Q [integer] the rank of the contrast matrix.
• ls.contrast [list, optional] the contrast matrix corresponding to each submodel. Only present when the argument object is a list of models.

Examples

## Simulate data
mSim <- lvm(X ~ Age + Treatment,
            Y ~ Gender + Treatment,
            c(Z1,Z2,Z3) ~ eta, eta ~ treatment,
            Age[40:5] ~ 1)
latent(mSim) <- ~ eta
categorical(mSim, labels = c("placebo","SSRI")) <- ~Treatment
categorical(mSim, labels = c("male","female")) <- ~Gender
n <- 1e2
set.seed(10)
df.data <- lava::sim(mSim,n)

## Estimate separate models
lmX <- lava::estimate(lvm(X ~ -1 + Age + Treatment), data = df.data)
lmY <- lava::estimate(lvm(Y ~ -1 + Gender + Treatment), data = df.data)
lvmZ <- lava::estimate(lvm(c(Z1,Z2,Z3) ~ -1 + 1*eta, eta ~ -1 + Treatment),
                      data = df.data)

## Contrast matrix for a given model
createContrast(lmX, linfct = "X~Age")
createContrast(lmX, linfct = c("X~Age=0","X~Age+5*X~TreatmentSSRI=0"))
createContrast(lmX, linfct = c("X~Age=0","X~Age+5*X~TreatmentSSRI=0"), sep = NULL)
createContrast(lmX, linfct = character(0))

## Contrast matrix for the join model
ls.lvm <- list(X = lmX, Y = lmY, Z = lvmZ)
createContrast(ls.lvm, linfct = "TreatmentSSRI=0")
createContrast(ls.lvm, linfct = "TreatmentSSRI=0", rowname.rhs = FALSE)
createContrast(ls.lvm, linfct = character(0))

## Contrast for multigroup models
m <- lava::lvm(Y~Age+Treatment)
e <- lava::estimate(list(m,m), data = split(df.data, df.data$Gender))
print(coef(e))
createContrast(e, linfct = "Y-TreatmentSSRI@1 - Y-TreatmentSSRI@2 = 0")
createContrast(e, linfct = "Y-TreatmentSSRI@2 - Y-TreatmentSSRI@1 = 0")

---

dfSigma

### Degree of Freedom for the Chi-Square Test

**Description**

Computation of the degrees of freedom of the chi-squared distribution relative to the model-based variance

**Usage**

dfSigma(contrast, score, vcov, rvcov, dVcov, dRvcov, keep.param, type)

**Arguments**

- **contrast** [numeric vector] the linear combination of parameters to test
- **score** [numeric matrix] the individual score for each parameter.
- **vcov** [numeric matrix] the model-based variance-covariance matrix of the parameters.
- **rvcov** [numeric matrix] the robust variance-covariance matrix of the parameters.
effects2

**dVcov**  [numeric array] the first derivative of the model-based variance-covariance matrix of the parameters.

**dRvcov**  [numeric array] the first derivative of the robust variance-covariance matrix of the parameters.

**keep.param**  [character vector] the name of the parameters with non-zero first derivative of their variance parameter.

**type**  [integer] 1 corresponds to the Satterthwaite approximation of the the degrees of freedom applied to the model-based variance, 2 to the Satterthwaite approximation of the the degrees of freedom applied to the robust variance, 3 to the approximation described in (Pan, 2002) section 2 and 3.1.

**References**


---

**effects2**  *Effects Through Pathways With Small Sample Correction*

**Description**

Test whether a path in the latent variable model correspond to a null effect. Similar to lava::effects but with small sample correction (if any). So far it only work for a single path related two variable composed of one or two edges.

**Usage**

```r
effects2(object, linfct, robust, cluster, conf.level, ...)
```

```r
## S3 method for class 'lvmfit'
effects2(
  object,
  linfct,
  robust = FALSE,
  cluster = NULL,
  conf.level = 0.95,
  to = NULL,
  from = NULL,
  df = lava.options()$df,
  ssc = lava.options()$ssc,
  ...
)
```

```r
## S3 method for class 'lvmfit2'
effects2(
  object,
```

```r```
effects2

linfct,
robust = FALSE,
cluster = NULL,
conf.level = 0.95,
to = NULL,
from = NULL,
...
)

## S3 method for class 'lvmfit2'
effects(
  object,
  linfct,
  robust = FALSE,
  cluster = NULL,
  conf.level = 0.95,
  to = NULL,
  from = NULL,
  ...
)

Arguments

- **object**: a *lvmfit* or *lvmfit2* object (i.e. output of *lava::estimate* or *lavaSearch2::estimate2*).
- **linfct**: [character vector] The path for which the effect should be assessed (e.g. "A~B"), i.e. the effect of the right variable (B) on the left variable (A).
- **robust**: [logical] should robust standard errors be used instead of the model based standard errors? Should be TRUE if argument cluster is not NULL.
- **cluster**: [integer vector] the grouping variable relative to which the observations are iid.
- **conf.level**: [numeric, 0-1] level of the confidence intervals.
- **...**: additional argument passed to *estimate2* when using a *lvmfit* object.
- **from, to**: alternative to argument *linfct*. See *lava::effects*.
- **df**: [character] method used to estimate the degree of freedoms of the Wald statistic: Satterthwaite "satterthwaite". Otherwise ("none"/codeFALSE/codeNA) the degree of freedoms are set to Inf. Only relevant when using a *lvmfit* object.
- **ssc**: [character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/codeFALSE/codeNA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a *lvmfit* object.

Details

When argument object is a *lvmfit* object, the method first calls *estimate2* and then extract the confidence intervals.
extractData

Description

Extract data from a latent variable model.

Usage

extractData(object, design.matrix, as.data.frame, envir, rm.na)

## S3 method for class 'lvmfit'
extractData(
  object,
  design.matrix = FALSE,
  as.data.frame = TRUE,
  envir = environment(),
  rm.na = TRUE
)

Arguments

object the fitted model.
design.matrix [logical] should the data be extracted after transformation (e.g. conversion of categorical variables to dummy variables)? Otherwise the original data will be returned.
as.data.frame [logical] should the output be converted into a data.frame object?
envir [environment] the environment from which to search the data.
rm.na [logical] should the lines containing missing values in the dataset be removed?

Value

a dataset.

Examples

#### simulate data ####
set.seed(10)
n <- 101

Y1 <- rnorm(n, mean = 0)
Y2 <- rnorm(n, mean = 0.3)
Id <- findInterval(runif(n), seq(0.1,1,0.1))
data.df <- rbind(data.frame(Y=Y1,G="1",Id = Id),
### latent variable model ####

```r
library(lava)
e.lvm <- estimate(lvm(Y ~ G), data = data.df)
extractData(e.lvm)
extractData(e.lvm, design.matrix = TRUE)
```

---

**findNewLink**

Find all New Links Between Variables

#### Description ####

Find all new links between variables (adapted from lava::modelsearch).

#### Usage ####

```r
findNewLink(object, ...)  
### S3 method for class 'lvm'
findNewLink(
  object,
  data = NULL,
  type = "both",
  exclude.var = NULL,
  rm.latent_latent = FALSE,
  rm.endo_endo = FALSE,
  rm.latent_endo = FALSE,
  output = "names",
  ...
)
```

#### Arguments ####

- **object**
  - A lvm object.
- **...**
  - [internal] only used by the generic method.
- **data**
  - [optional] a dataset used to identify the categorical variables when not specified in the lvm object.
- **type**
  - [character vector] the type of links to be considered: "regression", "covariance", or "both".
- **exclude.var**
  - [character vector] all links related to these variables will be ignore.
- **rm.latent_latent**
  - [logical] should the links relating two latent variables be ignored?
- **rm.endo_endo**
  - [logical] should the links relating two endogenous variables be ignored?
rm.latent_endo [logical] should the links relating one endogenous variable and one latent variable be ignored?

output [character] Specify "names" to return the names of the variables to link or specify "index" to return their position.

Value

A list containing:

- M.links: a matrix with two columns indicating (by name or position) the exogenous and endogenous variable corresponding to each link.
- links: the name of the additional possible links
- directional: a logical vector indicating for each link whether the link is unidirectional (TRUE, i.e. regression link) or bidirectional (FALSE, i.e. covariance link).

Examples

library(lava)
m <- lvm()
regression(m) <- c(y1,y2,y3)~u
categorical(m,labels=c("M","F","MF")) <- ~X1
findNewLink(m, rm.endo = FALSE)
findNewLink(m, rm.endo = TRUE)
findNewLink(m, exclude.var = "X1")

regression(m) <- u~x1+x2
latent(m) <- ~u

findNewLink(m, rm.endo = FALSE)
findNewLink(m, rm.endo = TRUE)
findNewLink(m, rm.endo = TRUE, output = "index")
findNewLink(m, type = "covariance")
findNewLink(m, type = "regression")

---

gaussian_weight

**Estimate LVM With Weights**

**Description**

Estimate LVM with weights.
gaussian_weight

Usage

    gaussian_weight.estimate.hook(x, data, estimator, ...)

    gaussian_weight_method.lvm

    gaussian_weight_logLik.lvm(object, type = "cond", p, data, weights, ...)

    gaussian_weight_objective.lvm(x, ...)

    gaussian_weight_score.lvm(
        x, data, p, S, n, mu = NULL, weights = NULL, debug = FALSE, reindex = FALSE, mean = TRUE, constrain = TRUE, indiv = FALSE, ...
    )

    gaussian_weight_gradient.lvm(...)

    gaussian_weight_hessian.lvm(x, p, n, weights = NULL, ...)

Arguments

    x, object A latent variable model
    data dataset
    estimator name of the estimator to be used
    ... passed to lower level functions.
    type must be "cond"
    p parameter value
    weights weight associated to each iid replicate.
    S empirical variance-covariance matrix between variable
    n number of iid replicates
    mu empirical mean
    debug, reindex, mean, constrain, indiv additional arguments not used

Format

    An object of class character of length 1.
### Examples

#### linear regression with weights ####

```r
## data
df <- data.frame(Y = c(1, 2, 2, 1, 2),
                X = c(1, 1, 2, 2, 2),
                missing = c(0, 0, 0, 0, 1),
                weights = c(1, 1, 2, 1, NA))

## using lm
e.lm.GS <- lm(Y ~ X, data = df)
e.lm.test <- lm(Y ~ X, data = df[df$missing==0,], weights = df[df$missing==0,"weights"])

## using lvm
m <- lvm(Y ~ X)
e.GS <- estimate(m, df)
## e.lava.test <- estimate(m, df[df$missing==0,], weights = df[df$missing==0,"weights"])
## warnings!!
e.test <- estimate(m, data = df[df$missing==0,],
                   weights = df[df$missing==0,"weights"],
                   estimator = "gaussian_weight")
```

---

**getNewLink**

Extract the links that have been found relevant by modelsearch2.

**Description**

Extract the links that have been found relevant by modelsearch2.

**Usage**

```r
getNewLink(object, step)
```

**Arguments**

- `object`: A modelsearch2 object.
- `step`: [logical] which test should be extracted?

**Value**

A character vector.
Examples

## Not run:
mSim <- lvm(Y~G+X1+X2)
addvar(mSim) <- ~Z1+Z2+Z3+Z4+Z5+Z6

set.seed(10)
df.data <- lava::sim(mSim, 1e2)

mBase <- lvm(Y~G)
addvar(mBase) <- ~X1+X2+Z1+Z2+Z3+Z4+Z5+Z6
e.lvm <- estimate(mBase, data = df.data)
res <- modelsearch2(e.lvm, method.p.adjust = "holm")
getNewLink(res)

## End(Not run)

---

getNewModel

Extract the Model that Has Been Retains by the modelsearch2.

Description

Extract the model that has been retained by modelsearch2.

Usage

getNewModel(object, step)

## S3 method for class 'modelsearch2'
getNewModel(object, step = nStep(object))

Arguments

object a modelsearch2 object.
step [integer >=0] the step at which the model should be extracted. 0 returns the initial model, i.e. before adding any links.

Value

A lvmfit object.

Examples

## Not run:
mSim <- lvm(Y~G+X1+X2)
addvar(mSim) <- ~Z1+Z2+Z3+Z4+Z5+Z6

set.seed(10)
df.data <- lava::sim(mSim, 1e2)
mBase <- lvm(Y~G)
addvar(mBase) <- ~X1+X2+Z1+Z2+Z3+Z4+Z5+Z6
e.lvm <- estimate(mBase, data = df.data)
res <- modelsearch2(e.lvm, method.p.adjust = "holm")
getNewModel(res)

## End(Not run)

---

**getStep**

*Extract one Step From the Sequential Procedure*

**Description**

Extract one step from the sequential procedure.

**Usage**

```r
getStep(object, step, slot)
```

## S3 method for class 'modelsearch2'

```r
getStep(object, step = nStep(object), slot = NULL)
```

**Arguments**

- `object`: a modelsearch2 object
- `step`: [integer >0] which test should be extracted?
- `slot`: [character] the element from the modelsearch2 object that should be extracted.

**Examples**

```r
## Not run:
mSim <- lvm(Y~G+X1+X2)
addvar(mSim) <- ~Z1+Z2+Z3+Z4+Z5+Z6
df.data <- lava::sim(mSim, 1e2)

e.lvm <- estimate(mBase, data = df.data)
res <- modelsearch2(e.lvm, method.p.adjust = "holm")

getStep(res)
getStep(res, slot = "sequenceTest")
getStep(res, step = 1)

## End(Not run)
```
getVarCov2  

Residual Variance-Covariance Matrix With Small Sample Correction.

Description
Reconstruct the residual variance-covariance matrix from a latent variable model. It is similar to \texttt{nle}\texttt{m::getVarCov} but with small sample correction.

Usage
\begin{verbatim}
getVarCov2(object, ...)
\end{verbatim}

## S3 method for class 'lvmfit'
getVarCov2(object, ssc = lava.options()$ssc, ...)

## S3 method for class 'lvmfit2'
getVarCov2(object, ...)

Arguments
\begin{itemize}
\item \texttt{object} \hspace{1cm} a \texttt{lvmfit} or \texttt{lvmfit2} object (i.e. output of \texttt{lava::estimate} or \texttt{lavaSearch2::estimate2}).
\item \texttt{...} \hspace{1cm} additional argument passed to \texttt{estimate2} when using a \texttt{lvmfit} object.
\item \texttt{ssc} \hspace{1cm} [character] method used to correct the small sample bias of the variance coefficients: no correction (code"none"/\texttt{FALSE}/\texttt{NA}), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a \texttt{lvmfit} object.
\end{itemize}

Details
When argument \texttt{object} is a \texttt{lvmfit} object, the method first calls \texttt{estimate2} and then extract the residuals.

Value
A matrix with as many rows and column as the number of endogenous variables

Examples
\begin{verbatim}
#### simulate data ####
set.seed(10)
n <- 101
Y1 <- rnorm(n, mean = 0)
Y2 <- rnorm(n, mean = 0.3)
Id <- findInterval(runif(n), seq(0.1,1,0.1))
data.df <- rbind(data.frame(Y=Y1,G="1",Id = Id),
data.frame(Y=Y2,G="2",Id = Id))
\end{verbatim}
### latent variable models ###

```r
library(lava)
e.lvm <- estimate(lvm(Y ~ G), data = data.df)
getVarCov2(e.lvm)
```

---

**glht2**  
*General Linear Hypothesis Testing With Small Sample Correction*

**Description**

Test linear hypotheses on coefficients from a latent variable models with small sample corrections.

**Usage**

```r
glht2(object, ...)  
## S3 method for class 'lvmfit'
  glht2(
    object,
    linfct,
    rhs = NULL,
    robust = FALSE,
    cluster = NULL,
    ssc = lava.options()$ssc,
    df = lava.options()$df,
    ...
  )

## S3 method for class 'lvmfit2'
  glht2(object, linfct, rhs = NULL, robust = FALSE, cluster = NULL, ...)

## S3 method for class 'mmm'
  glht2(object, linfct, rhs = 0, robust = FALSE, cluster = NULL, ...)

## S3 method for class 'lvmfit2'
  glht(model, linfct, rhs = NULL, robust = FALSE, cluster = NULL, ...)
```

**Arguments**

- `object, model` a `lvmfit`, `lvmfit2`, or `mmm` object.
- `...` [logical] arguments passed to lower level methods.
- `linfct` [matrix or vector of character] the linear hypotheses to be tested. Same as the argument par of `createContrast`.
- `rhs` [vector] the right hand side of the linear hypotheses to be tested.
robust [logical] should robust standard error be used? Otherwise rescale the influence function with the standard error obtained from the information matrix.

cluster [integer vector] the grouping variable relative to which the observations are iid.

ssc [character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.

df [character] method used to estimate the degree of freedoms of the Wald statistic: Satterthwaite "satterthwaite". Otherwise ("none"/codeFALSE/codeNA) the degree of freedoms are set to Inf. Only relevant when using a lvmfit object.

Details

Whenever the argument linfct is not a matrix, it is passed to the function createContrast to generate the contrast matrix and, if not specified, rhs.

Since only one degree of freedom can be specify in a glht object and it must be an integer, the degree of freedom of the denominator of an F test simultaneously testing all hypotheses is retained, after rounding.

Argument rhs and null are equivalent. This redondance enable compatibility between lava::compare, compare2, multcomp::glht, and glht2.

Value

A glht object.

See Also

createContrast to create contrast matrices.
estimate2 to pre-compute quantities for the small sample correction.

Examples

library(multcomp)

## Simulate data
mSim <- lvm(c(Y1,Y2,Y3)~ beta * eta, Z1 ~ E, Z2 ~ E, Age[40:5]~1)
latent(mSim) <- "eta"
set.seed(10)
n <- 1e2
df.data <- lava::sim(mSim, n, latent = FALSE, p = c(beta = 1))

### Inference on a single model ###
e.lvm <- estimate(lvm(Y1~E), data = df.data)
summary(glht2(e.lvm, linfct = c("Y1~E + Y1","Y1")))
### Inference on separate models ###

#### fit separate models ####

```r
lvmX <- estimate(lvm(Z1 ~ E), data = df.data)
lvmY <- estimate(lvm(Z2 ~ E + Age), data = df.data)
lvmZ <- estimate(lvm(c(Y1,Y2,Y3) ~ eta, eta ~ E),
               data = df.data)
```

#### create mmm object ####

```r
e.mmm <- mmm(X = lvmX, Y = lvmY, Z = lvmZ)
```

#### create contrast matrix ####

```r
resC <- createContrast(e.mmm, linfct = "E")
```

#### adjust for multiple comparisons ####

```r
e.glht2 <- glht2(e.mmm, linfct = c(X="E"), df = FALSE)
summary(e.glht2)
```

---

**hessian2**

**Hessian With Small Sample Correction.**

**Description**

Extract the hessian from a latent variable model, with small sample correction

**Usage**

```r
hessian2(object, indiv, cluster, as.lava, ...)
```

**Arguments**

- `object`: An `lvmfit` or `lvmfit2` object (i.e. output of `lava::estimate` or `lavaSearch2::estimate2`).
- `indiv`: [logical] If TRUE, the hessian relative to each observation is returned. Otherwise the total hessian is returned.
iid2

cluster [integer vector] the grouping variable relative to which the observations are iid.

as.lava [logical] if TRUE, uses the same names as when using stats::coef.

... additional argument passed to estimate2 when using a lvmfit object.

ssc [character] method used to correct the small sample bias of the variance coefficients: no correction (code “none”/FALSE/NA), correct the first order bias in the residual variance (“residual”), or correct the first order bias in the estimated coefficients “cox”). Only relevant when using a lvmfit object.

Details

When argument object is a lvmfit object, the method first calls estimate2 and then extract the hessian.

Value

An array containing the second derivative of the likelihood relative to each sample (dim 3) and each pair of model coefficients (dim 1,2).

See Also

estimate2 to obtain lvmfit2 objects.

Examples

```r
#### simulate data ####
n <- 5e1
p <- 3
X.name <- paste0("X",1:p)
link.lvm <- paste0("Y~",X.name)
formula.lvm <- as.formula(paste0("Y~",paste0(X.name,collapse="+")))

m <- lvm(formula.lvm)
distribution(m,~Id) <- Sequence.lvm(0)
set.seed(10)
d <- lava::sim(m,n)

#### latent variable models ####
e.lvm <- estimate(lvm(formula.lvm),data=d)
hessian2(e.lvm)
```

Description

Extract the influence function from a latent variable model. It is similar to lava::iid but with small sample correction.
Usage

iid2(object, ...)  

## S3 method for class 'lvmfit'

iid2,

object,

robust = TRUE,

cluster = NULL,

as.lava = TRUE,

ssc = lava.options()$ssc,

...

)

## S3 method for class 'lvmfit2'

iid2(object, robust = TRUE, cluster = NULL, as.lava = TRUE, ...)

## S3 method for class 'lvmfit2'

iid(x, robust = TRUE, cluster = NULL, as.lava = TRUE, ...)

Arguments

object, x  
a lvmfit or lvmfit2 object (i.e. output of lava::estimate or lavaSearch2::estimate2).

...  
additional argument passed to estimate2 when using a lvmfit object.

robust  
[logical] if FALSE, the influence function is rescaled such its the squared sum equals the model-based standard error (instead of the robust standard error). Do not match the model-based correlation though.

cluster  
[integer vector] the grouping variable relative to which the observations are iid.

as.lava  
[logical] if TRUE, uses the same names as when using stats::coef.

ssc  
[character] method used to correct the small sample bias of the variance coefficients ("none", "residual", "cox"). Only relevant when using a lvmfit object.

Details

When argument object is a lvmfit object, the method first calls estimate2 and then extract the variance-covariance matrix.

Value

A matrix containing the 1st order influence function relative to each sample (in rows) and each model coefficient (in columns).

See Also

estimate2 to obtain lvmfit2 objects.
### Examples

#### simulate data ####

```r
n <- 5e1
p <- 3
X.name <- paste0("X",1:p)
link.lvm <- paste0("Y~",X.name)
formula.lvm <- as.formula(paste0("Y~",paste0(X.name,collapse="+")))

m <- lvm(formula.lvm)
distribution(m,~Id) <- Sequence.lvm(0)
set.seed(10)
d <- sim(m,n)

#### latent variable model ####
e.lvm <- estimate(lvm(formula.lvm),data=d)
iid.tempo <- iid2(e.lvm)
```

---

**iid2plot**

*Display the i.i.d. Decomposition*

**Description**

Extract the i.i.d. decomposition and display it along with the corresponding coefficient.

**Usage**

```r
iid2plot(object, param)
```

**Arguments**

- `object` - an `lvmfit` or `lvmfit2` object (i.e. output of `lava::estimate` or `lavaSearch2::estimate2`).
- `param` - [character] name of one of the model parameters.

---

**iidJack**

*Jackknife iid Decomposition from Model Object*

**Description**

Extract iid decomposition (i.e. influence function) from model object.
Usage

iidJack(object, ...)

## Default S3 method:
iidJack(
  object,
  data = NULL,
  grouping = NULL,
  cpus = 1,
  keep.warnings = TRUE,
  keep.error = TRUE,
  cl = NULL,
  trace = TRUE,
  ...
)

Arguments

object a object containing the model.
... [internal] only used by the generic method.
data [data.frame] dataset used to perform the jackknife.
grouping [vector] variable defining cluster of observations that will be simultaneously removed by the jackknife.
cpus [integer >0] the number of processors to use. If greater than 1, the fit of the model and the computation of the influence function for each jackknife sample is performed in parallel.
keep.warnings [logical] keep warning messages obtained when estimating the model with the jackknife samples.
keep.error [logical] keep error messages obtained when estimating the model with the jackknife samples.
cl [cluster] a parallel socket cluster generated by parallel::makeCluster that has been registered using registerDoParallel.
trace [logical] should a progress bar be used to trace the execution of the function

Value

A matrix with in row the samples and in columns the parameters.

Examples

n <- 20
set.seed(10)
mSim <- lvm(c(Y1,Y2,Y3,Y4,Y5) ~ 1*eta)
latent(mSim) <- ~eta
categorical(mSim, K=2) <- ~G
transform(mSim, Id ~ eta) <- function(x){1:NROW(x)}
dW <- lava::sim(mSim, n, latent = FALSE)
#### LVM ####

## Not run:
m1 <- lvm(c(Y1,Y2,Y3,Y4,Y5) ~ 1*eta)
latent(m1) <- ~eta
regression(m1) <- eta ~ G
e <- estimate(m1, data = dW)

iid1 <- iidJack(e)
iid2 <- iid(e)
attr(iid2, "bread") <- NULL

apply(iid1,2,sd)
apply(iid2,2,sd)
quantile(iid2 - iid1)

## End(Not run)

---

**information2**

*Expected Information With Small Sample Correction.*

**Description**

Extract the expected information matrix from a latent variable model. Similar to `lava::information` but with small sample correction.

**Usage**

```r
information2(object, as.lava, ssc, ...)
```

## S3 method for class 'lvmfit'
```r
information2(object, as.lava = TRUE, ssc = lava.options()$ssc, ...)
```

## S3 method for class 'lvmfit2'
```r
information2(object, as.lava = TRUE, ...)
```

## S3 method for class 'lvmfit2'
```r
information(x, ...)
```

**Arguments**

- `object, x` a `lvmfit` or `lvmfit2` object (i.e. output of `lava::estimate` or `lavaSearch2::estimate2`).
- `as.lava` [logical] if TRUE, uses the same names as when using `stats::coef`.
- `ssc` [character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a `lvmfit` object.
additional argument passed to estimate2 when using a lvmfit object.

Details

When argument object is a lvmfit object, the method first calls estimate2 and then extract the information matrix.

Value

A matrix with as many rows and columns as the number of coefficients.

See Also

estimate2 to obtain lvmfit2 objects.

Examples

```r
#### simulate data ####
n <- 5e1
p <- 3
X.name <- paste0("X",1:p)
link.lvm <- paste0("Y",X.name)
formula.lvm <- as.formula(paste0("Y","",paste0(X.name,collapse="+")))  
m <- lvm(formula.lvm)
distribution(m,~Id) <- Sequence.lvm(0)
set.seed(10)
d <- lava::sim(m,n)

#### linear models ####
e.lm <- lm(formula.lvm,data=d)

#### latent variable models ####
e.lvm <- estimate(lvm(formula.lvm),data=d)
information(e.lvm)
information2(e.lvm)
information2(e.lvm)[1:4,1:4] - solve(vcov(e.lm))
```

initVarLink Normalize var1 and var2

Description

Convert var1 and var2 from formula or covariance to character.
Usage

initVarLink(
  var1,
  var2,
  rep.var1 = FALSE,
  format = "list",
  Slink = c(lava.options()$symbols[1], "~"),
  Scov = lava.options()$symbols[2]
)

initVarLinks(var1, format = "list", ...)

Arguments

-var1 [character or formula] the exogenous variable of the new link or a formula describing the link.
-var2 [character] the endogenous variable of the new link. Disregarded if the argument var1 is a formula.
-rep.var1 [logical] should var1 be duplicated to match var2 length. Only active if format = "list".
-format [character] should the name of the variable be returned (format = "list"), a vector of character formula (format = "txt.formula"), or a list of formula (format = "formula").
-Slink [character] the symbol for regression link.
-Scov [character] the symbol for covariance link.
...
-argument to be passed to initVarLink.

Value

See argument format.

Examples

initVarLink(y ~ x1)
initVarLink("y ~ x1")
initVarLink(y ~ x1 + x2)
initVarLink("y ~ x1 + x2")
initVarLink(y ~ x1 + x2, rep.var1 = TRUE)
initVarLink(y ~ x1 + x2, rep.var1 = TRUE, format = "formula")
initVarLink(y ~ x1 + x2, rep.var1 = TRUE, format = "txt.formula")
initVarLink(\"y\", \"x1\", format = \"formula\")

initVarLink("y ~ x1:0\]|1\")

initVarLinks(y ~ x1)
initVarLinks("y ~ x1")
initVarLinks(c("y ~ x1","y~ x2"))
initVarLinks(c(y ~ x1,y ~ x2))
intVarLinks(c("y ~ x1","y ~ x2"), format = "formula")
intVarLinks(c(y ~ x1,y ~ x2), format = "formula")
intVarLinks(c("y ~ x1","y~ x2"), format = "txt.formula")
intVarLinks(c(y ~ x1,y ~ x2), format = "txt.formula")

intDensTri

Integrate a Gaussian/Student Density over a Triangle

Description
Consider a univariate random variable X, two multivariate random variables Y and Z, and t1 and t2 two real numbers. This function can compute either \(P[|X|>t1,|X|>|Y_1|,\ldots,|X|>|Y_p|]\) if zmin is not specified, \(P[|Z_1|<t2,\ldots,|Z_q|<t2,|X|>t1,|X|>|Y_1|,\ldots,|X|>|Y_p|]\) if zmin is specified.

Usage
intDensTri(
  mu,
  Sigma,
  df,
  n,
  x.min,
  z.max = NULL,
  type = "double",
  proba.min = 1e-06,
  prune = NULL,
  distribution = "pmvnorm"
)

Arguments
mu [numeric vector] the expectation of the joint distribution.
Sigma [matrix] the variance-covariance of the joint distribution.
df [integer > 0] the degree of freedom of the joint Student’s t distribution. Only used when distribution="pvmt".
n [integer > 0] number of points for the numerical integration.
x.min [numeric] the minimum value along the x axis.
z.max [numeric vector, optional] the maximum value along the z axis. Define the dimension of Z.
type [character] the type of mesh to be used. Can be "raw", "double", or "fine".
proba.min [numeric 0-1] the probability used to find the maximum value along the x axis. Only used if prune is not specified.
prune [integer >0] number of standard deviations after which the domain ends along the x axis.
distribution [character] type of joint distribution. Can be "pmvnorm" (normal distribution) or "pvmt" (Student’s t distribution)
**intDensTri**

**Details**

Argument type:

- "raw": mesh with points inside the domain
- "double": mesh with points outside the domain
- "fine": mesh with points inside the domain plus additional rectangles trying to fill the missing domain.

Argument Sigma and mu: define the mean and variance-covariance of the random variables X, Y, Z (in this order). The length of the argument z.max is used to define the dimension of Z. The dimension of X is always 1.

**Value**

A numeric.

**Examples**

```r
library(mvtnorm)

p <- 2
Sigma <- diag(p)
mu <- rep(0, p)

## bivariate normal distribution
z2 <- qmvt(0.975, mean = mu, sigma = Sigma, df = 1e3)$quantile

# compute integral
intDensTri(mu = mu, Sigma = Sigma, n=5, x.min=0, type = "fine")$value-1/2
intDensTri(mu = mu, Sigma = Sigma, n=30, x.min=0, type = "raw")$value-1/2
intDensTri(mu = mu, Sigma = Sigma, n=50, x.min=0, type = "raw")$value-1/2

intDensTri(mu = mu, Sigma = Sigma, df = 5, n=5, x.min=0, distribution = "pmvt")$value-1/2
res <- intDensTri(mu = mu, Sigma = Sigma, df = 5, n=10, x.min=0, distribution = "pmvt")
res$value-1/2

ggplot2::autoplot(res)

## trivariate normal distribution
## Not run:
p <- 3
Sigma <- diag(p)
mu <- rep(0, p)

res2 <- intDensTri(mu = mu, Sigma = Sigma, n=5, x.min = 0, z.max = 10)
ggplot2::autoplot(res2)
ggplot2::autoplot(res2, coord.plot = c("x","z1"))
res2

## End(Not run)

#### when the distribution is far from 0
```
## Not run:
eq1 <- intDensTri(mu = c(10,0), Sigma = diag(1,2),
                   x.min = 2, n=10)
eq1$value-1
ggplot2::autoplot(eq1)

eq2 <- intDensTri(mu = c(10,0,0), Sigma = diag(1,3),
                   x.min=2, z.max = 10, type = "raw",
                   n=10)
ggplot2::autoplot(eq2, coord.plot = c("y1","z1"))
eq2$value-1

## more variables
p <- 5
Sigma <- diag(p)
mu <- rep(0, p)

res2 <- intDensTri(mu = mu, Sigma = Sigma, n=5, x.min = 1, z.max = c(2,2))
res2$grid

## End(Not run)

---

lavaSearch2

Tools for Model Specification in the Latent Variable Framework

Description

The package contains three main functionalities:

- **compare2, summary2**: Wald tests/robust Wald tests/F-tests/robust F-tests with improved control of the type 1 error in small samples.
- **glht2**: adjustment for multiple comparisons when doing inference for multiple latent variable models.
- **modelsearch2**: searching for local dependencies with adjustment for multiple comparisons.

It contains other useful functions such as:

- **calibrateType1**: simulation study of the type 1 error of Wald tests.
- **createContrast**: user-friendly function generating a contrast matrix.
- **getVarCov2**: reconstruct the conditional variance covariance matrix.
- **iidJack**: extract the jackknife iid decomposition.
The latent variable models (LVM) considered in this package can be written as a measurement model:

\[ Y_i = \nu + \eta_i \Lambda + X_i K + \epsilon_i \]

and a structural model:

\[ \eta_i = \alpha + \eta_i B + X_i \Gamma + \zeta_i \]

where \( \Sigma \) is the variance covariance matrix of the residuals \( \epsilon \), and \( \Psi \) is the variance covariance matrix of the residuals \( \zeta \).

The corresponding conditional mean is:

\[ \mu_i(\theta) = E[Y_i|X_i] = \nu + (\alpha + X_i \Gamma)(1 - B)^{-1}\Lambda + X_i K \]

\[ \Omega(\theta) = Var[Y_i|X_i] = \Lambda^t(1 - B)^{-t}\Psi(1 - B)^{-1}\Lambda + \Sigma \]

The package aims to provide tools for testing linear hypotheses on the model coefficients \( \nu, \Lambda, K, \Sigma, \alpha, B, \Gamma, \Psi \). Searching for local dependency enables to test whether the proposed model is too simplistic and if so to identify which additional coefficients should be added to the model.

### Limitations

'\texttt{lavaSearch2}' has been designed for Gaussian latent variable models. This means that it may not work / give valid results:

- in presence of censored or binary outcomes.
- with stratified models (i.e. object of class \texttt{multigroup}).

### Description

Extract leverage values from a latent variable model, with small sample correction.

### Usage

leverage2(object, format, ssc, ...)

```r
## S3 method for class 'lvmfit'
leverage2(object, format = "wide", ssc = lava.options()$ssc, ...)

## S3 method for class 'lvmfit2'
leverage2(object, format = "wide", ...)
```
Arguments

object [lvmfit or lvmfit2 object (i.e. output of lava::estimate or lavaSearch2::estimate2)].

format [character] Use "wide" to return the residuals in the wide format (one row relative to each sample). Otherwise use "long" to return the residuals in the long format.

ssc [character] method used to correct the small sample bias of the variance coefficients: no correction (code"none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.

... additional argument passed to estimate2 when using a lvmfit object.

Details

The leverage are defined as the partial derivative of the fitted values with respect to the observations.

\[ leverage_i = \frac{\partial \hat{Y}_i}{\partial Y_i} \]

See Wei et al. (1998).

When argument object is a lvmfit object, the method first calls estimate2 and then extract the leverage.

Value

a matrix containing the leverage relative to each sample (in rows) and each endogenous variable (in column).

References


See Also

estimate2 to obtain lvmfit2 objects.

Examples

#### simulate data ####

```r
set.seed(10)
m <- lvm(Y1~eta,Y2~eta,Y3~eta)
latent(m) <- ~eta
d <- lava::sim(m,20, latent = FALSE)
```

#### latent variable models ####

```r
e.lvm <- estimate(m, data = d)
leverage2(e.lvm)
```
## matrixPower

### Power of a Matrix

**Description**

Compute the power of a matrix.

**Usage**

```r
matrixPower(object, power, symmetric, tol = 1e-12, print.warning = TRUE)
```

**Arguments**

- `object` a matrix.
- `power` [numeric] power to be applied to the matrix.
- `symmetric` [logical] is the matrix symmetric? Argument passed to the function `eigen`.
- `tol` [numeric >0] the threshold under which the eigenvalues are set to 0.
- `print.warning` [logical] should a warning be print when some or the eigenvalues are not strictly positive.

**Value**

A matrix.

**Examples**

```r
## symmetric matrix
set.seed(10)
M <- matrix(rnorm(20*6),20,6)
Sigma <- var(M)
Sigma.half <- matrixPower(Sigma, power = 1/2, symmetric = TRUE)
round(Sigma.half %*% Sigma.half - Sigma,5)
iSigma <- matrixPower(Sigma, power = -1, symmetric = TRUE)
round(iSigma %*% Sigma,5)
iSigma.half <- matrixPower(Sigma, power = -1/2, symmetric = TRUE)
round(iSigma.half %*% iSigma.half - iSigma,5)

## non symmetric matrix
set.seed(10)
M <- matrix(abs(rnorm(9)), 3, 3) + diag(3)
M-t(M)
iM <- matrixPower(M, power = -1, symmetric = FALSE)
round(1M %**% M,5)
iM.half <- matrixPower(M, power = -1/2, symmetric = FALSE)
```
Description

Procedure adding relationship between variables that are supported by the data.

Usage

```r
modelsearch2(
  object,
  link = NULL,
  data = NULL,
  method.p.adjust = "fastmax",
  method.maxdist = "approximate",
  n.sample = 1e+05,
  na.omit = TRUE,
  alpha = 0.05,
  nStep = NULL,
  trace = TRUE,
  cpus = 1
)
## S3 method for class 'lvmfit'
modelsearch2(
  object,
  link = NULL,
  data = NULL,
  method.p.adjust = "fastmax",
  method.maxdist = "approximate",
  n.sample = 1e+05,
  na.omit = TRUE,
  alpha = 0.05,
  nStep = NULL,
  trace = TRUE,
  cpus = 1
)
```

Arguments

- `object`: a `lvmfit` object.
- `link`: [character, optional for `lvmfit` objects] the name of the additional relationships to consider when expanding the model. Should be a vector containing strings like "Y~X". See the details section.
data [data.frame, optional] the dataset used to identify the model

method.p.adjust [character] the method used to adjust the p-values for multiple comparisons. Can be any method that is valid for the stats::p.adjust function (e.g. "fdr"). Can also be "max", "fastmax", or "gof".

method.maxdist [character] the method used to estimate the distribution of the max statistic. "resampling" resample the score under the null to estimate the null distribution. "bootstrap" performs a wild bootstrap of the iid decomposition of the score to estimate the null distribution. "approximate" attempts to identify the latent gaussian variable corresponding to each score statistic (that is chi-2 distributed). It approximates the correlation matrix between these latent gaussian variables and uses numerical integration to compute the distribution of the max.

n.sample [integer, >0] number of samples used in the resampling approach.

na.omit should tests leading to NA for the test statistic be ignored. Otherwise this will stop the selection process.

alpha [numeric 0-1] the significance cutoff for the p-values. When the p-value is below, the corresponding link will be added to the model and the search will continue. Otherwise the search will stop.

nStep the maximum number of links that can be added to the model.

trace [logical] should the execution of the function be traced?

cpus the number of cpus that can be used for the computations.

Details

method.p.adjust = "max" computes the p-values based on the distribution of the max statistic. This max statistic is the max of the square root of the score statistic. The p-value are computed integrating the multivariate normal distribution.

method.p.adjust = "fastmax" only compute the p-value for the largest statistic. It is faster than "max" and lead to identical results.

method.p.adjust = "gof" keep adding links until the chi-squared test (of correct specification of the covariance matrix) is no longer significant.

Value

A list containing:

- sequenceTest: the sequence of test that has been performed.
- sequenceModel: the sequence of models that has been obtained.
- sequenceQuantile: the sequence of rejection threshold. Optional.
- sequenceIID: the influence functions relative to each test. Optional.
- sequenceSigma: the covariance matrix relative to each test. Optional.
- initialModel: the model before the sequential search.
- statistic: the argument statistic.
- alpha: [numeric 0-1] the significance cutoff for the p-values.
- cv: whether the procedure has converged.
Examples

```r
## simulate data
mSim <- lvm()
regression(mSim) <- c(y1,y2,y3,y4)~u
regression(mSim) <- u~x1+x2
categorical(mSim,labels=c("A","B","C")) <- "x2"
latent(mSim) <- ~u
covariance(mSim) <- y1~y2
transform(mSim, Id~u) <- function(x){1:NROW(x)}

set.seed(10)
df.data <- lava::sim(mSim, n = 1e2, latent = FALSE)

## only identifiable extensions
m <- lvm(c(y1,y2,y3,y4)~u)
latent(m) <- ~u
addvar(m) <- ~x1+x2
e <- estimate(m, df.data)

## Not run:
resSearch <- modelsearch(e)
resSearch
resSearch2 <- modelsearch2(e, nStep = 2)
resSearch2

## End(Not run)

## some extensions are not identifiable
m <- lvm(c(y1,y2,y3)~u)
latent(m) <- ~u
addvar(m) <- ~x1+x2
e <- estimate(m, df.data)

## Not run:
resSearch <- modelsearch(e)
resSearch
resSearch2 <- modelsearch2(e)
resSearch2

## End(Not run)

## for instance
mNI <- lvm(c(y1,y2,y3)~u)
latent(mNI) <- ~u
covariance(mNI) <- y1~y2
## estimate(mNI, data = df.data)
## does not converge
```
Extract the effective sample size, i.e. sample size minus the loss in degrees of freedom caused by the estimation of the parameters.

Usage

nobs2(object, ssc, ...)

## S3 method for class 'lvmfit'
nobs2(object, ssc = lava.options()$ssc, ...)

## S3 method for class 'lvmfit2'
nobs2(object, ...,)

Arguments

object    a lvmfit or lvmfit2 object (i.e. output of lava::estimate or lavaSearch2::estimate2).
ssc      [character] method used to correct the small sample bias of the variance coefficients: no correction (code "none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.
...  additional argument passed to estimate2 when using a lvmfit object.

Details

When argument object is a lvmfit object, the method first calls estimate2 and then extract the leverage.

Value

Numeric vector of length the number of endogenous variables.

See Also

estimate2 to obtain lvmfit2 objects.
nStep

Find the Number of Steps Performed During the Sequential Testing

Description

Find the number of steps performed during the sequential testing.

Usage

nStep(object)

## S3 method for class 'modelsearch2'

nStep(object)

Arguments

object

a modelsearch2 object.

Value

an integer.

Examples

## Not run:
mSim <- lvm(Y~G+X1+X2)
addvar(mSim) <- ~Z1+Z2+Z3+Z4+Z5+Z6
df.data <- lava::sim(mSim, 1e2)

mBase <- lvm(Y~G)
addvar(mBase) <- ~X1+X2+Z1+Z2+Z3+Z4+Z5+Z6
e.lvm <- estimate(mBase, data = df.data)
res <- modelsearch2(e.lvm, method.p.adjust = "holm")
nStep(res)

## End(Not run)

residuals2

Residuals With Small Sample Correction.

Description

Extract residuals from a latent variable model. Similar to stats::residuals but with small sample correction.
Usage

residuals2(object, type, format, ssc, ...)

## S3 method for class 'lvmfit'
residuals2(
  object,
  type = "response",
  format = "wide",
  ssc = lava.options()$ssc,
  ...
)

Arguments

- **object**: a `lvmfit` or `lvmfit2` object (i.e. output of `lava::estimate` or `lavaSearch2::estimate2`).
- **type**: [character] the type of residual to extract: "response" for raw residuals, "studentized" for studentized residuals, "normalized" for normalized residuals.
- **format**: [character] Use "wide" to return the residuals in the wide format (one row relative to each sample). Otherwise use "long" to return the residuals in the long format.
- **ssc**: [character] method used to correct the small sample bias of the variance coefficients: no correction (code "none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a `lvmfit` object.
- ... additional argument passed to estimate2 when using a `lvmfit` object.

Details

When argument object is a `lvmfit` object, the method first calls `estimate2` and then extract the residuals.

The raw residuals are defined by observation minus the fitted value:

\[ \varepsilon = (Y_1 - \mu_1, ..., Y_m - \mu_m) \]

The studentized residuals divided the raw residuals relative to each endogenous variable by the modeled variance of the endogenous variable.

\[ \varepsilon_{stud} = (\frac{Y_1 - \mu_1}{\sigma_1}, ..., \frac{Y_m - \mu_m}{\sigma_m}) \]

The normalized residuals multiply the raw residuals by the inverse of the square root of the modeled residual variance covariance matrix.

\[ \varepsilon_{norm} = \varepsilon \Omega^{-1/2} \]

Value

a matrix containing the residuals relative to each sample (in rows) and each endogenous variable (in column).
####simulate data####

```r
set.seed(10)
n <- 101

Y1 <- rnorm(n, mean = 0)
Y2 <- rnorm(n, mean = 0.3)
Id <- findInterval(runif(n), seq(0.1,1,0.1))
data.df <- rbind(data.frame(Y=Y1,G="1",Id = Id),
                   data.frame(Y=Y2,G="2",Id = Id))
```

####latent variable models####

```r
library(lava)
e.lvm <- estimate(lvm(Y ~ G), data = data.df)
residuals(e.lvm)
residuals2(e.lvm)
residuals(e.lvm) - residuals2(e.lvm)
```

---

**sampleRepeated**

*Simulate Repeated Measurements over time*

**Description**

Simulate repeated measurements over time (one factor model).

**Usage**

```r
sampleRepeated(n, n.Xcont = 2, n.Xcat = 2, n.rep = 5, format = "long")
```

**Arguments**

- `n` [integer] sample size.
- `n.Xcont` [integer] number of continuous covariates acting on the latent variable.
- `n.Xcat` [integer] number of categorical covariates acting on the latent variable.
- `n.rep` [integer] number of measurement of the response variable.
- `format` [character] should the dataset be returned in the "long" format or in the "wide" format.

**Value**

a data.frame object.
score2

Examples

```r
sampleRepeated(10, format = "wide")
sampleRepeated(10, format = "long")
```

---

Score With Small Sample Correction

Description

Extract the (individual) score a the latent variable model. Similar to lava::score but with small sample correction.

Usage

```r
score2(object, indiv, cluster, as.lava, ...)
```

---

Arguments

- `object, x` a `lvmfit` or `lvmfit2` object (i.e. output of `lava::estimate` or `lavaSearch2::estimate2`).
- `indiv` [logical] If TRUE, the score relative to each observation is returned. Otherwise the total score is returned.
- `cluster` [integer vector] the grouping variable relative to which the observations are iid.
- `as.lava` [logical] if TRUE, uses the same names as when using `stats::coef`.
- `...` additional argument passed to `estimate2` when using a `lvmfit` object.
- `ssc` [character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a `lvmfit` object.
Details

When argument object is a lvmfit object, the method first calls estimate2 and then extract the confidence intervals.

Value

When argument indiv is TRUE, a matrix containing the score relative to each sample (in rows) and each model coefficient (in columns). Otherwise a numeric vector of length the number of model coefficients.

See Also

estimate2 to obtain lvmfit2 objects.

Examples

```r
#### simulate data ####
n <- 5e1
p <- 3
X.name <- paste0("X",1:p)
link.lvm <- paste0("Y",X.name)
formula.lvm <- as.formula(paste0("Y",paste0(X.name,collapse="+")))

m <- lvm(formula.lvm)
distribution(m,-1d) <- Sequence.lvm(0)
set.seed(10)
d <- lava::sim(m,n)

#### linear models ####
e.lm <- lm(Y~X1+X2+X3, data = d)

#### latent variable models ####
m.lvm <- lvm(formula.lvm)
e.lvm <- estimate(m.lvm,data=d)
e2.lvm <- estimate2(m.lvm,data=d)
score.tempo <- score(e2.lvm, indiv = TRUE)
colSums(score.tempo)
```

sCorrect

Depreciated Method For Small Sample Correction

Description

Depreciated method for small sample correction, now replaced by the estimate2 method.
setLink

Usage

sCorrect(object, ...)

## Default S3 method:
sCorrect(object, ...)

sCorrect(x, ...) <- value

## Default S3 replacement method:
sCorrect(x, ...) <- value

Arguments

object, x  a lvmfit object.
...
value  not used.

Description

Generic interface to set a value to a link in a lvm object.

Usage

setLink(object, ...)

## S3 method for class 'lvm'
setLink(object, var1, var2, value, warnings = FALSE, ...)

Arguments

object  a lvm object.
...
var1  [character or formula] the exogenous variable of the new link or a formula
describing the link to be added to the lvm.
var2  [character] the endogenous variable of the new link. Disregarded if the argument
var1 is a formula.
value  [numeric] the value at which the link should be set.
warnings  [logical] should a warning be displayed if the link is not found in the lvm object.
Examples

```r
library(lava)
set.seed(10)

m <- lvm()
regression(m) <- c(y1,y2,y3)~u
regression(m) <- u~x1+x2
latent(m) <- ~u
covariance(m) <- y1 ~ y2

m1 <- setLink(m, y3 ~ u, value = 1)
estimate(m1, lava::sim(m,1e2))
# m1 <- setLink(m, u ~ y3, value = 1)

m2 <- setLink(m, y1 ~ y2, value = 0.5)
estimate(m2, lava::sim(m,1e2))
```

**summary.calibrateType1**

*Display the Type 1 Error Rate*

**Description**

Display the type 1 error rate from the simulation results.

**Usage**

```r
## S3 method for class 'calibrateType1'
summary(
  object,
  robust = FALSE,
  type = "type1error",
  alpha = 0.05,
  log.transform = TRUE,
  digits = 5,
  print = TRUE,
  ...
)
```

**Arguments**

- `object` output of the calibrateType1 function.
- `robust` [character] should the results be displayed for both model-based and robust standard errors (TRUE), only model-based standard error (FALSE), or only robust standard error ("only")?
- `type` [character] should the type 1 error rate be displayed ("type1error") or the bias ("bias").
alpha [numeric, 0-1] the confidence levels.
log.transform [logical] should the confidence intervals be computed on the logit scale.
digits [integer >0] the number of decimal places to use when displaying the summary.
print should the summary be printed in the terminal.
... [internal] only used by the generic method.

summary.glht2

Outcome of Linear Hypothesis Testing

Description

Estimates, p-values, and confidence intervals for linear hypothesis testing, possibly adjusted for multiple comparisons.

Usage

## S3 method for class 'glht2'
summary(
  object,
  confint = TRUE,
  conf.level = 0.95,
  transform = NULL,
  seed = NULL,
  rowname.rhs = TRUE,
  ...
)

Arguments

object a glht2 object.
confint [logical] should confidence intervals be output
conf.level [numeric 0-1] level of the confidence intervals.
transform [function] function to backtransform the estimates, standard errors, null hypothesis, and the associated confidence intervals (e.g. exp if the outcomes have been log-transformed).
seed [integer] value that will be set before adjustment for multiple comparisons to ensure reproducible results. Can also be NULL: in such a case no seed is set.
rowname.rhs [logical] when naming the hypotheses, add the right-hand side (i.e. "X1-X2=0" instead of "X1-X2").
... argument passed to multcomp::summary.glht, e.g. argument test to choose the type of adjustment for multiple comparisons.
Summary Method for `modelsearch2` Objects

**Description**

Summary method for `modelsearch2` objects.

**Usage**

```r
## S3 method for class 'modelsearch2'
summary(object, print = TRUE, ...)
```

**Arguments**

- `object`: output of the `modelsearch2` function.
- `print`: should the summary be printed in the terminal.
- `...`: [internal] only used by the generic method.

**Details**

The column `dp.Info` contains the percentage of extended models (i.e., model with one additional link) for which the information matrix evaluated at the value of the parameters of the initial model is non positive definite.

Latent Variable Model Summary After Small Sample Correction

**Description**

Summarize a fitted latent variable model. Similar to `stats::summary` with small sample correction.

**Usage**

```r
summary2(object, robust, cluster, digit, ...)
```

## S3 method for class 'lvmfit'
summary2(
  object,
  robust = FALSE,
  cluster = NULL,
  digit = max(5,getOption("digit")),
  ssc = lava.options()$ssc,
  df = lava.options()$df,
  ...
)
```
## S3 method for class 'lvmfit2'
summary2(
  object,
  robust = FALSE,
  cluster = NULL,
  digit = max(5, getOption("digit")),
  ...
)

## S3 method for class 'lvmfit2'
summary(
  object,
  robust = FALSE,
  cluster = NULL,
  digit = max(5, getOption("digit")),
  ...
)

### Arguments

- **object**: a lvmfit or lvmfit2 object (i.e. output of lava::estimate or lavaSearch2::estimate2).
- **robust**: [logical] should robust standard errors be used instead of the model based standard errors? Should be TRUE if argument cluster is not NULL.
- **cluster**: [integer vector] the grouping variable relative to which the observations are iid.
- **digit**: [integer > 0] the number of decimal places to use when displaying the summary.
- **...**: [logical] arguments passed to lower level methods.
- **ssc**: [character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.
- **df**: [character] method used to estimate the degree of freedoms of the Wald statistic: Satterthwaite "satterthwaite". Otherwise ("none"/codeFALSE/codeNA) the degree of freedoms are set to Inf. Only relevant when using a lvmfit object.

### Details

- summary2 is the same as summary except that it first computes the small sample correction (but does not store it). So if summary2 is to be called several times, it is more efficient to pre-compute the quantities for the small sample correction using sCorrect and then call summary2.
- summary2 returns an object with an element table2 containing the estimates, standard errors, degrees of freedom, upper and lower limits of the confidence intervals, test statistics, and p-values.

### See Also

- estimate2 to obtain lvmfit2 objects.
Examples

```r
#### simulate data ####
m <- lvm(Y~X1+X2)
set.seed(10)
d <- lava::sim(m, 20)

#### latent variable models ####
e.lvm <- estimate(m, data = d)
summary(e.lvm)$coef

summary2(e.lvm)
summary2(e.lvm, ssc = "none")
```

---

`transformSummaryTable`  
*Apply Transformation to Summary Table*

**Description**

Update summary table according to a transformation, e.g. log-transformation. P-values are left unchanged but estimates, standard errors, and confidence intervals are updated.

**Usage**

```r
transformSummaryTable(object, transform = NULL)
```

**Arguments**

- `object`  
  A data.frame with columns `estimate`, `se`, `lower`, `upper`.
- `transform`  
  the name of a transformation or a function.

**Value**

A data.frame

---

`tryWithWarnings`  
*Run an Expression and Catch Warnings and Errors*

**Description**

Similar to `try` but also returns warnings.

**Usage**

```r
tryWithWarnings(expr)
```
v cov2

Arguments

- `expr`: the line of code to be evaluated

Details


Value

A list containing:

- value: the result of the evaluation of the expression
- warnings: warning(s) generated during the evaluation of the expression
- error: error generated during the evaluation of the expression

Examples

```r
FctTest <- function(x)
  return(log(x))
}
tryWithWarnings(FctTest(-1))
tryWithWarnings(FctTest(1))
tryWithWarnings(FctTest(xxxx))
```

vcov2

Variance-Covariance With Small Sample Correction

Description

Extract the variance-covariance matrix from a latent variable model. Similar to stats::vcov but with small sample correction.

Usage

```r
vcov2(object, robust, cluster, as.lava, ...)# S3 method for class 'lvmfit'
vcov2(
  object,
  robust = FALSE,
  cluster = NULL,
  as.lava = TRUE,
  ssc = lava.options()$ssc,
  ...
)
```
Arguments

object a lvmfit or lvmfit2 object (i.e. output of lava::estimate or lavaSearch2::estimate2).
robust [logical] should robust standard errors be used instead of the model based standard errors? Should be TRUE if argument cluster is not NULL.
cluster [integer vector] the grouping variable relative to which the observations are iid.
as.lava [logical] if TRUE, uses the same names as when using stats::coeff.
... additional argument passed to estimate2 when using a lvmfit object.
ssc [character] method used to correct the small sample bias of the variance coefficients: no correction (code "none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.

Details

When argument object is a lvmfit object, the method first calls estimate2 and then extract the variance-covariance matrix.

Value

A matrix with as many rows and columns as the number of coefficients.

See Also

estimate2 to obtain lvmfit2 objects.

Examples

#### simulate data ####

n <- 5e1
p <- 3
X.name <- paste0("X",1:p)
link.lvm <- paste0("Y~",X.name)
formula.lvm <- as.formula(paste0("Y~",paste0(X.name,collapse="+")))

m <- lvm(formula.lvm)
distribution(m,~Id) <- Sequence.lvm(0)
set.seed(10)
d <- lava::sim(m,n)

#### linear models ####
e.lm <- lm(formula.lvm,data=d)
### latent variable models ###
e.lvm <- estimate(lvm(formula.lvm), data = d)
vcov0 <- vcov(e.lvm)
vcovSSC <- vcov2(e.lvm)

vcovSSC / vcov0
vcovSSC[1:4, 1:4] / vcov(e.lm)
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