Package ‘lmodel2’

February 20, 2015

Type Package
Title Model II Regression
Version 1.7-2
Date 2013-10-17
Author Pierre Legendre
Maintainer Jari Oksanen <jari.oksanen@oulu.fi>
Depends R (>= 2.14.0)
Description Computes model II simple linear regression using ordinary least squares (OLS), major axis (MA), standard major axis (SMA), and ranged major axis (RMA).
License GPL-2
LazyLoad yes
Repository CRAN
Repository/R-Forge/Project vegan
Repository/R-Forge/Revision 2858
Repository/R-Forge/DateTimeStamp 2014-02-21 07:22:30
Date/Publication 2014-02-24 09:54:21
NeedsCompilation no

R topics documented:

lmodel2 ................................................................. 2
mod2ex1 ............................................................... 5

Index 6
This function computes model II simple linear regression using the following methods: ordinary least squares (OLS), major axis (MA), standard major axis (SMA), and ranged major axis (RMA). The model only accepts one response and one explanatory variable.

Usage

\texttt{lmodel2(formula, data = NULL, range.y=NULL, range.x=NULL, nperm=1)}

Arguments

- **formula**: A formula specifying the bivariate model, as in \texttt{lm} and \texttt{aov}.
- **data**: A data frame containing the two variables specified in the formula.
- **range.y, range.x**: Parameters for ranged major axis regression (RMA). If range.y = NULL and range.x = NULL, RMA will not be computed. If only one of them is NULL, the program will stop. If range.y = "relative": variable y has a true zero (relative-scale variable). If range.y = "interval": variable y possibly includes negative values (interval-scale variable). If range.x = "relative": variable x has a true zero (relative-scale variable). If range.x = "interval": variable x possibly includes negative values (interval-scale variable).
- **nperm**: Number of permutations for the tests. If nperm = 0, tests will not be computed.

Details

Model II regression should be used when the two variables in the regression equation are random, i.e. not controlled by the researcher. Model I regression using least squares underestimates the slope of the linear relationship between the variables when they both contain error. Ordinary least squares (OLS) is, however, appropriate in some cases as a model II regression model; see the “Model II User’s guide, R edition” which you can read using command \texttt{vignette("modRuser")}.

The model II regression methods of ordinary least squares (OLS), major axis (MA), standard major axis (SMA), and ranged major axis (RMA) are described in Legendre and Legendre (1998, Section 10.3.2). OLS, MA, and SMA are also described in Sokal and Rohlf (1995). The PDF document “Model II User’s guide, R edition” provided with this function contains a tutorial for model II regression, and can be read with command \texttt{vignette("mod2user")}.

The \texttt{plot} function plots the data points together with one of the regression lines, specified by method="OLS", method="MA" (default), method="SMA", or method="RMA", and its 95 percent confidence interval.
Value

The default output provides the regression output. It draws information from a list, produced by function `lmodel2`, which contains the following elements:

- **y**: The response variable.
- **x**: The explanatory variable.
- **regression.results**: A table with rows corresponding to the four regression methods. Column 1 gives the method name, followed by the intercept and slope estimates, the angle between the regression line and the abscissa, and the permutational probability (one-tailed, for the tail corresponding to the sign of the slope estimate).
- **confidence.intervals**: A table with rows corresponding to the four regression methods. The method name is followed by the parametric 95% intercept and slope estimates.
- **eigenvalues**: Eigenvalues of the bivariate dispersion, computed during major axis regression.
- **H**: The H statistic used for computing the confidence interval of the major axis slope. Notation following Sokal and Rohlf (1995).
- **n**: Number of objects.
- **r**: Correlation coefficient.
- **rsquare**: Coefficient of determination (R-square) of the OLS regression.
- **P.param**: 2-tailed parametric P-value for the test of r and the OLS slope.
- **theta**: Angle between the two OLS regression lines, \( \hat{r}(y \sim x) \) and \( \hat{r}(x \sim y) \).
- **nperm**: Number of permutations for the permutation tests.
- **epsilon**: Any value smaller than epsilon is considered to be zero.
- **info.slope**: Information about the slope notation when \( r = 0 \).
- **info.CI**: Information about the confidence limits notation when the slope is infinite.
- **call**: Call of the function.

Note

The package exports only the main functions `lmodel2`, `plot.lmodel2` and `lines.lmodel2`. Much of the work is done by internal functions which are not directly visible, but you can use triple colon to see or directly use these functions (e.g., `lmodel2:::print.lmodel2`). Internal functions that perform essential parts of the analysis are `MA.reg`, `SMA.reg`, `CLma`, `CLsma` and `permutest.lmodel2`.

Author(s)

Pierre Legendre, Departement de Sciences Biologiques, Universite de Montreal

References


See Also

A tutorial (file “Model II User’s guide, R edition”) is provided with this function, and can be read within R session using command `vignette("modRuser", package="lmodel2")`.

Examples

```r
## The example data files are described in more detail in the
e # "model II user's guide, R edition" tutorial.

## Example 1 (surgical unit data)
data(mod2ex1)
Ex1.res <- lmodel2(Predicted_by_model ~ Survival, data=mod2ex1, nperm=99)
Ex1.res
plot(Ex1.res)

## Example 2 (eagle rays and Macomona)
data(mod2ex2)
Ex2.res <- lmodel2(Prey ~ Predators, data=mod2ex2, "relative", "relative", 99)
Ex2.res
op <- par(mfrow = c(1,2))
plot(Ex2.res, "SMA")
plot(Ex2.res, "RMA")
par(op)

## Example 3 (cabezona spawning)
op <- par(mfrow = c(1,2))
data(mod2ex3)
Ex3.res <- lmodel2(No_eggs ~ Mass, data=mod2ex3, "relative", "relative", 99)
Ex3.res
plot(Ex3.res, "SMA")
plot(Ex3.res, "RMA")
par(op)

## Example 4 (highly correlated random variables)
op <- par(mfrow=c(1,2))
data(mod2ex4)
Ex4.res <- lmodel2(y ~ x, data=mod2ex4, "interval", "interval", 99)
Ex4.res
plot(Ex4.res, "OLS")
plot(Ex4.res, "MA")
par(op)

# Example 5 (uncorrelated random variables)
data(mod2ex5)
Ex5.res <- lmodel2(random_y ~ random_x, data=mod2ex5, "interval", "interval", 99)
Ex5.res
op <- par(mfrow = c(2,2))
plot(Ex5.res, "OLS")
plot(Ex5.res, "MA")
plot(Ex5.res, "SMA")
plot(Ex5.res, "RMA")
par(op)
```
Example 6 where $\text{cor}(y,x) = 0$ by construct (square grid of points)

```r
y0 = rep(c(1,2,3,4,5),5)
x0 = c(rep(1,5),rep(2,5),rep(3,5),rep(4,5),rep(5,5))
plot(x0, y0)
Ex6 = as.data.frame(cbind(x0,y0))
zero.res = lmodel2(y0 ~ x0, data=Ex6, "relative", "relative")
print(zero.res)
op <- par(mfrow = c(1,2))
plot(zero.res, "OLS")
plot(zero.res, "MA")
par(op)
```

---

### Description

These example data sets for model II regression are discussed in the vignette "Model II Regression User Guide".

### Usage

```r
data(mod2ex1)
```

### Format

See vignette "Model II Regression User Guide".

### Examples

```r
data(mod2ex1)
```
Index

*Topic **datasets**
  mod2ex1, 5
*Topic **models**
  lmodel2, 2
*Topic **regression**
  lmodel2, 2

aov, 2
CLma (lmodel2), 2
CLsma (lmodel2), 2

lines.lmodel2 (lmodel2), 2
lm, 2
lmodel2, 2

MA.reg (lmodel2), 2
mod2ex1, 5
mod2ex2 (mod2ex1), 5
mod2ex3 (mod2ex1), 5
mod2ex4 (mod2ex1), 5
mod2ex5 (mod2ex1), 5

permutest.lmodel2 (lmodel2), 2
plot.lmodel2 (lmodel2), 2
print.lmodel2 (lmodel2), 2

SMA.reg (lmodel2), 2

vignette, 5