

Package ‘psfmi’

November 6, 2022

Type Package

Depends R (>= 4.0.0),

Imports ggplot2 (>= 3.3.6), norm (>= 1.0-10.0), survival (>= 3.4-0),
mitools (>= 2.4), pROC (>= 1.18.0), rms (>= 6.3-0),
ResourceSelection (>= 0.3-5), magrittr (>= 2.0.3), rsample (>=
1.1.0), mice (>= 3.14.0), mitml (>= 0.4-3), cvAUC (>= 1.1.4),
dplyr (>= 1.0.10), purrr (>= 0.3.5), tidyr (>= 1.2.1), tibble
(>= 3.1.8), stringr (>= 1.4.1), lme4 (>= 1.1-30), car(>= 3.1-1)

Suggests foreign (>= 0.8-80), knitr, rmarkdown, testthat, bookdown,
readr, gtools, covr

Title Prediction Model Pooling, Selection and Performance Evaluation
Across Multiply Imputed Datasets

Version 1.1.0

Description Pooling, backward and forward selection of linear, logistic and Cox regression models in multiply imputed datasets. Backward and forward selection can be done from the pooled model using Rubin's Rules (RR), the D1, D2, D3, D4 and the median p-values method. This is also possible for Mixed models.

The models can contain continuous, dichotomous, categorical and restricted cubic spline predictors and interaction terms between all these type of predictors.

The stability of the models can be evaluated using bootstrapping and cluster bootstrapping. The package further contains functions to pool the model performance as ROC/AUC, R-squares, scaled Brier score, H&L test and calibration plots for logistic regression models. Internal validation can be done with cross-validation or bootstrapping.

The adjusted intercept after shrinkage of pooled regression coefficients can be obtained.

Backward and forward selection as part of internal validation is possible.

A function to externally validate logistic prediction models in multiple imputed datasets is available and a function to compare models.

Eekhout (2017) <[doi:10.1186/s12874-017-0404-7](https://doi.org/10.1186/s12874-017-0404-7)>.

Wiel (2009) <[doi:10.1093/biostatistics/kxp011](https://doi.org/10.1093/biostatistics/kxp011)>.

Marshall (2009) <[doi:10.1186/1471-2288-9-57](https://doi.org/10.1186/1471-2288-9-57)>.

Encoding UTF-8

LazyData true

RoxygenNote 7.2.1

License GPL (>= 2)

URL <https://mwheymans.github.io/psfmi/>

BugReports <https://github.com/mwheymans/psfmi/issues/>

VignetteBuilder knitr

NeedsCompilation no

Author Martijn Heymans [cre, aut] (<<https://orcid.org/0000-0002-3889-0921>>),
Iris Eekhout [ctb]

Maintainer Martijn Heymans <mw.heyman@amsterdamumc.nl>

Repository CRAN

Date/Publication 2022-11-06 15:50:02 UTC

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anderson *Data from a placebo-controlled RCT with leukemia patients*

Description

Data from a placebo-controlled RCT with leukemia patients

Usage

data(anderson)

Format

A data frame with 348 observations on the following 5 variables.

remission continuous: remission in weeks

status dichotomous

treatment dichotomous: 0=placebo, 1=verum

sex dichotomous: 0=female, 1=male

log_wbc continuous: Log (number of white blood cells)

Examples

```
data(anderson)
## maybe str(anderson)
```

aortadis

Dataset of patients with a aortadissection

Description

Original dataset of patients with a aortadissection

Usage

```
data(aortadis)
```

Format

A data frame with 226 observations on the following 10 variables.

Gender dichotomous, 1=yes, 0=no

Age continuous

Age_C categorical: 0 = < 50 years, 1 = 50-59 years, 2 = 60-69 years, 3 = 70-79 years, 4 = 80 years and older

Aortadis dichotomous, 1=yes, 0=no

Acute dichotomous, 1=yes, 0=no

Acute3 categorical: 0 = No, 1 = Little, 2 = Much

Stomach_Ache dichotomous, 1=yes, 0=no

Hyper dichotomous, Hypertensio, 1=yes, 0=no

Smoking dichotomous, 1=yes, 0=no

Radiation dichotomous, 1=yes, 0=no

Examples

```
data(aortadis)
## maybe str(aortadis)
```

bmd

Data of a non-experimental study in more than 300 elderly women

Description

Data of a non-experimental study in more than 300 elderly women

Usage

```
data(bmd)
```

Format

A data frame with 348 observations on the following 5 variables.

bmd continuous

age continuous: years

menopaus continuous: age of menopause

weight continuous: weight in kg

walkscor dichotomous: score on a walking test, 0=normal, 1=impaired

Examples

```
data(bmd)
## maybe str(bmd)
```

bw_single	<i>Predictor selection function for backward selection of Linear and Logistic regression models.</i>
-----------	--

Description

bw_single Backward selection of Linear and Logistic regression models using as selection method the likelihood-ratio Chi-square value.

Usage

```
bw_single(
  data,
  formula = NULL,
  Outcome = NULL,
  predictors = NULL,
  p.crit = 1,
  cat.predictors = NULL,
  spline.predictors = NULL,
  int.predictors = NULL,
  keep.predictors = NULL,
  nknots = NULL,
  model_type = "binomial"
)
```

Arguments

data	A data frame.
formula	A formula object to specify the model as normally used by glm. See under "Details" and "Examples" how these can be specified.
Outcome	Character vector containing the name of the outcome variable.

<code>predictors</code>	Character vector with the names of the predictor variables. At least one predictor variable has to be defined. Give predictors unique names and do not use predictor name combinations with numbers as, <code>age2</code> , <code>gnder10</code> , etc.
<code>p.crit</code>	A numerical scalar. P-value selection criterium. A value of 1 provides the pooled model without selection.
<code>cat.predictors</code>	A single string or a vector of strings to define the categorical variables. Default is NULL categorical predictors.
<code>spline.predictors</code>	A single string or a vector of strings to define the (restricted cubic) spline variables. Default is NULL spline predictors. See details.
<code>int.predictors</code>	A single string or a vector of strings with the names of the variables that form an interaction pair, separated by a ":" symbol.
<code>keep.predictors</code>	A single string or a vector of strings including the variables that are forced in the model during predictor selection. All type of variables are allowed.
<code>nknots</code>	A numerical vector that defines the number of knots for each spline predictor separately.
<code>model_type</code>	A character vector. If "binomial" a logistic regression model is used (default) and for "linear" a linear regression model is used.

Details

A typical formula object has the form `Outcome ~ terms`. Categorical variables has to be defined as `Outcome ~ factor(variable)`, restricted cubic spline variables as `Outcome ~ rcs(variable, 3)`. Interaction terms can be defined as `Outcome ~ variable1*variable2` or `Outcome ~ variable1 + variable2 + variable1:variable2`. All variables in the terms part have to be separated by a "+".

Value

An object of class `smods` (single models) from which the following objects can be extracted: original dataset as `data`, final selected model as `RR_model_final`, model at each selection step `RR_model_setp`, p-values at final step according to selection method as `mutiparm_final`, and at each step as `mutiparm_step`, formula object at final step as `formula_final`, and at each step as `formula_step` and for start model as `formula_initial`, predictors included at each selection step as `predictors_in`, predictors excluded at each step as `predictors_out`, and `Outcome`, `anova_test`, `p.crit`, `call`, `model_type`, `predictors_final` for names of predictors in final selection step and `predictors_initial` for names of predictors in start model.

Author(s)

Martijn Heymans, 2020

References

<http://missingdatasolutions.rbind.io/>

chlrform	<i>Data about concentration of β2-microglobuline in urine as indicator for possible damage to the kidney</i>
----------	---

Description

Data about concentration of β 2-microglobuline in urine as indicator for possible damage to the kidney

Usage

```
data(chlrform)
```

Format

A data frame with 348 observations on the following 5 variables.

pt_id continuous

sport categorical: 0 = football player, 1 = outdoorswimmer and 2 = indoor swimmer)

gammagt continuous: liver damage

b2 continuous: beta2 microglobuline in mg per mol

age continuous: age in years

Examples

```
data(chlrform)
## maybe str(chlrform)
```

chol_long	<i>Long dataset of persons from the The Amsterdam Growth and Health Longitudinal Study (AGHLS)</i>
-----------	--

Description

Long dataset of persons from the The Amsterdam Growth and Health Longitudinal Study (AGHLS)

Usage

```
data(chol_long)
```

Format

A data frame with 588 observations on the following 7 variables.

ID continuous
 fitness continuous
 Smoking dichotomous, 1=yes, 0=no
 Sex dichotomous
 Time categorical
 Cholesterol continuous
 SumSkinfolds continuous

Examples

```
data(chol_long)
## maybe str(chol_long)
```

chol_wide	<i>Wide dataset of persons from the The Amsterdam Growth and Health Longitudinal Study (AGHLS)</i>
-----------	--

Description

Wide dataset of persons from the The Amsterdam Growth and Health Longitudinal Study (AGHLS)

Usage

```
data(chol_wide)
```

Format

A data frame with 147 observations on the following 7 variables.

ID continuous
 Cholesterol1 continuous
 SumSkinfolds1 continuous
 Cholesterol2 continuous
 SumSkinfolds2 continuous
 Cholesterol3 continuous
 SumSkinfolds3 continuous
 Cholesterol4 continuous
 SumSkinfolds4 continuous
 fitness continuous
 Smoking dichotomous
 Sex dichotomous

Examples

```
data(chol_wide)
## maybe str(chol_wide)
```

coxph_bw	<i>Predictor selection function for backward selection of Cox regression models in single dataset.</i>
----------	--

Description

coxph_bw Backward selection of Cox regression models in single dataset using as selection method the partial likelihood-ratio statistic.

Usage

```
coxph_bw(
  data,
  formula = NULL,
  status = NULL,
  time = NULL,
  predictors = NULL,
  p.crit = 1,
  cat.predictors = NULL,
  spline.predictors = NULL,
  int.predictors = NULL,
  keep.predictors = NULL,
  nknots = NULL
)
```

Arguments

data	A data frame.
formula	A formula object to specify the model as normally used by coxph. See under "Details" and "Examples" how these can be specified.
status	The status variable, normally 0=censoring, 1=event.
time	Survival time.
predictors	Character vector with the names of the predictor variables. At least one predictor variable has to be defined. Give predictors unique names and do not use predictor name combinations with numbers as, age2, gnder10, etc.
p.crit	A numerical scalar. P-value selection criterium. A value of 1 provides the pooled model without selection.
cat.predictors	A single string or a vector of strings to define the categorical variables. Default is NULL categorical predictors.

spline.predictors	A single string or a vector of strings to define the (restricted cubic) spline variables. Default is NULL spline predictors. See details.
int.predictors	A single string or a vector of strings with the names of the variables that form an interaction pair, separated by a “:” symbol.
keep.predictors	A single string or a vector of strings including the variables that are forced in the model during predictor selection. All type of variables are allowed.
nknots	A numerical vector that defines the number of knots for each spline predictor separately.

Details

A typical formula object has the form `Surv(time, status) ~ terms`. Categorical variables has to be defined as `Surv(time, status) ~ factor(variable)`, restricted cubic spline variables as `Surv(time, status) ~ rcs(variable, 3)`. Interaction terms can be defined as `Surv(time, status) ~ variable1*variable2` or `Surv(time, status) ~ variable1 + variable2 + variable1:variable2`. All variables in the terms part have to be separated by a "+".

Value

An object of class `smods` (single models) from which the following objects can be extracted: original dataset as `data`, final selected model as `RR_model_final`, model at each selection step `RR_model`, p-values at final step `multiparm_final`, and at each step as `multiparm`, formula object at final step as `formula_final`, and at each step as `formula_step` and for start model as `formula_initial`, predictors included at each selection step as `predictors_in`, predictors excluded at each step as `predictors_out`, and `time`, `status`, `p.crit`, `call`, `model_type`, `predictors_final` for names of predictors in final selection step and `predictors_initial` for names of predictors in start model and `keep.predictors` for variables that are forced in the model during selection.

Author(s)

Martijn Heymans, 2021

References

<http://missingdatasolutions.rbind.io/>

Examples

```
lbpmicox1 <- subset(psfmi::lbpmicox, Impnr==1) # extract first imputed dataset
res_single <- coxph_fw(data=lbpmicox1, p.crit = 0.05, formula=Surv(Time, Status) ~
  Previous + Radiation + Onset + Age + Tampascale +
  Pain + JobControl + factor(Satisfaction),
  spline.predictors = "Function",
  nknots = 3)

res_single$RR_model_final
res_single$multiparm_final
```

coxph_fw	<i>Predictor selection function for forward selection of Cox regression models in single dataset.</i>
----------	---

Description

coxph_fw Forward selection of Cox regression models in single dataset using as selection method the partial likelihood-ratio statistic.

Usage

```
coxph_fw(
  data,
  formula = NULL,
  status = NULL,
  time = NULL,
  predictors = NULL,
  p.crit = 1,
  cat.predictors = NULL,
  spline.predictors = NULL,
  int.predictors = NULL,
  keep.predictors = NULL,
  nknots = NULL
)
```

Arguments

data	A data frame.
formula	A formula object to specify the model as normally used by coxph. See under "Details" and "Examples" how these can be specified.
status	The status variable, normally 0=censoring, 1=event.
time	Survival time.
predictors	Character vector with the names of the predictor variables. At least one predictor variable has to be defined. Give predictors unique names and do not use predictor name combinations with numbers as, age2, gnder10, etc.
p.crit	A numerical scalar. P-value selection criterium. A value of 1 provides the pooled model without selection.
cat.predictors	A single string or a vector of strings to define the categorical variables. Default is NULL categorical predictors.
spline.predictors	A single string or a vector of strings to define the (restricted cubic) spline variables. Default is NULL spline predictors. See details.
int.predictors	A single string or a vector of strings with the names of the variables that form an interaction pair, separated by a ":" symbol.

keep.predictors	A single string or a vector of strings including the variables that are forced in the model during predictor selection. All type of variables are allowed.
nknots	A numerical vector that defines the number of knots for each spline predictor separately.

Details

A typical formula object has the form `Surv(time, status) ~ terms`. Categorical variables has to be defined as `Surv(time, status) ~ factor(variable)`, restricted cubic spline variables as `Surv(time, status) ~ rcs(variable, 3)`. Interaction terms can be defined as `Surv(time, status) ~ variable1*variable2` or `Surv(time, status) ~ variable1 + variable2 + variable1:variable2`. All variables in the terms part have to be separated by a "+".

Value

An object of class `smods` (single models) from which the following objects can be extracted: original dataset as `data`, final selected model as `RR_model_final`, model at each selection step `RR_model`, p-values at final step `multiparm_final`, and at each step as `multiparm`, formula object at final step as `formula_final`, and at each step as `formula_step` and for start model as `formula_initial`, predictors included at each selection step as `predictors_in`, predictors excluded at each step as `predictors_out`, and time, status, `p.crit`, `call`, `model_type`, `predictors_final` for names of predictors in final selection step and `predictors_initial` for names of predictors in start model and `keep.predictors` for variables that are forced in the model during selection.

Author(s)

Martijn Heymans, 2021

References

<http://missingdatasolutions.rbind.io/>

Examples

```
lbpmicox1 <- subset(psfmi::lbpmicox, Impnr==1) # extract first imputed dataset
res_single <- coxph_bw(data=lbpmicox1, p.crit = 0.05, formula=Surv(Time, Status) ~
  Previous + Radiation + Onset + Age + Tampascale +
  Pain + JobControl + factor(Satisfaction),
  spline.predictors = "Function",
  nknots = 3)

res_single$RR_model_final
res_single$multiparm_final
```

day2_dataset4_mi	<i>Dataset of low back pain patients with missing values</i>
------------------	--

Description

Dataset of low back pain patients with missing values in 2 variables

Usage

```
data(day2_dataset4_mi)
```

Format

A data frame with 100 observations on the following 8 variables.

ID continuous: unique patient numbers

Pain continuous: Pain intensity

Tampa continuous: Fear of Movement scale

Function continuous: Functional Status

JobSocial continuous

FAB continuous: Fear Avoidance Beliefs

Gender dichotomous: 1 = male, 0 = female

Radiation dichotomous: 1 = yes, 0 = no

Examples

```
data(day2_dataset4_mi)
## maybe str(day2_dataset4_mi)
```

glm_bw	<i>Function for backward selection of Linear and Logistic regression models.</i>
--------	--

Description

glm_bw Backward selection of Linear and Logistic regression models in single dataset using as selection method the likelihood-ratio test.

Usage

```
glm_bw(
  data,
  formula = NULL,
  Outcome = NULL,
  predictors = NULL,
  p.crit = 1,
  cat.predictors = NULL,
  spline.predictors = NULL,
  int.predictors = NULL,
  keep.predictors = NULL,
  nknots = NULL,
  model_type = "binomial"
)
```

Arguments

<code>data</code>	A data frame.
<code>formula</code>	A formula object to specify the model as normally used by <code>glm</code> . See under "Details" and "Examples" how these can be specified.
<code>Outcome</code>	Character vector containing the name of the outcome variable.
<code>predictors</code>	Character vector with the names of the predictor variables. At least one predictor variable has to be defined. Give predictors unique names and do not use predictor name combinations with numbers as, <code>age2</code> , <code>gnder10</code> , etc.
<code>p.crit</code>	A numerical scalar. P-value selection criterium. A value of 1 provides the pooled model without selection.
<code>cat.predictors</code>	A single string or a vector of strings to define the categorical variables. Default is NULL categorical predictors.
<code>spline.predictors</code>	A single string or a vector of strings to define the (restricted cubic) spline variables. Default is NULL spline predictors. See details.
<code>int.predictors</code>	A single string or a vector of strings with the names of the variables that form an interaction pair, separated by a ":" symbol.
<code>keep.predictors</code>	A single string or a vector of strings including the variables that are forced in the model during predictor selection. All type of variables are allowed.
<code>nknots</code>	A numerical vector that defines the number of knots for each spline predictor separately.
<code>model_type</code>	A character vector. If "binomial" a logistic regression model is used (default) and for "linear" a linear regression model is used.

Details

A typical formula object has the form `Outcome ~ terms`. Categorical variables has to be defined as `Outcome ~ factor(variable)`, restricted cubic spline variables as `Outcome ~ rcs(variable, 3)`. Interaction terms can be defined as `Outcome ~ variable1*variable2` or `Outcome ~ variable1 + variable2 + variable1:variable2`. All variables in the terms part have to be separated by a "+".

Value

An object of class `smods` (single models) from which the following objects can be extracted: original dataset as `data`, model at each selection step `RR_model`, final selected model as `RR_model_final`, p-values at final step `multiparm_final`, and at each step as `multiparm`, formula object at final step as `formula_final`, and at each step as `formula_step` and for start model as `formula_initial`, predictors included at each selection step as `predictors_in`, predictors excluded at each step as `predictors_out`, and `Outcome`, `p.crit`, `call`, `model_type`, `predictors_final` for names of predictors in final selection step and `predictors_initial` for names of predictors in start model and `keep.predictors` for variables that are forced in the model during selection.

Author(s)

Martijn Heymans, 2021

References

<http://missingdatasolutions.rbind.io/>

See Also

[psfmi_perform](#)

Examples

```
data1 <- subset(psfmi::lbpmlr, Impnr==1) # extract first imputed dataset
res_single <- glm_bw(data=data1, p.crit = 0.05, formula=Chronic ~
  Tampascale + Smoking + factor(Satisfaction), model_type="binomial")

res_single$RR_model_final

res_single <- glm_bw(data=data1, p.crit = 0.05, formula=Pain ~
  Tampascale + Smoking + factor(Satisfaction), model_type="linear")

res_single$RR_model_final
```

glm_fw

Function for forward selection of Linear and Logistic regression models.

Description

`glm_fw` Forward selection of Linear and Logistic regression models in single dataset using as selection method the likelihood-ratio test statistic.

Usage

```
glm_fw(
  data,
  formula = NULL,
  Outcome = NULL,
  predictors = NULL,
  p.crit = 1,
  cat.predictors = NULL,
  spline.predictors = NULL,
  int.predictors = NULL,
  keep.predictors = NULL,
  nknots = NULL,
  model_type = "binomial"
)
```

Arguments

<code>data</code>	A data frame.
<code>formula</code>	A formula object to specify the model as normally used by <code>glm</code> . See under "Details" and "Examples" how these can be specified.
<code>Outcome</code>	Character vector containing the name of the outcome variable.
<code>predictors</code>	Character vector with the names of the predictor variables. At least one predictor variable has to be defined. Give predictors unique names and do not use predictor name combinations with numbers as, <code>age2</code> , <code>gnder10</code> , etc.
<code>p.crit</code>	A numerical scalar. P-value selection criterium. A value of 1 provides the full model without selection.
<code>cat.predictors</code>	A single string or a vector of strings to define the categorical variables. Default is NULL categorical predictors.
<code>spline.predictors</code>	A single string or a vector of strings to define the (restricted cubic) spline variables. Default is NULL spline predictors. See details.
<code>int.predictors</code>	A single string or a vector of strings with the names of the variables that form an interaction pair, separated by a ":" symbol.
<code>keep.predictors</code>	A single string or a vector of strings including the variables that are forced in the model during predictor selection. All type of variables are allowed.
<code>nknots</code>	A numerical vector that defines the number of knots for each spline predictor separately.
<code>model_type</code>	A character vector. If "binomial" a logistic regression model is used (default) and for "linear" a linear regression model is used.

Details

A typical formula object has the form `Outcome ~ terms`. Categorical variables has to be defined as `Outcome ~ factor(variable)`, restricted cubic spline variables as `Outcome ~ rcs(variable, 3)`. Interaction terms can be defined as `Outcome ~ variable1*variable2` or `Outcome ~ variable1 + variable2 + variable1:variable2`. All variables in the terms part have to be separated by a "+".

Value

An object of class `smods` (single models) from which the following objects can be extracted: original dataset as `data`, model at each selection step `RR_model`, final selected model as `RR_model_final`, p-values at final step `multiparm_final`, and at each step as `multiparm`, formula object at final step as `formula_final`, and at each step as `formula_step` and for start model as `formula_initial`, predictors included at each selection step as `predictors_in`, predictors excluded at each step as `predictors_out`, and Outcome, p.crit, call, model_type, `predictors_final` for names of predictors in final selection step and `predictors_initial` for names of predictors in start model and `keep.predictors` for variables that are forced in the model during selection.

Author(s)

Martijn Heymans, 2021

References

<http://missingdatasolutions.rbind.io/>

See Also

[psfmi_perform](#)

Examples

```
data1 <- subset(psfmi::lbpmlr, Impnr==1) # extract first imputed dataset
res_single <- glm_fw(data=data1, p.crit = 0.05, formula=Chronic ~
  Tampascale + Smoking + factor(Satisfaction), model_type="binomial")

res_single$RR_model_final

res_single <- glm_fw(data=data1, p.crit = 0.05, formula=Pain ~
  Tampascale + Smoking + factor(Satisfaction), model_type="linear")

res_single$RR_model_final
```

hipstudy

Dataset of elderly patients with a hip fracture

Description

Original dataset of elderly patients with a hip fracture

Usage

```
data(hipstudy)
```

Format

A data frame with 426 observations on the following 18 variables.

pat_id continuous: unique patient numbers

Gender dichotomous: 1 = male, 0 = female

Age continuous: Years

Mobility categorical: 1 = No tools, 2 = Stick / walker, 3 = Wheelchair / bed

Dementia dichotomous: 2=yes, 1=no

Home categorical: 1 = Independent, 2 = Elderly house, 3 = Nursening

Comorbidity continuous: Number of Co_morbidities (0-4)

ASA continuous: ASA score (1-4)

Hemoglobine continuous: Hemoglobine pre-operative

Leucocytes continuous: Leucocytes preoperative

Thrombocytes continuous: Thrombocytes preoperative

CRP continuous: C-reactive protein (CRP) preoperative

Creatinine continuous: Creatinine preoperative

Urea continuous: Urea preoperative

Albumine continuous: Albumin preoperative

Fracture dichotomous: 1 = per or subtrochanter fracture, 0 = collum fracture

Delay continuous: time till operation in days

Mortality dichotomous: 1 = yes, 0 = no

Examples

```
data(hipstudy)
## maybe str(hipstudy)
```

hipstudy_external *External Dataset of elderly patients with a hip fracture*

Description

External dataset of elderly patients with a hip fracture

Usage

```
data(hipstudy_external)
```

Format

A data frame with 381 observations on the following 17 variables.

Gender dichotomous: 1 = male, 0 = female

Age continuous: Years

Mobility categorical: 1 = No tools, 2 = Stick / walker, 3 = Wheelchair / bed

Dementia dichotomous: 2=yes, 1=no

Home categorical: 1 = Independent, 2 = Elderly house, 3 = Nursening

Comorbidity continuous: Number of Co-morbidities

ASA continuous: ASA score

Hemoglobine continuous: Hemoglobine preoperative

Leucocytes continuous: Leucocytes preoperative

Thrombocytes continuous: Thrombocytes preoperative

CRP continuous: Creactive protein (CRP) preoperative

Creatinine continuous: Creatinine preoperative

Urea continuous: Urea preoperative

Albumine continuous: Albumin preoperative

Fracture dichotomous: 1 = per or subtrochanter fracture, 0 = collum fracture

Delay continuous: time till operation in days

Mortality dichotomous: 1 = yes, 0 = no

Examples

```
data(hipstudy_external)
## maybe str(hipstudy_external)
```

hoorn_basic

Dataset of the Hoorn Study

Description

Dataset of the Hoorn Study

Usage

```
data(hoorn_basic)
```

Format

A data frame with 250 observations on the following 12 variables.

patnr continuous
sbldsys1 continuous: Systolic Blood Pressure 1
sbldsys2 continuous: Systolic Blood Pressure 2
sbldds1 continuous: Diastolic Blood Pressure 1
sbldds2 continuous: Diastolic Blood Pressure 2
sex dichotomous: 1=male, 2=female
sfructo continuous: fructosamine level in the blood
sglucn continuous
dmknown dichotomous: 0=no, 1=yes
dmdiet dichotomous: 0=no, 1=yes
infarct dichotomous: 0=no, 1=yes
hypten dichotomous: 0=no, 1=yes

Examples

```
data(hoorn_basic)
## maybe str(hoorn_basic)
```

hoslem_test	<i>Calculates the Hosmer and Lemeshow goodness of fit test.</i>
-------------	---

Description

hoslem_test the Hosmer and Lemeshow goodness of fit test.

Usage

```
hoslem_test(y, yhat, g = 10)
```

Arguments

y a vector of observations (0/1).
yhat a vector of predicted probabilities.
g Number of groups tested. Default is 10. Can not be < 3.

Value

The Chi-squared test statistic, the p-value, the observed and expected frequencies.

Author(s)

Martijn Heymans, 2021

References

Kleinman K and Horton NJ. (2014). SAS and R: Data Management, Statistical Analysis, and Graphics. 2nd Edition. Chapman & Hall/CRC.

See Also

[pool_performance](#)

Examples

```
fit <- glm(Mortality ~ Dementia + factor(Mobility) + ASA +
  Gender + Age, data=hipstudy, family=binomial)
pred <- predict(fit, type = "response")

hoslem_test(fit$y, pred)
```

infarct

Data of a patient-control study regarding the relationship between MI and smoking

Description

Data of a patient-control study regarding the relationship between MI and smoking

Usage

```
data(infarct)
```

Format

A data frame with 420 observations on the following 10 variables.

ppnr continuous

infarct dichotomous: 1=yes, 0=no

smoking dichotomous: 1=yes, 0=no

alcohol categorical

active dichotomous: 1=active, 0=inactive

sex dichotomous: 1=male, 0=female

profession categorical: 1=epidemiologist, 2=statistician, 3=other

bmi continuous: body mass index

sys continuous: systolic blood pressure

dias continuous: diastolic blood pressure

Examples

```
data(infarct)
## maybe str(infarct)
```

ipdna_md

Example dataset for the psfmi_mm function

Description

5 imputed datasets of the first 10 centres of the IPDNa dataset in the micemd package.

Usage

```
data(ipdna_md)
```

Format

A data frame with 13390 observations on the following 13 variables.

```
.imp a numeric vector
.id a numeric vector
centre cluster variable
gender dichotomous
bmi continuous
age continuous
sbp continuous
dbp continuous
hr continuous
lvef dichotomous
bnp categorical
afib continuous
bmi_cat categorical
```

Examples

```
data(ipdna_md)
## maybe str(ipdna_md)

#summary per study
by(ipdna_md, ipdna_md$centre, summary)
```

`lbpmicox`*Example dataset for psfmi_coxr function*

Description

10 imputed datasets

Usage

```
data(lbpmicox)
```

Format

A data frame with 2650 observations on the following 18 variables.

Impnr a numeric vector

patnr a numeric vector

Status dichotomous event

Time continuous follow up time variable

Duration continuous

Previous dichotomous

Radiation dichotomous

Onset dichotomous

Age continuous

Tampascale continuous

Pain continuous

Function continuous

Satisfaction categorical

JobControl continuous

JobDemand continuous

Social continuous

Expectation a numeric vector

Expect_cat categorical

Examples

```
data(lbpmicox)
## maybe str(lbpmicox)
```

lbpmlr

Example dataset for psfmi_lr function

Description

10 imputed datasets

Usage

```
data(lbpmlr)
```

Format

A data frame with 1590 observations on the following 17 variables.

Impnr a numeric vector

ID a numeric vector

Chronic dichotomous

Gender dichotomous

Carrying categorical

Pain continuous

Tampascale continuous

Function continuous

Radiation dichotomous

Age continuous

Smoking dichotomous

Satisfaction categorical

JobControl continuous

JobDemands continuous

SocialSupport continuous

Duration continuous

BMI continuous

Examples

```
data(lbpmlr)
## maybe str(lbpmlr)
```

`lbpmlr_dev`*Example dataset for mivalex_lr function*

Description

1 development dataset

Usage

```
data(lbpmlr_dev)
```

Format

A data frame with 108 observations on the following 16 variables.

ID a numeric vector
Chronic dichotomous
Gender dichotomous
Carrying categorical
Pain continuous
Tampascale continuous
Function continuous
Radiation dichotomous
Age continuous
Smoking dichotomous
Satisfaction categorical
JobControl continuous
JobDemands continuous
SocialSupport continuous
Duration continuous
BMI continuous

Examples

```
data(lbpmlr_dev)  
## maybe str(lbpmlr_dev)
```

`lbpmi_extval`*Example dataset of Low Back Pain Patients for external validation*

Description

Five multiply imputed datasets

Usage`lbpmi_extval`**Format**

A data frame with 400 rows and 17 variables.

Impnr a numeric vector

ID a numeric vector

Chronic dichotomous

Gender dichotomous

Carrying categorical

Pain continuous

Tampascale continuous

Function continuous

Radiation dichotomous

Age continuous

Smoking dichotomous

Satisfaction categorical

JobControl continuous

JobDemands continuous

SocialSupport continuous

Duration continuous

BMI continuous

Examples

```
data(lbpmi_extval)
## maybe str(lbpmi_extval)\
```

`lbp_orig`*Example dataset for psfmi_perform function, method boot_MI*

Description

Original dataset with missing values

Usage

```
data(lbp_orig)
```

Format

A data frame with 159 observations on the following 15 variables.

Chronic dichotomous

Gender dichotomous

Carrying categorical

Pain continuous

Tampascale continuous

Function continuous

Radiation dichotomous

Age continuous

Smoking dichotomous

Satisfaction categorical

JobControl continuous

JobDemands continuous

SocialSupport continuous

Duration continuous

BMI continuous

Examples

```
data(lbp_orig)
## maybe str(lbp_orig)
```

lungvolume

Data of the development of lung and heartvolume of unborn babies

Description

Data regarding the development of lung and heartvolume of unborn babies in the 18 till 34 week of pregnancy

Usage

```
data(lungvolume)
```

Format

A data frame with 152 observations on the following 6 variables.

pat_id continuous

week continuous: week pregnancy

weight continuous: weight in grams

lungvol continuous: lung volume

heartvol continuous: heart volume

Nweek categorical: Percentile Group of week

Examples

```
data(lungvolume)
## maybe str(lungvolume)
```

mammaca

Data of a study among women with breast cancer

Description

Data of a study among women with breast cancer

Usage

```
data(mammaca)
```

Format

A data frame with 1207 observations on the following 10 variables.

id continuous
 time continuous, Time (months)
 status dichotomous: 1=yes, 0=no
 er Estrogen Receptor Status, 1=positive, 0=negative
 age continuous
 histgrad categorical
 ln_yesno lymph nodes, 0=no, 1=yes
 pathsd dichotomous: Pathological Tumor Size
 pr dichotomous: Progesterone Receptor Status, 0=negative, 1=positive

Examples

```
data(mammaca)
## maybe str(mammaca)
```

men	<i>Data of 613 patients with meningitis</i>
-----	---

Description

Data of 613 patients with meningitis

Usage

```
data(men)
```

Format

A data frame with 420 observations on the following 10 variables.

pt_id continuous
 sex dichotomous: 0=male, 1=female
 predisps dichotomous: 0=no, 1=yes
 mensepsi categorical: disease characteristics at admission, 1=meningitis, 2=sepsis, 3=other
 coma dichotomous: coma at admission, 0=no, 1=coma
 diastol continuous: diastolic blood pressure at admission
 course dichotomous: disease course, 0=alive, 1=deceased

Examples

```
data(men)
## maybe str(men)
```

mivalex_lr	<i>External Validation of logistic prediction models in multiply imputed datasets</i>
------------	---

Description

mivalex_lr External validation of logistic prediction models

Usage

```
mivalex_lr(
  data.val = NULL,
  data.orig = NULL,
  nimp = 5,
  impvar = NULL,
  formula = NULL,
  lp.orig = NULL,
  cal.plot = FALSE,
  plot.indiv,
  val.check = FALSE,
  g = 10,
  groups_cal = 10,
  plot.method = "mean"
)
```

Arguments

data.val	Data frame with stacked multiply imputed validation datasets. The original dataset that contains missing values must be excluded from the dataset. The imputed datasets must be distinguished by an imputation variable, specified under impvar, and starting by 1.
data.orig	A single data frame containing the original dataset that was used to develop the model. Used to estimate the original regression coefficients in case lp.orig is not provided.
nimp	A numerical scalar. Number of imputed datasets. Default is 5.
impvar	A character vector. Name of the variable that distinguishes the imputed datasets.
formula	A formula object to specify the model as normally used by glm.
lp.orig	Numeric vector of the original coefficient values that are externally validated.
cal.plot	If TRUE a calibration plot is generated. Default is FALSE.
plot.indiv	This argument is deprecated; please use plot.method instead.
val.check	logical vector. If TRUE the names of the predictors of the LP are provided and can be used as information for the order of the coefficient values as input for lp.orig. If FALSE (default) validation procedure is executed with coefficient values fitted in the order as used under lp.orig.

<code>g</code>	A numerical scalar. Number of groups for the Hosmer and Lemeshow test. Default is 10.
<code>groups_cal</code>	A numerical scalar. Number of groups used on the calibration plot. Default is 10. If the range of predicted probabilities is low, less than 10 groups can be chosen.
<code>plot.method</code>	If "mean" one calibration plot is generated, first taking the mean of the linear predictor values across the multiply imputed datasets (default), if "individual" the calibration plot in each imputed dataset is plotted, if "overlay" calibration plots from each imputed datasets are plotted in one figure.

Details

The following information of the externally validated model is provided: `calibrate` with information of `pooled_int` and `pooled_slope` that is the pooled linear predictor (LP), after the LP is freely estimated in each external imputed dataset $\text{Outcome} \sim a + \text{LP}$ (provides information about miscalibration in intercept and slope), `pooled_offset_int` as $\text{Outcome} \sim a + \text{offset}(\text{LP})$ and `pooled_offset_slope` as $\text{Outcome} \sim a + \text{LP} + \text{offset}(\text{LP})$ with information about miscalibration in intercept and slope separately by using an offset procedure (see Steyerberg, p. 300), `coef_pooled` with the pooled coefficients when the model is freely estimated in imputed datasets, `ROC_pooled` ROC curve (back transformed after pooling log transformed ROC curves), `R2_pooled` Nagelkerke R-Square value (back transformed after pooling Fisher transformed values), `HLtest_pooled` Hosmer and Lemeshow Test (using function `pool_D2`). In addition information is provided about `nimp`, `impvar`, `formula`, `val_ckeck`, `g` and `coef_check`. When the external validation is very poor, the `R2` can become negative due to the poor fit of the model in the external dataset (in that case you may report a `R2` of zero).

Value

A `mivalextr_lr` object from which the following objects can be extracted: `calibrate` with information about mis-calibration in intercept and slope with and without offset procedure, `coef_pooled`, coefficients pooled, `ROC` results as `ROC`, `R squared` results as `R2`, Hosmer and Lemeshow test as `HL_test`, `nimp`, `formula`, `impvar`, `val.check`, `g`, `coef.check` and `groups_cal`.

References

- F. Harrell. Regression Modeling Strategies. With Applications to Linear Models, Logistic and Ordinal Regression, and Survival Analysis. 2nd Edition. Springer, New York, NY, 2015.
- EW. Steyerberg (2019). Clinical Prediction Models. A Practical Approach to Development, Validation, and Updating (2nd edition). Springer Nature Switzerland AG.
- Van Buuren S. (2018). Flexible Imputation of Missing Data. 2nd Edition. Chapman & Hall/CRC Interdisciplinary Statistics. Boca Raton.
- <http://missingdatasolutions.rbind.io/>

Examples

```
mivalextr_lr(data.val=lbpmlr, nimp=5, impvar="Impnr",
  formula = Chronic ~ Gender + factor(Carrying) + Function +
```

```
Tampascale + Age, lp.orig=c(-10, -0.35, 1.00, 1.00, -0.04, 0.26, -0.01),
cal.plot=TRUE, val.check = FALSE)
```

pool_auc	<i>Calculates the pooled C-statistic (Area Under the ROC Curve) across Multiply Imputed datasets</i>
----------	--

Description

pool_auc Calculates the pooled C-statistic and 95 by using Rubin's Rules. The C-statistic values are log transformed before pooling.

Usage

```
pool_auc(est_auc, est_se, nimp = 5, log_auc = TRUE)
```

Arguments

est_auc	A list of C-statistic (AUC/ROC) values estimated in Multiply Imputed datasets.
est_se	A list of standard errors of C-statistic values estimated in Multiply Imputed datasets.
nimp	A numerical scalar. Number of imputed datasets. Default is 5.
log_auc	If TRUE natural logarithmic transformation is applied before pooling and finally back transformed. If FALSE the raw values are pooled.

Value

The pooled C-statistic value and the 95

Author(s)

Martijn Heymans, 2021

See Also

[psfmi_perform](#), [pool_performance](#)

pool_compare_models	<i>Compare the fit and performance of prediction models across Multiply Imputed data</i>
---------------------	--

Description

pool_compare_model Compares the fit and performance of prediction models in multiply imputed data sets by using clinical important performance measures

Usage

```
pool_compare_models(
  pobj,
  compare.predictors = NULL,
  compare.group = NULL,
  cutoff = 0.5,
  boot_auc = FALSE,
  nboot = 1000
)
```

Arguments

pobj	An object of class pmods (pooled models), produced by a previous call to psfmi_lr.
compare.predictors	Character vector with the names of the predictors that are compared. See details.
compare.group	Character vector with the names of the group of predictors that are compared. See details.
cutoff	A numerical scalar. Cutoff used for the categorical NRI value. More than one cutoff value can be used.
boot_auc	If TRUE the standard error of the AUC is calculated with stratified bootstrapping. If FALSE (is default), the standard error is calculated with De Long's method.
nboot	A numerical scalar. The number of bootstrap samples for the AUC standard error, used when boot_auc is TRUE. Default is 1000.

Details

The fit of the models are compared by using the D3 method for pooling Likelihood ratio statistics (method of Meng and Rubin). The pooled AIC difference is calculated according to the formula $AIC = D - 2 \cdot p$, where D is the pooled likelihood ratio tests of constrained models (numerator in D3 statistic) and p is the difference in number of parameters between the full and restricted models that are compared. The pooled AUC difference is calculated, after the standard error is obtained in each imputed data set by method DeLong or bootstrapping. The NRI categorical and continuous and IDI are calculated in each imputed data set and pooled.

Value

An object from which the following objects can be extracted:

- DR_stats p-value of the D3 statistic, the D3 statistic, LRT fixed is the likelihood Ratio test value of the constrained models.
- stats_compare Mean of LogLik0, LogLik1, AIC0, AIC1, AIC_diff values of the restricted (containing a 0) and full models (containing a 1).
- NRI pooled values for the categorical and continuous Net Reclassification improvement values and the Integrated Discrimination improvement.
- AUC_stats Pooled Area Under the Curve of restricted and full models.
- AUC_diff Pooled difference in AUC.
- formula_test regression formula of full model.
- cutoff Cutoff value used for reclassification values.
- formula_null regression formula of null model
- compare_predictors Predictors used in full model.
- compare_group group of predictors used in full model.

References

Eekhout I, van de Wiel MA, Heymans MW. Methods for significance testing of categorical covariates in logistic regression models after multiple imputation: power and applicability analysis. *BMC Med Res Methodol.* 2017;17(1):129.

Consentino F, Claeskens G. Order Selection tests with multiply imputed data *Computational Statistics and Data Analysis.*2010;54:2284-2295.

Examples

```
pool_lr <- psfmi_lr(data=lbpmlr, p.crit = 1, direction="FW", nimp=10, impvar="Impnr",
Outcome="Chronic", predictors=c("Radiation"), cat.predictors = ("Satisfaction"),
int.predictors = NULL, spline.predictors="Tampascale", nknots=3, method="D1")

res_compare <- pool_compare_models(pool_lr, compare.predictors = c("Pain", "Duration",
"Function"), cutoff = 0.4)
res_compare
```

pool_D2

Combines the Chi Square statistics across Multiply Imputed datasets

Description

pool_D2 The D2 statistic to combine the Chi square values across Multiply Imputed datasets.

Usage

```
pool_D2(dw, v)
```

Arguments

dw a vector of Chi square values obtained after multiple imputation.
v single value for the degrees of freedom of the Chi square statistic.

Value

The pooled chi square values as the D2 statistic, the p-value, the numerator, df1 and denominator, df2 degrees of freedom for the F-test.

Author(s)

Martijn Heymans, 2021

References

Eekhout I, van de Wiel MA, Heymans MW. Methods for significance testing of categorical covariates in logistic regression models after multiple imputation: power and applicability analysis. *BMC Med Res Methodol.* 2017;17(1):129.

Van Buuren S. (2018). *Flexible Imputation of Missing Data*. 2nd Edition. Chapman & Hall/CRC Interdisciplinary Statistics. Boca Raton.

Examples

```
pool_D2(c(2.25, 3.95, 6.24, 5.27, 2.81), 4)
```

pool_D4	<i>Pools the Likelihood Ratio tests across Multiply Imputed datasets (method D4)</i>
---------	--

Description

pool_D4 The D4 statistic to combine the likelihood ratio tests (LRT) across Multiply Imputed datasets according method D4.

Usage

```
pool_D4(data, nimp, impvar, fm0, fm1, robust = TRUE, model_type = "binomial")
```

Arguments

<code>data</code>	Data frame with stacked multiple imputed datasets. The original dataset that contains missing values must be excluded from the dataset. The imputed datasets must be distinguished by an imputation variable, specified under <code>impvar</code> , and starting by 1.
<code>nimp</code>	A numerical scalar. Number of imputed datasets. Default is 5.
<code>impvar</code>	A character vector. Name of the variable that distinguishes the imputed datasets.
<code>fm0</code>	the null model.
<code>fm1</code>	the (nested) model to compare. Must be larger than the null model.
<code>robust</code>	if TRUE a robust LRT is used (algorithm 1 in Chan and Meng), otherwise algorithm 2 is used.
<code>model_type</code>	if TRUE (default) a logistic regression model is fitted, otherwise a linear regression model is used

Value

The D4 statistic, the numerator, `df1` and denominator, `df2` degrees of freedom for the F-test.

Author(s)

Martijn Heymans, 2021

References

Chan, K. W., & Meng, X.-L. (2019). Multiple improvements of multiple imputation likelihood ratio tests. ArXiv:1711.08822 [Math, Stat]. <https://arxiv.org/abs/1711.08822>

Grund, Simon, Oliver Lüdtke, and Alexander Robitzsch. 2021. "Pooling Methods for Likelihood Ratio Tests in Multiply Imputed Data Sets." PsyArXiv. January 29. doi:10.31234/osf.io/d459g.

Examples

```
fm0 <- Chronic ~ BMI + factor(Carrying) +
  Satisfaction + SocialSupport + Smoking
fm1 <- Chronic ~ BMI + factor(Carrying) +
  Satisfaction + SocialSupport + Smoking +
  Radiation

psfmi::pool_D4(data=lbpmlr, nimp=10, impvar="Impnr",
  fm0=fm0, fm1=fm1, robust = TRUE)
```

pool_intadj	<i>Provides pooled adjusted intercept after shrinkage of pooled coefficients in multiply imputed datasets</i>
-------------	---

Description

pool_intadj Provides pooled adjusted intercept after shrinkage of the pooled coefficients in multiply imputed datasets for models selected with the psfmi_lr function and internally validated with the psfmi_perform function.

Usage

```
pool_intadj(pobj, shrinkage_factor)
```

Arguments

pobj An object of class smodsmi (selected models in multiply imputed datasets), produced by a previous call to psfmi_lr.

shrinkage_factor A numerical scalar. Shrinkage factor value as a result of internal validation with the psfmi_perform function.

Details

The function provides the pooled adjusted intercept after shrinkage of pooled regression coefficients in multiply imputed datasets. The function is only available for logistic regression models without random effects.

Value

A pool_intadj object from which the following objects can be extracted: int_adj, the adjusted intercept value, coef_shrink_pooled, the pooled regression coefficients after shrinkage, coef_orig_pooled, the (original) pooled regression coefficients before shrinkage and nimp, the number of imputed datasets.

References

F. Harrell. Regression Modeling Strategies. With Applications to Linear Models, Logistic and Ordinal Regression, and Survival Analysis (2nd edition). Springer, New York, NY, 2015.

EW. Steyerberg (2019). Clinical Prediction Models. A Practical Approach to Development, Validation, and Updating (2nd edition). Springer Nature Switzerland AG.

<http://missingdatasolutions.rbind.io/>

Examples

```

res_psfmi <- psfmi_lr(data=lbpmlr, nimp=5, impvar="Impnr", Outcome="Chronic",
  predictors=c("Gender", "Pain","Tampascale","Smoking","Function",
    "Radiation", "Age"), p.crit = 1, method="D1", direction="BW")
res_psfmi$RR_Model

## Not run:
set.seed(100)
res_val <- psfmi_perform(res_psfmi, method = "MI_boot", nboot=10,
  int_val = TRUE, p.crit=1, cal.plot=FALSE, plot.indiv=FALSE)
res_val$intval

res <- pool_intadj(res_psfmi, shrinkage_factor = 0.9774058)
res$int_adj
res$coef_shrink_pooled

## End(Not run)

```

pool_performance

Pooling performance measures across multiply imputed datasets

Description

pool_performance Pooling performance measures for logistic and Cox regression models.

Usage

```

pool_performance(
  data,
  formula,
  nimp,
  impvar,
  plot.indiv,
  model_type = "binomial",
  cal.plot = TRUE,
  plot.method = "mean",
  groups_cal = 10
)

```

Arguments

data	Data frame with stacked multiple imputed datasets. The original dataset that contains missing values must be excluded from the dataset.
formula	A formula object to specify the model as normally used by glm.
nimp	A numerical scalar. Number of imputed datasets. Default is 5.
impvar	A character vector. Name of the variable that distinguishes the imputed datasets.

plot.indiv	This argument is deprecated; please use plot.method instead.
model_type	If "binomial" (default), performance measures are calculated for logistic regression models, if "survival" for Cox regression models.
cal.plot	If TRUE a calibration plot is generated. Default is TRUE. model_type must be "binomial".
plot.method	If "mean" one calibration plot is generated, first taking the mean of the linear predictor across the multiply imputed datasets (default), if "individual" the calibration plot of each imputed dataset is plotted, if "overlay" calibration plots from each imputed datasets are plotted in one figure.
groups_cal	A numerical scalar. Number of groups used on the calibration plot and. for the Hosmer and Lemeshow test. Default is 10. If the range of predicted probabilities. is low, less than 10 groups can be chosen, but not < 3.

Examples

```
perf <- pool_performance(data=lbpmlr, nimp=5, impvar="Impnr",
  formula = Chronic ~ Gender + Pain + Tampascale +
  Smoking + Function + Radiation + Age + factor(Carrying),
  cal.plot=TRUE, plot.method="mean",
  groups_cal=10, model_type="binomial")

perf$ROC_pooled
perf$R2_pooled
```

pool_reclassification *Function to pool NRI measures over Multiply Imputed datasets*

Description

pool_reclassification Function to pool categorical and continuous NRI and IDI over Multiply Imputed datasets

Usage

```
pool_reclassification(datasets, cutoff = cutoff)
```

Arguments

datasets	a list of data frames corresponding to the multiply imputed datasets, within each dataset in the first column the predicted probabilities of model 1, in the second column those of model 2 and in the third column the observed outcomes coded as '0' and '1'.
cutoff	cutoff value for the categorical NRI, must lie between 0 and 1.

Details

This function is called by the function pool_compare_model

Author(s)

Martijn Heymans, 2020

pool_RR	<i>Function to combine estimates by using Rubin's Rules</i>
---------	---

Description

pool_RR Rubin's Rules

Usage

```
pool_RR(est, se, conf.level = 0.95, n, k)
```

Arguments

est	A vector of multiple parameter estimates
se	A vector of multiple standard error estimates
conf.level	desired confidence limits
n	sample size in completed dataset
k	number of parameters to pool

Author(s)

Martijn Heymans, 2021

psfmi_coxr	<i>Pooling and Predictor selection function for backward or forward selection of Cox regression models across multiply imputed data.</i>
------------	--

Description

psfmi_coxr Pooling and backward or forward selection of Cox regression prediction models in multiply imputed data using selection methods D1, D2 and MPR.

Usage

```
psfmi_coxr(
  data,
  formula = NULL,
  nimp = 5,
  impvar = NULL,
  status = NULL,
  time = NULL,
  predictors = NULL,
  cat.predictors = NULL,
  spline.predictors = NULL,
  int.predictors = NULL,
  keep.predictors = NULL,
  nknots = NULL,
  p.crit = 1,
  method = "RR",
  direction = NULL
)
```

Arguments

<code>data</code>	Data frame with stacked multiple imputed datasets. The original dataset that contains missing values must be excluded from the dataset. The imputed datasets must be distinguished by an imputation variable, specified under <code>impvar</code> , and starting by 1.
<code>formula</code>	A formula object to specify the model as normally used by <code>coxph</code> . See under "Details" and "Examples" how these can be specified. If a formula object is used set <code>predictors</code> , <code>cat.predictors</code> , <code>spline.predictors</code> or <code>int.predictors</code> at the default value of <code>NULL</code> .
<code>nimp</code>	A numerical scalar. Number of imputed datasets. Default is 5.
<code>impvar</code>	A character vector. Name of the variable that distinguishes the imputed datasets.
<code>status</code>	The status variable, normally 0=censoring, 1=event.
<code>time</code>	Survival time.
<code>predictors</code>	Character vector with the names of the predictor variables. At least one predictor variable has to be defined. Give predictors unique names and do not use predictor name combinations with numbers as, <code>age2</code> , <code>gnder10</code> , etc.
<code>cat.predictors</code>	A single string or a vector of strings to define the categorical variables. Default is <code>NULL</code> categorical predictors.
<code>spline.predictors</code>	A single string or a vector of strings to define the (restricted cubic) spline variables. Default is <code>NULL</code> spline predictors. See details.
<code>int.predictors</code>	A single string or a vector of strings with the names of the variables that form an interaction pair, separated by a ":" symbol.
<code>keep.predictors</code>	A single string or a vector of strings including the variables that are forced in the model during predictor selection. Categorical and interaction variables are allowed.

<code>nknots</code>	A numerical vector that defines the number of knots for each spline predictor separately.
<code>p.crit</code>	A numerical scalar. P-value selection criterion. A value of 1 provides the pooled model without selection.
<code>method</code>	A character vector to indicate the pooling method for p-values to pool the total model or used during predictor selection. This can be "RR", "D1", "D2", or "MPR". See details for more information. Default is "RR".
<code>direction</code>	The direction of predictor selection, "BW" means backward selection and "FW" means forward selection.

Details

The basic pooling procedure to derive pooled coefficients, standard errors, 95 confidence intervals and p-values is Rubin's Rules (RR). However, RR is only possible when the model included continuous or dichotomous variables. Specific procedures are available when the model also included categorical (> 2 categories) or restricted cubic spline variables. These pooling methods are: "D1" is pooling of the total covariance matrix, "D2" is pooling of Chi-square values and "MPR" is pooling of median p-values (MPR rule). Spline regression coefficients are defined by using the `rcs` function for restricted cubic splines of the `rms` package. A minimum number of 3 knots as defined under `knots` is required.

A typical formula object has the form `Surv(time, status) ~ terms`. Categorical variables has to be defined as `Surv(time, status) ~ factor(variable)`, restricted cubic spline variables as `Surv(time, status) ~ rcs(variable, 3)`. Interaction terms can be defined as `Surv(time, status) ~ variable1*variable2` or `Surv(time, status) ~ variable1 + variable2 + variable1:variable2`. All variables in the terms part have to be separated by a "+". If a formula object is used set predictors, `cat.predictors`, `spline.predictors` or `int.predictors` at the default value of `NULL`.

Value

An object of class `pmods` (multiply imputed models) from which the following objects can be extracted:

- `data` imputed datasets
- `RR_model` pooled model at each selection step
- `RR_model_final` final selected pooled model
- `multiarm` pooled p-values at each step according to pooling method
- `multiarm_final` pooled p-values at final step according to pooling method
- `multiarm_out` (only when `direction = "FW"`) pooled p-values of removed predictors
- `formula_step` formula object at each step
- `formula_final` formula object at final step
- `formula_initial` formula object at final step
- `predictors_in` predictors included at each selection step
- `predictors_out` predictors excluded at each step
- `impvar` name of variable used to distinguish imputed datasets

- `nimp` number of imputed datasets
- `status` name of the status variable
- `time` name of the time variable
- `method` selection method
- `p.crit` p-value selection criterium
- `call` function call
- `model_type` type of regression model used
- `direction` direction of predictor selection
- `predictors_final` names of predictors in final selection step
- `predictors_initial` names of predictors in start model
- `keep.predictors` names of predictors that were forced in the model

Vignettes

https://mwheymans.github.io/psfmi/articles/psfmi_CoxModels.html

Author(s)

Martijn Heymans, 2020

References

Eekhout I, van de Wiel MA, Heymans MW. Methods for significance testing of categorical covariates in logistic regression models after multiple imputation: power and applicability analysis. *BMC Med Res Methodol.* 2017;17(1):129.

Enders CK (2010). *Applied missing data analysis*. New York: The Guilford Press.

van de Wiel MA, Berkhof J, van Wieringen WN. Testing the prediction error difference between 2 predictors. *Biostatistics.* 2009;10:550-60.

Marshall A, Altman DG, Holder RL, Royston P. Combining estimates of interest in prognostic modelling studies after multiple imputation: current practice and guidelines. *BMC Med Res Methodol.* 2009;9:57.

Van Buuren S. (2018). *Flexible Imputation of Missing Data*. 2nd Edition. Chapman & Hall/CRC Interdisciplinary Statistics. Boca Raton.

EW. Steyerberg (2019). *Clinical Prediction MOdels. A Practical Approach to Development, Validation, and Updating* (2nd edition). Springer Nature Switzerland AG.

<http://missingdatasolutions.rbind.io/>

Examples

```
pool_coxr <- psfmi_coxr(formula = Surv(Time, Status) ~ Pain + Tampascale +
  Radiation + Radiation*Pain + Age + Duration + Previous,
  data=lbpmicox, p.crit = 0.05, direction="BW", nimp=5, impvar="Impnr",
  keep.predictors = "Radiation*Pain", method="D1")
```

```
pool_coxr$RR_model_final
```

psfmi_lm	<i>Pooling and Predictor selection function for backward or forward selection of Linear regression models across multiply imputed data.</i>
----------	---

Description

psfmi_lm Pooling and backward or forward selection of Linear regression models in multiply imputed data using selection methods RR, D1, D2 and MPR.

Usage

```
psfmi_lm(
  data,
  formula = NULL,
  nimp = 5,
  impvar = NULL,
  Outcome = NULL,
  predictors = NULL,
  cat.predictors = NULL,
  spline.predictors = NULL,
  int.predictors = NULL,
  keep.predictors = NULL,
  nknots = NULL,
  p.crit = 1,
  method = "RR",
  direction = NULL
)
```

Arguments

data	Data frame with stacked multiple imputed datasets. The original dataset that contains missing values must be excluded from the dataset. The imputed datasets must be distinguished by an imputation variable, specified under impvar, and starting by 1.
formula	A formula object to specify the model as normally used by glm. See under "Details" and "Examples" how these can be specified. If a formula object is used set predictors, cat.predictors, spline.predictors or int.predictors at the default value of NULL.
nimp	A numerical scalar. Number of imputed datasets. Default is 5.
impvar	A character vector. Name of the variable that distinguishes the imputed datasets.
Outcome	Character vector containing the name of the continuous outcome variable.
predictors	Character vector with the names of the predictor variables. At least one predictor variable has to be defined. Give predictors unique names and do not use predictor name combinations with numbers as, age2, gender10, etc.

<code>cat.predictors</code>	A single string or a vector of strings to define the categorical variables. Default is NULL categorical predictors.
<code>spline.predictors</code>	A single string or a vector of strings to define the (restricted cubic) spline variables. Default is NULL spline predictors. See details.
<code>int.predictors</code>	A single string or a vector of strings with the names of the variables that form an interaction pair, separated by a “:” symbol.
<code>keep.predictors</code>	A single string or a vector of strings including the variables that are forced in the model during predictor selection. All type of variables are allowed.
<code>nknots</code>	A numerical vector that defines the number of knots for each spline predictor separately.
<code>p.crit</code>	A numerical scalar. P-value selection criterium. A value of 1 provides the pooled model without selection.
<code>method</code>	A character vector to indicate the pooling method for p-values to pool the total model or used during predictor selection. This can be "RR", "D1", "D2", "D3" or "MPR". See details for more information. Default is "RR".
<code>direction</code>	The direction of predictor selection, "BW" means backward selection and "FW" means forward selection.

Details

The basic pooling procedure to derive pooled coefficients, standard errors, 95 confidence intervals and p-values is Rubin’s Rules (RR). However, RR is only possible when the model included continuous or dichotomous variables. Specific procedures are available when the model also included categorical (> 2 categories) or restricted cubic spline variables. These pooling methods are: “D1” is pooling of the total covariance matrix, “D2” is pooling of Chi-square values and “MPR” is pooling of median p-values (MPR rule). Spline regression coefficients are defined by using the `rcs` function for restricted cubic splines of the `rms` package. A minimum number of 3 knots as defined under `knots` is required.

A typical formula object has the form `Outcome ~ terms`. Categorical variables has to be defined as `Outcome ~ factor(variable)`, restricted cubic spline variables as `Outcome ~ rcs(variable, 3)`. Interaction terms can be defined as `Outcome ~ variable1*variable2` or `Outcome ~ variable1 + variable2 + variable1:variable2`. All variables in the terms part have to be separated by a "+". If a formula object is used set predictors, `cat.predictors`, `spline.predictors` or `int.predictors` at the default value of NULL.

Value

An object of class `pmods` (multiply imputed models) from which the following objects can be extracted:

- `data` imputed datasets
- `RR_model` pooled model at each selection step
- `RR_model_final` final selected pooled model
- `multiparm` pooled p-values at each step according to pooling method

- `multiparm_final` pooled p-values at final step according to pooling method
- `multiparm_out` (only when `direction = "FW"`) pooled p-values of removed predictors
- `formula_step` formula object at each step
- `formula_final` formula object at final step
- `formula_initial` formula object at final step
- `predictors_in` predictors included at each selection step
- `predictors_out` predictors excluded at each step
- `impvar` name of variable used to distinguish imputed datasets
- `nimp` number of imputed datasets
- Outcome name of the outcome variable
- `method` selection method
- `p.crit` p-value selection criterium
- `call` function call
- `model_type` type of regression model used
- `direction` direction of predictor selection
- `predictors_final` names of predictors in final selection step
- `predictors_initial` names of predictors in start model
- `keep.predictors` names of predictors that were forced in the model

Author(s)

Martijn Heymans, 2021

References

- Enders CK (2010). Applied missing data analysis. New York: The Guilford Press.
- van de Wiel MA, Berkhof J, van Wieringen WN. Testing the prediction error difference between 2 predictors. *Biostatistics*. 2009;10:550-60.
- Marshall A, Altman DG, Holder RL, Royston P. Combining estimates of interest in prognostic modelling studies after multiple imputation: current practice and guidelines. *BMC Med Res Methodol*. 2009;9:57.
- Van Buuren S. (2018). Flexible Imputation of Missing Data. 2nd Edition. Chapman & Hall/CRC Interdisciplinary Statistics. Boca Raton.
- EW. Steyerberg (2019). Clinical Prediction MOdels. A Practical Approach to Development, Validation, and Updating (2nd edition). Springer Nature Switzerland AG.
- <http://missingdatasolutions.rbind.io/>

Examples

```
pool_lm <- psfmi_lm(data=lbpmlr, formula = Pain ~ factor(Satisfaction) +
  rcs(Tampascale,3) + Radiation +
  Radiation*factor(Satisfaction) + Age + Duration + BMI,
  p.crit = 0.05, direction="FW", nimp=5, impvar="Impnr",
  keep.predictors = c("Radiation*factor(Satisfaction)", "Age"), method="D1")

pool_lm$RR_model_final
```

psfmi_lr

Pooling and Predictor selection function for backward or forward selection of Logistic regression models across multiply imputed data.

Description

psfmi_lr Pooling and backward or forward selection of Logistic regression models across multiply imputed data using selection methods RR, D1, D2, D3, D4 and MPR.

Usage

```
psfmi_lr(
  data,
  formula = NULL,
  nimp = 5,
  impvar = NULL,
  Outcome = NULL,
  predictors = NULL,
  cat.predictors = NULL,
  spline.predictors = NULL,
  int.predictors = NULL,
  keep.predictors = NULL,
  nknots = NULL,
  p.crit = 1,
  method = "RR",
  direction = NULL
)
```

Arguments

data	Data frame with stacked multiple imputed datasets. The original dataset that contains missing values must be excluded from the dataset. The imputed datasets must be distinguished by an imputation variable, specified under impvar, and starting by 1.
formula	A formula object to specify the model as normally used by glm. See under "Details" and "Examples" how these can be specified. If a formula object is used set predictors, cat.predictors, spline.predictors or int.predictors at the default value of NULL.

nimp	A numerical scalar. Number of imputed datasets. Default is 5.
impvar	A character vector. Name of the variable that distinguishes the imputed datasets.
Outcome	Character vector containing the name of the outcome variable.
predictors	Character vector with the names of the predictor variables. At least one predictor variable has to be defined. Give predictors unique names and do not use predictor name combinations with numbers as, age2, gender10, etc.
cat.predictors	A single string or a vector of strings to define the categorical variables. Default is NULL categorical predictors.
spline.predictors	A single string or a vector of strings to define the (restricted cubic) spline variables. Default is NULL spline predictors. See details.
int.predictors	A single string or a vector of strings with the names of the variables that form an interaction pair, separated by a ":" symbol.
keep.predictors	A single string or a vector of strings including the variables that are forced in the model during predictor selection. All type of variables are allowed.
nknots	A numerical vector that defines the number of knots for each spline predictor separately.
p.crit	A numerical scalar. P-value selection criterium. A value of 1 provides the pooled model without selection.
method	A character vector to indicate the pooling method for p-values to pool the total model or used during predictor selection. This can be "RR", "D1", "D2", "D3", "D4", or "MPR". See details for more information. Default is "RR".
direction	The direction of predictor selection, "BW" means backward selection and "FW" means forward selection.

Details

The basic pooling procedure to derive pooled coefficients, standard errors, 95 confidence intervals and p-values is Rubin's Rules (RR). However, RR is only possible when the model included continuous or dichotomous variables. Specific procedures are available when the model also included categorical (> 2 categories) or restricted cubic spline variables. These pooling methods are: "D1" is pooling of the total covariance matrix, "D2" is pooling of Chi-square values, "D3" and "D4" is pooling Likelihood ratio statistics (method of Meng and Rubin) and "MPR" is pooling of median p-values (MPR rule). Spline regression coefficients are defined by using the rcs function for restricted cubic splines of the rms package. A minimum number of 3 knots as defined under knots is required.

A typical formula object has the form Outcome ~ terms. Categorical variables has to be defined as Outcome ~ factor(variable), restricted cubic spline variables as Outcome ~ rcs(variable, 3). Interaction terms can be defined as Outcome ~ variable1*variable2 or Outcome ~ variable1 + variable2 + variable1:variable2. All variables in the terms part have to be separated by a "+". If a formula object is used set predictors, cat.predictors, spline.predictors or int.predictors at the default value of NULL.

Value

An object of class `pmods` (multiply imputed models) from which the following objects can be extracted:

- `data` imputed datasets
- `RR_model` pooled model at each selection step
- `RR_model_final` final selected pooled model
- `multiarm` pooled p-values at each step according to pooling method
- `multiarm_final` pooled p-values at final step according to pooling method
- `multiarm_out` (only when `direction = "FW"`) pooled p-values of removed predictors
- `formula_step` formula object at each step
- `formula_final` formula object at final step
- `formula_initial` formula object at final step
- `predictors_in` predictors included at each selection step
- `predictors_out` predictors excluded at each step
- `impvar` name of variable used to distinguish imputed datasets
- `nimp` number of imputed datasets
- Outcome name of the outcome variable
- `method` selection method
- `p.crit` p-value selection criterium
- `call` function call
- `model_type` type of regression model used
- `direction` direction of predictor selection
- `predictors_final` names of predictors in final selection step
- `predictors_initial` names of predictors in start model
- `keep.predictors` names of predictors that were forced in the model

Vignettes

https://mwheymans.github.io/psfmi/articles/psfmi_LogisticModels.html

Author(s)

Martijn Heymans, 2020

References

Eekhout I, van de Wiel MA, Heymans MW. Methods for significance testing of categorical covariates in logistic regression models after multiple imputation: power and applicability analysis. *BMC Med Res Methodol.* 2017;17(1):129.

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Meng X-L, Rubin DB. Performing likelihood ratio tests with multiply-imputed data sets. *Biometrika*.1992;79:103-11.

van de Wiel MA, Berkhof J, van Wieringen WN. Testing the prediction error difference between 2 predictors. *Biostatistics*. 2009;10:550-60.

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Van Buuren S. (2018). *Flexible Imputation of Missing Data*. 2nd Edition. Chapman & Hall/CRC Interdisciplinary Statistics. Boca Raton.

EW. Steyerberg (2019). *Clinical Prediction MOdels. A Practical Approach to Development, Validation, and Updating* (2nd edition). Springer Nature Switzerland AG.

<http://missingdatasolutions.rbind.io/>

Examples

```
pool_lr <- psfmi_lr(data=lbpmlr, formula = Chronic ~ Pain +
  factor(Satisfaction) + rcs(Tampascale,3) + Radiation +
  Radiation*factor(Satisfaction) + Age + Duration + BMI,
  p.crit = 0.05, direction="FW", nimp=5, impvar="Impnr",
  keep.predictors = c("Radiation*factor(Satisfaction)", "Age"), method="D1")
```

```
pool_lr$RR_model_final
```

psfmi_mm

Pooling and Predictor selection function for multilevel models in multiply imputed datasets

Description

psfmi_mm Pooling and backward selection for 2 level (generalized) linear mixed models in multiply imputed datasets using different selection methods.

Usage

```
psfmi_mm(
  data,
  nimp = 5,
  impvar = NULL,
  clusvar = NULL,
  Outcome,
  predictors = NULL,
  random.eff = NULL,
  family = "linear",
  p.crit = 1,
  cat.predictors = NULL,
```

```

    spline.predictors = NULL,
    int.predictors = NULL,
    keep.predictors = NULL,
    nknots = NULL,
    method = "RR",
    print.method = FALSE
)

```

Arguments

<code>data</code>	Data frame with stacked multiple imputed datasets. The original dataset that contains missing values must be excluded from the dataset. The imputed datasets must be distinguished by an imputation variable, specified under <code>impvar</code> , and starting by 1 and the clusters should be distinguished by a cluster variable, specified under <code>clusvar</code> .
<code>nimp</code>	A numerical scalar. Number of imputed datasets. Default is 5.
<code>impvar</code>	A character vector. Name of the variable that distinguishes the imputed datasets.
<code>clusvar</code>	A character vector. Name of the variable that distinguishes the clusters.
<code>Outcome</code>	Character vector containing the name of the outcome variable.
<code>predictors</code>	Character vector with the names of the predictor variables. At least one predictor variable has to be defined.
<code>random.eff</code>	Character vector to specify the random effects as used by the <code>lmer</code> and <code>glmer</code> functions of the <code>lme4</code> package.
<code>family</code>	Character vector to specify the type of model, "linear" is used to call the <code>lmer</code> function and "binomial" is used to call the <code>glmer</code> function of the <code>lme4</code> package. See details for more information.
<code>p.crit</code>	A numerical scalar. P-value selection criterium. A value of 1 provides the pooled model without selection.
<code>cat.predictors</code>	A single string or a vector of strings to define the categorical variables. Default is NULL categorical predictors.
<code>spline.predictors</code>	A single string or a vector of strings to define the (restricted cubic) spline variables. Default is NULL spline predictors. See details.
<code>int.predictors</code>	A single string or a vector of strings with the names of the variables that form an interaction pair, separated by a ":" symbol.
<code>keep.predictors</code>	A single string or a vector of strings including the variables that are forced in the model during predictor selection. Categorical and interaction variables are allowed.
<code>nknots</code>	A numerical vector that defines the number of knots for each spline predictor separately.
<code>method</code>	A character vector to indicate the pooling method for p-values to pool the total model or used during predictor selection. This can be "D1", "D2", "D3" or "MPR". See details for more information.

`print.method` logical vector. If TRUE full matrix with p-values of all variables according to chosen method (under `method`) is shown. If FALSE (default) p-value for categorical variables according to `method` are shown and for continuous and dichotomous predictors Rubin's Rules are used.

Details

The basic pooling procedure to derive pooled coefficients, standard errors, 95 confidence intervals and p-values is Rubin's Rules (RR). Specific procedures are available to derive pooled p-values for categorical (> 2 categories) and spline variables. `print.method` allows to choose between the pooling methods: D1, D2 and D3 and MPR for pooling of median p-values (MPR rule). The D1, D2 and D3 methods are called from the package `mitml`. For Logistic multilevel models (that are estimated using the `glmer` function), the D3 method is not yet available. Spline regression coefficients are defined by using the `rcs` function for restricted cubic splines of the `rms` package. A minimum number of 3 knots as defined under `knots` is required.

Value

An object of class `smodsmi` (selected models in multiply imputed datasets) from which the following objects can be extracted: imputed datasets as `data`, selected pooled model as `RR_model`, pooled p-values according to pooling method as `multiparm`, random effects as `random.eff`, predictors included at each selection step as `predictors_in`, predictors excluded at each step as `predictors_out`, and family, `impvar`, `clusvar`, `nimp`, `Outcome`, `method`, `p.crit`, `predictors`, `cat.predictors`, `keep.predictors`, `int.predictors`, `spline.predictors`, `knots`, `print.method`, `model_type`, `call`, `predictors_final` for names of predictors in final step and `fit.formula` is the regression formula of start model.

References

- Eekhout I, van de Wiel MA, Heymans MW. Methods for significance testing of categorical covariates in logistic regression models after multiple imputation: power and applicability analysis. *BMC Med Res Methodol.* 2017;17(1):129.
- Enders CK (2010). *Applied missing data analysis*. New York: The Guilford Press.
- Meng X-L, Rubin DB. Performing likelihood ratio tests with multiply-imputed data sets. *Biometrika.* 1992;79:103-11.
- van de Wiel MA, Berkhof J, van Wieringen WN. Testing the prediction error difference between 2 predictors. *Biostatistics.* 2009;10:550-60.
- mitml package <https://cran.r-project.org/web/packages/mitml/index.html>
- Van Buuren S. (2018). *Flexible Imputation of Missing Data*. 2nd Edition. Chapman & Hall/CRC Interdisciplinary Statistics. Boca Raton.
- <http://missingdatasolutions.rbind.io/>

Examples

```
## Not run:
pool_mm <- psfmi_mm(data=ipdna_md, nimp=5, impvar=".imp", family="linear",
predictors=c("gender", "afib", "sbp"), clusvar = "centre",
```

```

random.eff="( 1 | centre)", Outcome="dbp", cat.predictors = "bmi_cat",
p.crit=0.15, method="D1", print.method = FALSE)
pool_mm$RR_Model
pool_mm$multiparm

## End(Not run)

```

psfmi_mm_multiparm *Multiparameter pooling methods called by psfmi_mm*

Description

psfmi_mm_multiparm Function to pool according to D1, D2 and D3 methods

Usage

```

psfmi_mm_multiparm(
  data,
  nimp,
  impvar,
  Outcome,
  P,
  p.crit,
  family,
  random.eff,
  method,
  print.method
)

```

Arguments

data	Data frame with stacked multiple imputed datasets. The original dataset that contains missing values must be excluded from the dataset. The imputed datasets must be distinguished by an imputation variable, specified under impvar, and starting by 1 and the clusters should be distinguished by a cluster variable, specified under clusvar.
nimp	A numerical scalar. Number of imputed datasets. Default is 5.
impvar	A character vector. Name of the variable that distinguishes the imputed datasets.
Outcome	Character vector containing the name of the outcome variable.
P	Character vector with the names of the predictor variables. At least one predictor variable has to be defined.
p.crit	A numerical scalar. P-value selection criterium. A value of 1 provides the pooled model without selection.
family	Character vector to specify the type of model, "linear" is used to call the lmer function and "binomial" is used to call the glmer function of the lme4 package. See details for more information.

random.eff	Character vector to specify the random effects as used by the lmer and glmer functions of the lme4 package.
method	A character vector to indicate the pooling method for p-values to pool the total model or used during predictor selection. This can be "D1", "D2", "D3" or "MPR". See details for more information.
print.method	logical vector. If TRUE full matrix with p-values of all variables according to chosen method (under method) is shown. If FALSE (default) p-value for categorical variables according to method are shown and for continuous and dichotomous predictors Rubin's Rules are used.

Examples

```
## Not run:
psfmi_mm_multiparm(data=ipdna_md, nimp=5, impvar=".imp", family="linear",
P=c("gender", "bnp", "dbp", "lvef", "bmi_cat"),
random.eff="( 1 | centre)", Outcome="sbp",
p.crit=0.05, method="D1", print.method = FALSE)

## End(Not run)
```

psfmi_perform	<i>Internal validation and performance of logistic prediction models across Multiply Imputed datasets</i>
---------------	---

Description

psfmi_perform Evaluate Performance of logistic regression models selected with the psfmi_lr function of the psfmi package by using cross-validation or bootstrapping.

Usage

```
psfmi_perform(
  pobj,
  val_method = NULL,
  data_orig = NULL,
  int_val = TRUE,
  nboot = 10,
  folds = 3,
  nimp_cv = 5,
  nimp_mice = 5,
  p.crit = 1,
  BW = FALSE,
  direction = NULL,
  cv_naive_appt = FALSE,
  cal.plot = FALSE,
```

```

    plot.method = "mean",
    groups_cal = 5,
    miceImp,
    ...
)

```

Arguments

pobj	An object of class pmods (pooled models), produced by a previous call to psfmi_lr.
val_method	Method for internal validation. MI_boot for first Multiple Imputation and then bootstrapping in each imputed dataset and boot_MI for first bootstrapping and then multiple imputation in each bootstrap sample, and cv_MI, cv_MI_RR and MI_cv_naive for the combinations of cross-validation and multiple imputation. To use cv_MI, cv_MI_RR and boot_MI, data_orig has to be specified. See details for more information.
data_orig	dataframe of original dataset that contains missing data for methods cv_MI, cv_MI_RR and boot_MI.
int_val	If TRUE internal validation is conducted using bootstrapping or cross-validation. Default is TRUE. If FALSE only apparent performance measures are calculated.
nboot	The number of bootstrap resamples, default is 10. Used for methods boot_MI and MI_boot.
fold	The number of folds, default is 3. Used for methods cv_MI, cv_MI_RR and MI_cv_naive.
nimp_cv	Numerical scalar. Number of (multiple) imputation runs for method cv_MI.
nimp_mice	Numerical scalar. Number of imputed datasets for method cv_MI_RR and boot_MI. When not defined, the number of multiply imputed datasets is used of the previous call to the function psfmi_lr.
p.crit	A numerical scalar. P-value selection criterium used for backward or forward selection during validation. When set at 1, pooling and internal validation is done without backward selection.
BW	Only used for methods cv_MI, cv_MI_RR and MI_cv_naive. If TRUE backward selection is conducted within cross-validation. Default is FALSE.
direction	Can be used together with val_methods boot_MI and MI_boot. The direction of predictor selection, "BW" is for backward selection and "FW" for forward selection.
cv_naive_appt	Can be used in combination with val_method MI_cv_naive. Default is TRUE for showing the cross-validation apparent (train) and test results. Set to FALSE to only give test results.
cal.plot	If TRUE a calibration plot is generated. Default is FALSE. Can be used in combination with int_val = FALSE.
plot.method	If "mean" one calibration plot is generated, first taking the mean of the linear predictor across the multiply imputed datasets (default), if "individual" the calibration plot of each imputed dataset is plotted, if "overlay" calibration plots from each imputed datasets are plotted in one figure.

groups_cal	A numerical scalar. Number of groups used on the calibration plot and. for the Hosmer and Lemeshow test. Default is 10. If the range of predicted probabilities. is low, less than 10 groups can be chosen, but not < 3.
miceImp	Wrapper function around the mice function.
...	Arguments as predictorMatrix, seed, maxit, etc that can be adjusted for the mice function. To be used in combination with validation methods cv_MI, cv_MI_RR and MI_boot. For method cv_MI the number of imputed datasets is fixed at 1 and cannot be changed.

Details

For internal validation five methods can be used, cv_MI, cv_MI_RR, MI_cv_naive, MI_boot and boot_MI. Method cv_MI uses imputation within each cross-validation fold definition. By repeating this in several imputation runs, multiply imputed datasets are generated. Method cv_MI_RR uses multiple imputation within the cross-validation definition. MI_cv_naive, applies cross-validation within each imputed dataset. MI_boot draws for each bootstrap step the same cases in all imputed datasets. With boot_MI first bootstrap samples are drawn from the original dataset with missing values and then multiple imputation is applied. For multiple imputation the mice function from the mice package is used. It is recommended to use a minimum of 100 imputation runs for method cv_MI or 100 bootstrap samples for method boot_MI or MI_boot. Methods cv_MI, cv_MI_RR and MI_cv_naive can be combined with backward selection during cross-validation and with methods boot_MI and MI_boot, backward and forward selection can be used. For methods cv_MI and cv_MI_RR the outcome in the original dataset has to be complete.

Value

A psfmi_perform object from which the following objects can be extracted: res_boot, result of pooled performance (in multiply imputed datasets) at each bootstrap step of ROC app (pooled ROC), ROC test (pooled ROC after bootstrap model is applied in original multiply imputed datasets), same for R2 app (Nagelkerke's R2), R2 test, Scaled Brier app and Scaled Brier test. Information is also provided about testing the Calibration slope at each bootstrap step as interc test and Slope test. The performance measures are pooled by a call to the function pool_performance. Another object that can be extracted is intval, with information of the AUC, R2, Scaled Brier score and Calibration slope averaged over the bootstrap samples, in terms of: Orig (original datasets), Apparent (models applied in bootstrap samples), Test (bootstrap models are applied in original datasets), Optimism (difference between apparent and test) and Corrected (original corrected for optimism).

Vignettes

- [MI and Cross-validation - Method cv_MI](#)
- [MI and Cross-validation - Method cv_MI_RR](#)
- [MI and Cross-validation - Method MI_cv_naive](#)
- [MI and Bootstrapping - Method boot_MI](#)
- [MI and Bootstrapping - Method MI_boot](#)

Author(s)

Martijn Heymans, 2020

References

- Heymans MW, van Buuren S, Knol DL, van Mechelen W, de Vet HC. Variable selection under multiple imputation using the bootstrap in a prognostic study. *BMC Med Res Methodol.* 2007(13);7:33.
- F. Harrell. *Regression Modeling Strategies. With Applications to Linear Models, Logistic and Ordinal Regression, and Survival Analysis* (2nd edition). Springer, New York, NY, 2015.
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- EW. Steyerberg (2019). *Clinical Prediction MOdels. A Practical Approach to Development, Validation, and Updating* (2nd edition). Springer Nature Switzerland AG.
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psfmi_stab

Function to evaluate bootstrap predictor and model stability in multiply imputed datasets.

Description

psfmi_stab Stability analysis of predictors and prediction models selected with the psfmi_lr, psfmi_coxr or psfmi_mm functions of the psfmi package.

Usage

```
psfmi_stab(
  pobj,
  boot_method = NULL,
  nboot = 20,
  p.crit = 0.05,
  start_model = TRUE,
  direction = NULL
)
```

Arguments

- pobj** An object of class pmods (pooled models), produced by a previous call to psfmi_lr, psfmi_coxr or psfmi_mm.
- boot_method** A single string to define the bootstrap method. Use "single" after a call to psfmi_lr and psfmi_coxr and "cluster" after a call to psfmi_mm.

nboot	A numerical scalar. Number of bootstrap samples to evaluate the stability. Default is 20.
p.crit	A numerical scalar. Used as P-value selection criterium during bootstrap model selection.
start_model	If TRUE the bootstrap evaluation takes place from the start model of object pobj, if FALSE the final model is used for the evaluation.
direction	The direction of predictor selection, "BW" for backward selection and "FW" for forward selection. #'

Details

The function evaluates predictor selection frequency in stratified or cluster bootstrap samples. The stratification factor is the variable that separates the imputed datasets. The same bootstrap cases are drawn in each bootstrap sample. It uses as input an object of class pmods as a result of a previous call to the psfmi_lr, psfmi_coxr or psfmi_mm functions. In combination with the psfmi_mm function a cluster bootstrap method is used where bootstrapping is used on the level of the clusters only (and not also within the clusters).

Value

A psfmi_stab object from which the following objects can be extracted: bootstrap inclusion (selection) frequency of each predictor bif, total number each predictor is included in the bootstrap samples as bif_total, percentage a predictor is selected in each bootstrap sample as bif_perc and number of times a prediction model is selected in the bootstrap samples as model_stab.

Vignettes

https://mwheymans.github.io/psfmi/articles/psfmi_StabilityAnalysis.html

References

- Heymans MW, van Buuren S. et al. Variable selection under multiple imputation using the bootstrap in a prognostic study. *BMC Med Res Methodol.* 2007;13:7-33.
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- Heinze G, Wallisch C, Dunkler D. Variable selection - A review and recommendations for the practicing statistician. *Biom J.* 2018;60(3):431-449.
- <http://missingdatasolutions.rbind.io/>

Examples

```

pool_lr <- psfmi_coxr(formula = Surv(Time, Status) ~ Pain + factor(Satisfaction) +
  rcs(Tampascale,3) + Radiation + Radiation*factor(Satisfaction) + Age + Duration +
  Previous + Radiation*rcs(Tampascale, 3), data=lbpmicox, p.crit = 0.157, direction="FW",
  nimp=5, impvar="Impnr", keep.predictors = NULL, method="D1")

pool_lr$RR_Model
pool_lr$multiparm

## Not run:
stab_res <- psfmi_stab(pool_lr, direction="FW", start_model = TRUE,
  boot_method = "single", nboot=20, p.crit=0.05)
stab_res$bif
stab_res$bif_perc
stab_res$model_stab

## End(Not run)

```

psfmi_validate

*Internal validation and performance of logistic prediction models
across Multiply Imputed datasets*

Description

psfmi_validate Evaluate Performance of logistic regression models selected with the psfmi_lr function of the psfmi package by using cross-validation or bootstrapping.

Usage

```

psfmi_validate(
  pobj,
  val_method = NULL,
  data_orig = NULL,
  int_val = TRUE,
  nboot = 10,
  folds = 3,
  nimp_cv = 5,
  nimp_mice = 5,
  p.crit = 1,
  BW = FALSE,
  direction = NULL,
  cv_naive_appt = FALSE,
  cal.plot = FALSE,
  plot.method = "mean",
  groups_cal = 5,
  miceImp,
  ...
)

```

Arguments

<code>pobj</code>	An object of class <code>pmods</code> (pooled models), produced by a previous call to <code>psfmi_lr</code> .
<code>val_method</code>	Method for internal validation. <code>MI_boot</code> for first Multiple Imputation and then bootstrapping in each imputed dataset and <code>boot_MI</code> for first bootstrapping and then multiple imputation in each bootstrap sample, and <code>cv_MI</code> , <code>cv_MI_RR</code> and <code>MI_cv_naive</code> for the combinations of cross-validation and multiple imputation. To use <code>cv_MI</code> , <code>cv_MI_RR</code> and <code>boot_MI</code> , <code>data_orig</code> has to be specified. See details for more information.
<code>data_orig</code>	dataframe of original dataset that contains missing data for methods <code>cv_MI</code> , <code>cv_MI_RR</code> and <code>boot_MI</code> .
<code>int_val</code>	If TRUE internal validation is conducted using bootstrapping or cross-validation. Default is TRUE. If FALSE only apparent performance measures are calculated.
<code>nboot</code>	The number of bootstrap resamples, default is 10. Used for methods <code>boot_MI</code> and <code>MI_boot</code> .
<code>fold</code>	The number of folds, default is 3. Used for methods <code>cv_MI</code> , <code>cv_MI_RR</code> and <code>MI_cv_naive</code> .
<code>nimp_cv</code>	Numerical scalar. Number of (multiple) imputation runs for method <code>cv_MI</code> .
<code>nimp_mice</code>	Numerical scalar. Number of imputed datasets for method <code>cv_MI_RR</code> and <code>boot_MI</code> . When not defined, the number of multiply imputed datasets is used of the previous call to the function <code>psfmi_lr</code> .
<code>p.crit</code>	A numerical scalar. P-value selection criterium used for backward or forward selection during validation. When set at 1, pooling and internal validation is done without backward selection.
<code>BW</code>	Only used for methods <code>cv_MI</code> , <code>cv_MI_RR</code> and <code>MI_cv_naive</code> . If TRUE backward selection is conducted within cross-validation. Default is FALSE.
<code>direction</code>	Can be used together with <code>val_methods</code> <code>boot_MI</code> and <code>MI_boot</code> . The direction of predictor selection, "BW" is for backward selection and "FW" for forward selection.
<code>cv_naive_appt</code>	Can be used in combination with <code>val_method</code> <code>MI_cv_naive</code> . Default is TRUE for showing the cross-validation apparent (train) and test results. Set to FALSE to only give test results.
<code>cal.plot</code>	If TRUE a calibration plot is generated. Default is FALSE. Can be used in combination with <code>int_val = FALSE</code> .
<code>plot.method</code>	If "mean" one calibration plot is generated, first taking the mean of the linear predictor across the multiply imputed datasets (default), if "individual" the calibration plot of each imputed dataset is plotted, if "overlay" calibration plots from each imputed datasets are plotted in one figure.
<code>groups_cal</code>	A numerical scalar. Number of groups used on the calibration plot and. for the Hosmer and Lemeshow test. Default is 10. If the range of predicted probabilities. is low, less than 10 groups can be chosen, but not < 3.
<code>miceImp</code>	Wrapper function around the <code>mice</code> function.
<code>...</code>	Arguments as <code>predictorMatrix</code> , <code>seed</code> , <code>maxit</code> , etc that can be adjusted for the <code>mice</code> function. To be used in combination with validation methods <code>cv_MI</code> , <code>cv_MI_RR</code> and <code>MI_boot</code> . For method <code>cv_MI</code> the number of imputed datasets is fixed at 1 and cannot be changed.

Details

For internal validation five methods can be used, `cv_MI`, `cv_MI_RR`, `MI_cv_naive`, `MI_boot` and `boot_MI`. Method `cv_MI` uses imputation within each cross-validation fold definition. By repeating this in several imputation runs, multiply imputed datasets are generated. Method `cv_MI_RR` uses multiple imputation within the cross-validation definition. `MI_cv_naive`, applies cross-validation within each imputed dataset. `MI_boot` draws for each bootstrap step the same cases in all imputed datasets. With `boot_MI` first bootstrap samples are drawn from the original dataset with missing values and then multiple imputation is applied. For multiple imputation the `mice` function from the `mice` package is used. It is recommended to use a minimum of 100 imputation runs for method `cv_MI` or 100 bootstrap samples for method `boot_MI` or `MI_boot`. Methods `cv_MI`, `cv_MI_RR` and `MI_cv_naive` can be combined with backward selection during cross-validation and with methods `boot_MI` and `MI_boot`, backward and forward selection can be used. For methods `cv_MI` and `cv_MI_RR` the outcome in the original dataset has to be complete.

Value

A `psfmi_perform` object from which the following objects can be extracted: `res_boot`, result of pooled performance (in multiply imputed datasets) at each bootstrap step of ROC app (pooled ROC), ROC test (pooled ROC after bootstrap model is applied in original multiply imputed datasets), same for R2 app (Nagelkerke's R2), R2 test, Scaled Brier app and Scaled Brier test. Information is also provided about testing the Calibration slope at each bootstrap step as `interc` test and `Slope` test. The performance measures are pooled by a call to the function `pool_performance`. Another object that can be extracted is `intval`, with information of the AUC, R2, Scaled Brier score and Calibration slope averaged over the bootstrap samples, in terms of: `Orig` (original datasets), `Apparent` (models applied in bootstrap samples), `Test` (bootstrap models are applied in original datasets), `Optimism` (difference between apparent and test) and `Corrected` (original corrected for optimism).

Vignettes

- [MI and Cross-validation - Method cv_MI](#)
- [MI and Cross-validation - Method cv_MI_RR](#)
- [MI and Cross-validation - Method MI_cv_naive](#)
- [MI and Bootstrapping - Method boot_MI](#)
- [MI and Bootstrapping - Method MI_boot](#)

Author(s)

Martijn Heymans, 2020

References

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- Van Buuren S. (2018). *Flexible Imputation of Missing Data*. 2nd Edition. Chapman & Hall/CRC Interdisciplinary Statistics. Boca Raton.

Harel, O. (2009). The estimation of R2 and adjusted R2 in incomplete data sets using multiple imputation. *Journal of Applied Statistics*, 36(10), 1109-1118.

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Wahl S, Boulesteix AL, Zierer A, Thorand B, van de Wiel MA. Assessment of predictive performance in incomplete data by combining internal validation and multiple imputation. *BMC Med Res Methodol*. 2016;16(1):144.

EW. Steyerberg (2019). *Clinical Prediction MOdels. A Practical Approach to Development, Validation, and Updating* (2nd edition). Springer Nature Switzerland AG.

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Examples

```
pool_lr <- psfmi_lr(data=lbpmlr, formula = Chronic ~ Pain + JobDemands + rcs(Tampascale, 3) +
  factor(Satisfaction) + Smoking, p.crit = 1, direction="FW",
  nimp=5, impvar="Impnr", method="D1")

pool_lr$RR_model

res_perf <- psfmi_validate(pool_lr, val_method = "cv_MI", data_orig = lbp_orig, folds=3,
  nimp_cv = 2, p.crit=0.05, BW=TRUE, miceImp = miceImp, printFlag = FALSE)

res_perf

## Not run:
set.seed(200)
res_val <- psfmi_validate(pobj, val_method = "boot_MI", data_orig = lbp_orig, nboot = 5,
  p.crit=0.05, BW=TRUE, miceImp = miceImp, nimp_mice = 5, printFlag = FALSE, direction = "FW")

res_val$stats_val

## End(Not run)
```

rsq_nagel

Nagelkerke's R-square calculation for logistic regression / glm models

Description

Nagelkerke's R-square calculation for logistic regression / glm models

Usage

```
rsq_nagel(fitobj)
```

Arguments

fitobj a logistic regression model object of "glm"

Value

The value for the explained variance.

Author(s)

Martijn Heymans, 2020

See Also

[psfmi_perform](#), [pool_performance](#)

rsq_surv

R-square calculation for Cox regression models

Description

R-square calculation for Cox regression models

Usage

```
rsq_surv(fitobj)
```

Arguments

`fitobj` a Cox regression model object of "coxph"

Value

The value for the explained variance.

Author(s)

Martijn Heymans, 2021

References

F. Harrell. Regression Modeling Strategies. With Applications to Linear Models, Logistic and Ordinal Regression, and Survival Analysis. 2nd Edition. Springer, New York, NY, 2015.

See Also

[pool_performance](#)

sbp_age

Dataset with blood pressure measurements

Description

Dataset with blood pressure measurements

Usage

```
data(sbp_age)
```

Format

A data frame with 30 observations on the following 3 variables.

pat_id continuous

sbp continuous: systolic blood pressure

age continuous: age (years)

Examples

```
data(sbp_age)
## maybe str(sbp_age)
```

sbp_qas

Dataset with blood pressure measurements

Description

Dataset with blood pressure measurements

Usage

```
data(sbp_qas)
```

Format

A data frame with 32 observations on the following 5 variables.

pat_id continuous

sbp continuous: systolic blood pressure

bmi continuous: body mass index

age continuous: age (years)

smk dichotomous: 0 = no, 1 = yes

Examples

```
data(sbp_qas)
## maybe str(sbp_qas)
```

scaled_brier	<i>Calculates the scaled Brier score</i>
--------------	--

Description

Calculates the scaled Brier score

Usage

```
scaled_brier(obs, pred)
```

Arguments

obs	Observed outcomes.
pred	Predicted outcomes in the form of probabilities.

Value

The value for the scaled Brier score.

Author(s)

Martijn Heymans, 2020

See Also

[psfmi_perform](#), [pool_performance](#)

smoking	<i>Survival data about smoking</i>
---------	------------------------------------

Description

Survival data about smoking

Usage

```
data(smoking)
```

Format

A data frame with 20 observations on the following 3 variables.

smoking dichotomous: 1=yes, 0=no

time continuous: Survival time in years

death dichotomous: Status at end of study

Examples

```
data(smoking)
## maybe str(smoking)
```

weight

Dataset of persons from the The Amsterdam Growth and Health Longitudinal Study (AGHLS)

Description

Dataset of persons from the The Amsterdam Growth and Health Longitudinal Study (AGHLS)

Usage

```
data(weight)
```

Format

A data frame with 450 observations on the following 7 variables.

ID continuous

SBP continuous: Systolic Blood Pressure

LDL continuous: Cholesterol

Glucose continuous

HDL continuous: Cholesterol

Gender dichotomous: 1=male, 0=female

Weight continuous: bodyweight

Examples

```
data(weight)
## maybe str(weight)
```

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