

Package ‘psych’

January 13, 2019

Version 1.8.12

Date 2018-12-31

Title Procedures for Psychological, Psychometric, and Personality Research

Description A general purpose toolbox for personality, psychometric theory and experimental psychology. Functions are primarily for multivariate analysis and scale construction using factor analysis, principal component analysis, cluster analysis and reliability analysis, although others provide basic descriptive statistics. Item Response Theory is done using factor analysis of tetrachoric and polychoric correlations. Functions for analyzing data at multiple levels include within and between group statistics, including correlations and factor analysis. Functions for simulating and testing particular item and test structures are included. Several functions serve as a useful front end for structural equation modeling. Graphical displays of path diagrams, factor analysis and structural equation models are created using basic graphics. Some of the functions are written to support a book on psychometric theory as well as publications in personality research. For more information, see the <<https://personality-project.org/r/>> web page.

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Imports mnormt,parallel,stats,graphics,grDevices,methods,foreign,lattice,nlme

Suggests GPArotation, lavaan, sem, lme4,Rcsdp, graph, Rgraphviz

LazyData true

ByteCompile TRUE

URL <https://personality-project.org/r/psych>
<https://personality-project.org/r/psych-manual.pdf>

NeedsCompilation no

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Depends R (>= 2.10)

Repository CRAN

Date/Publication 2019-01-12 23:32:14 UTC

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00.psych

A package for personality, psychometric, and psychological research

Description

Overview of the psych package.

The psych package has been developed at Northwestern University to include functions most useful for personality and psychological research. Some of the functions (e.g., [read.file](#), [read.clipboard](#), [describe](#), [pairs.panels](#), [error.bars](#) and [error.dots](#)) are useful for basic data entry and descriptive analyses. Use `help(package="psych")` or `objects("package:psych")` for a list of all functions. Three vignettes are included as part of the package. The intro vignette tells how to install psych and overview vignette provides examples of using psych in many applications. In addition, there are a growing set of tutorials available on the <https://personality-project.org/r> webpages.

Psychometric applications include routines ([fa](#) for maximum likelihood (fm="mle"), minimum residual (fm="minres"), minimum rank (fm="minrank) principal axes (fm="pa") and weighted least squares (fm="wls") factor analysis as well as functions to do Schmid Leiman transformations ([schmid](#)) to transform a hierarchical factor structure into a bifactor solution. Principal Components Analysis ([pca](#)) is also available. Rotations may be done using Factor or components transformations to a target matrix include the standard Promax transformation ([Promax](#)), a transformation to a cluster target, or to any simple target matrix ([target.rot](#)) as well as the ability to call many of the GPArotation functions. Functions for determining the number of factors in a data matrix include Very Simple Structure ([VSS](#)) and Minimum Average Partial correlation ([MAP](#)).

An alternative approach to factor analysis is Item Cluster Analysis ([ICLUST](#)). Reliability coefficients alpha ([scoreItems](#), [score.multiple.choice](#)), beta ([ICLUST](#)) and McDonald's omega ([omega](#) and [omega.diagram](#)) as well as Guttman's six estimates of internal consistency reliability ([guttman](#)) and the six measures of Intraclass correlation coefficients ([ICC](#)) discussed by Shrout and Fleiss are also available.

Multilevel analyses may be done by [statsBy](#) and [multilevel.reliability](#).

The [scoreItems](#), and [score.multiple.choice](#) functions may be used to form single or multiple scales from sets of dichotomous, multilevel, or multiple choice items by specifying scoring keys. [scoreOverlap](#) correct interscale correlations for overlapping items, so that it is possible to examine hierarchical or nested structures.

Additional functions make for more convenient descriptions of item characteristics include 1 and 2 parameter Item Response measures. The [tetrachoric](#), [polychoric](#) and [irt.fa](#) functions are used

to find 2 parameter descriptions of item functioning. `scoreIrt`, `scoreIrt.1pl` and `scoreIrt.2pl` do basic IRT based scoring.

A number of procedures have been developed as part of the Synthetic Aperture Personality Assessment (SAPA) project. These routines facilitate forming and analyzing composite scales equivalent to using the raw data but doing so by adding within and between cluster/scale item correlations. These functions include extracting clusters from factor loading matrices (`factor2cluster`), synthetically forming clusters from correlation matrices (`cluster.cor`), and finding multiple (`setCor`) and partial (`partial.r`) correlations from correlation matrices.

Functions to generate simulated data with particular structures include `sim.circ` (for circumplex structures), `sim.item` (for general structures) and `sim.congeneric` (for a specific demonstration of congenic measurement). The functions `sim.congeneric` and `sim.hierarchical` can be used to create data sets with particular structural properties. A more general form for all of these is `sim.structural` for generating general structural models. These are discussed in more detail in the vignette (`psych_for_sem`).

Functions to apply various standard statistical tests include `p.rep` and its variants for testing the probability of replication, `r.con` for the confidence intervals of a correlation, and `r.test` to test single, paired, or sets of correlations.

Mediation and moderation analyses are done using `mediate` from either raw data or from a correlation matrix.

In order to study diurnal or circadian variations in mood, it is helpful to use circular statistics. Functions to find the circular mean (`circadian.mean`), circular (phasic) correlations (`circadian.cor`) and the correlation between linear variables and circular variables (`circadian.linear.cor`) supplement a function to find the best fitting phase angle (`cosinor`) for measures taken with a fixed period (e.g., 24 hours).

A dynamic model of personality and motivation (the Cues-Tendency-Actions model) is included as `cta`.

A number of useful helper functions allow for data input (`read.file`), and data manipulation `cs` and `dfOrder`,

The most recent development version of the package is always available for download as a *source* file from the repository at the PMC lab:

```
install.packages("psych", repos = "https://personality-project.org/r/", type="source").
```

This will provide the most recent version for PCs and Macs.

Details

Three vignettes (`overview.pdf` and `psych_for_sem.pdf`) are useful introductions to the package. They may be found as vignettes in R or may be downloaded from <https://personality-project.org/r/psych/intro.pdf>, <https://personality-project.org/r/psych/overview.pdf> and https://personality-project.org/r/psych/psych_for_sem.pdf. In addition, there are a number of "HowTo"s available at <https://personality-project.org/r/>

The more important functions in the package are for the analysis of multivariate data, with an emphasis upon those functions useful in scale construction of item composites. However, there are a number of very useful functions for basic data manipulation including `read.file`, `read.clipboard`, `describe`, `pairs.panels`, `error.bars` and `error.dots` which are useful for basic data entry and descriptive analyses.

When given a set of items from a personality inventory, one goal is to combine these into higher level item composites. This leads to several questions:

1) What are the basic properties of the data? `describe` reports basic summary statistics (mean, sd, median, mad, range, minimum, maximum, skew, kurtosis, standard error) for vectors, columns of matrices, or data.frames. `describeBy` provides descriptive statistics, organized by one or more grouping variables. `statsBy` provides even more detail for data structured by groups including within and between correlation matrices, ICCs for group differences, as well as basic descriptive statistics organized by group.

`pairs.panels` shows scatter plot matrices (SPLOMs) as well as histograms and the Pearson correlation for scales or items. `error.bars` will plot variable means with associated confidence intervals. `errorCircles` will plot confidence intervals for both the x and y coordinates. `corr.test` will find the significance values for a matrix of correlations. `error.dots` creates a dot chart with confidence intervals.

2) What is the most appropriate number of item composites to form? After finding either standard Pearson correlations, or finding tetrachoric or polychoric correlations, the dimensionality of the correlation matrix may be examined. The number of factors/components problem is a standard question of factor analysis, cluster analysis, or principal components analysis. Unfortunately, there is no agreed upon answer. The Very Simple Structure (VSS) set of procedures has been proposed as an answer to the question of the optimal number of factors. Other procedures (`VSS.scree`, `VSS.parallel`, `fa.parallel`, and `MAP`) also address this question. `nfactors` combine several of these approaches into one convenient function.

3) What are the best composites to form? Although this may be answered using principal components (`principal`), principal axis (`factor.pa`) or minimum residual (`factor.minres`) factor analysis (all part of the `fa` function) and to show the results graphically (`fa.diagram`), it is sometimes more useful to address this question using cluster analytic techniques. Previous versions of `ICLUST` (e.g., Revelle, 1979) have been shown to be particularly successful at forming maximally consistent and independent item composites. Graphical output from `ICLUST.graph` uses the Graphviz dot language and allows one to write files suitable for Graphviz. If Rgraphviz is available, these graphs can be done in R.

Graphical organizations of cluster and factor analysis output can be done using `cluster.plot` which plots items by cluster/factor loadings and assigns items to that dimension with the highest loading.

4) How well does a particular item composite reflect a single construct? This is a question of reliability and general factor saturation. Multiple solutions for this problem result in (Cronbach's) alpha (`alpha`, `scoreItems`), (Revelle's) Beta (`ICLUST`), and (McDonald's) omega (both omega hierarchical and omega total). Additional reliability estimates may be found in the `guttman` function.

This can also be examined by applying `irt.fa` Item Response Theory techniques using factor analysis of the `tetrachoric` or `polychoric` correlation matrices and converting the results into the standard two parameter parameterization of item difficulty and item discrimination. Information functions for the items suggest where they are most effective.

5) For some applications, data matrices are synthetically combined from sampling different items for different people. So called Synthetic Aperture Personality Assessment (SAPA) techniques allow the formation of large correlation or covariance matrices even though no one person has taken all of the items. To analyze such data sets, it is easy to form item composites based upon the covariance matrix of the items, rather than original data set. These matrices may then be analyzed using a number of functions (e.g., `cluster.cor`, `fa`, `ICLUST`, `principal`, `mat.regress`, and

[factor2cluster](#).

6) More typically, one has a raw data set to analyze. [alpha](#) will report several reliability estimates as well as item-whole correlations for items forming a single scale, [score.items](#) will score data sets on multiple scales, reporting the scale scores, item-scale and scale-scale correlations, as well as coefficient alpha, alpha-1 and G6+. Using a 'keys' matrix (created by [make.keys](#) or by hand), scales can have overlapping or independent items. [score.multiple.choice](#) scores multiple choice items or converts multiple choice items to dichotomous (0/1) format for other functions.

7) In addition to classical test theory (CTT) based scores of either totals or averages, 1 and 2 parameter IRT based scores may be found with [scoreIrt.1pl](#), [scoreIrt.2pl](#) or more generally [scoreIrt](#). Although highly correlated with CTT estimates, these scores take advantage of different item difficulties and are particularly appropriate for the problem of missing data.

8) If the data has a multilevel structure (e.g, items nested within time nested within subjects) the [multilevel.reliability](#) aka [mlr](#) function will estimate generalizability coefficients for data over subjects, subjects over time, etc. [mlPlot](#) will provide plots for each subject of items over time. [mlArrange](#) takes the conventional wide output format and converts it to the long format necessary for some multilevel functions. Other functions useful for multilevel data include [statsBy](#) and [faBy](#).

An additional set of functions generate simulated data to meet certain structural properties. [sim.anova](#) produces data simulating a 3 way analysis of variance (ANOVA) or linear model with or without repeated measures. [sim.item](#) creates simple structure data, [sim.circ](#) will produce circumplex structured data, [sim.dichot](#) produces circumplex or simple structured data for dichotomous items. These item structures are useful for understanding the effects of skew, differential item endorsement on factor and cluster analytic solutions. [sim.structural](#) will produce correlation matrices and data matrices to match general structural models. (See the vignette).

When examining personality items, some people like to discuss them as representing items in a two dimensional space with a circumplex structure. Tests of circumplex fit [circ.tests](#) have been developed. When representing items in a circumplex, it is convenient to view them in [polar](#) coordinates.

Additional functions for testing the difference between two independent or dependent correlation [r.test](#), to find the [phi](#) or [Yule](#) coefficients from a two by table, or to find the confidence interval of a correlation coefficient.

Many data sets are included: [bfi](#) represents 25 personality items thought to represent five factors of personality, [ability](#) has 14 multiple choice iq items. [sat.act](#) has data on self reported test scores by age and gender. [galton](#) Galton's data set of the heights of parents and their children. [peas](#) recreates the original Galton data set of the genetics of sweet peas. [heights](#) and [cubits](#) provide even more Galton data, [vegetables](#) provides the Guilford preference matrix of vegetables. [cities](#) provides airline miles between 11 US cities (demo data for multidimensional scaling).

```
Package:  psych
Type:     Package
Version:  1.7.2
Date:     2018-April-28
License:  GPL version 2 or newer
```

Partial Index:

[psych](#) A package for personality, psychometric, and psychological research.

Useful data entry and descriptive statistics

<code>read.file</code>	search for, find, and read from file
<code>read.clipboard</code>	shortcut for reading from the clipboard
<code>read.clipboard.csv</code>	shortcut for reading comma delimited files from clipboard
<code>read.clipboard.lower</code>	shortcut for reading lower triangular matrices from the clipboard
<code>read.clipboard.upper</code>	shortcut for reading upper triangular matrices from the clipboard
<code>describe</code>	Basic descriptive statistics useful for psychometrics
<code>describe.by</code>	Find summary statistics by groups
<code>statsBy</code>	Find summary statistics by a grouping variable, including within and between correlation matrices.
<code>mlArrange</code>	Change multilevel data from wide to long format
<code>headtail</code>	combines the head and tail functions for showing data sets
<code>pairs.panels</code>	SPLOM and correlations for a data matrix
<code>corr.test</code>	Correlations, sample sizes, and p values for a data matrix
<code>cor.plot</code>	graphically show the size of correlations in a correlation matrix
<code>multi.hist</code>	Histograms and densities of multiple variables arranged in matrix form
<code>skew</code>	Calculate skew for a vector, each column of a matrix, or data.frame
<code>kurtosi</code>	Calculate kurtosis for a vector, each column of a matrix or dataframe
<code>geometric.mean</code>	Find the geometric mean of a vector or columns of a data.frame
<code>harmonic.mean</code>	Find the harmonic mean of a vector or columns of a data.frame
<code>error.bars</code>	Plot means and error bars
<code>error.bars.by</code>	Plot means and error bars for separate groups
<code>error.crosses</code>	Two way error bars
<code>interp.median</code>	Find the interpolated median, quartiles, or general quantiles.
<code>rescale</code>	Rescale data to specified mean and standard deviation
<code>table2df</code>	Convert a two dimensional table of counts to a matrix or data frame

Data reduction through cluster and factor analysis

<code>fa</code>	Combined function for principal axis, minimum residual, weighted least squares, and maximum likelihood factor analysis
<code>factor.pa</code>	Do a principal Axis factor analysis (deprecated)
<code>factor.minres</code>	Do a minimum residual factor analysis (deprecated)
<code>factor.wls</code>	Do a weighted least squares factor analysis (deprecated)
<code>fa.graph</code>	Show the results of a factor analysis or principal components analysis graphically
<code>fa.diagram</code>	Show the results of a factor analysis without using Rgraphviz
<code>fa.sort</code>	Sort a factor or principal components output
<code>fa.extension</code>	Apply the Dwyer extension for factor loadings
<code>principal</code>	Do an eigen value decomposition to find the principal components of a matrix
<code>fa.parallel</code>	Scree test and Parallel analysis
<code>fa.parallel.poly</code>	Scree test and Parallel analysis for polychoric matrices
<code>factor.scores</code>	Estimate factor scores given a data matrix and factor loadings
<code>guttman</code>	8 different measures of reliability (6 from Guttman (1945))
<code>irt.fa</code>	Apply factor analysis to dichotomous items to get IRT parameters

iclust	Apply the ICLUST algorithm
ICLUST.graph	Graph the output from ICLUST using the dot language
ICLUST.rgraph	Graph the output from ICLUST using rgraphviz
kaiser	Apply kaiser normalization before rotating
polychoric	Find the polychoric correlations for items and find item thresholds
poly.mat	Find the polychoric correlations for items (uses J. Fox's hetcor)
omega	Calculate the omega estimate of factor saturation (requires the GPArotation package)
omega.graph	Draw a hierarchical or Schmid Leiman orthogonalized solution (uses Rgraphviz)
partial.r	Partial variables from a correlation matrix
predict	Predict factor/component scores for new data
schmid	Apply the Schmid Leiman transformation to a correlation matrix
score.items	Combine items into multiple scales and find alpha
score.multiple.choice	Combine items into multiple scales and find alpha and basic scale statistics
set.cor	Find Cohen's set correlation between two sets of variables
smc	Find the Squared Multiple Correlation (used for initial communality estimates)
tetrachoric	Find tetrachoric correlations and item thresholds
polyserial	Find polyserial and biserial correlations for item validity studies
mixed.cor	Form a correlation matrix from continuous, polytomous, and dichotomous items
VSS	Apply the Very Simple Structure criterion to determine the appropriate number of factors.
VSS.parallel	Do a parallel analysis to determine the number of factors for a random matrix
VSS.plot	Plot VSS output
VSS.scree	Show the scree plot of the factor/principal components
MAP	Apply the Velicer Minimum Absolute Partial criterion for number of factors

Functions for reliability analysis (some are listed above as well).

alpha	Find coefficient alpha and Guttman Lambda 6 for a scale (see also score.items)
guttman	8 different measures of reliability (6 from Guttman (1945))
omega	Calculate the omega estimates of reliability (requires the GPArotation package)
omegaSem	Calculate the omega estimates of reliability using a Confirmatory model (requires the sem package)
ICC	Intraclass correlation coefficients
score.items	Combine items into multiple scales and find alpha
glb.algebraic	The greatest lower bound found by an algebraic solution (requires Rcsdp). Written by Andreas Moeltner

Procedures particularly useful for Synthetic Aperture Personality Assessment

alpha	Find coefficient alpha and Guttman Lambda 6 for a scale (see also score.items)
make.keys	Create the keys file for score.items or cluster.cor
correct.cor	Correct a correlation matrix for unreliability
count.pairwise	Count the number of complete cases when doing pair wise correlations
cluster.cor	find correlations of composite variables from larger matrix
cluster.loadings	find correlations of items with composite variables from a larger matrix
eigen.loadings	Find the loadings when doing an eigen value decomposition
fa	Do a minimal residual or principal axis factor analysis and estimate factor scores
fa.extension	Extend a factor analysis to a set of new variables

<code>factor.pa</code>	Do a Principal Axis factor analysis and estimate factor scores
<code>factor2cluster</code>	extract cluster definitions from factor loadings
<code>factor.congruence</code>	Factor congruence coefficient
<code>factor.fit</code>	How well does a factor model fit a correlation matrix
<code>factor.model</code>	Reproduce a correlation matrix based upon the factor model
<code>factor.residuals</code>	Fit = data - model
<code>factor.rotate</code>	"hand rotate" factors
<code>guttman</code>	8 different measures of reliability
<code>mat.regress</code>	standardized multiple regression from raw or correlation matrix input
<code>polyserial</code>	polyserial and biserial correlations with massive missing data
<code>tetrachoric</code>	Find tetrachoric correlations and item thresholds

Functions for generating simulated data sets

<code>sim</code>	The basic simulation functions
<code>sim.anova</code>	Generate 3 independent variables and 1 or more dependent variables for demonstrating ANOVA and lm designs
<code>sim.circ</code>	Generate a two dimensional circumplex item structure
<code>sim.item</code>	Generate a two dimensional simple structure with particular item characteristics
<code>sim.congeneric</code>	Generate a one factor congenetic reliability structure
<code>sim.minor</code>	Simulate nfact major and nvar/2 minor factors
<code>sim.structural</code>	Generate a multifactorial structural model
<code>sim.irt</code>	Generate data for a 1, 2, 3 or 4 parameter logistic model
<code>sim.VSS</code>	Generate simulated data for the factor model
<code>phi.demo</code>	Create artificial data matrices for teaching purposes
<code>sim.hierarchical</code>	Generate simulated correlation matrices with hierarchical or any structure
<code>sim.spherical</code>	Generate three dimensional spherical data (generalization of circumplex to 3 space)

Graphical functions (require Rgraphviz) – deprecated

<code>structure.graph</code>	Draw a sem or regression graph
<code>fa.graph</code>	Draw the factor structure from a factor or principal components analysis
<code>omega.graph</code>	Draw the factor structure from an omega analysis(either with or without the Schmid Leiman transformation)
<code>ICLUST.graph</code>	Draw the tree diagram from ICLUST

Graphical functions that do not require Rgraphviz

<code>diagram</code>	A general set of diagram functions.
<code>structure.diagram</code>	Draw a sem or regression graph
<code>fa.diagram</code>	Draw the factor structure from a factor or principal components analysis
<code>omega.diagram</code>	Draw the factor structure from an omega analysis(either with or without the Schmid Leiman transformation)
<code>ICLUST.diagram</code>	Draw the tree diagram from ICLUST

plot.psych	A call to plot various types of output (e.g. from irt.fa, fa, omega, iclust
cor.plot	A heat map display of correlations
spider	Spider and radar plots (circular displays of correlations)

Circular statistics (for circadian data analysis)

circadian.cor	Find the correlation with e.g., mood and time of day
circadian.linear.cor	Correlate a circular value with a linear value
circadian.mean	Find the circular mean of each column of a data set
cosinor	Find the best fitting phase angle for a circular data set

Miscellaneous functions

comorbidity	Convert base rate and comorbidity to phi, Yule and tetrachoric
df2latex	Convert a data.frame or matrix to a LaTeX table
dummy.code	Convert categorical data to dummy codes
fisherz	Apply the Fisher r to z transform
fisherz2r	Apply the Fisher z to r transform
ICC	Intraclass correlation coefficients
cortest.mat	Test for equality of two matrices (see also cortest.normal, cortest.jennrich)
cortest.bartlett	Test whether a matrix is an identity matrix
paired.r	Test for the difference of two paired or two independent correlations
r.con	Confidence intervals for correlation coefficients
r.test	Test of significance of r, differences between rs.
p.rep	The probability of replication given a p, r, t, or F
phi	Find the phi coefficient of correlation from a 2 x 2 table
phi.demo	Demonstrate the problem of phi coefficients with varying cut points
phi2poly	Given a phi coefficient, what is the polychoric correlation
phi2poly.matrix	Given a phi coefficient, what is the polychoric correlation (works on matrices)
polar	Convert 2 dimensional factor loadings to polar coordinates.
scaling.fits	Compares alternative scaling solutions and gives goodness of fits
scrub	Basic data cleaning
tetrachor	Finds tetrachoric correlations
thurstone	Thurstone Case V scaling
tr	Find the trace of a square matrix
wkappa	weighted and unweighted versions of Cohen's kappa
Yule	Find the Yule Q coefficient of correlation
Yule.inv	What is the two by two table that produces a Yule Q with set marginals?
Yule2phi	What is the phi coefficient corresponding to a Yule Q with set marginals?
Yule2tetra	Convert one or a matrix of Yule coefficients to tetrachoric coefficients.

Functions that are under development and not recommended for casual use

<code>irt.item.diff.rasch</code>	IRT estimate of item difficulty with assumption that $\theta = 0$
<code>irt.person.rasch</code>	Item Response Theory estimates of θ (ability) using a Rasch like model

Data sets included in the psych package

<code>bfi</code>	represents 25 personality items thought to represent five factors of personality
<code>Thurstone</code>	8 different data sets with a bifactor structure
<code>cities</code>	The airline distances between 11 cities (used to demonstrate MDS)
<code>epi.bfi</code>	13 personality scales
<code>iqitems</code>	14 multiple choice iq items
<code>msq</code>	75 mood items
<code>sat.act</code>	Self reported ACT and SAT Verbal and Quantitative scores by age and gender
<code>Tucker</code>	Correlation matrix from Tucker
<code>galton</code>	Galton's data set of the heights of parents and their children
<code>heights</code>	Galton's data set of the relationship between height and forearm (cubit) length
<code>cubits</code>	Galton's data table of height and forearm length
<code>peas</code>	Galton's data set of the diameters of 700 parent and offspring sweet peas
<code>vegetables</code>	Guilford's preference matrix of vegetables (used for thurstone)

A debugging function that may also be used as a demonstration of psych.

<code>test.psych</code>	Run a test of the major functions on 5 different data sets. Primarily for development purposes. Although the output can be used as a demo of the various functions.
-------------------------	---

Note

Development versions (source code) of this package are maintained at the repository <https://personality-project.org/r> along with further documentation. Specify that you are downloading a source package.

Some functions require other packages. Specifically, `omega` and `schmid` require the `GPArotation` package, `ICLUST.rgraph` and `fa.graph` require `Rgraphviz` but have alternatives using the diagram functions. i.e.:

function	requires
<code>omega</code>	<code>GPArotation</code>
<code>schmid</code>	<code>GPArotation</code>
<code>poly.mat</code>	<code>polychor</code>
<code>phi2poly</code>	<code>polychor</code>
<code>polychor.matrix</code>	<code>polychor</code>
<code>ICLUST.rgraph</code>	<code>Rgraphviz</code>
<code>fa.graph</code>	<code>Rgraphviz</code>
<code>structure.graph</code>	<code>Rgraphviz</code>

[glb.algebraic](#) Rcsdp

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References

A general guide to personality theory and research may be found at the personality-project <https://personality-project.org>. See also the short guide to R at <https://personality-project.org/r>. In addition, see

Revelle, W. (in preparation) An Introduction to Psychometric Theory with applications in R. Springer.
at <https://personality-project.org/r/book/>

Examples

```
#See the separate man pages  
#to test most of the psych package run the following  
#test.psych()
```

ability

16 ability items scored as correct or incorrect.

Description

16 multiple choice ability items 1525 subjects taken from the Synthetic Aperture Personality Assessment (SAPA) web based personality assessment project are saved as [iqitems](#). Those data are shown as examples of how to score multiple choice tests and analyses of response alternatives. When scored correct or incorrect, the data are useful for demonstrations of tetrachoric based factor analysis [irt.fa](#) and finding tetrachoric correlations.

Usage

```
data(iqitems)
```

Format

A data frame with 1525 observations on the following 16 variables. The number following the name is the item number from SAPA.

reason.4 Basic reasoning questions
 reason.16 Basic reasoning question
 reason.17 Basic reasoning question
 reason.19 Basic reasoning question
 letter.7 In the following alphanumeric series, what letter comes next?
 letter.33 In the following alphanumeric series, what letter comes next?
 letter.34 In the following alphanumeric series, what letter comes next
 letter.58 In the following alphanumeric series, what letter comes next?
 matrix.45 A matrix reasoning task
 matrix.46 A matrix reasoning task
 matrix.47 A matrix reasoning task
 matrix.55 A matrix reasoning task
 rotate.3 Spatial Rotation of type 1.2
 rotate.4 Spatial Rotation of type 1.2
 rotate.6 Spatial Rotation of type 1.1
 rotate.8 Spatial Rotation of type 2.3

Details

16 items were sampled from 80 items given as part of the SAPA (<https://sapa-project.org>) project (Revelle, Wilt and Rosenthal, 2009; Condon and Revelle, 2014) to develop online measures of ability. These 16 items reflect four lower order factors (verbal reasoning, letter series, matrix reasoning, and spatial rotations. These lower level factors all share a higher level factor ('g').

This data set may be used to demonstrate item response functions, [tetrachoric](#) correlations, or [irt.fa](#) as well as [omega](#) estimates of reliability and hierarchical structure.

In addition, the data set is a good example of doing item analysis to examine the empirical response probabilities of each item alternative as a function of the underlying latent trait. When doing this, it appears that two of the matrix reasoning problems do not have monotonically increasing trace lines for the probability correct. At moderately high ability ($\theta = 1$) there is a decrease in the probability correct from $\theta = 0$ and $\theta = 2$.

Source

The example data set is taken from the Synthetic Aperture Personality Assessment personality and ability test at <https://sapa-project.org>. The data were collected with David Condon from 8/08/12 to 8/31/12.

Similar data are available from the International Cognitive Ability Resource at <https://icar-project.com>.

References

- Revelle, William, Wilt, Joshua, and Rosenthal, Allen (2010) Personality and Cognition: The Personality-Cognition Link. In Gruszka, Alexandra and Matthews, Gerald and Szymura, Blazej (Eds.) Handbook of Individual Differences in Cognition: Attention, Memory and Executive Control, Springer.
- Condon, David and Revelle, William, (2014) The International Cognitive Ability Resource: Development and initial validation of a public-domain measure. *Intelligence*, 43, 52-64.

Examples

```
data(ability)
keys <- list(ICAR16=colnames(ability),reasoning = cs(reason.4,reason.16,reason.17,reason.19),
  letters=cs(letter.7, letter.33,letter.34,letter.58, letter.7),
  matrix=cs(matrix.45,matrix.46,matrix.47,matrix.55),
  rotate=cs(rotate.3,rotate.4,rotate.6,rotate.8))
scoreOverlap(keys,ability)
#not run
# ability.irt <- irt.fa(ability)
# ability.scores <- score.irt(ability.irt,ability)
```

affect	<i>Two data sets of affect and arousal scores as a function of personality and movie conditions</i>
--------	---

Description

A recurring question in the study of affect is the proper dimensionality and the relationship to various personality dimensions. Here is a data set taken from two studies of mood and arousal using movies to induce affective states.

Usage

```
data(affect)
```

Details

These are data from two studies conducted in the Personality, Motivation and Cognition Laboratory at Northwestern University. Both studies used a similar methodology:

Collection of pretest data using 5 scales from the Eysenck Personality Inventory and items taken from the Motivational State Questionnaire (see [msq](#)). In addition, state and trait anxiety measures were given. In the “maps” study, the Beck Depression Inventory was given also.

Then subjects were randomly assigned to one of four movie conditions: 1: Frontline. A documentary about the liberation of the Bergen-Belsen concentration camp. 2: Halloween. A horror film. 3: National Geographic, a nature film about the Serengeti plain. 4: Parenthood. A comedy. Each film clip was shown for 9 minutes. Following this the MSQ was given again.

Data from the MSQ were scored for Energetic and Tense Arousal (EA and TA) as well as Positive and Negative Affect (PA and NA).

Study flat had 170 participants, study maps had 160.

These studies are described in more detail in various publications from the PMC lab. In particular, Revelle and Anderson, 1997 and Rafaeli and Revelle (2006). An analysis of these data has also appeared in Smillie et al. (2012).

For a much more complete data set involving film, caffeine, and time of day manipulations, see the [msqR](#) data set.

Source

Data collected at the Personality, Motivation, and Cognition Laboratory, Northwestern University.

References

Revelle, William and Anderson, Kristen Joan (1997) Personality, motivation and cognitive performance: Final report to the Army Research Institute on contract MDA 903-93-K-0008

Rafaeli, Eshkol and Revelle, William (2006), A premature consensus: Are happiness and sadness truly opposite affects? *Motivation and Emotion*, 30, 1, 1-12.

Smillie, Luke D. and Cooper, Andrew and Wilt, Joshua and Revelle, William (2012) Do Extraverts Get More Bang for the Buck? Refining the Affective-Reactivity Hypothesis of Extraversion. *Journal of Personality and Social Psychology*, 103 (2), 206-326.

Examples

```
data(affect)
describeBy(affect[-1],group="Film")
pairs.panels(affect[14:17],bg=c("red","black","white","blue")[affect$Film],pch=21,
  main="Affect varies by movies ")
errorCircles("EA2","TA2",data=affect,group="Film",labels=c("Sad","Fear","Neutral","Humor")
, main="Enegetic and Tense Arousal by Movie condition")
errorCircles(x="PA2",y="NA2",data=affect,group="Film",labels=c("Sad","Fear","Neutral","
Humor"), main="Positive and Negative Affect by Movie condition")
```

alpha

Find two estimates of reliability: Cronbach's alpha and Guttman's Lambda 6.

Description

Internal consistency measures of reliability range from ω_h to α to ω_t . This function reports two estimates: Cronbach's coefficient α and Guttman's λ_6 . Also reported are item - whole correlations, α if an item is omitted, and item means and standard deviations.

Usage

```
alpha(x, keys=NULL, cumulative=FALSE, title=NULL, max=10, na.rm = TRUE,
      check.keys=FALSE, n.iter=1, delete=TRUE, use="pairwise", warnings=TRUE,
      n.obs=NULL, impute=NULL
    )
alpha.ci(alpha, n.obs, n.var=NULL, p.val=.05, digits=2)
```

Arguments

x	A data.frame or matrix of data, or a covariance or correlation matrix
keys	If some items are to be reversed keyed, then either specify the direction of all items or just a vector of which items to reverse
title	Any text string to identify this run
cumulative	should means reflect the sum of items or the mean of the items. The default value is means.
max	the number of categories/item to consider if reporting category frequencies. Defaults to 10, passed to <code>link{response.frequencies}</code>
na.rm	The default is to remove missing values and find pairwise correlations
check.keys	if TRUE, then find the first principal component and reverse key items with negative loadings. Give a warning if this happens.
n.iter	Number of iterations if bootstrapped confidence intervals are desired
delete	Delete items with no variance and issue a warning
use	Options to pass to the cor function: "everything", "all.obs", "complete.obs", "na.or.complete", or "pairwise.complete.obs". The default is "pairwise"
warnings	By default print a warning and a message that items were reversed. Suppress the message if warnings = FALSE
alpha	The value to use for confidence intervals
n.obs	If using correlation matrices as input, by specify the number of observations, we can find confidence intervals
impute	How should we impute missing data? Not at all, medians, or means
n.var	Number of items in the scale (to find r.bar)
p.val	width of confidence interval (pval/2 to 1-p.val/2)
digits	How many digits to use for alpha.ci

Details

Alpha is one of several estimates of the internal consistency reliability of a test.

Surprisingly, more than a century after Spearman (1904) introduced the concept of reliability to psychologists, there are still multiple approaches for measuring it. Although very popular, Cronbach's α (1951) underestimates the reliability of a test and over estimates the first factor saturation.

α (Cronbach, 1951) is the same as Guttman's λ_3 (Guttman, 1945) and may be found by

$$\lambda_3 = \frac{n}{n-1} \left(1 - \frac{tr(\vec{V})_x}{V_x} \right) = \frac{n}{n-1} \frac{V_x - tr(\vec{V}_x)}{V_x} = \alpha$$

Perhaps because it is so easy to calculate and is available in most commercial programs, alpha is without doubt the most frequently reported measure of internal consistency reliability. Alpha is the mean of all possible split half reliabilities (corrected for test length). For a unifactorial test, it is a reasonable estimate of the first factor saturation, although if the test has any microstructure (i.e., if it is “lumpy”) coefficients β (Revelle, 1979; see [ICLUST](#)) and ω_h (see [omega](#)) are more appropriate estimates of the general factor saturation. ω_t (see [omega](#)) is a better estimate of the reliability of the total test.

Guttman’s Lambda 6 (G6) considers the amount of variance in each item that can be accounted for the linear regression of all of the other items (the squared multiple correlation or smc), or more precisely, the variance of the errors, e_j^2 , and is

$$\lambda_6 = 1 - \frac{\sum e_j^2}{V_x} = 1 - \frac{\sum (1 - r_{smc}^2)}{V_x}.$$

The squared multiple correlation is a lower bound for the item communality and as the number of items increases, becomes a better estimate.

G6 is also sensitive to lumpyness in the test and should not be taken as a measure of unifactorial structure. For lumpy tests, it will be greater than alpha. For tests with equal item loadings, alpha > G6, but if the loadings are unequal or if there is a general factor, G6 > alpha. alpha is a generalization of an earlier estimate of reliability for tests with dichotomous items developed by Kuder and Richardson, known as KR20, and a shortcut approximation, KR21. (See Revelle, in prep).

Alpha and G6 are both positive functions of the number of items in a test as well as the average intercorrelation of the items in the test. When calculated from the item variances and total test variance, as is done here, raw alpha is sensitive to differences in the item variances. Standardized alpha is based upon the correlations rather than the covariances.

A useful index of the quality of the test that is linear with the number of items and the average correlation is the Signal/Noise ratio where

$$s/n = \frac{n\bar{r}}{1 - n\bar{r}}$$

(Cronbach and Gleser, 1964; Revelle and Condon (in press)).

More complete reliability analyses of a single scale can be done using the [omega](#) function which finds ω_h and ω_t based upon a hierarchical factor analysis.

Alternative functions [score.items](#) and [cluster.cor](#) will also score multiple scales and report more useful statistics. “Standardized” alpha is calculated from the inter-item correlations and will differ from raw alpha.

Four alternative item-whole correlations are reported, three are conventional, one unique. raw.r is the correlation of the item with the entire scale, not correcting for item overlap. std.r is the correlation of the item with the entire scale, if each item were standardized. r.drop is the correlation of the item with the scale composed of the remaining items. Although each of these are conventional statistics, they have the disadvantage that a) item overlap inflates the first and b) the scale is different for each item when an item is dropped. Thus, the fourth alternative, r.cor, corrects for the item overlap by subtracting the item variance but then replaces this with the best estimate of common variance, the smc. This is similar to a suggestion by Cureton (1966).

If some items are to be reversed keyed then they can be specified by either item name or by item location. (Look at the 3rd and 4th examples.) Automatic reversal can also be done, and this is

based upon the sign of the loadings on the first principal component (Example 5). This requires the `check.keys` option to be `TRUE`. Previous versions defaulted to have `check.keys=TRUE`, but some users complained that this made it too easy to find alpha without realizing that some items had been reversed (even though a warning was issued!). Thus, I have set the default to be `check.keys=FALSE` with a warning that some items need to be reversed (if this is the case). To suppress these warnings, set `warnings=FALSE`.

Scores are based upon the simple averages (or totals) of the items scored. Thus, if some items are missing, the scores reflect just the items answered. This is particularly problematic if using total scores (with the `cumulative=TRUE` option). To impute missing data using either means or medians, use the `scoreItems` function. Reversed items are subtracted from the maximum + minimum item response for all the items.

When using raw data, standard errors for the raw alpha are calculated using equation 2 and 3 from Duhhachek and Iacobucci (2004). This is problematic because some simulations suggest these values are too small. It is probably better to use bootstrapped values.

`alpha.ci` finds confidence intervals using the Feldt et al. (1987) procedure. This procedure does not consider the internal structure of the test the way that the Duhhachek and Iacobucci (2004) procedure does. That is, the latter considers the variance of the covariances, while the Feldt procedure is based upon just the mean covariance.

Bootstrapped resamples are found if `n.iter > 1`. These are returned as the `boot` object. They may be plotted or described. The 2.5% and 97.5% values are returned in the `boot.ci` object.

Value

<code>total</code>	a list containing
<code>raw_alpha</code>	alpha based upon the covariances
<code>std.alpha</code>	The standardized alpha based upon the correlations
<code>G6(smc)</code>	Guttman's Lambda 6 reliability
<code>average_r</code>	The average interitem correlation
<code>median_r</code>	The median interitem correlation
<code>mean</code>	For data matrices, the mean of the scale formed by averaging or summing the items (depending upon the cumulative option)
<code>sd</code>	For data matrices, the standard deviation of the total score
<code>alpha.drop</code>	A data frame with all of the above for the case of each item being removed one by one.
<code>item.stats</code>	A data frame including
<code>n</code>	number of complete cases for the item
<code>raw.r</code>	The correlation of each item with the total score, not corrected for item overlap.
<code>std.r</code>	The correlation of each item with the total score (not corrected for item overlap) if the items were all standardized
<code>r.cor</code>	Item whole correlation corrected for item overlap and scale reliability
<code>r.drop</code>	Item whole correlation for this item against the scale without this item
<code>mean</code>	for data matrices, the mean of each item
<code>sd</code>	For data matrices, the standard deviation of each item

<code>response.freq</code>	For data matrices, the frequency of each item response (if less than 20)
<code>scores</code>	Scores are by default simply the average response for all items that a participant took. If <code>cumulative=TRUE</code> , then these are sum scores. Note, this is dangerous if there are lots of missing values.
<code>itemboot.ci</code>	The lower, median, and upper ranges of the 95% confidence interval based upon the bootstrap.
<code>boot</code>	a 6 column by <code>n.iter</code> matrix of boot strapped resampled values
<code>Unidim</code>	An index of unidimensionality
<code>Fit</code>	The fit of the off diagonal matrix

Note

By default, items that correlate negatively with the overall scale will be reverse coded. This option may be turned off by setting `check.keys = FALSE`. If items are reversed, then each item is subtracted from the minimum item response + maximum item response where min and max are taken over all items. Thus, if the items intentionally differ in range, the scores will be off by a constant. See [scoreItems](#) for a solution.

Two item level statistics are worth comparing: the mean interitem r and the median interitem r . If these differ very much, that is a sign that the scale is not particularly homogeneous.

If the data have been preprocessed by the `dplyr` package, a strange error can occur. `alpha` expects either `data.frames` or `matrix` input. `data.frames` returned by `dplyr` have had three extra classes added to them which causes `alpha` to break. The solution is merely to change the class of the input to `"data.frame"`.

Two experimental measures of Goodness of Fit are returned in the output: `Unidim` and `Fit`. They are not printed or displayed, but are available for analysis. The first is an index of how well the modeled average correlations actually reproduce the original correlation matrix. The second is how well the modeled correlations reproduce the off diagonal elements of the matrix. Both are indices of squared residuals compared to the squared original correlations. These two measures are under development and might well be modified or dropped in subsequent versions.

Author(s)

William Revelle

References

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- Cureton, E. (1966). Corrected item-test correlations. *Psychometrika*, 31(1):93-96.
- Cronbach, L.J. and Gleser G.C. (1964) The signal/noise ratio in the comparison of reliability coefficients. *Educational and Psychological Measurement*, 24 (3) 467-480.
- Duhachek, A. and Iacobucci, D. (2004). Alpha's standard error (ase): An accurate and precise confidence interval estimate. *Journal of Applied Psychology*, 89(5):792-808.
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- Revelle, W. Hierarchical Cluster Analysis and the Internal Structure of Tests. *Multivariate Behavioral Research*, 1979, 14, 57-74.
- Revelle, W. and Condon, D.C. Reliability. In Irwing, P., Booth, T. and Hughes, D. (Eds). *the Wiley-Blackwell Handbook of Psychometric Testing* (in press).
- Revelle, W. and Zinbarg, R. E. (2009) Coefficients alpha, beta, omega and the glb: comments on Sijtsma. *Psychometrika*, 74 (1) 1145-1154.

See Also

[omega](#), [ICLUST](#), [guttman](#), [scoreItems](#), [cluster.cor](#)

Examples

```
set.seed(42) #keep the same starting values
#four congeneric measures
r4 <- sim.congeneric()
alpha(r4)
#nine hierarchical measures -- should actually use omega
r9 <- sim.hierarchical()
alpha(r9)

# examples of two independent factors that produce reasonable alphas
#this is a case where alpha is a poor indicator of unidimensionality

two.f <- sim.item(8)
#specify which items to reverse key by name
alpha(two.f,keys=c("V3","V4","V5","V6"))

#automatic reversal base upon first component
alpha(two.f,check.keys=TRUE) #note that the median is much less than the average R
#this suggests (correctly) that the 1 factor model is probably wrong
#an example with discrete item responses -- show the frequencies
items <- sim.congeneric(N=500,short=FALSE,low=-2,high=2,
  categorical=TRUE) #500 responses to 4 discrete items with 5 categories
a4 <- alpha(items$observed) #item response analysis of congeneric measures
a4
#summary just gives Alpha
summary(a4)
```

Description

In many fields, decisions and outcomes are categorical even though the underlying phenomenon are probably continuous. E.g. students are accepted to graduate school or not, they finish or not. X-Rays are diagnosed as patients having cancer or not. Outcomes of such decisions are usually labeled as Valid Positives, Valid Negatives, False Positives and False Negatives. In hypothesis testing, False Positives are known as Type I errors, while False Negatives are Type II errors. The relationship between these four cells depends upon the correlation between the decision rule and the outcome as well as the level of evidence needed for a decision (the criterion). Signal Detection Theory and Decision Theory have a number of related measures of performance (accuracy = $VP + VN$), Sensitivity ($VP/(VP + FN)$), Specificity ($1 - FP$), d' prime (d'), and the area under the Response Operating Characteristic Curve (AUC). More generally, these are examples of correlations based upon dichotomous data. [AUC](#) addresses some of these questions.

Usage

```
AUC(t=NULL, BR=NULL, SR=NULL, Phi=NULL, VP=NULL, labels=NULL, plot="b", zero=TRUE)
```

Arguments

t	a 4 x 1 vector or a 2 x 2 table of TP, FP, FN, TN values (see below) May be counts or proportions.
BR	Base Rate of successful outcomes or actual symptom (if t is not specified)
SR	Selection Rate for candidates or diagnoses (if t is not specified)
Phi	The Phi correlation coefficient between the predictor and the outcome variable (if t is not specified)
VP	The number of Valid Positives (selected applicants who succeed; correct diagnoses).(if t and Phi are not specified)
labels	Names of variables 1 and 2
plot	"b" (both), "d" (decision theory), "a" (auc), or "n" neither
zero	If True, then the noise distribution is centered at zero

Details

The problem of making binary decisions about the state of the world is ubiquitous. We see this in Null Hypothesis Significance Testing (NHST), medical diagnoses, and selection for occupations. Various known as NHST, Signal Detection Theory, clinical Assessment, or college admissions, all of these domains share the same two x two decision task.

Although the underlying phenomena are probably continuous, a typical decision or diagnostic situation makes dichotomous decisions: Accept or Reject, correctly identified, incorrectly identified. In Signal Detection Theory, the world has two states: Noise versus Signal + Noise. The decision is whether there is a signal or not.

In diagnoses, it is whether to diagnose an illness or not given some noisy signal (e.g., an X-Ray, a set of diagnostic tests).

In college admissions, we accept some students and reject others. Four-Five years later we observe who "succeeds" or graduates.

All of these decisions lead to four cells based upon a two x two categorization. Given the true state of the world is Positive or Negative, and a rater assigns positive or negative ratings, then the resulting two by two table has True Positives and True Negatives on the diagonal and False Positives and False Negatives off the diagonal.

When expressed as percentages of the total, then Base Rates (BR) depend upon the state of the world, but Selection Ratios (SR) are under the control of the person making the decision and affect the number of False Positives and the number of Valid Positives.

Given a two x two table of counts or percentages

	Decide +	Decide -	
True +	VP	FN	BR
True -	FP	VN	1 - BR
	SR	1 - SR	(N)

Unfortunately, although this way of categorizing the data is typical in assessment (e.g., Wiggins 1973), and everything is expressed as percentages of the total, in some decision papers, VP are expressed as the ratio of VP to total positive decisions (e.g., Wickens, 1984). This requires dividing through by the column totals (and represented as VP* and FP* in the table below).

The relationships implied by these data can be summarized as a [phi](#) or [tetrachoric](#) correlation between the raters and the world, or as a decision process with several alternative measures:

Sensitivity, Specificity, Accuracy, Area Under the Curve, and d' (d prime). These measures may be defined as

Measure	Definition
Sensitivity	$VP/(VP + FN)$
Specificity	$VN/(FP + VN)$
Accuracy	$VP + VN$
VP*	$VP/(VP + FP)$
FP*	$FP/(VP + FP)$
d'	$z(VP*) - z(FP*)$
d'	$\sqrt{2} z(AUC)$
beta	$\text{prob}(X/S)/(\text{prob}(X/N))$

Although only one point is found, we can form a graphical display of VP versus FP as a smooth curve as a function of the decision criterion. The smooth curve assumes normality whereas the other merely are the two line segments between the points (0,0), (FP,VP), (1,1). The resulting correlation between the inferred continuous state of the world and the dichotomous decision process is a biserial correlation.

When using table input, the values can be counts and thus greater than 1 or merely probabilities which should add up to 1. Base Rates and Selection Ratios are proportions and thus less than 1.

Value

phi Phi coefficient of the two by two table

tetra	Tetrachoric (latent) coefficient inferred from the two by two table
r.bis	Biserial correlation of continuous state of world with decision
observed	The observed input (as a check)
probabilities	Observed values/ total number of observations
conditional	prob / rowSums(prob)
Accuracy	percentage of True Positives + True Negatives
Sensitivity	VP/(VP + FN)
Specificity	VN/(FP + VN)
d.prime	difference of True Positives versus True Negatives
beta	ratio of ordinates at the decision point

Author(s)

William Revelle

References

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- Wiggins, Jerry S. (1973) *Personality and Prediction: Principles of Personality Assessment*. Addison-Wesley.
- Wickens, Christopher D. (1984) *Engineering Psychology and Human Performance*. Merrill.

See Also

[phi](#), [phi2tetra](#), [Yule](#), [Yule.inv](#) [Yule2phi](#), [tetrachoric](#) and [polychoric](#), [comorbidity](#)

Examples

```
AUC(c(30,20,20,30)) #specify the table input
AUC(c(140,60,100,900)) #Metz example 1
AUC(c(80,120,40, 960)) #Metz example 2 Note how the accuracies are the same but d's differ
AUC(c(49,40,79,336)) #Wiggins p 249
AUC(BR=.05,SR=.254,Phi = .317) #Wiggins 251 extreme Base Rates
```

Description

Goldberg (2006) described a hierarchical factor structure organization from the “top down”. The original idea was to do successive factor analyses from 1 to *nf* factors organized by factor score correlations from one level to the next. Waller (2007) discussed a simple way of doing this for components without finding the scores. Using the factor correlations (from Gorsuch) to organize factors hierarchically results may be organized at many different levels. The algorithm may be applied to principal components (pca) or to true factor analysis.

Usage

```
bassAckward(r, nfactors = 1, fm = "minres", rotate = "oblimin", scores = "tenBerge",
adjust=TRUE, plot=TRUE, cut=.3, use = "pairwise", cor = "cor", weight = NULL,
correct = 0.5, ...)
bassAckward.diagram(x, digits=2, cut = .3, labels=NULL, marg=c(1.5, .5, 1.0, .5),
main="BassAckward", items=TRUE, sort=TRUE, lr=TRUE, curves=FALSE, organize=TRUE, ...)
```

Arguments

<code>r</code>	A correlation matrix or a data matrix suitable for factoring
<code>nfactors</code>	Factors from 1 to <i>nfactors</i> will be extracted. If <i>nfactors</i> is a vector, then just the number of factors specified in the vector will be extracted. (See examples).
<code>fm</code>	Factor method. The default is 'minres' factoring. Although to be consistent with the original Goldberg article, we can also do principal components (<code>fm = "pca"</code>).
<code>rotate</code>	What type of rotation to apply. The default for factors is <code>oblimin</code> , for <code>pca</code> is <code>varimax</code> .
<code>scores</code>	What factor scoring algorithm should be used. The default is "tenBerge", other possibilities include "regression", or "bartlett"
<code>adjust</code>	If using any other scoring procedure that "tenBerge" should we adjust the correlations for the lack of factor score fit?
<code>plot</code>	By default draw a <code>bassAckward</code> diagram
<code>use</code>	How to treat missing data. <code>use = "pairwise"</code> finds pairwise complete correlations.
<code>cor</code>	What kind of correlation to find. The default is Pearson.
<code>weight</code>	Should cases be weighted? Default, no.
<code>correct</code>	If finding tetrachoric or polychoric correlations, what correction should be applied to empty cells (defaults to .5)
<code>x</code>	The object returned by <code>bassAckward</code>
<code>digits</code>	Number of digits to display on each path
<code>cut</code>	Values greater than the <code>abs(cut)</code> will be displayed in a path diagram.

labels	Labels may be taken from the output of the <code>bassAckward</code> function or can be specified as a list.
marg	Margins are set to be slightly bigger than normal to allow for a cleaner diagram
main	The main title for the figure
items	if TRUE, show the items associated with the factors
sort	if TRUE, sort the items by factor loadings
lr	Should the graphic be drawn left to right or top to bottom
curves	Should we show the correlations between factors at the same level
organize	Rename and sort the factors at two lowest levels for a more pleasing figure
...	Other graphic parameters (e.g., <code>cex</code>)

Details

This is essentially a wrapper to the `fa` and `pca` combined with the `faCor` functions. They are called repeatedly and then the weights from the resulting solutions are used to find the factor/component correlations.

Although the default is do all factor solutions from 1 to the `nfactors`, this can be simplified by specifying just some of the factor solutions. Thus, for the 135 items of the `spi`, it is more reasonable to ask for 3, 5, and 27 item solutions.

The function `bassAckward.diagram` may be called using the `diagram` function or may be called directly.

The output from `bassAckward.diagram` is the sorted factor structure suitable for using `fa.lookup`.

Value

<code>Call</code>	Echo the call
<code>fm</code>	Echos the factor method used
<code>itemfa</code>	A list of the factor loadings at each level
<code>bass.ack</code>	A list of the factor correlations at each level
<code>summary</code>	The factors at each level
<code>sumnames</code>	Summary of the factor names
<code>labels</code>	Factor labels including items for each level
<code>r</code>	The correlation matrix analyzed
<code>Phi</code>	The factor correlations at each level
<code>fa</code>	The factor analysis loadings at each level

Note

Goldberg calculated factor/component scores and then correlated these. Waller suggests just looking at the unrotated components and then examining the correlations when rotating different numbers of components. I do not follow the Waller procedure, but rather find successive factors and then find factor/component correlations following Gorsuch.

Author(s)

William Revelle

References

- Goldberg, L.R. (2006) Doing it all Bass-Ackwards: The development of hierarchical factor structures from the top down. *Journal of Research in Personality*, 40, 4, 347-358.
- Gorsuch, Richard, (1983) *Factor Analysis*. Lawrence Erlbaum Associates.
- Revelle, William. (in prep) An introduction to psychometric theory with applications in R. Springer. Working draft available at <https://personality-project.org/r/book/>
- Waller, N. (2007), A general method for computing hierarchical component structures by Goldberg's Bass-Ackwards method, *Journal of Research in Personality*, 41, 4, 745-752, DOI: 10.1016/j.jrp.2006.08.005

See Also

[fa](#), [pca](#), [omega](#) and [iclust](#) for alternative hierarchical solutions.

Examples

```
bassAckward(Thurstone,4,main="Thurstone data set")
print(bassAckward(bfi[1:25],c(2,3,5),main="bfi data set"),short=FALSE)
#do pca instead of factors just summarize, don't plot
summary(bassAckward(bfi[1:25],c(1,3,5,7),fm="pca",main="Components",plot=FALSE))
##not run, but useful example
#sp5 <- bassAckward(spi[11:145], c(3,4,5,27))
```

Bechtoldt

Seven data sets showing a bifactor solution.

Description

Holzinger-Swineford (1937) introduced the bifactor model of a general factor and uncorrelated group factors. The Holzinger data sets are original 14 * 14 matrix from their paper as well as a 9 * 9 matrix used as an example by Joreskog. The Thurstone correlation matrix is a 9 * 9 matrix of correlations of ability items. The Reise data set is 16 * 16 correlation matrix of mental health items. The Bechtoldt data sets are both 17 x 17 correlation matrices of ability tests.

Usage

```
data(Thurstone)
data(Thurstone.33)
data(Thurstone.9)
data(Holzinger)
data(Holzinger.9)
data(Bechtoldt)
data(Bechtoldt.1)
data(Bechtoldt.2)
data(Reise)
```

Details

Holzinger and Swineford (1937) introduced the bifactor model (one general factor and several group factors) for mental abilities. This is a nice demonstration data set of a hierarchical factor structure that can be analyzed using the [omega](#) function or using sem. The bifactor model is typically used in measures of cognitive ability.

There are several ways to analyze such data. One is to use the [omega](#) function to do a hierarchical factoring using the Schmid-Leiman transformation. This can then be done as an exploratory and then as a confirmatory model using [omegaSem](#). Another way is to do a regular factor analysis and use either a [bifactor](#) or [biquartimin](#) rotation. These latter two functions implement the Jennrich and Bentler (2011) bifactor and biquartimin transformations. The [bifactor](#) rotation suffers from the problem of local minima (Mansolf and Reise, 2016) and thus a mixture of exploratory and confirmatory analysis might be preferred.

The 14 variables are ordered to reflect 3 spatial tests, 3 mental speed tests, 4 motor speed tests, and 4 verbal tests. The sample size is 355.

Another data set from Holzinger (Holzinger.9) represents 9 cognitive abilities (Holzinger, 1939) and is used as an example by Karl Joreskog (2003) for factor analysis by the MINRES algorithm and also appears in the LISREL manual as example NPV.KM.

Another classic data set is the 9 variable Thurstone problem which is discussed in detail by R. P. McDonald (1985, 1999) and is used as example in the sem package as well as in the PROC CALIS manual for SAS. These nine tests were grouped by Thurstone and Thurstone, 1941 (based on other data) into three factors: Verbal Comprehension, Word Fluency, and Reasoning. The original data came from Thurstone and Thurstone (1941) but were reanalyzed by Bechtoldt (1961) who broke the data set into two. McDonald, in turn, selected these nine variables from the larger set of 17 found in Bechtoldt.2. The sample size is 213.

Another set of 9 cognitive variables attributed to Thurstone (1933) is the data set of 4,175 students reported by Professor Brigham of Princeton to the College Entrance Examination Board. This set does not show a clear bifactor solution but is included as a demonstration of the differences between a maximum likelihood factor analysis solution versus a principal axis factor solution.

Tucker (1958) uses 9 variables from Thurstone and Thurstone (1941) for his example of [interbattery](#) factor analysis.

More recent applications of the bifactor model are to the measurement of psychological status. The Reise data set is a correlation matrix based upon >35,000 observations to the Consumer Assessment of Health Care Providers and Systems survey instrument. Reise, Morizot, and Hays (2007) describe a bifactor solution based upon 1,000 cases.

The five factors from Reise et al. reflect Getting care quickly (1-3), Doctor communicates well (4-7), Courteous and helpful staff (8,9), Getting needed care (10-13), and Health plan customer service (14-16).

The two Bechtoldt data sets are two samples from Thurstone and Thurstone (1941). They include 17 variables, 9 of which were used by McDonald to form the Thurstone data set. The sample sizes are 212 and 213 respectively. The six proposed factors reflect memory, verbal, words, space, number and reasoning with three markers for all except the rote memory factor. 9 variables from this set appear in the Thurstone data set.

Two more data sets with similar structures are found in the [Harman](#) data set. This includes the another 9 variables (with 696 subjects) from Holzinger used by Harman `link{Harman.Holzinger}` as well as 8 affective variables from `link{burt}`.

- Bechtoldt.1: 17 x 17 correlation matrix of ability tests, N = 212.
- Bechtoldt.2: 17 x 17 correlation matrix of ability tests, N = 213.
- Holzinger: 14 x 14 correlation matrix of ability tests, N = 355
- Holzinger.9: 9 x 9 correlation matrix of ability tests, N = 145
- Reise: 16 x 16 correlation matrix of health satisfaction items. N = 35,000
- Thurstone: 9 x 9 correlation matrix of ability tests, N = 213
- Thurstone.33: Another 9 x 9 correlation matrix of ability items, N=4175
- Thurstone.9: And yet another 9 x 9 correlation matrix of ability items, N =710

Source

Holzinger: Holzinger and Swineford (1937)
 Reise: Steve Reise (personal communication)
 sem help page (for Thurstone)

References

- Bechtoldt, Harold, (1961). An empirical study of the factor analysis stability hypothesis. *Psychometrika*, 26, 405-432.
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- Holzinger, K., & Swineford, F. (1939). A study in factor analysis: The stability of a bifactor solution. Supplementary Educational Monograph, no. 48. Chicago: University of Chicago Press.
- McDonald, Roderick P. (1999) Test theory: A unified treatment. L. Erlbaum Associates. Mahwah, N.J.
- Mansolf, Maxwell and Reise, Steven P. (2016) Exploratory Bifactor Analysis: The Schmid-Leiman Orthogonalization and Jennrich-Bentler Analytic Rotations, *Multivariate Behavioral Research*, 51:5, 698-717, DOI: 10.1080/00273171.2016.1215898
- Reise, Steven and Morizot, Julien and Hays, Ron (2007) The role of the bifactor model in resolving dimensionality issues in health outcomes measures. *Quality of Life Research*. 16, 19-31.
- Thurstone, Louis Leon (1933) The theory of multiple factors. Edwards Brothers, Inc. Ann Arbor
- Thurstone, Louis Leon and Thurstone, Thelma (Gwinn). (1941) Factorial studies of intelligence. The University of Chicago Press. Chicago, IL.
- Tucker, Ledyard (1958) An inter-battery method of factor analysis, *Psychometrika*, 23, 111-136.

Examples

```
if(!require(GPArotation)) {message("I am sorry, to run omega requires GPArotation")}
  } else {
#holz <- omega(Holzinger,4, title = "14 ability tests from Holzinger-Swineford")
#bf <- omega(Reise,5,title="16 health items from Reise")
#omega(Reise,5,labels=colnames(Reise),title="16 health items from Reise")
thur.om <- omega(Thurstone,title="9 variables from Thurstone") #compare with
thur.bf <- fa(Thurstone,3,rotate="biquartimin")
factor.congruence(thur.om,thur.bf)
}
```

bestScales	<i>A bootstrap aggregation (bagging) function for choosing most predictive items</i>
------------	--

Description

bestScales forms scales from the items/scales most correlated with a particular criterion and then cross validates on a hold out sample using unit weighted scales. This may be repeated `n.iter` times using either basic bootstrap aggregation (bagging) techniques or K-fold cross validation. Thus, the technique is known as BISCUIT (Best Items Scales that are Cross validated, Unit weighted, Informative, and Transparent). Given a dictionary of item content, **bestScales** will sort by criteria correlations and display the item content. Options for bagging (bootstrap aggregation) are included.

Usage

```
bestScales(x,criteria,cut=.1,n.item =10, overlap=FALSE, dictionary=NULL, check=FALSE,
impute="none", n.iter =1, folds=1,p.keyed=.9,log.p=FALSE,digits=2)
bestItems(x,criteria=1,cut=.3, abs=TRUE, dictionary=NULL,check=FALSE,digits=2)
```

Arguments

<code>x</code>	A data matrix or data frame depending upon the function.
<code>criteria</code>	Which variables (by name or location) should be the empirical target for bestScales and bestItems . May be a separate object.
<code>cut</code>	Return all values in <code>abs(x[,c1]) > cut</code> .
<code>abs</code>	if TRUE, sort by absolute value in bestItems
<code>dictionary</code>	a data.frame with rownames corresponding to rownames in the <code>f\$loadings</code> matrix or colnames of the data matrix or correlation matrix, and entries (may be multiple columns) of item content.
<code>check</code>	if TRUE, delete items with no variance
<code>n.item</code>	How many items make up an empirical scale.
<code>overlap</code>	Are the correlations with other criteria fair game for bestScales
<code>impute</code>	When finding the best scales, and thus the correlations with the criteria, how should we handle missing data? The default is to drop missing items. (That is to say, to use pairwise complete correlations.)
<code>n.iter</code>	How many times to perform a bootstrap estimate. Replicate the best item function <code>n.iter</code> times, sampling roughly $1-1/e$ of the cases each time, and validating on the remaining $1/e$ of the cases for each iteration.
<code>folds</code>	If <code>folds > 1</code> , this is k-folds validation. Note, set <code>n.iter > 1</code> to do bootstrap aggregation, or set <code>folds > 1</code> to do k-folds.
<code>p.keyed</code>	The proportion of replications needed to include items in the final best keys.
<code>log.p</code>	Select items based upon the log of the probability of the correlations. This will only have an effect if the number of pairwise cases differs drastically from pair to pair.
<code>digits</code>	round to digits when showing output.

Details

`bestScales` will find up to `n.items` per criterion that have absolute correlations with a criterion greater than `cut`. If the `overlap` option is `FALSE` (default) the other criteria are not used. This is an example of “dust bowl empiricism” in that there is no latent construct being measured, just those items that most correlate with a set of criteria. The empirically identified items are then formed into scales (ignoring concepts of internal consistency) which are then correlated with the criteria.

Clearly, `bestScales` is capitalizing on chance associations. Thus, we should validate the empirical scales by deriving them on a fraction of the total number of subjects, and cross validating on the remaining subjects. (This is known both as K-fold cross validation and bagging. Both may be done). If `folds > 1`, then a k-fold cross validation is done. This removes $1/k$ (a fold) from the sample for the derivation sample and validates on that remaining fold. This is done k-folds times. Traditional cross validation would thus be a k-fold with $k=2$. More modern applications seem to prefer $k=10$ to have 90% derivation sample and a 10% cross validation sample.

The alternative, known as ‘bagging’ is to do a bootstrap sample (which because it is sampling with replacement will typically extract $1 - 1/e = 63.2\%$ of the sample) for the derivation sample (the bag) and then validate it on the remaining $1/e$ of the sample (the out of bag). This is done `n.iter` times. This should be repeated multiple times (`n.iter > 1`, e.g. `n.iter=1000`) to get stable cross validations.

One can compare the validity of these two approaches by trying each. The average predictability of the `n.iter` samples are shown as are the average validity of the cross validations. This can only be done if `x` is a data matrix/ data.frame, not a correlation matrix. For very large data sets (e.g., those from SAPA) these scales seem very stable.

`bestScales` is effectively a straight forward application of ‘bagging’ (bootstrap aggregation) and machine learning as well as k-fold validation.

The criteria can be the colnames of elements of `x`, or can be a separate data.frame.

`bestItems` and `lookup` are simple helper functions to summarize correlation matrices or factor loading matrices. `bestItems` will sort the specified column (criteria) of `x` on the basis of the (absolute) value of the column. The return as a default is just the rowname of the variable with those absolute values $> cut$. If there is a dictionary of item content and item names, then include the contents as a two column matrix with rownames corresponding to the item name and then as many fields as desired for item content. (See the example dictionary `bfi.dictionary`).

Value

`bestScales` returns the correlation of the empirically constructed scale with each criteria and the items used in the scale. If a dictionary is specified, it also returns a list (value) that shows the item content. Also returns the `keys.list` so that scales can be found using `cluster.cor` or `scoreItems`. If using replications (bagging or kfold) then it also returns the `best.keys`, a list suitable for scoring.

The `best.keys` object is a list of items (with keying information) that may be used in subsequent analyses. These “best.keys” are formed into scales for the “final.valid” object which reports how well the best.keys work on the entire sample. This is, of course, not cross validated.

`bestItems` returns a sorted list of factor loadings or correlations with the labels as provided in the dictionary.

The stats object can be used to create `error.dots` plots to show the mean estimate and the standard error of the estimates. See the examples.

Note

To create a dictionary, create an object with row names as the item numbers, and the columns as the item content. See the `link{bfi.dictionary}` as an example.

Note

Although empirical scale construction is appealing, it has the basic problem of capitalizing on chance. Thus, be careful of over interpreting the results unless working with large samples. Iteration and bootstrapping aggregation (bagging) gives information on the stability of the solutions.

Author(s)

William Revelle

References

Revelle, W. (in preparation) An introduction to psychometric theory with applications in R. Springer. (Available online at <https://personality-project.org/r/book>).

See Also

`fa`, `iclust`, `principal`, `error.dots`

Examples

```
#This is an example of 'bagging' (bootstrap aggregation)
bestboot <- bestScales(bfi,criteria=cs(gender,age,education),
  n.iter=10,dictionary=bfi.dictionary[1:3])
bestboot
#compare with 10 fold cross validation
tenfold <- bestScales(bfi,criteria=cs(gender,age,education),fold=10,dictionary=bfi.dictionary[1:3])
tenfold
#Then, to display the results graphically
#Note that we scale the two graphs with the same x.lim values
error.dots(bestboot,eyes=TRUE,xlim=c(0,.4))
error.dots(tenfold,add=TRUE,pch=16,xlim=c(0,.4))
```

bfi

25 Personality items representing 5 factors

Description

25 personality self report items taken from the International Personality Item Pool (ipip.ori.org) were included as part of the Synthetic Aperture Personality Assessment (SAPA) web based personality assessment project. The data from 2800 subjects are included here as a demonstration set for scale construction, factor analysis, and Item Response Theory analysis. Three additional demographic variables (sex, education, and age) are also included.

Usage

```
data(bfi)
data(bfi.dictionary)
```

Format

A data frame with 2800 observations on the following 28 variables. (The q numbers are the SAPA item numbers).

A1 Am indifferent to the feelings of others. (q_146)

A2 Inquire about others' well-being. (q_1162)

A3 Know how to comfort others. (q_1206)

A4 Love children. (q_1364)

A5 Make people feel at ease. (q_1419)

C1 Am exacting in my work. (q_124)

C2 Continue until everything is perfect. (q_530)

C3 Do things according to a plan. (q_619)

C4 Do things in a half-way manner. (q_626)

C5 Waste my time. (q_1949)

E1 Don't talk a lot. (q_712)

E2 Find it difficult to approach others. (q_901)

E3 Know how to captivate people. (q_1205)

E4 Make friends easily. (q_1410)

E5 Take charge. (q_1768)

N1 Get angry easily. (q_952)

N2 Get irritated easily. (q_974)

N3 Have frequent mood swings. (q_1099)

N4 Often feel blue. (q_1479)

N5 Panic easily. (q_1505)

O1 Am full of ideas. (q_128)

O2 Avoid difficult reading material. (q_316)

O3 Carry the conversation to a higher level. (q_492)

O4 Spend time reflecting on things. (q_1738)

O5 Will not probe deeply into a subject. (q_1964)

gender Males = 1, Females = 2

education 1 = HS, 2 = finished HS, 3 = some college, 4 = college graduate 5 = graduate degree

age age in years

Details

The first 25 items are organized by five putative factors: Agreeableness, Conscientiousness, Extraversion, Neuroticism, and Openness. The scoring key is created using `make.keys`, the scores are found using `score.items`.

These five factors are a useful example of using `irt.fa` to do Item Response Theory based latent factor analysis of the `polychoric` correlation matrix. The endorsement plots for each item, as well as the item information functions reveal that the items differ in their quality.

The item data were collected using a 6 point response scale: 1 Very Inaccurate 2 Moderately Inaccurate 3 Slightly Inaccurate 4 Slightly Accurate 5 Moderately Accurate 6 Very Accurate

as part of the Synthetic Aperture Personality Assessment (SAPA <https://sapa-project.org>) project. To see an example of the data collection technique, visit <https://SAPA-project.org> or the International Cognitive Ability Resource at <https://icar-project.com>. The items given were sampled from the International Personality Item Pool of Lewis Goldberg using the sampling technique of SAPA. This is a sample data set taken from the much larger SAPA data bank.

Note

The bfi data set and items should not be confused with the BFI (Big Five Inventory) of Oliver John and colleagues (John, O. P., Donahue, E. M., & Kentle, R. L. (1991). The Big Five Inventory—Versions 4a and 54. Berkeley, CA: University of California, Berkeley, Institute of Personality and Social Research.)

Source

The items are from the ipip (Goldberg, 1999). The data are from the SAPA project (Revelle, Wilt and Rosenthal, 2010) , collected Spring, 2010 (<https://sapa-project.org>).

References

Goldberg, L.R. (1999) A broad-bandwidth, public domain, personality inventory measuring the lower-level facets of several five-factor models. In Mervielde, I. and Deary, I. and De Fruyt, F. and Ostendorf, F. (eds) Personality psychology in Europe. 7. Tilburg University Press. Tilburg, The Netherlands.

Revelle, W., Wilt, J., and Rosenthal, A. (2010) Individual Differences in Cognition: New Methods for examining the Personality-Cognition Link In Gruszka, A. and Matthews, G. and Szymura, B. (Eds.) Handbook of Individual Differences in Cognition: Attention, Memory and Executive Control, Springer.

Revelle, W, Condon, D.M., Wilt, J., French, J.A., Brown, A., and Elleman, L.G. (2016) Web and phone based data collection using planned missing designs. In Fielding, N.G., Lee, R.M. and Blank, G. (Eds). SAGE Handbook of Online Research Methods (2nd Ed), Sage Publications.

See Also

`bi.bars` to show the data by age and gender, `irt.fa` for item factor analysis applying the irt model.

Examples

```
data(bfi)
describe(bfi)

keys.list <-
  list(agree=c("A1","A2","A3","A4","A5"),conscientious=c("C1","C2","C3","C4","C5"),
  extraversion=c("E1","E2","E3","E4","E5"),neuroticism=c("N1","N2","N3","N4","N5"),
  openness = c("O1","O2","O3","O4","O5"))
scores <- scoreItems(keys.list,bfi,min=1,max=6) #specify the minimum and maximum values
scores
#show the use of the fa.lookup with a dictionary
keys.lookup(keys.list,bfi.dictionary[,1:4])
```

bi.bars

Draw pairs of bargraphs based on two groups

Description

When showing e.g., age or education distributions for two groups, it is convenient to plot them back to back. bi.bars will do so.

Usage

```
bi.bars(x,var=NULL,grp=NULL,horiz,color,label=NULL,zero=FALSE,xlab,ylab,...)
```

Arguments

x	The data frame or matrix from which we specify the data
var	The variable to plot
grp	a grouping variable.
horiz	horizontal (default) or vertical bars
color	colors for the two groups – defaults to blue and red
label	If specified, labels for the dependent axis
zero	If TRUE, subtract the minimum value to make the numbers range from 0 to max-min. This is useful if showing heights
xlab	xaxis label if appropriate
ylab	y axis label otherwise
...	Further parameters to pass to the graphing program

Details

A trivial, if useful, function to draw back to back histograms/barplots. One for each group.

Value

a graphic

Author(s)

William Revelle

See Also

[describe](#), [describeBy](#) and [statsBy](#) for descriptive statistics and [error.bars](#) [error.bars.by](#) and [densityBy](#) [violinBy](#) for graphic displays

Examples

```
data(bfi)
bi.bars(bfi,"age","gender",ylab="Age",main="Age by males and females")
bi.bars(bfi,"education","gender",xlab="Education",main="Education by gender",horiz=FALSE)
```

biplot.psych

Draw biplots of factor or component scores by factor or component loadings

Description

Extends the biplot function to the output of [fa](#), [fa.poly](#) or [principal](#). Will plot factor scores and factor loadings in the same graph. If the number of factors > 2, then all pairs of factors are plotted. Factor score histograms are plotted on the diagonal. The input is the resulting object from [fa](#), [principal](#), or `{linkfa.poly with the scores=TRUE option}`. Points may be colored according to other criteria.

Usage

```
## S3 method for class 'psych'
biplot(x, labels=NULL, cex=c(.75,1), main="Biplot from fa",
hist.col="cyan", xlim.s=c(-3,3), ylim.s=c(-3,3), xlim.f=c(-1,1), ylim.f=c(-1,1),
maxpoints=100, adjust=1.2, col,pos, arrow.len = 0.1, pch=16, choose=NULL,
cuts=1, cutl=.0, group=NULL, smoother=FALSE, ...)
```

Arguments

<code>x</code>	The output from fa , fa.poly or principal with the scores=TRUE option
<code>labels</code>	if NULL, draw the points with the plot character (pch) specified. To identify the data points, specify labels= 1:n where n is the number of observations, or labels =rownames(data) where data was the data set analyzed by the factor analysis.
<code>cex</code>	A vector of plot sizes of the data labels and of the factor labels
<code>main</code>	A main title for a two factor biplot

hist.col	If plotting more than two factors, the color of the histogram of the factor scores
xlim.s	x limits of the scores. Defaults to plus/minus three sigma
ylim.s	y limits of the scores. Defaults to plus/minus three sigma
xlim.f	x limits of the factor loadings. Defaults to plus/minus 1.0
ylim.f	y limits of the factor loadings. Defaults to plus/minus 1.0
maxpoints	When plotting 3 (or more) dimensions, at what size should we switch from plotting "o" to plotting "."
adjust	an adjustment factor in the histogram
col	a vector of colors for the data points and for the factor loading labels
pos	If plotting labels, what position should they be in? 1=below, 2=left, 3 top, 4 right. If missing, then the assumption is that labels should be printed instead of data points.
arrow.len	the length of the arrow head
pch	The plotting character to use. pch=16 gives reasonable size dots. pch="." gives tiny points. If adding colors, use pch between 21 and 25. (see examples).
choose	Plot just the specified factors
cuts	Do not label cases with $\text{abs}(\text{factor scores}) < \text{cuts}$ (Actually, the distance of the x and y scores from 0)
cutl	Do not label variables with communalities in the two space $< \text{cutl}$
group	A vector of a grouping variable for the scores. Show a different color and symbol for each group.
smoother	If TRUE then do a smooth scatter plot (which shows the density rather than the data points). Only useful for large data sets.
...	more options for graphics

Details

Uses the generic biplot function to take the output of a factor analysis `fa`, `fa.poly` or principal components analysis `principal` and plot the factor/component scores along with the factor/component loadings.

This is an extension of the generic biplot function to allow more control over plotting points in a two space and also to plot three or more factors (two at time).

This will work for objects produced by `fa`, `fa.poly` or `principal` if they applied to the original data matrix. If however, one has a correlation matrix based upon the output from `tetrachoric` or `polychoric`, and has done either `fa` or `principal` on the correlations, then obviously, we can not do a biplot. However, both of those functions produce a weights matrix, which, in combination with the original data can be used to find the scores by using `factor.scores`. Since `biplot.psych` is looking for two elements of the x object: `x$loadings` and `x$scores`, you can create the appropriate object to plot. See the third example.

Author(s)

William Revelle

See Also

[fa](#), [fa.poly](#), [principal](#), [fa.plot](#), [pairs.panels](#)

Examples

```
#the standard example
data(USArrests)
fa2 <- fa(USArrests,2,scores=TRUE)
biplot(fa2,labels=rownames(USArrests))

# plot the 3 factor solution
data(bfi)
fa3 <- fa(bfi[1:200,1:15],3,scores=TRUE)
biplot(fa3)
#just plot factors 1 and 3 from that solution
biplot(fa3,choose=c(1,3))

#
fa2 <- fa(bfi[16:25],2) #factor analysis
fa2$scores <- fa2$scores[1:100,] #just take the first 100
#now plot with different colors and shapes for males and females
biplot(fa2,pch=c(24,21)[bfi[1:100,"gender"]],group =bfi[1:100,"gender"],
      main="Biplot of Conscientiousness and Neuroticism by gender")

r <- cor(bfi[1:200,1:10], use="pairwise") #find the correlations
f2 <- fa(r,2)
x <- list()
x$scores <- factor.scores(bfi[1:200,1:10],f2)
x$loadings <- f2$loadings
class(x) <- c('psych','fa')
biplot(x,main="biplot from correlation matrix and factor scores")
```

blant

A 29 x 29 matrix that produces weird factor analytic results

Description

Normally, min.res factor analysis and maximum likelihood produce very similar results. This data set (from Alexandra Blant) does not. Warnings are given for the min.res solution, the pa solution, but not the old.min nor the mle solution. Included as a test case for the factor analysis function.

Usage

```
data("blant")
```


Format

The format is: num [1:29, 1:29] 1 0.77 0.813 0.68 0.717 ... - attr(*, "dimnames")=List of 2 ..\$: NULL ..\$: chr [1:29] "V1" "V2" "V3" "V4" ...

Details

This data matrix was sent by Alexandra Blant as an example of a problem with the minres solution in the `fa` function. The default solution, using `fm="minres"` issues a warning that the solution has improper factor score weights. This is not the case for the `fm="old.min"` and `fm="mle"` options, but is for `fm="pa"`, `fm="ols"`.

The residuals are indeed smaller for `fm="minres"` than for `fm="old.min"` or `fm="mle"`.

"old.min" attempts to find the minimum residual but uses the gradient for mle. This was the approach until version 1.7.5 but was changed (see the help page for `fa`) following extensive communication with Hao Wu.

The problem with this matrix is probably that it is almost singular, with some smcs approaching 1 and the smallest three eigenvalues of .006, .004 and .001.

This problem matrix was provided by Alexandra Blant.

Source

Alexandra Blant, personal communication

Examples

```
data(blant)
#compare
f5 <- fa(blant,5,rotate="none") #the default minres
f5.old <-fa(blant,5, fm="old.min",rotate="none") #old version of minres
f5.mle <- fa(blant,5,fm="mle",rotate="none") #maximum likelihood
#compare solutions
factor.congruence(list(f5,f5.old,f5.mle))
#compare sums of squared residuals
sum(residuals(f5,diag=FALSE)^2,na.rm=TRUE) # 1.355489
sum(residuals(f5.old,diag=FALSE)^2,na.rm=TRUE) # 1.539757
sum(residuals(f5.mle,diag=FALSE)^2,na.rm=TRUE) # 2.402092

#but, when we divide the squared residuals by the original (squared) correlations, we find
#a different ordering of fit
f5$fit      # 0.9748177
f5.old$fit  # 0.9752774
f5.mle$fit  # 0.9603324
```

`block.random`*Create a block randomized structure for n independent variables*

Description

Random assignment of n subjects with an equal number in all of N conditions may be done by block randomization, where the block size is the number of experimental conditions. The number of Independent Variables and the number of levels in each IV are specified as input. The output is a the block randomized design.

Usage

```
block.random(n, ncond = NULL)
```

Arguments

n	The number of subjects to randomize. Must be a multiple of the number of experimental conditions
ncond	The number of conditions for each IV. Defaults to 2 levels for one IV. If more than one IV, specify as a vector. If names are provided, they are used, otherwise the IVs are labeled as IV1 ... IVn

Value

blocks	A matrix of subject numbers, block number, and randomized levels for each IV
--------	--

Note

Prepared for a course on Research Methods in Psychology <https://personality-project.org/revelle/syllabi/205/205.syllabus.html>

Author(s)

William Revelle

Examples

```
br <- block.random(n=24,c(2,3))
pairs.panels(br)
br <- block.random(96,c(time=4,drug=3,sex=2))
pairs.panels(br)
```

blot*Bond's Logical Operations Test – BLOT*

Description

35 items for 150 subjects from Bond's Logical Operations Test. A good example of Item Response Theory analysis using the Rasch model. One parameter (Rasch) analysis and two parameter IRT analyses produce somewhat different results.

Usage

```
data(blot)
```

Format

A data frame with 150 observations on 35 variables. The BLOT was developed as a paper and pencil test for children to measure Logical Thinking as discussed by Piaget and Inhelder.

Details

Bond and Fox apply Rasch modeling to a variety of data sets. This one, Bond's Logical Operations Test, is used as an example of Rasch modeling for dichotomous items. In their text (p 56), Bond and Fox report the results using WINSTEPS. Those results are consistent (up to a scaling parameter) with those found by the `rasch` function in the `ltm` package. The WINSTEPS seem to produce difficulty estimates with a mean item difficulty of 0, whereas `rasch` from `ltm` has a mean difficulty of -1.52. In addition, `rasch` seems to reverse the signs of the difficulty estimates when reporting the coefficients and is effectively reporting "easiness".

However, when using a two parameter model, one of the items (V12) behaves very differently.

This data set is useful when comparing 1PL, 2PL and 2PN IRT models.

Source

The data are taken (with kind permission from Trevor Bond) from the webpage <https://www.winsteps.com/BF3/bondfox3.htm> and read using `read.fwf`.

References

T.G. Bond. BLOT: Bond's Logical Operations Test. Townsville, Australia: James Cook University. (Original work published 1976), 1995.

T. Bond and C. Fox. (2007) Applying the Rasch model: Fundamental measurement in the human sciences. Lawrence Erlbaum, Mahwah, NJ, US, 2 edition.

See Also

See also the [irt.fa](#) and associated plot functions.

Examples

```
data(blot)
#not run
#library(ltm)
#bblot.rasch <- rasch(blot, constraint = cbind(ncol(blot) + 1, 1)) #a 1PL model
#blot.2pl <- ltm(blot~z1) #a 2PL model
#do the same thing with functions in psych
#blot.fa <- irt.fa(blot) # a 2PN model
#plot(blot.fa)
```

 bock

Bock and Liberman (1970) data set of 1000 observations of the LSAT

Description

An example data set used by McDonald (1999) as well as other discussions of Item Response Theory makes use of a data table on 10 items (two sets of 5) from the Law School Admissions Test (LSAT). Included in this data set is the original table as well as the responses for 1000 subjects on the first set (Figure Classification) and second set (Debate).

Usage

```
data(bock)
```

Format

A data frame with 32 observations on the following 8 variables.

index 32 response patterns

Q1 Responses to item 1

Q2 Responses to item 2

Q3 Responses to item 3

Q4 Responses to item 4

Q5 Responses to item 5

Ob6 count of observations for the section 6 test

Ob7 count of observations for the section 7 test

Two other data sets are derived from the bock dataset. These are converted using the [table2df](#) function.

lsat6 reponses to 5 items for 1000 subjects on section 6

lsat7 reponses to 5 items for 1000 subjects on section 7

Details

The lsat6 data set is analyzed in the ltm package as well as by McDonald (1999). lsat7 is another 1000 subjects on part 7 of the LSAT. Both sets are described by Bock and Lieberman (1970). Both sets are useful examples of testing out IRT procedures and showing the use of [tetrachoric](#) correlations and item factor analysis using the [irt.fa](#) function.

Source

R. Darrell Bock and M. Lieberman (1970). Fitting a response model for dichotomously scored items. Psychometrika, 35(2):179-197.

References

R.P. McDonald. Test theory: A unified treatment. L. Erlbaum Associates, Mahwah, N.J., 1999.

Examples

```
data(bock)
responses <- table2df(bock.table[,2:6],count=bock.table[,7],
  labs= paste("lsat6.",1:5,sep=""))
describe(responses)
## maybe str(bock.table) ; plot(bock.table) ...
```

burt

11 emotional variables from Burt (1915)

Description

Cyril Burt reported an early factor analysis with a circumplex structure of 11 emotional variables in 1915. 8 of these were subsequently used by Harman in his text on factor analysis. Unfortunately, it seems as if Burt made a mistake for the matrix is not positive definite. With one change from .87 to .81 the matrix is positive definite.

Usage

```
data(burt)
```

Format

A correlation matrix based upon 172 "normal school age children aged 9-12".

Sociality Sociality

Sorrow Sorrow

Tenderness Tenderness

Joy Joy

Wonder Wonder

Elation Elation

Disgust Disgust

Anger Anger

Sex Sex

Fear Fear

Subjection Subjection

Details

The Burt data set is interesting for several reasons. It seems to be an early example of the organization of emotions into an affective circumplex, a subset of it has been used for factor analysis examples (see [Harman.Burt](#), and it is an example of how typos affect data. The original data matrix has one negative eigenvalue. With the replacement of the correlation between Sorrow and Tenderness from .87 to .81, the matrix is positive definite.

Alternatively, using [cor.smooth](#), the matrix can be made positive definite as well, although [cor.smooth](#) makes more (but smaller) changes.

Source

(retrieved from the web at <https://www.biodiversitylibrary.org/item/95822#790>) Following a suggestion by Jan DeLeeuw.

References

Burt, C. General and Specific Factors underlying the Primary Emotions. Reports of the British Association for the Advancement of Science, 85th meeting, held in Manchester, September 7-11, 1915. London, John Murray, 1916, p. 694-696 (retrieved from the web at <https://www.biodiversitylibrary.org/item/95822#790>)

See Also

[Harman.Burt](#) in the [Harman](#) dataset and [cor.smooth](#)

Examples

```
data(burt)
eigen(burt)$values #one is negative!
burt.new <- burt
burt.new[2,3] <- burt.new[3,2] <- .81
eigen(burt.new)$values #all are positive
bs <- cor.smooth(burt)
round(burt.new - bs,3)
```

cattell*12 cognitive variables from Cattell (1963)*

Description

Rindskopf and Rose (1988) use this data set to demonstrate confirmatory second order factor models. It is a nice example data set to explore hierarchical structure and alternative factor solutions. It contains measures of fluid and crystallized intelligence.

Usage

```
data("cattell")
```

Format

A correlation matrix of the following 12 variables from 277 7th and 8th graders

Verbal A verbal ability test from Thurstone

Verbal2 A verbal ability test from Thurstone

Space1 A Spatial ability test from Thurstone

Space2 A Spatial ability test from Thurstone

Reason1 A reasoning test from Thurstone

Reason2 A reasoning test from Thurstone

Number1 A Numerical ability test from Thurstone

Number2 A Numerical ability test from Thurstone

IPATSer A "culture fair" series from the IPAT

IPATCLAS A "culture fair" classification test from the IPAT

IPATMatr A "culture fair" matrix reasoning test from the IPAT

IPATTop A "culture fair" topology test from the IPAT

Details

Cattell (1963) reported on 8 cognitive variables from Thurstone and four from the Institute for Personality Assessment Test (IPAT). Rindskopf and Rose (1988) use this data set as an example of second order factor analysis. It is thus a nice set for examining alternative solutions such as bifactor rotation, [omega](#) hierarchical, as well as [esem](#) and [interbattery](#) factor analysis.

Source

David Rindskopf and Tedd Rose, (1988) Some Theory and Applications of Confirmatory Second-Order Factor Analysis, *Multivariate Behavioral Research*, 23, 51-67.

References

Cattell, R. B. (1963).Theory of fluid and crystallized intelligence: A critical experiment. Journal of Educational Psychology, 54, 1-22.

David Rindskopf and Tedd Rose, (1988) Some Theory and Applications of Confirmatory Second-Order Factor Analysis, Multivariate Behavioral Research, 23, 51-67.

Examples

```
data(cattell)
corPlot(cattell,numbers=TRUE,upper=FALSE,diag=FALSE,
        main="12 cognitive variables from Cattell (1963)",xlas=2)
```

<code>circ.tests</code>	<i>Apply four tests of circumplex versus simple structure</i>
-------------------------	---

Description

Rotations of factor analysis and principal components analysis solutions typically try to represent correlation matrices as simple structured. An alternative structure, appealing to some, is a circumplex structure where the variables are uniformly spaced on the perimeter of a circle in a two dimensional space. Generating these data is straightforward, and is useful for exploring alternative solutions to affect and personality structure.

Usage

```
circ.tests(loads, loading = TRUE, sorting = TRUE)
```

Arguments

<code>loads</code>	A matrix of loadings loads here
<code>loading</code>	Are these loadings or a correlation matrix loading
<code>sorting</code>	Should the variables be sorted sorting

Details

“A common model for representing psychological data is simple structure (Thurstone, 1947). According to one common interpretation, data are simple structured when items or scales have non-zero factor loadings on one and only one factor (Revelle & Rocklin, 1979). Despite the commonplace application of simple structure, some psychological models are defined by a lack of simple structure. Circumplexes (Guttman, 1954) are one kind of model in which simple structure is lacking.

“A number of elementary requirements can be teased out of the idea of circumplex structure. First, circumplex structure implies minimally that variables are interrelated; random noise does not a circumplex make. Second, circumplex structure implies that the domain in question is optimally represented by two and only two dimensions. Third, circumplex structure implies that variables do

not group or clump along the two axes, as in simple structure, but rather that there are always interstitial variables between any orthogonal pair of axes (Saucier, 1992). In the ideal case, this quality will be reflected in equal spacing of variables along the circumference of the circle (Gurtman, 1994; Wiggins, Steiger, & Gaelick, 1981). Fourth, circumplex structure implies that variables have a constant radius from the center of the circle, which implies that all variables have equal communality on the two circumplex dimensions (Fisher, 1997; Gurtman, 1994). Fifth, circumplex structure implies that all rotations are equally good representations of the domain (Conte & Plutchik, 1981; Larsen & Diener, 1992). (Acton and Revelle, 2004)

Acton and Revelle reviewed the effectiveness of 10 tests of circumplex structure and found that four did a particularly good job of discriminating circumplex structure from simple structure, or circumplexes from ellipsoidal structures. Unfortunately, their work was done in Pascal and is not easily available. Here we release R code to do the four most useful tests:

- 1 The Gap test of equal spacing
- 2 Fisher's test of equality of axes
- 3 A test of indifference to Rotation
- 4 A test of equal Variance of squared factor loadings across arbitrary rotations.

To interpret the values of these various tests, it is useful to compare the particular solution to simulated solutions representing pure cases of circumplex and simple structure. See the example output from [circ.simulation](#) and compare these plots with the results of the `circ.test`.

Value

A list of four items is returned. These are the gap, fisher, rotation and variance test results.

gaps	gap.test
fisher	fisher.test
RT	rotation.test
VT	variance.test

Note

Of the 10 criterion discussed in Acton and Revelle (2004), these tests operationalize the four most useful.

Author(s)

William Revelle

References

Acton, G. S. and Revelle, W. (2004) Evaluation of Ten Psychometric Criteria for Circumplex Structure. *Methods of Psychological Research Online*, Vol. 9, No. 1 https://personality-project.org/revelle/publications/acton.revelle.mpr110_10.pdf

See Also

To understand the results of the `circ.tests` it is best to compare it to simulated values. Thus, see [circ.simulation](#), [sim.circ](#)

Examples

```

circ.data <- circ.sim(24,500)
circ.fa <- fa(circ.data,2)
plot(circ.fa,title="Circumplex Structure")
ct <- circ.tests(circ.fa)
#compare with non-circumplex data
simp.data <- item.sim(24,500)
simp.fa <- fa(simp.data,2)
plot(simp.fa,title="Simple Structure")
st <- circ.tests(simp.fa)
res <- rbind(ct[1:4],st[1:4])
rownames(res) <- c("circumplex","Simple")
print(res,digits=2)

```

cities

Distances between 11 US cities

Description

Airline distances between 11 US cities may be used as an example for multidimensional scaling or cluster analysis.

Usage

```
data(cities)
```

Format

A data frame with 11 observations on the following 11 variables.

```

ATL  Atlanta, Georgia
BOS  Boston, Massachusetts
ORD  Chicago, Illinois
DCA  Washington, District of Columbia
DEN  Denver, Colorado
LAX  Los Angeles, California
MIA  Miami, Florida
JFK  New York, New York
SEA  Seattle, Washington
SFO  San Francisco, California
MSY  New Orleans, Louisiana

```

Details

An 11 x 11 matrix of distances between major US airports. This is a useful demonstration of multiple dimensional scaling.

city.location is a dataframe of longitude and latitude for those cities.

Note that the 2 dimensional MDS solution does not perfectly capture the data from these city distances. Boston, New York and Washington, D.C. are located slightly too far west, and Seattle and LA are slightly too far south.

Source

<https://www.timeanddate.com/worldclock/distance.html>

Examples

```
data(cities)
city.location[,1] <- -city.location[,1]
#not run
#an overlay map can be added if the package maps is available
#
#
#library(maps)
#map("usa")
#title("MultiDimensional Scaling of US cities")
#points(city.location)

plot(city.location, xlab="Dimension 1", ylab="Dimension 2",
      main="Multidimensional scaling of US cities")
city.loc <- cmdscale(cities, k=2) #ask for a 2 dimensional solution round(city.loc,0)
city.loc <- -city.loc
city.loc <- rescale(city.loc,apply(city.location,2,mean),apply(city.location,2,sd))
points(city.loc,type="n")
text(city.loc,labels=names(cities))
```

cluster.fit

cluster Fit: fit of the cluster model to a correlation matrix

Description

How well does the cluster model found by [ICLUST](#) fit the original correlation matrix? A similar algorithm [factor.fit](#) is found in [VSS](#). This function is internal to ICLUST but has more general use as well.

In general, the cluster model is a Very Simple Structure model of complexity one. That is, every item is assumed to represent only one factor/cluster. Cluster fit is an analysis of how well this model reproduces a correlation matrix. Two measures of fit are given: cluster fit and factor fit. Cluster fit assumes that variables that define different clusters are orthogonal. Factor fit takes the loadings

generated by a cluster model, finds the cluster loadings on all clusters, and measures the degree of fit of this somewhat more complicated model. Because the cluster loadings are similar to, but not identical to factor loadings, the factor fits found here and by `factor.fit` will be similar.

Usage

```
cluster.fit(original, load, clusters, diagonal = FALSE)
```

Arguments

<code>original</code>	The original correlation matrix being fit
<code>load</code>	Cluster loadings – that is, the correlation of individual items with the clusters, corrected for item overlap
<code>clusters</code>	The cluster structure
<code>diagonal</code>	Should we fit the diagonal as well?

Details

The cluster model is similar to the factor model: R is fitted by $C'C$. Where C <- Cluster definition matrix \times the loading matrix. How well does this model approximate the original correlation matrix and how does this compare to a factor model?

The fit statistic is a comparison of the original (squared) correlations to the residual correlations. $\text{Fit} = 1 - r^2/r^2$ where r^2 is the residual correlation of data - model and $\text{model} = C'C$.

Value

<code>clusterfit</code>	The cluster model is a reduced form of the factor loading matrix. That is, it is the product of the elements of the cluster matrix \times the loading matrix.
<code>factorfit</code>	How well does the complete loading matrix reproduce the correlation matrix?

Author(s)

Maintainer: William Revelle <revelle@northwestern.edu>

References

<https://personality-project.org/r/r.ICLUST.html>

See Also

`VSS`, `ICLUST`, `factor2cluster`, `cluster.cor`, `factor.fit`

Examples

```
r.mat<- Harman74.cor$cov
iq.clus <- ICLUST(r.mat,nclusters =2)
fit <- cluster.fit(r.mat,iq.clus$loadings,iq.clus$clusters)
fit
```

cluster.loadings	<i>Find item by cluster correlations, corrected for overlap and reliability</i>
------------------	---

Description

Given a $n \times n$ correlation matrix and a $n \times c$ matrix of -1,0,1 cluster weights for those n items on c clusters, find the correlation of each item with each cluster. If the item is part of the cluster, correct for item overlap. Part of the [ICLUST](#) set of functions, but useful for many item analysis problems.

Usage

```
cluster.loadings(keys, r.mat, correct = TRUE, SMC=TRUE)
```

Arguments

keys	Cluster keys: a matrix of -1,0,1 cluster weights
r.mat	A correlation matrix
correct	Correct for reliability
SMC	Use the squared multiple correlation as a communality estimate, otherwise use the greatest correlation for each variable

Details

Given a set of items to be scored as (perhaps overlapping) clusters and the intercorrelation matrix of the items, find the clusters and then the correlations of each item with each cluster. Correct for item overlap by replacing the item variance with its average within cluster inter-item correlation.

Although part of ICLUST, this may be used in any SAPA (<https://sapa-project.org>) application where we are interested in item-whole correlations of items and composite scales.

For information about SAPA see Revelle et al, 2010, 2016. For information about SAPA based measures of ability, see <https://icar-project.com>.

These loadings are particularly interpretable when sorted by absolute magnitude for each cluster (see [ICLUST.sort](#)).

Value

loadings	A matrix of item-cluster correlations (loadings)
cor	Correlation matrix of the clusters
corrected	Correlation matrix of the clusters, raw correlations below the diagonal, alpha on diagonal, corrected for reliability above the diagonal
sd	Cluster standard deviations
alpha	alpha reliabilities of the clusters
G6	G6* Modified estimated of Guttman Lambda 6
count	Number of items in the cluster

Note

Although part of ICLUST, this may be used in any SAPA application where we are interested in item- whole correlations of items and composite scales.

Author(s)

Maintainer: William Revelle <revelle@northwestern.edu>

References

ICLUST: <https://personality-project.org/r/r.ICLUST.html>

Revelle, W., Wilt, J., and Rosenthal, A. (2010) Individual Differences in Cognition: New Methods for examining the Personality-Cognition Link In Gruszka, A. and Matthews, G. and Szymura, B. (Eds.) Handbook of Individual Differences in Cognition: Attention, Memory and Executive Control, Springer.

Revelle, W, Condon, D.M., Wilt, J., French, J.A., Brown, A., and Elleman, L.G. (2016) Web and phone based data collection using planned missing designs. In Fielding, N.G., Lee, R.M. and Blank, G. (Eds). SAGE Handbook of Online Research Methods (2nd Ed), Sage Publications.

See Also

[ICLUST](#), [factor2cluster](#), [cluster.cor](#)

Examples

```
r.mat<- Harman74.cor$cov
clusters <- matrix(c(1,1,1,rep(0,24),1,1,1,1,rep(0,17)),ncol=2)
cluster.loadings(clusters,r.mat)
```

cluster.plot

Plot factor/cluster loadings and assign items to clusters by their highest loading.

Description

Cluster analysis and factor analysis are procedures for grouping items in terms of a smaller number of (latent) factors or (observed) clusters. Graphical presentations of clusters typically show tree structures, although they can be represented in terms of item by cluster correlations.

Cluster.plot plots items by their cluster loadings (taken, e.g., from [ICLUST](#)) or factor loadings (taken, eg., from [fa](#)). Cluster membership may be assigned apriori or may be determined in terms of the highest (absolute) cluster loading for each item.

If the input is an object of class "kmeans", then the cluster centers are plotted.

Usage

```
cluster.plot(ic.results, cluster = NULL, cut = 0, labels=NULL,
             title = "Cluster plot",pch=18,pos,show.points=TRUE,choose=NULL,...)
fa.plot(ic.results, cluster = NULL, cut = 0, labels=NULL,title,
        jiggle=FALSE,amount=.02,pch=18,pos,show.points=TRUE,choose=NULL,...)
factor.plot(ic.results, cluster = NULL, cut = 0, labels=NULL,title,jiggle=FALSE,
            amount=.02,pch=18,pos,show.points=TRUE,...) #deprecated
```

Arguments

ic.results	A factor analysis or cluster analysis output including the loadings, or a matrix of item by cluster correlations. Or the output from a kmeans cluster analysis.
cluster	A vector of cluster membership
cut	Assign items to clusters if the absolute loadings are > cut
labels	If row.names exist they will be added to the plot, or, if they don't, labels can be specified. If labels =NULL, and there are no row names, then variables are labeled by row number.)
title	Any title
jiggle	When plotting with factor loadings that are almost identical, it is sometimes useful to "jiggle" the points by jittering them. The default is to not jiggle.
amount	if jiggle=TRUE, then how much should the points be jittered?
pch	factor and clusters are shown with different pch values, starting at pch+1
pos	Position of the text for labels for two dimensional plots. 1=below, 2 = left, 3 = above, 4= right
show.points	When adding labels to the points, should we show the points as well as the labels. For many points, better to not show them, just the labels.
choose	Specify the factor/clusters to plot
...	Further options to plot

Details

Results of either a factor analysis or cluster analysis are plotted. Each item is assigned to its highest loading factor, and then identified by variable name as well as cluster (by color). The cluster assignments can be specified to override the automatic clustering by loading. Both of these functions may be called directly or by calling the generic plot function. (see example).

Value

Graphical output is presented.

Author(s)

William Revelle

See Also

[ICLUST](#), [ICLUST.graph](#), [fa.graph](#), [plot.psych](#)

Examples

```
circ.data <- circ.sim(24,500)
circ.fa <- fa(circ.data,2)
plot(circ.fa,cut=.5)
f5 <- fa(bfi[1:25],5)
plot(f5,labels=colnames(bfi)[1:25],show.points=FALSE)
plot(f5,labels=colnames(bfi)[1:25],show.points=FALSE,choose=c(1,2,4))
```

cluster2keys	<i>Convert a cluster vector (from e.g., kmeans) to a keys matrix suitable for scoring item clusters.</i>
--------------	--

Description

The output of the kmeans clustering function produces a vector of cluster membership. The [score.items](#) and [cluster.cor](#) functions require a matrix of keys. cluster2keys does this.

May also be used to take the output of an [ICLUST](#) analysis and find a keys matrix. (By doing a call to the [factor2cluster](#) function.

Usage

```
cluster2keys(c)
```

Arguments

c	A vector of cluster assignments or an object of class “kmeans” that contains a vector of clusters.
---	--

Details

Note that because kmeans will not reverse score items, the clusters defined by kmeans will not necessarily match those of ICLUST with the same number of clusters extracted.

Value

keys	A matrix of keys suitable for score.items or cluster.cor
------	--

Author(s)

William Revelle

See Also

[cluster.cor](#), [score.items](#), [factor2cluster](#), [make.keys](#)

Examples

```
test.data <- Harman74.cor$cov
kc <- kmeans(test.data,4)
keys <- cluster2keys(kc)
keys #these match those found by ICLUST
cluster.cor(keys,test.data)
```

cohen.d

Find Cohen d and confidence intervals

Description

Given a data.frame or matrix, find the standardized mean difference (Cohen's d) and confidence intervals for each variable depending upon a grouping variable. Convert the d statistic to the r equivalent, report the student's t statistic and associated p values, and return statistics for both values of the grouping variable. The Mahalanobis distance between the centroids of the two groups in the space defined by all the variables is also found. Confidence intervals for Cohen d for one group (difference from 0) may also be found.

Usage

```
cohen.d(x, group,alpha=.05,std=TRUE,dictionary=NULL)
d.robust(x,group,trim=.2)
cohen.d.ci(d,n=NULL,n2=NULL,n1=NULL,alpha=.05)
d.ci(d,n=NULL,n2=NULL,n1=NULL,alpha=.05)
cohen.d.by(x,group,group2,alpha=.05)
d2r(d)
r2d(rho)
d2t(d,n=NULL,n2=NULL,n1=NULL)
t2d(t,n=NULL,n2=NULL,n1=NULL)
m2t(m1,m2,s1,s2,n1=NULL,n2=NULL,n=NULL,pooled=TRUE)
```

Arguments

x	A data frame or matrix
group	Some dichotomous grouping variable
group2	Apply cohen.d for each of the subgroups defined by group2
d	An effect size
trim	The amount of trimming used in finding the means and sds in d.robust
n	Total sample size (of groups 1 and 2)
n1	Sample size of group 1 (if only one group)
n2	Sample size of group 2
pooled	Pool the two variances.

t	Student's t statistic
alpha	1-alpha is the width of the confidence interval
std	Find the correlation rather covariance matrix
rho	A correlation to be converted to an effect size
m1	Mean of group 1
m2	Mean of group 2
s1	Standard deviation of group 1
s2	Standard deviation of group 2
dictionary	What are the items being described?

Details

There are many ways of reporting how two groups differ. Cohen's d statistic is just the differences of means expressed in terms of the pooled within group standard deviation. This is insensitive to sample size. r is the a universal measure of effect size that is a simple function of d, but is bounded -1 to 1. The t statistic is merely $d * \sqrt{n}/2$ and thus reflects sample size.

Confidence intervals for Cohen's d may be found by converting the d to a t, finding the confidence intervals for t, and then converting those back to ds. This take advantage of the uniroot function and the non-centrality parameter of the t distribution.

In the case of finding the confidence interval for a comparison against 0 (the one sample case), specify n1. This will yield a $d = t/\sqrt{n1}$ whereas in the case of the difference between two samples, $d = 2*t/\sqrt{n}$ (for equal sample sizes $n = n1 + n2$) or $d = t/\sqrt{1/n1 + 1/n2}$ for the case of unequal sample sizes.

[cohen.d.by](#) will find Cohen's d for groups for each subset of the data defined by group2. The summary of the output produces a simplified listing of the d values for each variable for each group.

[d.robust](#) follows Algina et al. 2005) to find trimmed means (trim =.2) and Winsorize variances (trim =.2). Supposedly, this provides a more robust estimate of effect sizes.

[m2t](#) reports Student's t.test for two groups given their means, standard deviations, and sample size. This is convenient when checking statistics where those estimates are provided, but the raw data are not available. By default, it gives the pooled estimate of variance, but if pooled is FALSE, it applies Welch's correction.

Value

d	Cohen's d statistic, including the upper and lower confidence levels
hedges.g	Hedge's g statistic
M.dist	Mahalanobis distance between the two groups
t	Student's t statistic
r	The point biserial r equivalent of d
n	sample size used for each analysis
p	The probability of $\text{abs}(t) > 0$
descriptive	The descriptive statistics for each group

Author(s)

William Revelle

References

Cohen, Jacob (1988) Statistical Power Analysis for the Behavioral Sciences. 2nd Edition, Lawrence Erlbaum Associates.

Algina, James and Keselman, H. J. and Penfield, Randall D. (2005) An Alternative to Cohen's Standardized Mean Difference Effect Size: A Robust Parameter and Confidence Interval in the Two Independent Groups Case. Psychological Methods. 10, 317-328.

See Also

[describeBy](#), [describe](#)

Examples

```
cohen.d(sat.act, "gender")
cd <- cohen.d.by(sat.act, "gender", "education")
summary(cd) #summarize the output

#now show several examples of confidence intervals
#one group (d vs 0)
#consider the t from the cushny data set
t2d( -4.0621, n1=10)
d.ci(-1.284549, n1=10) #the confidence interval of the effect of drug on sleep
#two groups
d.ci(.62, n=64) #equal group size
d.ci(.62, n1=35, n2=29) #unequal group size
```

cohen.kappa

Find Cohen's kappa and weighted kappa coefficients for correlation of two raters

Description

Cohen's kappa (Cohen, 1960) and weighted kappa (Cohen, 1968) may be used to find the agreement of two raters when using nominal scores. Light's kappa is just the average cohen.kappa if using more than 2 raters.

weighted.kappa is (probability of observed matches - probability of expected matches)/(1 - probability of expected matches). Kappa just considers the matches on the main diagonal. Weighted kappa considers off diagonal elements as well.

Usage

```
cohen.kappa(x, w=NULL, n.obs=NULL, alpha=.05, levels=NULL)
wkappa(x, w = NULL)      #deprectated
```

Arguments

x	Either a two by n data with categorical values from 1 to p or a p x p table. If a data array, a table will be found.
w	A p x p matrix of weights. If not specified, they are set to be 0 (on the diagonal) and (distance from diagonal) off the diagonal)^2.
n.obs	Number of observations (if input is a square matrix).
alpha	Probability level for confidence intervals
levels	Specify the levels if some levels of x or y are completely missing. See Examples

Details

When cateogorical judgments are made with two cateories, a measure of relationship is the phi coefficient. However, some categorical judgments are made using more than two outcomes. For example, two diagnosticians might be asked to categorize patients three ways (e.g., Personality disorder, Neurosis, Psychosis) or to categorize the stages of a disease. Just as base rates affect observed cell frequencies in a two by two table, they need to be considered in the n-way table (Cohen, 1960).

Kappa considers the matches on the main diagonal. A penalty function (weight) may be applied to the off diagonal matches. If the weights increase by the square of the distance from the diagonal, weighted kappa is similar to an Intra Class Correlation ([ICC](#)).

Derivations of weighted kappa are sometimes expressed in terms of similarities, and sometimes in terms of dissimilarities. In the latter case, the weights on the diagonal are 1 and the weights off the diagonal are less than one. In this case, if the weights are 1 - squared distance from the diagonal / k, then the result is similar to the ICC (for any positive k).

cohen.kappa may use either similarity weighting (diagonal = 0) or dissimilarity weighting (diagonal = 1) in order to match various published examples.

The input may be a two column data.frame or matrix with columns representing the two judges and rows the subjects being rated. Alternatively, the input may be a square n x n matrix of counts or proportion of matches. If proportions are used, it is necessary to specify the number of observations (n.obs) in order to correctly find the confidence intervals.

The confidence intervals are based upon the variance estimates discussed by Fleiss, Cohen, and Everitt who corrected the formulae of Cohen (1968) and Blashfield.

Some data sets will include data with numeric categories with some category values missing completely. In the sense that kappa is a measure of category relationship, this should not matter. But when finding weighted kappa, the number of categories weighted will be less than the number of categories potentially in the data. This can be remedied by specifying the levels parameter. This is a vector of the levels potentially in the data (even if some are missing). See the examples.

If there are more than 2 raters, then the average of all raters is known as Light's kappa. (Conger, 1980).

Value

kappa	Unweighted kappa
weighted.kappa	
	The default weights are quadratic.
var.kappa	Variance of kappa
var.weighted	Variance of weighted kappa
n.obs	number of observations
weight	The weights used in the estimation of weighted kappa
confid	The alpha/2 confidence intervals for unweighted and weighted kappa
plevel	The alpha level used in determining the confidence limits

Note

As is true of many R functions, there are alternatives in other packages. The Kappa function in the vcd package estimates unweighted and weighted kappa and reports the variance of the estimate. The input is a square matrix. The ckappa and wkappa functions in the psy package take raw data matrices. The kappam.light function from the irr package finds Light's average kappa.

To avoid confusion with Kappa (from vcd) or the kappa function from base, the function was originally named wkappa. With additional features modified from psy::ckappa to allow input with a different number of categories, the function has been renamed cohen.kappa.

Unfortunately, to make it more confusing, the weights described by Cohen are a function of the reciprocals of those discussed by Fleiss and Cohen. The cohen.kappa function uses the appropriate formula for Cohen or Fleiss-Cohen weights.

There are some cases where the large sample size approximation of Fleiss et al. will produce confidence intervals exceeding ± 1 . Clearly, for these cases, the upper (or lower for negative values) should be set to 1. Boot strap resampling shows the problem is that the values are not symmetric. See the last (unrun) example.

It is also possible to have more than 2 raters. In this case, cohen.kappa is reported for all pairs of raters (e.g. R1 and R2, R1 and R3, ... R3 and R4). To see the confidence intervals for these cohen.kappas, use the print command with the all=TRUE option. (See the example of multiple raters.)

Author(s)

William Revelle

References

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Conger, A. J. (1980) Integration and generalization of kappas for multiple raters, Psychological Bulletin, 88, 322-328.

Fleiss, J. L., Cohen, J. and Everitt, B.S. (1969) Large sample standard errors of kappa and weighted kappa. Psychological Bulletin, 72, 332-327.

Light, R. J. (1971) Measures of response agreement for qualitative data: Some generalizations and alternatives, Psychological Bulletin, 76, 365-377.

Zwick, R. (1988) Another look at interrater agreement. Psychological Bulletin, 103, 374 - 378.

Examples

```
#rating data (with thanks to Tim Bates)
rater1 = c(1,2,3,4,5,6,7,8,9) # rater one's ratings
rater2 = c(1,3,1,6,1,5,5,6,7) # rater one's ratings
cohen.kappa(x=cbind(rater1,rater2))

#data matrix taken from Cohen
cohen <- matrix(c(
0.44, 0.07, 0.09,
0.05, 0.20, 0.05,
0.01, 0.03, 0.06),ncol=3,byrow=TRUE)

#cohen.weights weight differences
cohen.weights <- matrix(c(
0,1,3,
1,0,6,
3,6,0),ncol=3)

cohen.kappa(cohen,cohen.weights,n.obs=200)
#cohen reports .492 and .348

#another set of weights
#what if the weights are non-symmetric
wc <- matrix(c(
0,1,4,
1,0,6,
2,2,0),ncol=3,byrow=TRUE)
cohen.kappa(cohen,wc)
#Cohen reports kw = .353

cohen.kappa(cohen,n.obs=200) #this uses the squared weights

fleiss.cohen <- 1 - cohen.weights/9
cohen.kappa(cohen,fleiss.cohen,n.obs=200)

#however, Fleiss, Cohen and Everitt weight similarities
fleiss <- matrix(c(
106, 10,4,
22,28, 10,
2, 12, 6),ncol=3,byrow=TRUE)
```

```

#Fleiss weights the similarities
weights <- matrix(c(
  1.0000, 0.0000, 0.4444,
  0.0000, 1.0000, 0.6667,
  0.4444, 0.6667, 1.0000),ncol=3)

cohen.kappa(fleiss,weights,n.obs=200)

#another example is comparing the scores of two sets of twins
#data may be a 2 column matrix
#compare weighted and unweighted
#also look at the ICC for this data set.
twins <- matrix(c(
  1, 2,
  2, 3,
  3, 4,
  5, 6,
  6, 7), ncol=2,byrow=TRUE)
cohen.kappa(twins)

#data may be explicitly categorical
x <- c("red","yellow","blue","red")
y <- c("red", "blue", "blue", "red")
xy.df <- data.frame(x,y)
ck <- cohen.kappa(xy.df)
ck
ck$agree

#Example for specifying levels
#The problem of missing categories (from Amy Finnegan)
#We need to specify all the categories possible using the levels option
numbers <- data.frame(rater1=c(6,3,7,8,7),
  rater2=c(6,1,8,5,10))
cohen.kappa(numbers) #compare with the next analysis
cohen.kappa(numbers,levels=1:10) #specify the number of levels
# these leads to slightly higher weighted kappa

#finally, input can be a data.frame of ratings from more than two raters
ratings <- matrix(rep(1:5,4),ncol=4)
ratings[1,2] <- ratings[2,3] <- ratings[3,4] <- NA
ratings[2,1] <- ratings[3,2] <- ratings[4,3] <- 1
ck <- cohen.kappa(ratings)
ck #just show the raw and weighted kappas
print(ck, all=TRUE) #show the confidence intervals as well

#In the case of confidence intervals being artificially truncated to +/- 1, it is
#helpful to compare the results of a boot strap resample
#ck.boot <-function(x,s=1:nrow(x)) {cohen.kappa(x[s,])$kappa}
#library(boot)
#ckb <- boot(x,ck.boot,R=1000)
#hist(ckb$t)

```

comorbidity	<i>Convert base rates of two diagnoses and their comorbidity into phi, Yule, and tetrachorics</i>
-------------	---

Description

In medicine and clinical psychology, diagnoses tend to be categorical (someone is depressed or not, someone has an anxiety disorder or not). Cooccurrence of both of these symptoms is called comorbidity. Diagnostic categories vary in their degree of comorbidity with other diagnostic categories. From the point of view of correlation, comorbidity is just a name applied to one cell in a four fold table. It is thus possible to analyze comorbidity rates by considering the probability of the separate diagnoses and the probability of the joint diagnosis. This gives the two by two table needed for a phi, Yule, or tetrachoric correlation.

Usage

```
comorbidity(d1, d2, com, labels = NULL)
```

Arguments

d1	Proportion of diagnostic category 1
d2	Proportion of diganostic category 2
com	Proportion of comorbidity (diagnostic category 1 and 2)
labels	Names of categories 1 and 2

Value

twobytwo	The two by two table implied by the input
phi	Phi coefficient of the two by two table
Yule	Yule coefficient of the two by two table
tetra	Tetrachoric coefficient of the two by two table

Author(s)

William Revelle

See Also

[phi](#), [phi2tetra](#), [Yule](#), [Yule.inv](#) [Yule2phi](#), [tetrachoric](#) and [polychoric](#), as well as [AUC](#) for graphical displays

Examples

```
comorbidity(.2,.15,.1,c("Anxiety","Depression"))
```


cor.ci

Bootstrapped confidence intervals for raw and composite correlations

Description

Although normal theory provides confidence intervals for correlations, this is particularly problematic with Synthetic Aperture Personality Assessment (SAPA) data where the individual items are Massively Missing at Random. Bootstrapped confidence intervals are found for Pearson, Spearman, Kendall, tetrachoric, or polychoric correlations and for scales made from those correlations.

Usage

```
cor.ci(x, keys = NULL, n.iter = 100, p = 0.05, overlap = FALSE,
      poly = FALSE, method = "pearson", plot=TRUE, minlength=5, ...)
corCi(x, keys = NULL, n.iter = 100, p = 0.05, overlap = FALSE,
      poly = FALSE, method = "pearson", plot=TRUE, minlength=5, ...)
```

Arguments

x	The raw data
keys	If NULL, then the confidence intervals of the raw correlations are found. Otherwise, composite scales are formed from the keys applied to the correlation matrix (in a logic similar to cluster.cor but without the bells and whistles) and the confidence of those composite scales intercorrelations.
n.iter	The number of iterations to bootstrap over. This will be very slow if using tetrachoric/or polychoric correlations.
p	The upper and lower confidence region will include 1-p of the distribution.
overlap	If true, the correlation between overlapping scales is corrected for item overlap.
poly	if FALSE, then find the correlations using the method specified (defaults to Pearson). If TRUE, the polychoric correlations will be found (slowly). Because the polychoric function uses multicores (if available), and cor.ci does as well, the number of cores used is options("mc.cores")^2.
method	"pearson", "spearman", "kendall"
plot	Show the correlation plot with correlations scaled by the probability values. To show the matrix in terms of the confidence intervals, use cor.plot.upperLowerCi .
minlength	What is the minlength to use in abbreviations of the cis? Defaults to 5
...	Other parameters for axis (e.g., cex.axis to change the font size, srt to rotate the numbers in the plot)

Details

The original data are and correlations are found. If keys are specified (the normal case), then composite scales based upon the correlations are found and reported. This is the same procedure as done using `cluster.cor` or `scoreItems`.

Then, `n.iter` times, the data are recreated by sampling subjects (rows) with replacement and the correlations (and composite scales) are found again (and again and again). Mean and standard deviations of these values are calculated based upon the Fisher Z transform of the correlations. Summary statistics include the original correlations and their confidence intervals. For those who want the complete set of replications, those are available as an object in the resulting output.

Although particularly useful for SAPA (<https://sapa-project.org>) type data, this will work for any normal data set as well.

Although the correlations are shown automatically as a `cor.plot`, it is possible to show the upper and lower confidence intervals by using `cor.plot.upperLowerCi`. This will also return, invisibly, a matrix for printing with the lower and upper bounds of the correlations shown below and above the diagonal.

Value

<code>rho</code>	The original (composite) correlation matrix.
<code>means</code>	Mean (Fisher transformed) correlation
<code>sds</code>	Standard deviation of Fisher transformed correlations
<code>ci</code>	Mean +/- alpha/2 of the z scores as well as the alpha/2 and 1-alpha/2 quantiles. These are labeled as <code>lower.emp(ircal)</code> , <code>lower.norm(al)</code> , <code>upper.norm</code> and <code>upper.emp</code> .
<code>replicates</code>	The observed replication values so one can do one's own estimates

Author(s)

William Revelle

References

For SAPA type data, see Revelle, W., Wilt, J., and Rosenthal, A. (2010) Personality and Cognition: The Personality-Cognition Link. In Gruszka, A. and Matthews, G. and Szymura, B. (Eds.) Handbook of Individual Differences in Cognition: Attention, Memory and Executive Control, Springer.

See Also

`make.keys`, `cluster.cor`, and `scoreItems` for forming synthetic correlation matrices from composites of item correlations. See `scoreOverlap` for correcting for item overlap in scales. See also `corr.test` for standard significance testing of correlation matrices. See also `lowerCor` for finding and printing correlation matrices, as well as `lowerMat` for displaying them. Also see `cor.plot.upperLowerCi` for displaying the confidence intervals graphically.

Examples

```
cor.ci(bfi[1:200,1:10]) # just the first 10 variables
#The keys have overlapping scales
keys.list <- list(agree=c("-A1","A2","A3","A4","A5"), conscientious= c("C1",
  "C2","C3","-C4","-C5"),extraversion=c("-E1","-E2","E3","E4","E5"), neuroticism=
  c("N1", "N2", "N3","N4","N5"), openness = c("O1","-O2","O3","O4","-O5"),
  alpha=c("-A1","A2","A3","A4","A5","C1","C2","C3","-C4","-C5","N1","N2","N3","N4","N5"),
  beta = c("-E1","-E2","E3","E4","E5","O1","-O2","O3","O4","-O5") )
keys <- make.keys(bfi,keys.list)

#do not correct for item overlap
rci <- cor.ci(bfi[1:200,],keys,n.iter=10,main="correlation with overlapping scales")
#also shows the graphic -note the overlap
#correct for overlap
rci <- cor.ci(bfi[1:200,],keys,overlap=TRUE, n.iter=10,main="Correct for overlap")
#show the confidence intervals
ci <- cor.plot.upperLowerCi(rci) #to show the upper and lower confidence intervals
ci #print the confidence intervals in matrix form
```

cor.plot

Create an image plot for a correlation or factor matrix

Description

Correlation matrices may be shown graphically by using the image function to emphasize structure. This is a particularly useful tool for showing the structure of correlation matrices with a clear structure. Partially meant for the pedagogical value of the graphic for teaching or discussing factor analysis and other multivariate techniques.

Usage

```
corPlot(r,numbers=FALSE,colors=TRUE,n=51,main=NULL,zlim=c(-1,1),
  show.legend=TRUE, labels=NULL,n.legend=10,keep.par=TRUE,select=NULL, pval=NULL,
  cuts=c(.001,.01),scale=TRUE,cex,MAR,upper=TRUE,diag=TRUE, symmetric=TRUE,stars=FALSE,
  adjust="holm",xaxis=1, xlas=0,yas=2,gr=NULL,alpha=.75,min.length=NULL,...)

corPlotUpperLowerCi(R,numbers=TRUE,cuts=c(.001,.01,.05),select=NULL,
  main="Upper and lower confidence intervals of correlations",adjust=FALSE,...)

cor.plot(r,numbers=FALSE,colors=TRUE,n=51,main=NULL,zlim=c(-1,1),
  show.legend=TRUE, labels=NULL,n.legend=10,keep.par=TRUE,select=NULL, pval=NULL,
  cuts=c(.001,.01),scale=TRUE,cex,MAR,upper=TRUE,diag=TRUE,
  symmetric=TRUE,stars=FALSE,adjust="holm",xaxis=1,xlas=0,yas=2,gr=NULL,alpha=.75,
  min.length=NULL,...)
#deprecated

cor.plot.upperLowerCi(R,numbers=TRUE,cuts=c(.001,.01,.05),select=NULL,
  main="Upper and lower confidence intervals of correlations",adjust=FALSE,...)
#deprecated
```

Arguments

<code>r</code>	A correlation matrix or the output of <code>fa</code> , <code>principal</code> or <code>omega</code> .
<code>R</code>	The object returned from <code>cor.ci</code>
<code>numbers</code>	Display the numeric value of the correlations. Defaults to FALSE.
<code>colors</code>	Defaults to TRUE and colors use colors from the <code>colorRampPalette</code> from red through white to blue, but <code>colors=FALSE</code> will use a grey scale
<code>n</code>	The number of levels of shading to use. Defaults to 51
<code>main</code>	A title. Defaults to "correlation plot"
<code>zlim</code>	The range of values to color – defaults to -1 to 1
<code>show.legend</code>	A legend (key) to the colors is shown on the right hand side
<code>labels</code>	if NULL, use column and row names, otherwise use labels
<code>n.legend</code>	How many categories should be labelled in the legend?
<code>keep.par</code>	restore the graphic parameters when exiting
<code>pval</code>	scale the numbers by their pvals, categorizing them based upon the values of cuts
<code>cuts</code>	Scale the numbers by the categories defined by <code>pval < cuts</code>
<code>scale</code>	Should the size of the numbers be scaled by the significance level?
<code>select</code>	Select the subset of variables to plot
<code>cex</code>	Character size. Should be reduced a bit for large numbers of variables.
<code>MAR</code>	Allows for adjustment of the margins if using really long labels or big fonts
<code>upper</code>	Should the upper off diagonal matrix be drawn, or left blank?
<code>diag</code>	Should we show the diagonal?
<code>symmetric</code>	By default, if given a non-symmetric matrix, we find the correlations using pair.wise complete and then show them. If wanting to display a non-symmetric matrix, then specify that <code>symmetric</code> is FALSE
<code>stars</code>	For those people who like to show the 'significance' of correlations by using magic astricks, set <code>stars=TRUE</code>
<code>adjust</code>	If showing significance, should we adjust for multiple tests? The default is to show zero order probabilities below the diagonal and adjust these using the 'holm' correction above the diagonal. Use <code>adjust = "none"</code> if no adjustment is desired. <code>adjust</code> is also used in <code>corPlotUpperLowerCI</code> to show the nominal alpha confidence intervals (<code>adjust=FALSE</code>) or the Bonferonni adjusted confidence intervals (<code>adjust=TRUE</code>).
<code>xlas</code>	Orientation of the x axis labels (1 = horizontal, 0, parallel to axis, 2 perpendicular to axis)
<code>ylas</code>	Orientation of the y axis labels (1 = horizontal, 0, parallel to axis, 2 perpendicular to axis)
<code>xaxis</code>	By default, draw this below the figure. If <code>xaxis=3</code> , then it will be drawn above the figure
<code>gr</code>	A color gradient: e.g., <code>gr <- colorRampPalette(c("#B52127", "white", "#2171B5"))</code> will produce slightly more pleasing (to some) colors. See next to last example.

alpha	The degree of transparency (0 = completely, 1 = not). Default value of .75 makes somewhat more pleasing plots when using numbers.
min.length	If not NULL, then the maximum number of characters to use in row/column labels
...	Other parameters for axis (e.g., cex.axis to change the font size, srt to rotate the numbers in the plot)

Details

When summarizing the correlations of large data bases or when teaching about factor analysis or cluster analysis, it is useful to graphically display the structure of correlation matrices. This is a simple graphical display using the `image` function.

The difference between `mat.plot` with a regular image plot is that the primary diagonal goes from the top left to the lower right. `zlim` defines how to treat the range of possible values. -1 to 1 and the color choice is more reasonable. Setting it as `c(0,1)` will lead to negative correlations treated as zero. This is advantageous when showing general factor structures, because it makes the 0 white.

The default shows a legend for the color coding on the right hand side of the figure.

Inspired, in part, by a paper by S. Dray (2008) on the number of components problem.

Modified following suggestions by David Condon and Josh Wilt to use a more meaningful color choice ranging from dark red (-1) through white (0) to dark blue (1). Further modified to allow for color choices using the `gr` option (suggested by Lorien Elleman). Further modified to include the numerical value of the correlation. (Inspired by the `corrplot` package). These values may be scaled according to the probability values found in [cor.ci](#) or [corr.test](#).

Unless specified, the font size is dynamically scaled to have a `cex = 10/max(nrow(r), ncol(r))`. This can produce fairly small fonts for large problems. The font size of the labels may be adjusted using `cex.axis` which defaults to one.

By default [cor.ci](#) calls `corPlotUpperLowerCi` and scales the correlations based upon "significance" values. The correlations plotted are the upper and lower confidence boundaries. To show the correlations themselves, call `corPlot` directly.

If using the output of [corr.test](#), the upper off diagonal will be scaled by the corrected probability, the lower off diagonal the scaling is the uncorrected probabilities.

If using the output of [corr.test](#) or [cor.ci](#) as input to `corPlotUpperLowerCi`, the upper off diagonal will be the upper bounds and the lower off diagonal the lower bounds of the confidence intervals. If `adjust=TRUE`, these will use the Holm or Bonferroni adjusted values (depending upon `corr.test`).

To compare the elements of two correlation matrices, `corPlot` the results from [lowerUpper](#).

To do multiple `corPlot` on the same plot, specify that `show.legend=FALSE` and `keep.par=FALSE`. See the last examples.

Care should be taken when selecting rows and columns from a non-symmetric matrix (e.g., the corrected correlations from [scoreItems](#) or [scoreOverlap](#)).

Author(s)

William Revelle

References

Dray, Stephane (2008) On the number of principal components: A test of dimensionality based on measurements of similarity between matrices. *Computational Statistics & Data Analysis*. 52, 4, 2228-2237.

See Also

[fa](#), [mat.sort](#), [cor.ci](#), [corr.test](#) [lowerUpper..](#)

Examples

```
corPlot(Thurstone,main="9 cognitive variables from Thurstone")
#just blue implies positive manifold
#select just some variables to plot
corPlot(Thurstone, zlim=c(0,1),main="9 cognitive variables from Thurstone",select=c(1:3,7:9))
#now show a non-symmetric plot
corPlot(Thurstone[4:9,1:3], zlim=c(0,1),main="9 cognitive variables
  from Thurstone",numbers=TRUE,symmetric=FALSE)

#Two ways of including stars to show significance
#From the raw data
corPlot(sat.act,numbers=TRUE,stars=TRUE)
#from a correlation matrix with pvals
cp <- corr.test(sat.act) #find the correlations and pvals
r<- cp$r
p <- cp$p
corPlot(r,numbers=TRUE,diag=FALSE,stars=TRUE, pval = p,main="Correlation plot
  with Holm corrected 'significance'")

#now red means less than .5
corPlot(mat.sort(Thurstone),TRUE,zlim=c(0,1),
  main="9 cognitive variables from Thurstone (sorted by factor loading) ")
simp <- sim.circ(24)
corPlot(cor(simp),main="24 variables in a circumplex")

#scale by raw and adjusted probabilities
rs <- corr.test(sat.act[1:200,]) #find the probabilities of the correlations
corPlot(r=rs$r,numbers=TRUE,pval=rs$p,main="Correlations scaled by probability values")
#Show the upper and lower confidence intervals
cor.plot.upperLowerCi(R=rs,numbers=TRUE)

#now do this again, but with lighter colors
gr <- colorRampPalette(c("#B52127", "white", "#2171B5"))
corPlot(r=rs$r,numbers=TRUE,pval=rs$p,main="Correlations scaled by probability values",gr=gr)
cor.plot.upperLowerCi(R=rs,numbers=TRUE,gr=gr)

#do multiple plots
#Also show the xaxis option
op <- par(mfrow=c(2,2))
corPlot(ability,show.legend=FALSE,keep.par=FALSE,upper=FALSE)
```

```
f4 <- fa(ability,4)
corPlot(f4,show.legend=FALSE,keep.par=FALSE,numbers=TRUE,xlas=3)
om <- omega(ability,4)
corPlot(om,show.legend=FALSE,keep.par=FALSE,numbers=TRUE,xaxis=3)
par(op)

corPlotUpperLowerCi(rs,adjust=TRUE,main="Holm adjusted confidence intervals",gr=gr)
```

cor.smooth	<i>Smooth a non-positive definite correlation matrix to make it positive definite</i>
------------	---

Description

Factor analysis requires positive definite correlation matrices. Unfortunately, with pairwise deletion of missing data or if using [tetrachoric](#) or [polychoric](#) correlations, not all correlation matrices are positive definite. `cor.smooth` does a eigenvector (principal components) smoothing. Negative eigen values are replaced with $100 * \text{eig.tol}$, the matrix is reproduced and forced to a correlation matrix using `cov2cor`.

Usage

```
cor.smooth(x,eig.tol=10^-12)
cor.smoother(x,cut=.01)
```

Arguments

<code>x</code>	A correlation matrix or a raw data matrix.
<code>eig.tol</code>	the minimum acceptable eigenvalue.
<code>cut</code>	Report all $\text{abs}(\text{residuals}) > \text{cut}$

Details

The smoothing is done by eigen value decomposition. eigen values $< \text{eig.tol}$ are changed to $100 * \text{eig.tol}$. The positive eigen values are rescaled to sum to the number of items. The matrix is re-computed ($\text{eigen.vectors} \%*\% \text{diag}(\text{eigen.values}) \%*\% \text{t}(\text{eigen.vectors})$) and forced to a correlation matrix using `cov2cor`. (See Bock, Gibbons and Muraki, 1988 and Wothke, 1993).

This does not implement the Knol and ten Berge (1989) solution, nor do `nearcor` and `posdefify` in `sfmsmisc`, not does `nearPD` in `Matrix`. As Martin Maechler puts it in the `posdedify` function, "there are more sophisticated algorithms to solve this and related problems."

`cor.smoother` examines all of $nvar$ minors of rank $nvar-1$ by systematically dropping one variable at a time and finding the eigen value decomposition. It reports those variables, which, when dropped, produce a positive definite matrix. It also reports the number of negative eigenvalues when each variable is dropped. Finally, it compares the original correlation matrix to the smoothed correlation matrix and reports those items with absolute deviations great than `cut`. These are all hints as to what might be wrong with a correlation matrix.

Value

The smoothed matrix with a warning reporting that smoothing was necessary (if smoothing was in fact necessary).

Author(s)

William Revelle

References

R. Darrell Bock, Robert Gibbons and Eiji Muraki (1988) Full-Information Item Factor Analysis. *Applied Psychological Measurement*, 12 (3), 261-280.

Werner Wothke (1993), Nonpositive definite matrices in structural modeling. In Kenneth A. Bollen and J. Scott Long (Editors), *Testing structural equation models*, Sage Publications, Newbury Park.

D.L. Knol and JMF ten Berge (1989) Least squares approximation of an improper correlation matrix by a proper one. *Psychometrika*, 54, 53-61.

See Also

[tetrachoric](#), [polychoric](#), [fa](#) and [irt.fa](#), and the [burt](#) data set.

See also [nearcor](#) and [posdefify](#) in the [sfsmisc](#) package and [nearPD](#) in the [Matrix](#) package.

Examples

```
bs <- cor.smooth(burt) #burt data set is not positive definite
plot(burt[lower.tri(burt)],bs[lower.tri(bs)],ylab="smoothed values",xlab="original values")
abline(0,1,lty="dashed")

round(burt - bs,3)
fa(burt,2) #this throws a warning that the matrix yields an improper solution
#Smoothing first throws a warning that the matrix was improper,
#but produces a better solution
fa(cor.smooth(burt),2)

#this next example is a correlation matrix from DeLeuw used as an example
#in Knol and ten Berge.
#the example is also used in the nearcor documentation
cat("pr is the example matrix used in Knol DL, ten Berge (1989)\n")
pr <- matrix(c(1,      0.477, 0.644, 0.478, 0.651, 0.826,
0.477, 1,      0.516, 0.233, 0.682, 0.75,
0.644, 0.516, 1,      0.599, 0.581, 0.742,
0.478, 0.233, 0.599, 1,      0.741, 0.8,
0.651, 0.682, 0.581, 0.741, 1,      0.798,
0.826, 0.75, 0.742, 0.8, 0.798, 1),
  nrow = 6, ncol = 6)

sm <- cor.smooth(pr)
resid <- pr - sm
# several goodness of fit tests
# from Knol and ten Berge
```



```
tr(resid %*% t(resid)) /2

# from nearPD
sum(resid^2)/2
```

cor.wt	<i>The sample size weighted correlation may be used in correlating aggregated data</i>
--------	--

Description

If using aggregated data, the correlation of the means does not reflect the sample size used for each mean. `cov.wt` in RCore does this and returns a covariance matrix or the correlation matrix. The `cor.wt` function weights by sample size or by standard errors and by default return correlations.

Usage

```
cor.wt(data,vars=NULL, w=NULL,sds=NULL, cor=TRUE)
```

Arguments

data	A matrix or data frame
vars	Variables to analyze
w	A set of weights (e.g., the sample sizes)
sds	Standard deviations of the samples (used if weighting by standard errors)
cor	Report correlations (the default) or covariances

Details

A weighted correlation is just $r_{ij} = \frac{\sum (wt_k (x_{ik} - x_{jk}))}{\sqrt{wt_{ik} \sum (x_{ik}^2) wt_{jk} \sum (x_{jk}^2)}}$ where x_{ik} is a deviation from the weighted mean.

The weighted correlation is appropriate for correlating aggregated data, where individual data points might reflect the means of a number of observations. In this case, each point is weighted by its sample size (or alternatively, by the standard error). If the weights are all equal, the correlation is just a normal Pearson correlation.

Used when finding correlations of group means found using [statsBy](#).

Value

cor	The weighted correlation
xwt	The data as weighted deviations from the weighted mean
wt	The weights used (calculated from the sample sizes).
mean	The weighted means
xc	Unweighted, centered deviation scores from the weighted mean
xs	Deviation scores weighted by the standard error of each sample mean

Note

A generalization of `cov.wt` in core R

Author(s)

William Revelle

See Also

See Also as `cov.wt`, `statsBy`

Examples

```
means.by.age <- statsBy(sat.act,"age")
wt.cors <- cor.wt(means.by.age)
lowerMat(wt.cors$r) #show the weighted correlations
unwt <- lowerCor(means.by.age$mean)
mixed <- lowerUpper(unwt,wt.cors$r) #combine both results
cor.plot(mixed,TRUE,main="weighted versus unweighted correlations")
diff <- lowerUpper(unwt,wt.cors$r,TRUE)
cor.plot(diff,TRUE,main="differences of weighted versus unweighted correlations")
```

cor2dist

Convert correlations to distances (necessary to do multidimensional scaling of correlation data)

Description

A minor helper function to convert correlations (ranging from -1 to 1) to distances (ranging from 0 to 2). $d = \sqrt{2(1 - r)}$.

Usage

```
cor2dist(x)
```

Arguments

`x` If square, then assumed to be a correlation matrix, otherwise the correlations are found first.

Value

dist: a square matrix of distances.

Note

For an example of doing multidimensional scaling on data that are normally factored, see Revelle (in prep)

Author(s)

William Revelle

References

Revelle, William. (in prep) An introduction to psychometric theory with applications in R. Springer. Working draft available at <https://personality-project.org/r/book/>

corFiml	<i>Find a Full Information Maximum Likelihood (FIML) correlation or covariance matrix from a data matrix with missing data</i>
---------	--

Description

Makes use of functions adapted from the lavaan package to find FIML covariance/correlation matrices. FIML can be much slower than the normal pairwise deletion option of cor, but provides slightly more precise estimates.

Usage

```
corFiml(x, covar = FALSE, show=FALSE)
```

Arguments

x	A data.frame or data matrix
covar	By default, just return the correlation matrix. If covar is TRUE, return a list containing the covariance matrix and the ML fit function.
show	If show=TRUE, then just show the patterns of missingness, but don't do the FIML. Useful for understanding the process of fiml.

Details

In the presence of missing data, Full Information Maximum Likelihood (FIML) is an alternative to simply using the pairwise correlations. The implementation in the lavaan package for structural equation modeling has been adapted for the simpler case of just finding the correlations or covariances.

The pairwise solution for any pair of variables is insensitive to other variables included in the matrix. On the other hand, the ML solution depends upon the entire set of items being correlated. This will lead to slightly different solutions for different subsets of variables.

The basic FIML algorithm is to find the pairwise ML solution for covariances and means for every pattern of missingness and then to weight the solution by the size of every unique pattern of missingness.

Value

cor	The correlation matrix found using FIML
cov	The covariance matrix found using FIML
fx	The ML fit function

Note

The functions used in lavaan are not exported and so have been copied (and simplified) to the psych package.

Author(s)

Wiliam Revelle

See Also

To use the resulting correlations, see [fa](#). To see the pairwise pattern of missingness, see [count.pairwise](#).

Examples

```
rML <- corFiml(bfi[20:27])
rpw <- cor(bfi[20:27],use="pairwise")
round(rML - rpw,3)
mp <- corFiml(bfi[20:27],show=TRUE)
mp
```

corr.test	<i>Find the correlations, sample sizes, and probability values between elements of a matrix or data.frame.</i>
-----------	--

Description

Although the cor function finds the correlations for a matrix, it does not report probability values. corr.test does, but for only one pair of variables at a time. corr.test uses cor to find the correlations for either complete or pairwise data and reports the sample sizes and probability values as well. For symmetric matrices, raw probabilities are reported below the diagonal and correlations adjusted for multiple comparisons above the diagonal. In the case of different x and ys, the default is to adjust the probabilities for multiple tests. Both corr.test and corr.p return raw and adjusted confidence intervals for each correlation.

Usage

```
corr.test(x, y = NULL, use = "pairwise",method="pearson",adjust="holm",
alpha=.05,ci=TRUE,minlength=5)
corr.p(r,n,adjust="holm",alpha=.05,minlength=5)
```

Arguments

x	A matrix or dataframe
y	A second matrix or dataframe with the same number of rows as x
use	use="pairwise" is the default value and will do pairwise deletion of cases. use="complete" will select just complete cases.
method	method="pearson" is the default value. The alternatives to be passed to cor are "spearman" and "kendall"
adjust	What adjustment for multiple tests should be used? ("holm", "hochberg", "hommel", "bonferroni", "BH", "BY", "fdr", "none"). See p.adjust for details about why to use "holm" rather than "bonferroni").
alpha	alpha level of confidence intervals
r	A correlation matrix
n	Number of observations if using corr.p. May be either a matrix (as returned from corr.test, or a scalar. Set to n - np if finding the significance of partial correlations. (See below).
ci	By default, confidence intervals are found. However, this leads to a slight slow-down of speed. So, for just the rs, ts and ps, set ci=FALSE
minlength	What is the minimum length for abbreviations. Defaults to 5.

Details

corr.test uses the [cor](#) function to find the correlations, and then applies a t-test to the individual correlations using the formula

$$t = \frac{r * \sqrt{(n - 2)}}{\sqrt{(1 - r^2)}}$$

$$se = \sqrt{\left(\frac{1 - r^2}{n - 2}\right)}$$

The t and Standard Errors are returned as objects in the result, but are not normally displayed. Confidence intervals are found and printed if using the print(short=FALSE) option. These are found by using the fisher z transform of the correlation and then taking the range $r \pm qnorm(alpha/2) * se$ and the standard error of the z transforms is

$$se = \sqrt{\left(\frac{1}{n - 3}\right)}$$

. These values are then back transformed to be in correlation units. They are returned in the ci object.

The probability values may be adjusted using the Holm (or other) correction. If the matrix is symmetric (no y data), then the original p values are reported below the diagonal and the adjusted above the diagonal. Otherwise, all probabilities are adjusted (unless adjust="none"). This is made explicit in the output. Confidence intervals are shown for raw and adjusted probabilities in the ci object.

[corr.p](#) may be applied to the results of [partial.r](#) if n is set to n - s (where s is the number of variables partialled out) Fisher, 1924.

Value

<code>r</code>	The matrix of correlations
<code>n</code>	Number of cases per correlation
<code>t</code>	value of t-test for each correlation
<code>p</code>	two tailed probability of t for each correlation. For symmetric matrices, p values adjusted for multiple tests are reported above the diagonal.
<code>se</code>	standard error of the correlation
<code>ci</code>	the alpha/2 lower and upper values, as well as the (Holm or Bonferroni) adjusted confidence intervals.

Note

For very large matrices (> 200 x 200), there is a noticeable speed improvement if confidence intervals are not found.

See Also

[cor.test](#) for tests of a single correlation, [Hmisc::rcorr](#) for an equivalent function, [r.test](#) to test the difference between correlations, and [cortest.mat](#) to test for equality of two correlation matrices.

Also see [cor.ci](#) for bootstrapped confidence intervals of Pearson, Spearman, Kendall, tetrachoric or polychoric correlations. In addition [cor.ci](#) will find bootstrapped estimates of composite scales based upon a set of correlations (ala [cluster.cor](#)).

In particular, see [p.adjust](#) for a discussion of p values associated with multiple tests.

Other useful functions related to finding and displaying correlations include [lowerCor](#) for finding the correlations and then displaying the lower off diagonal using the [lowerMat](#) function. [lowerUpper](#) to compare two correlation matrices.

Examples

```
ct <- corr.test(attitude) #find the correlations and give the probabilities
ct #show the results
cts <- corr.test(attitude[1:3],attitude[4:6]) #reports all values corrected for multiple tests

#corr.test(sat.act[1:3],sat.act[4:6],adjust="none") #don't adjust the probabilities

#take correlations and show the probabilities as well as the confidence intervals
print(corr.p(cts$r,n=30),short=FALSE)

#don't adjust the probabilities
print(corr.test(sat.act[1:3],sat.act[4:6],adjust="none"),short=FALSE)
```

correct.cor*Find dis-attenuated correlations given correlations and reliabilities*

Description

Given a raw correlation matrix and a vector of reliabilities, report the disattenuated correlations above the diagonal.

Usage

```
correct.cor(x, y)
```

Arguments

x	A raw correlation matrix
y	Vector of reliabilities

Details

Disattenuated correlations may be thought of as correlations between the latent variables measured by a set of observed variables. That is, what would the correlation be between two (unreliable) variables be if both variables were measured perfectly reliably.

This function is mainly used if importing correlations and reliabilities from somewhere else. If the raw data are available, use [score.items](#), or [cluster.loadings](#) or [cluster.cor](#).

Examples of the output of this function are seen in [cluster.loadings](#) and [cluster.cor](#)

Value

Raw correlations below the diagonal, reliabilities on the diagonal, disattenuated above the diagonal.

Author(s)

Maintainer: William Revelle <revelle@northwestern.edu>

References

Revelle, W. (in preparation) An Introduction to Psychometric Theory with applications in R. Springer. at <https://personality-project.org/r/book/>

See Also

[cluster.loadings](#) and [cluster.cor](#)

Examples

```
# attitude from the datasets package
#example 1 is a rather clunky way of doing things

a1 <- attitude[,c(1:3)]
a2 <- attitude[,c(4:7)]
x1 <- rowSums(a1) #find the sum of the first 3 attitudes
x2 <- rowSums(a2) #find the sum of the last 4 attitudes
alpha1 <- alpha(a1)
alpha2 <- alpha(a2)
x <- matrix(c(x1,x2),ncol=2)
x.cor <- cor(x)
alpha <- c(alpha1$total$raw_alpha,alpha2$total$raw_alpha)
round(correct.cor(x.cor,alpha),2)
#
#much better - although uses standardized alpha
clusters <- matrix(c(rep(1,3),rep(0,7),rep(1,4)),ncol=2)
cluster.loadings(clusters,cor(attitude))
# or
clusters <- matrix(c(rep(1,3),rep(0,7),rep(1,4)),ncol=2)
cluster.cor(clusters,cor(attitude))
#
#best
keys <- make.keys(attitude,list(first=1:3,second=4:7))
scores <- scoreItems(keys,attitude)
scores$corrected

#However, to do the more general case of correcting correlations for reliability
#corrected <- cor2cov(x.cor,1/alpha)
#diag(corrected) <- 1
```

cortest.bartlett

Bartlett's test that a correlation matrix is an identity matrix

Description

Bartlett (1951) proposed that $-\ln(\det(R) \cdot (N-1 - (2p+5)/6))$ was distributed as chi square if R were an identity matrix. A useful test that residuals correlations are all zero. Contrast to the Kaiser-Meyer-Olkin test.

Usage

```
cortest.bartlett(R, n = NULL, diag=TRUE)
```


Arguments

R	A correlation matrix. (If R is not square, correlations are found and a warning is issued.
n	Sample size (if not specified, 100 is assumed).
diag	Will replace the diagonal of the matrix with 1s to make it a correlation matrix.

Details

More useful for pedagogical purposes than actual applications. The Bartlett test is asymptotically chi square distributed.

Note that if applied to residuals from factor analysis ([fa](#)) or principal components analysis ([principal](#)) that the diagonal must be replaced with 1s. This is done automatically if diag=TRUE. (See examples.)

An Alternative way of testing whether a correlation matrix is factorable (i.e., the correlations differ from 0) is the Kaiser-Meyer-Olkin [KMO](#) test of factorial adequacy.

Value

chisq	Asymptotically chisquare
p.value	Of chi square
df	The degrees of freedom

Author(s)

William Revelle

References

Bartlett, M. S., (1951), The Effect of Standardization on a chi square Approximation in Factor Analysis, Biometrika, 38, 337-344.

See Also

[cortest.mat](#), [cortest.normal](#), [cortest.jennrich](#)

Examples

```
set.seed(42)
x <- matrix(rnorm(1000),ncol=10)
r <- cor(x)
cortest.bartlett(r)      #random data don't differ from an identity matrix
data(bfi)
cortest.bartlett(bfi[1:200,1:10])  #not an identity matrix
f3 <- fa(Thurstone,3)
f3r <- f3$resid
cortest.bartlett(f3r,n=213,diag=FALSE)  #incorrect

cortest.bartlett(f3r,n=213,diag=TRUE)  #correct (by default)
```

cortest.mat

Chi square tests of whether a single matrix is an identity matrix, or a pair of matrices are equal.

Description

Steiger (1980) pointed out that the sum of the squared elements of a correlation matrix, or the Fisher z score equivalents, is distributed as chi square under the null hypothesis that the values are zero (i.e., elements of the identity matrix). This is particularly useful for examining whether correlations in a single matrix differ from zero or for comparing two matrices. Jennrich (1970) also examined tests of differences between matrices.

Usage

```
cortest.normal(R1, R2 = NULL, n1 = NULL, n2 = NULL, fisher = TRUE) #the steiger test
cortest(R1,R2=NULL,n1=NULL,n2 = NULL, fisher = TRUE,cor=TRUE) #same as cortest.normal
cortest.jennrich(R1,R2,n1=NULL, n2=NULL) #the Jennrich test
cortest.mat(R1,R2=NULL,n1=NULL,n2 = NULL) #an alternative test
```

Arguments

R1	A correlation matrix. (If R1 is not rectangular, and cor=TRUE, the correlations are found).
R2	A correlation matrix. If R2 is not rectangular, and cor=TRUE, the correlations are found. If R2 is NULL, then the test is just whether R1 is an identity matrix.
n1	Sample size of R1
n2	Sample size of R2
fisher	Fisher z transform the correlations?
cor	By default, if the input matrices are not symmetric, they are converted to correlation matrices. That is, they are treated as if they were the raw data. If cor=FALSE, then the input matrices are taken to be correlation matrices.

Details

There are several ways to test if a matrix is the identity matrix. The most well known is the chi square test of Bartlett (1951) and Box (1949). A very straightforward test, discussed by Steiger (1980) is to find the sum of the squared correlations or the sum of the squared Fisher transformed correlations. Under the null hypothesis that all the correlations are equal, this sum is distributed as chi square. This is implemented in [cortest](#) and [cortest.normal](#)

Yet another test, is the Jennrich(1970) test of the equality of two matrices. This compares the differences between two matrices to the averages of two matrices using a chi square test. This is implemented in [cortest.jennrich](#).

Yet another option [cortest.mat](#) is to compare the two matrices using an approach analogous to that used in evaluating the adequacy of a factor model. In factor analysis, the maximum likelihood

fit statistic is

$$f = \log(\text{trace}((FF' + U2)^{-1}R) - \log(|(FF' + U2)^{-1}R|) - n.\text{items}.$$

This in turn is converted to a chi square

$$\chi^2 = (n.\text{obs} - 1 - (2 * p + 5)/6 - (2 * \text{factors})/3)) * f \text{ (see [fa.](#))}$$

That is, the model ($M = FF' + U2$) is compared to the original correlation matrix (R) by a function of $M^{-1}R$. By analogy, in the case of two matrices, A and B , [cortest.mat](#) finds the chi squares associated with $A^{-1}B$ and AB^{-1} . The sum of these two χ^2 will also be a χ^2 but with twice the degrees of freedom.

Value

chi2	The chi square statistic
df	Degrees of freedom for the Chi Square
prob	The probability of observing the Chi Square under the null hypothesis.

Note

Both the `cortest.jennrich` and `cortest.normal` are probably overly stringent. The ChiSquare values for pairs of random samples from the same population are larger than would be expected. This is a good test for rejecting the null of no differences.

Author(s)

William Revelle

References

- Steiger, James H. (1980) Testing pattern hypotheses on correlation matrices: alternative statistics and some empirical results. *Multivariate Behavioral Research*, 15, 335-352.
- Jennrich, Robert I. (1970) An Asymptotic χ^2 Test for the Equality of Two Correlation Matrices. *Journal of the American Statistical Association*, 65, 904-912.

See Also

[cortest.bartlett](#)

Examples

```
x <- matrix(rnorm(1000),ncol=10)
cortest.normal(x) #just test if this matrix is an identity
x <- sim.congeneric(loads =c(.9,.8,.7,.6,.5),N=1000,short=FALSE)
y <- sim.congeneric(loads =c(.9,.8,.7,.6,.5),N=1000,short=FALSE)
cortest.normal(x$r,y$r,n1=1000,n2=1000) #The Steiger test
cortest.jennrich(x$r,y$r,n1=100,n2=1000) # The Jennrich test
cortest.mat(x$r,y$r,n1=1000,n2=1000) #twice the degrees of freedom as the Jennrich
```

cosinor

*Functions for analysis of circadian or diurnal data***Description**

Circadian data are periodic with a phase of 24 hours. These functions find the best fitting phase angle (cosinor), the circular mean, circular correlation with circadian data, and the linear by circular correlation

Usage

```
cosinor(angle,x=NULL,code=NULL,data=NULL,hours=TRUE,period=24,
        plot=FALSE,opti=FALSE,na.rm=TRUE)
cosinor.plot(angle,x=NULL,data = NULL, IDloc=NULL, ID=NULL,hours=TRUE, period=24,
na.rm=TRUE,ylim=NULL,ylab="observed",xlab="Time (double plotted)",
main="Cosine fit",add=FALSE,multi=FALSE,typ="l",...)
cosinor.period(angle,x=NULL,code=NULL,data=NULL,hours=TRUE,period=seq(23,26,1),
        plot=FALSE,opti=FALSE,na.rm=TRUE)
circadian.phase(angle,x=NULL,code=NULL,data=NULL,hours=TRUE,period=24,
        plot=FALSE,opti=FALSE,na.rm=TRUE)
circadian.mean(angle,data=NULL, hours=TRUE,na.rm=TRUE)
circadian.sd(angle,data=NULL,hours=TRUE,na.rm=TRUE)
circadian.stats(angle,data=NULL,hours=TRUE,na.rm=TRUE)
circadian.F(angle,group,data=NULL,hours=TRUE,na.rm=TRUE)
circadian.reliability(angle,x=NULL,code=NULL,data = NULL,min=16,
        oddeven=FALSE, hours=TRUE,period=24,plot=FALSE,opti=FALSE,na.rm=TRUE)
circular.mean(angle,na.rm=TRUE) #angles in radians
circadian.cor(angle,data=NULL,hours=TRUE,na.rm=TRUE) #angles in radians
circular.cor(angle,na.rm=TRUE) #angles in radians
circadian.linear.cor(angle,x=NULL,data=NULL,hours=TRUE)
```

Arguments

angle	A data frame or matrix of observed values with the time of day as the first value (unless specified in code) angle can be specified either as hours or as radians)
code	A subject identification variable
data	A matrix or data frame of data. If specified, then angle and code are variable names (or locations). See examples.
group	If doing comparisons by groups, specify the group code.
min	The minimum number of observations per subject to use when finding split half reliabilities.
oddeven	Reliabilities are based upon odd and even items (TRUE) or first vs. last half (FALSE). Default is first and last half.
period	Although time of day is assumed to have a 24 hour rhythm, other rhythms may be fit. If calling cosinor.period, a range may be specified.

IDloc	Which column number is the ID field
ID	What specific subject number should be plotted for one variable
plot	if TRUE, then plot the first variable (angle)
opti	opti=TRUE: iterative optimization (slow) or opti=FALSE: linear fitting (fast)
hours	If TRUE, measures are in 24 hours to the day, otherwise, radians
x	A set of external variables to correlate with the phase angles
na.rm	Should missing data be removed?
ylim	Specify the range of the y axis if the defaults don't work
ylab	The label of the yaxis
xlab	Labels for the x axis
main	the title of the graphic
add	If doing multiple (spagetti) plots, set add = TRUE for the second and beyond plots
multi	If doing multiple (spagetti) plots, set multi=TRUE for the first and subsequent plots
typ	Pass the line type to graphics
...	any other graphic parameters to pass

Details

When data represent angles (such as the hours of peak alertness or peak tension during the day), we need to apply circular statistics rather than the more normal linear statistics (see Jammalamadaka (2006) for a very clear set of examples of circular statistics). The generalization of the mean to circular data is to convert each angle into a vector, average the x and y coordinates, and convert the result back to an angle. A statistic that represents the compactness of the observations is R which is the (normalized) vector length found by adding all of the observations together. This will achieve a maximum value (1) when all the phase angles are the same and a minimum (0) if the phase angles are distributed uniformly around the clock.

The generalization of Pearson correlation to circular statistics is straight forward and is implemented in `cor.circular` in the circular package and in [circadian.cor](#) here. Just as the Pearson r is a ratio of covariance to the square root of the product of two variances, so is the circular correlation. The circular covariance of two circular vectors is defined as the average product of the sines of the deviations from the circular mean. The variance is thus the average squared sine of the angular deviations from the circular mean. Circular statistics are used for data that vary over a period (e.g., one day) or over directions (e.g., wind direction or bird flight). Jammalamadaka and Lund (2006) give a very good example of the use of circular statistics in calculating wind speed and direction.

The code from `CircStats` and `circular` was adapted to allow for analysis of data from various studies of mood over the day. Those two packages do not seem to handle missing data, nor do they take matrix input, but rather emphasize single vectors.

The `cosinor` function will either iteratively fit cosines of the angle to the observed data (`opti=TRUE`) or use the circular by linear regression to estimate the best fitting phase angle. If `cos.t <- cos(time)` and `sin.t = sin(time)` (expressed in hours), then `beta.c` and `beta.s` may be found by regression and the phase is $\text{sign}(\text{beta.c}) * \text{acos}(\text{beta.c} / \sqrt{(\text{beta.c}^2 + \text{beta.s}^2)}) * 12/\pi$

Simulations (see examples) suggest that with incomplete times, perhaps the optimization procedure yields slightly better fits with the correct phase than does the linear model, but the differences are very small. In the presence of noisy data, these advantages seem to reverse. The recommendation thus seems to be to use the linear model approach (the default). The fit statistic reported for `cosinor` is the correlation of the data with the model $[\cos(\text{time} - \text{acrophase})]$.

The `circadian.reliability` function splits the data for each subject into a first and second half (by default, or into odd and even items) and then finds the best fitting phase for each half. These are then correlated (using `circadian.cor`) and this correlation is then adjusted for test length using the conventional Spearman-Brown formula. Returned as object in the output are the statistics for the first and second part, as well as an ANOVA to compare the two halves.

`circular.mean` and `circular.cor` are just `circadian.mean` and `circadian.cor` but with input given in radians rather than hours.

The `circadian.linear.cor` function will correlate a set of circular variables with a set of linear variables. The first (angle) variables are circular, the second (x) set of variables are linear.

The `circadian.F` will compare 2 or more groups in terms of their mean position. This is adapted from the equivalent function in the circular package. This is clearly a more powerful test the more each group is compact around its mean (large values of R).

Value

<code>phase</code>	The phase angle that best fits the data (expressed in hours if <code>hours=TRUE</code>).
<code>fit</code>	Value of the correlation of the fit. This is just the correlation of the data with the phase adjusted cosine.
<code>mean.angle</code>	A vector of mean angles
<code>n, mean, sd</code>	The appropriate circular statistic.
<code>correl</code>	A matrix of circular correlations or linear by circular correlations
<code>R</code>	R is the vector length (0-1) of the mean vector when finding circadian statistics using <code>circadian.stats</code>
<code>z, p</code>	z is the number of observations $\times R^2$. p is the probability of a z .
<code>phase.rel</code>	The reliability of the phase measures. This is the circular correlation between the two halves adjusted using the Spearman-Brown correction.
<code>fit.rel</code>	The split half reliability of the fit statistic.
<code>split.F</code>	Do the two halves differ from each other? One would hope not.
<code>group1, group2</code>	The statistics from each half
<code>splits</code>	The individual data from each half.

Note

These functions have been adapted from the circular package to allow for ease of use with circadian data, particularly for data sets with missing data and multiple variables of interest.

Author(s)

William Revelle

References

See circular statistics Jammalamadaka, Sreenivasa and Lund, Ulric (2006), The effect of wind direction on ozone levels: a case study, *Environmental and Ecological Statistics*, 13, 287-298.

See Also

See the circular and CircStats packages.

Examples

```
time <- seq(1:24) #create a 24 hour time
pure <- matrix(time,24,18)
colnames(pure) <- paste0("H",1:18)
pure <- data.frame(time,cos((pure - col(pure))*pi/12)*3 + 3)
#18 different phases but scaled to 0-6 match mood data
matplot(pure[-1],type="l",main="Pure circadian arousal rhythms",
        xlab="time of day",ylab="Arousal")
op <- par(mfrow=c(2,2))
cosinor.plot(1,3,pure)
cosinor.plot(1,5,pure)
cosinor.plot(1,8,pure)
cosinor.plot(1,12,pure)

p <- cosinor(pure) #find the acrophases (should match the input)

#now, test finding the acrophases for different subjects on 3 variables
#They should be the first 3, second 3, etc. acrophases of pure
pp <- matrix(NA,nrow=6*24,ncol=4)
pure <- as.matrix(pure)
pp[,1] <- rep(pure[,1],6)
pp[1:24,2:4] <- pure[1:24,2:4]
pp[25:48,2:4] <- pure[1:24,5:7] *2 #to test different variances
pp[49:72,2:4] <- pure[1:24,8:10] *3
pp[73:96,2:4] <- pure[1:24,11:13]
pp[97:120,2:4] <- pure[1:24,14:16]
pp[121:144,2:4] <- pure[1:24,17:19]
pure.df <- data.frame(ID = rep(1:6,each=24),pp)
colnames(pure.df) <- c("ID","Time",paste0("V",1:3))
cosinor("Time",3:5,"ID",pure.df)

op <- par(mfrow=c(2,2))
cosinor.plot(2,3,pure.df,IDloc=1,ID="1")
cosinor.plot(2,3,pure.df,IDloc=1,ID="2")
cosinor.plot(2,3,pure.df,IDloc=1,ID="3")
cosinor.plot(2,3,pure.df,IDloc=1,ID="4")

#now, show those in one panel as spaghetti plots
op <- par(mfrow=c(1,1))
cosinor.plot(2,3,pure.df,IDloc=1,ID="1",multi=TRUE,ylim=c(0,20),ylab="Modeled")
cosinor.plot(2,3,pure.df,IDloc=1,ID="2",multi=TRUE,add=TRUE,lty="dotted")
cosinor.plot(2,3,pure.df,IDloc=1,ID="3",multi=TRUE,add=TRUE,lty="dashed")
cosinor.plot(2,3,pure.df,IDloc=1,ID="4",multi=TRUE,add=TRUE,lty="dotted")
```

```

set.seed(42) #what else?
noisy <- pure
noisy[,2:19]<- noisy[,2:19] + rnorm(24*18,0,.2)

n <- cosinor(time,noisy) #add a bit of noise

small.pure <- pure[c(8,11,14,17,20,23),]
small.noisy <- noisy[c(8,11,14,17,20,23),]
small.time <- c(8,11,14,17,20,23)

cosinor.plot(1,3,small.pure,multi=TRUE)
cosinor.plot(1,3,small.noisy,multi=TRUE,add=TRUE,lty="dashed")

# sp <- cosinor(small.pure)
# spo <- cosinor(small.pure,opti=TRUE) #iterative fit
# sn <- cosinor(small.noisy) #linear
# sno <- cosinor(small.noisy,opti=TRUE) #iterative
# sum.df <- data.frame(pure=p,noisy = n, small=sp,small.noise = sn,
#   small.opt=spo,small.noise.opt=sno)
# round(sum.df,2)
# round(circadian.cor(sum.df[,c(1,3,5,7,9,11)]),2) #compare alternatives
#
# #now, lets form three "subjects" and show how the grouping variable works
# mixed.df <- rbind(small.pure,small.noisy,noisy)
# mixed.df <- data.frame(ID=c(rep(1,6),rep(2,6),rep(3,24)),
#   time=c(rep(c(8,11,14,17,20,23),2),1:24),mixed.df)
# group.df <- cosinor(angle="time",x=2:20,code="ID",data=mixed.df)
# round(group.df,2) #compare these values to the sp,sn,and n values done separately

```

cta

Simulate the C(ues) T(endency) A(ction) model of motivation

Description

Dynamic motivational models such as the Dynamics of Action (Atkinson and Birch, 1970, Revelle, 1986) may be reparameterized as a simple pair of differential (matrix) equations (Revelle, 1986, 2008). This function simulates the dynamic aspects of the CTA. The CTA model is discussed in detail in Revelle and Condon (2015).

Usage

```

cta (n=3,t=5000, cues = NULL, act=NULL, inhibit=NULL,expect = NULL, consume = NULL,
tendency = NULL,tstrength=NULL, type="both", fast=2,compare=FALSE,learn=TRUE,reward=NULL)
cta.15(n = 3, t = 5000, cues = NULL, act = NULL, inhibit = NULL, consume = NULL,
ten = NULL, type = "both", fast = 2)

```


Arguments

n	number of actions to simulate
t	length of time to simulate
cues	a vector of cue strengths
act	matrix of associations between cues and action tendencies
inhibit	inhibition matrix
consume	Consummation matrix
ten	Initial values of action tendencies
type	show actions, tendencies, both, or state diagrams
fast	display every fast time (skips
expect	A matrix of expectations
tendency	starting values of tendencies
tstrength	a vector of starting value of tendencies
compare	Allows a two x two graph to compare two plots
learn	Allow the system to learn (self reinforce) over time
reward	The strength of the reward for doing an action

Details

A very thorough discussion of the CTA model is available from Revelle (2008). An application of the model is discussed in Revelle and Condon (2015).

[cta.15](#) is the version used to produce the figures and analysis in Revelle and Condon (2015). [cta](#) is the most recent version and includes a learning function developed in collaboration with Luke Smillie at the University of Melbourne.

The dynamics of action (Atkinson and Birch, 1970) was a model of how instigating forces elicited action tendencies which in turn elicited actions. The basic concept was that action tendencies had inertia. That is, a wish (action tendency) would persist until satisfied and would not change without an instigating force. The consummatory strength of doing an action was thought in turn to reduce the action tendency. Forces could either be instigating or inhibitory (leading to "negaction").

Perhaps the simplest example is the action tendency (T) to eat a pizza. The instigating forces (F) to eat the pizza include the smell and look of the pizza, and once eating it, the flavor and texture. However, if eating the pizza, there is also a consummatory force (C) which was thought to reflect both the strength (gusto) of eating the pizza as well as some constant consummatory value of the activity (c). If not eating the pizza, but in a pizza parlor, the smells and visual cues combine to increase the tendency to eat the pizza. Once eating it, however, the consummatory effect is no longer zero, and the change in action tendency will be a function of both the instigating forces and the consummatory forces. These will achieve a balance when instigating forces are equal to the consummatory forces. The asymptotic strength of eating the pizza reflects this balance and does not require a "set point" or "comparator".

To avoid the problems of instigating and consummatory lags and the need for a decision mechanism, it is possible to reparameterize the original DOA model in terms of action tendencies and actions (Revelle, 1986). Rather than specifying inertia for action tendencies and a choice rule of always

expressing the dominant action tendency, it is useful to distinguish between action tendencies (t) and the actions (a) themselves and to have actions as well as tendencies having inertial properties. By separating tendencies from actions, and giving them both inertial properties, we avoid the necessity of a lag parameter, and by making the decision rule one of mutual inhibition, the process is perhaps easier to understand. In an environment which affords cues for action (c), cues enhance action tendencies (t) which in turn strengthen actions (a). This leads to two differential equations, one describing the growth and decay of action tendencies (t), the other of the actions themselves (a).

$$dt = Sc - Ca$$

and

$$da = Et - Ia$$

. (See Revelle and Condon (2015) for an extensive discussion of this model.)

[cta](#) simulates this model, with the addition of a learning parameter such that activities strengthen the connection between cues and tendencies. The learning part of the cta model is still under development. [cta.15](#) represents the state of the cta model as described in the Revelle and Condon (2015) article.

Value

graphical output unless type="none"

cues	echo back the cue input
inhibition	echo back the inhibitory matrix
time	time spent in each activity
frequency	Frequency of each activity
tendencies	average tendency strengths
actions	average action strength

Author(s)

William Revelle

References

- Atkinson, John W. and Birch, David (1970) The dynamics of action. John Wiley, New York, N.Y.
- Revelle, William (1986) Motivation and efficiency of cognitive performance in Brown, Donald R. and Veroff, Joe (ed). *Frontiers of Motivational Psychology: Essays in honor of J. W. Atkinson*. Springer. (Available as a pdf at <https://personality-project.org/revelle/publications/dynamicsofmotivation.pdf>.)
- Revelle, W. (2008) Cues, Tendencies and Actions. The Dynamics of Action revisited. <https://personality-project.org/revelle/publications/cta.pdf>
- Revelle, W. and Condon, D. (2015) A model for personality at three levels. *Journal of Research in Personality* <https://www.sciencedirect.com/science/article/pii/S0092656615000318>

Examples

```
#not run
#cta() #default values, running over time
#cta(type="state") #default values, in a state space of tendency 1 versus tendency 2
#these next are examples without graphic output
#not run
#two introverts
#c2i <- c(.95,1.05)
#cta(n=2,t=10000,cues=c2i,type="none")
#two extraverts
#c2e <- c(3.95,4.05)
#cta(n=2,t=10000,cues=c2e,type="none")
#three introverts
#c3i <- c(.95,1,1.05)
#cta(3,t=10000,cues=c3i,type="none")
#three extraverts
#c3e <- c(3.95,4, 4.05)
#cta(3,10000,c3e,type="none")
#mixed
#c3 <- c(1,2.5,4)
#cta(3,10000,c3,type="none")
```

cubits	<i>Galton's example of the relationship between height and 'cubit' or forearm length</i>
--------	--

Description

Francis Galton introduced the 'co-relation' in 1888 with a paper discussing how to measure the relationship between two variables. His primary example was the relationship between height and forearm length. The data table (cubits) is taken from Galton (1888). Unfortunately, there seem to be some errors in the original data table in that the marginal totals do not match the table.

The data frame, [heights](#), is converted from this table.

Usage

```
data(cubits)
```

Format

A data frame with 9 observations on the following 8 variables.

```
16.5 Cubit length < 16.5
16.75 16.5 <= Cubit length < 17.0
17.25 17.0 <= Cubit length < 17.5
17.75 17.5 <= Cubit length < 18.0
18.25 18.0 <= Cubit length < 18.5
```

18.75 18.5 <= Cubit length < 19.0

19.25 19.0 <= Cubit length < 19.5

19.75 19.5 <= Cubit length

Details

Sir Francis Galton (1888) published the first demonstration of the correlation coefficient. The regression (or reversion to mediocrity) of the height to the length of the left forearm (a cubit) was found to .8. There seem to be some errors in the table as published in that the row sums do not agree with the actual row sums. These data are used to create a matrix using `table2matrix` for demonstrations of analysis and displays of the data.

Source

Galton (1888)

References

Galton, Francis (1888) Co-relations and their measurement. Proceedings of the Royal Society. London Series,45,135-145,

See Also

`table2matrix`, `table2df`, `ellipses`, `heights`, `peas`, `galton`

Examples

```
data(cubits)
cubits
heights <- table2df(cubits, labs = c("height", "cubit"))
ellipses(heights, n=1, main="Galton's co-relation data set")
ellipses(jitter(heights$height, 3), jitter(heights$cubit, 3), pch=".",
  main="Galton's co-relation data set", xlab="height",
  ylab="Forearm (cubit)") #add in some noise to see the points
pairs.panels(heights, jiggle=TRUE, main="Galton's cubits data set")
```

cushny

A data set from Cushny and Peebles (1905) on the effect of three drugs on hours of sleep, used by Student (1908)

Description

The classic data set used by Gossett (publishing as Student) for the introduction of the t-test. The design was a within subjects study with hours of sleep in a control condition compared to those in 3 drug conditions. Drug1 was 06mg of L Hscyamine, Drug 2L and Drug2R were said to be .6 mg of Left and Right isomers of Hyoscine. As discussed by Zabell (2008) these were not optical isomers. The deta11, delta2L and delta2R are changes from the baseline control.

Usage

```
data(cushny)
```

Format

A data frame with 10 observations on the following 7 variables.

Control Hours of sleep in a control condition

drug1 Hours of sleep in Drug condition 1

drug2L Hours of sleep in Drug condition 2

drug2R Hours of sleep in Drug condition 3 (an isomer of the drug in condition 2)

delta1 Change from control, drug 1

delta2L Change from control, drug 2L

delta2R Change from control, drug 2R

Details

The original analysis by Student is used as an example for the t-test function, both as a paired t-test and a two group t-test. The data are also useful for a repeated measures analysis of variance.

Source

Cushny, A.R. and Peebles, A.R. (1905) The action of optical isomers: II hyoscines. The Journal of Physiology 32, 501-510.

Student (1908) The probable error of the mean. Biometrika, 6 (1) , 1-25.

References

See also the data set sleep and the examples for the t.test

S. L. Zabell. On Student's 1908 Article "The Probable Error of a Mean" Journal of the American Statistical Association, Vol. 103, No. 481 (Mar., 2008), pp. 1- 20

Examples

```
data(cushny)
with(cushny, t.test(drug1,drug2L,paired=TRUE)) #within subjects

error.bars(cushny[1:4],within=TRUE,ylab="Hours of sleep",xlab="Drug condition",
  main="95% confidence of within subject effects")
```

densityBy	<i>Create a 'violin plot' or density plot of the distribution of a set of variables</i>
-----------	---

Description

Among the many ways to describe a data set, one is density plot for each value of a grouping variable and another is violin plot of multiple variables. A density plot shows the density for different groups to show effect sizes. A violin plot is similar to a box plot but shows the actual distribution. Median and 25th and 75th percentile lines are added to the display. If a grouping variable is specified, violinBy will draw violin plots for each variable and for each group.

Usage

```
violinBy(x,var=NULL,grp=NULL,grp.name=NULL,ylab="Observed",xlab="",main="Density plot",
alpha= 1,adjust=1,restrict=TRUE,xlim=NULL,add=FALSE,col=NULL,pch=20,scale=NULL,...)
```

```
densityBy(x,var=NULL,grp=NULL,freq=FALSE,col=c("blue","red","black"),alpha=.5,adjust=1,
xlab="Variable", ylab="Density",main="Density Plot")
```

Arguments

x	A matrix or data.frame
var	The variable(s) to display
grp	A grouping variable
grp.name	If the grouping variable is specified, then what names should be give to the group? Defaults to 1:ngroup
ylab	The y label
xlab	The x label
main	Figure title
alpha	A degree of transparency (0=transparent ... 1 not transparent)
adjust	Allows smoothing of density histograms when plotting variables like height
freq	if TRUE, then plot frequencies (n * density)
restrict	Restrict the density to the observed max and min of the data
xlim	if not specified, will be .5 beyond the number of variables
add	Allows overplotting
col	Allows for specification of colours. The default for 2 groups is blue and red, for more group levels, rainbows.
pch	The plot character for the mean is by default a small filled circle. To not show the mean, use pch=NA
scale	If NULL, scale the widths by the square root of sample size, otherwise scale by the value supplied.
...	Other graphic parameters

Details

Describe the data using a violin plot. Change alpha to modify the shading. The grp variable may be used to draw separate violin plots for each of multiple groups.

Value

The density (y axis) by value (x axis) of the data (for densityBy) or a violin plot for each variable (perhaps broken down by groups)

Note

Nothing yet

Author(s)

William Revelle

See Also

[describe](#), [describeBy](#) and [statsBy](#) for descriptive statistics and [error.bars](#) [error.bars.by](#) and [bi.bars](#) for graphic displays

Examples

```
violinBy(bfi[1:5])
violinBy(bfi,var=1:5,grp ="gender",grp.name=c("M","F"))
densityBy(sat.act,"SATV","gender")
```

describe

Basic descriptive statistics useful for psychometrics

Description

There are many summary statistics available in R; this function provides the ones most useful for scale construction and item analysis in classic psychometrics. Range is most useful for the first pass in a data set, to check for coding errors.

Usage

```
describe(x, na.rm = TRUE, interp=FALSE,skew = TRUE, ranges = TRUE,trim=.1,
          type=3,check=TRUE,fast=NULL,quant=NULL,IQR=FALSE,omit=FALSE)
describeData(x,head=4,tail=4)
describeFast(x)
```

Arguments

<code>x</code>	A data frame or matrix
<code>na.rm</code>	The default is to delete missing data. <code>na.rm=FALSE</code> will delete the case.
<code>interp</code>	Should the median be standard or interpolated
<code>skew</code>	Should the skew and kurtosis be calculated?
<code>ranges</code>	Should the range be calculated?
<code>trim</code>	<code>trim=.1</code> – trim means by dropping the top and bottom trim fraction
<code>type</code>	Which estimate of skew and kurtosis should be used? (See details.)
<code>check</code>	Should we check for non-numeric variables? Slower but helpful.
<code>fast</code>	if TRUE, will do n, means, sds, min, max, ranges for an improvement in speed. If NULL, will switch to fast mode for large ($\text{ncol} * \text{nrow} > 10^7$) problems, otherwise defaults to <code>fast = FALSE</code>
<code>quant</code>	if not NULL, will find the specified quantiles (e.g. <code>quant=c(.25,.75)</code> will find the 25th and 75th percentiles)
<code>IQR</code>	If TRUE, show the interquartile range
<code>omit</code>	Do not convert non-numerical variables to numeric, omit them instead
<code>head</code>	show the first 1:head cases for each variable in <code>describeData</code>
<code>tail</code>	Show the last nobs-tail cases for each variable in <code>describeData</code>

Details

In basic data analysis it is vital to get basic descriptive statistics. Procedures such as [summary](#) and `hmisc::describe` do so. The `describe` function in the [psych](#) package is meant to produce the most frequently requested stats in psychometric and psychology studies, and to produce them in an easy to read data.frame. The results from `describe` can be used in graphics functions (e.g., [error.crosses](#)).

The range statistics (min, max, range) are most useful for data checking to detect coding errors, and should be found in early analyses of the data.

Although `describe` will work on data frames as well as matrices, it is important to realize that for data frames, descriptive statistics will be reported only for those variables where this makes sense (i.e., not for alphanumeric data).

If the `check` option is TRUE, variables that are categorical or logical are converted to numeric and then described. These variables are marked with an `*` in the row name. This is somewhat slower. Note that in the case of categories or factors, the numerical ordering is not necessarily the one expected. For instance, if education is coded "high school", "some college", "finished college", then the default coding will lead to these as values of 2, 3, 1. Thus, statistics for those variables marked with `*` should be interpreted cautiously (if at all).

In a typical study, one might read the data in from the clipboard ([read.clipboard](#)), show the splom plot of the correlations ([pairs.panels](#)), and then describe the data.

`na.rm=FALSE` is equivalent to `describe(na.omit(x))`

When finding the skew and the kurtosis, there are three different options available. These match the choices available in skewness and kurtosis found in the `e1071` package (see Joanes and Gill (1998) for the advantages of each one).

If we define $m_r = [\sum (X - mx)^r]/n$ then

Type 1 finds skewness and kurtosis by $g_1 = m_3/(m_2)^{3/2}$ and $g_2 = m_4/(m_2)^2 - 3$.

Type 2 is $G1 = g_1 * \sqrt{n * (n - 1)} / (n - 2)$ and $G2 = (n - 1) * [(n + 1)g_2 + 6] / ((n - 2)(n - 3))$.

Type 3 is $b1 = [(n - 1)/n]^{3/2} m_3 / m_2^{3/2}$ and $b2 = [(n - 1)/n]^{3/2} m_4 / m_2^2$.

The additional helper function [describeData](#) just scans the data array and reports on whether the data are all numerical, logical/factorial, or categorical. This is a useful check to run if trying to get descriptive statistics on very large data sets where to improve the speed, the check option is FALSE.

An even faster overview of the data is [describeFast](#) which reports the number of total cases, number of complete cases, number of numeric variables and the number which are factors.

The fast=TRUE option will lead to a speed up of about 50% for larger problems by not finding all of the statistics (see NOTE)

To describe the data for different groups, see [describeBy](#).

Value

A data.frame of the relevant statistics:

- item name
- item number
- number of valid cases
- mean
- standard deviation
- trimmed mean (with trim defaulting to .1)
- median (standard or interpolated)
- mad: median absolute deviation (from the median).
- minimum
- maximum
- skew
- kurtosis
- standard error

Note

For very large data sets that are data.frames, [describe](#) can be rather slow. Converting the data to a matrix first is recommended. However, if the data are of different types, (factors or logical), this is not possible. If the data set includes columns of character data, it is also not possible. Thus, a quick pass with [describeData](#) is recommended. Even faster is a quick pass with [describeFast](#) which just counts number of observations per variable and reports the type of data (numerical, factor, logical).

For the greatest speed, at the cost of losing information, do not ask for ranges or for skew and turn off check. This is done automatically if the fast option is TRUE or for large data sets.

Note that by default, fast=NULL. But if the number of cases x number of variables exceeds (ncol * nrow > 10^7), fast will be set to TRUE. This will provide just n, mean, sd, min, max, range, and standard errors. To get all of the statistics (but at a cost of greater time) set fast=FALSE.

The problem seems to be a memory limitation in that the time taken is an accelerating function of `nvars * nobs`. Thus, for a largish problem (72,000 cases with 1680 variables) which might take 330 seconds, doing it as two sets of 840 variable cuts the time down to 80 seconds.

The object returned is a data frame with the normal precision of R. However, to control the number of digits displayed, you can set `digits` in a print command, rather than losing precision at the descriptive stats level. See the last two examples. One just sets the number of digits, one gives uses `signif` to make 'prettier' output where all numbers are displayed to the same number of digits.

The MAD (median absolute deviation from the median) is calculated using the `mad` function from the stats package in Core-R. Note that by default, the MAD is adjusted by a scaling factor (1.4826) that will give the expectation of the MAD to be the same as the standard deviation for normal data.

An interesting problem with `describe` is that a function with the same name is in the `Hmisc` package. `HMisc` is loaded by `qqgraph` which in turn is loaded by `SemPlot`. So even if not directly loading `HMisc`, if you load `SemPlot` after loading `psych`, `describe` will not work, but the reverse order for loading should work.

Author(s)

<https://personality-project.org/revelle.html>

Maintainer: William Revelle <revelle@northwestern.edu>

References

Joanes, D.N. and Gill, C.A (1998). Comparing measures of sample skewness and kurtosis. *The Statistician*, 47, 183-189.

See Also

`describeBy`, `skew`, `kurtosi` `interp.median`, `read.clipboard`. Then, for graphic output, see `error.crosses`, `pairs.panels`, `error.bars`, `error.bars.by` and `densityBy`, or `violinBy`

Examples

```
data(sat.act)
describe(sat.act)

describe(sat.act,skew=FALSE)
describe(sat.act,IQR=TRUE) #show the interquartile Range
describe(sat.act,quant=c(.1,.25,.5,.75,.90) ) #find the 10th, 25th, 50th,
#75th and 90th percentiles

describeData(sat.act) #the fast version just gives counts and head and tail

print(describeFast(sat.act),short=FALSE) #even faster is just counts (just less information)

#now show how to adjust the displayed number of digits
```

```
des <- describe(sat.act) #find the descriptive statistics. Keep the original accuracy
des #show the normal output, which is rounded to 2 decimals
print(des,digits=3) #show the output, but round to 3 (trailing) digits
print(des, signif=3) #round all numbers to the 3 significant digits
```

describeBy	<i>Basic summary statistics by group</i>
------------	--

Description

Report basic summary statistics by a grouping variable. Useful if the grouping variable is some experimental variable and data are to be aggregated for plotting. Partly a wrapper for `by` and [describe](#)

Usage

```
describeBy(x, group=NULL,mat=FALSE,type=3,digits=15,...)
describe.by(x, group=NULL,mat=FALSE,type=3,...) # deprecated
```

Arguments

<code>x</code>	a data.frame or matrix. See note for <code>statsBy</code> .
<code>group</code>	a grouping variable or a list of grouping variables
<code>mat</code>	provide a matrix output rather than a list
<code>type</code>	Which type of skew and kurtosis should be found
<code>digits</code>	When giving matrix output, how many digits should be reported?
<code>...</code>	parameters to be passed to <code>describe</code>

Details

To get descriptive statistics for several different grouping variables, make sure that `group` is a list. In the case of matrix output with multiple grouping variables, the grouping variable values are added to the output.

The `type` parameter specifies which version of skew and kurtosis should be found. See [describe](#) for more details.

An alternative function ([statsBy](#)) returns a list of means, n, and standard deviations for each group. This is particularly useful if finding weighted correlations of group means using [cor.wt](#). More importantly, it does a proper within and between group decomposition of the correlation.

[cohen.d](#) will work for two groups. It converts the data into mean differences and pools the within group standard deviations. Returns `cohen.d` statistic as well as the multivariate generalization (Mahalanobis D).

Value

A data.frame of the relevant statistics broken down by group:

item name
 item number
 number of valid cases
 mean
 standard deviation
 median
 mad: median absolute deviation (from the median)
 minimum
 maximum
 skew
 standard error

Author(s)

William Revelle

See Also

[describe](#), [statsBy](#), [densityBy](#) and [violinBy](#), [cohen.d](#), [cohen.d.by](#), and [cohen.d.ci](#) as well as [error.bars](#) and [error.bars.by](#) for other graphical displays.

Examples

```
data(sat.act)
describeBy(sat.act,sat.act$gender) #just one grouping variable
#describeBy(sat.act,list(sat.act$gender,sat.act$education)) #two grouping variables
des.mat <- describeBy(sat.act$age,sat.act$education,mat=TRUE) #matrix (data.frame) output
des.mat <- describeBy(sat.act$age,list(sat.act$education,sat.act$gender),
  mat=TRUE,digits=2) #matrix output
```

df2latex

Convert a data frame, correlation matrix, or factor analysis output to a LaTeX table

Description

A set of handy helper functions to convert data frames or matrices to LaTeX tables. Although Sweave is the preferred means of converting R output to LaTeX, it is sometimes useful to go directly from a data.frame or matrix to a LaTeX table. cor2latex will find the correlations and then create a lower (or upper) triangular matrix for latex output. fa2latex will create the latex commands for showing the loadings and factor intercorrelations. As the default option, tables are prepared in an approximation of APA format.

Usage

```
df2latex(x,digits=2,rowlabels=TRUE,apa=TRUE,short.names=TRUE,font.size ="scriptsize",
        big.mark=NULL,drop.na=TRUE, heading="A table from the psych package in R",
        caption="df2latex",label="default", char=FALSE,
        stars=FALSE,silent=FALSE,file=NULL,append=FALSE,cut=0,big=0)
cor2latex(x,use = "pairwise", method="pearson", adjust="holm",stars=FALSE,
        digits=2,rowlabels=TRUE,lower=TRUE,apa=TRUE,short.names=TRUE,
        font.size ="scriptsize", heading="A correlation table from the psych package in R.",
        caption="cor2latex",label="default",silent=FALSE,file=NULL,append=FALSE,cut=0,big=0)
fa2latex(f,digits=2,rowlabels=TRUE,apa=TRUE,short.names=FALSE,cumvar=FALSE,
        cut=0,big=.3,alpha=.05,font.size ="scriptsize",
        heading="A factor analysis table from the psych package in R",
        caption="fa2latex",label="default",silent=FALSE,file=NULL,append=FALSE)
omega2latex(f,digits=2,rowlabels=TRUE,apa=TRUE,short.names=FALSE,cumvar=FALSE,cut=.2,
        font.size ="scriptsize",
        heading="An omega analysis table from the psych package in R",
        caption="omega2latex",label="default",silent=FALSE,file=NULL,append=FALSE)

irt2latex(f,digits=2,rowlabels=TRUE,apa=TRUE,short.names=FALSE,
        font.size ="scriptsize", heading="An IRT factor analysis table from R",
        caption="fa2latex",label="default",silent=FALSE,file=NULL,append=FALSE)
ICC2latex(icc,digits=2,rowlabels=TRUE,apa=TRUE,ci=TRUE,
        font.size ="scriptsize",big.mark=NULL, drop.na=TRUE,
        heading="A table from the psych package in R",
        caption="ICC2latex",label="default",char=FALSE,silent=FALSE,file=NULL,append=FALSE)
```

Arguments

<code>x</code>	A data frame or matrix to convert to LaTeX. If non-square, then correlations will be found prior to printing in <code>cor2latex</code>
<code>digits</code>	Round the output to digits of accuracy. <code>NULL</code> for formatting character data
<code>rowlabels</code>	If <code>TRUE</code> , use the row names from the matrix or <code>data.frame</code>
<code>short.names</code>	Name the columns with abbreviated rownames to save space
<code>apa</code>	If <code>TRUE</code> formats table in APA style
<code>cumvar</code>	For factor analyses, should we show the cumulative variance accounted for?
<code>font.size</code>	e.g., "scriptsize", "tiny" or anyother acceptable LaTeX font size.
<code>heading</code>	The label appearing at the top of the table
<code>caption</code>	The table caption
<code>lower</code>	in <code>cor2latex</code> , just show the lower triangular matrix
<code>f</code>	The object returned from a factor analysis using <code>fa</code> or <code>irt.fa</code> .
<code>label</code>	The label for the table
<code>big.mark</code>	Comma separate numbers large numbers (<code>big.mark=","</code>)
<code>drop.na</code>	Do not print NA values
<code>method</code>	When finding correlations, which method should be used (pearson)

use	use="pairwise" is the default when finding correlations in cor2latex
adjust	If showing probabilities, which adjustment should be used (holm)
stars	Should probability 'magic astericks' be displayed in cor2latex (FALSE)
char	char=TRUE allows printing tables with character information, but does not allow for putting in commas into numbers
cut	In omega2latex, df2latex and fa2latex, do not print $\text{abs}(\text{values}) < \text{cut}$
big	In fa2latex and df2latex boldface those $\text{abs}(\text{values}) > \text{big}$
alpha	If fa has returned confidence intervals, then what values of loadings should be boldfaced?
icc	Either the output of an ICC, or the data to be analyzed.
ci	Should confidence intervals of the ICC be displayed
silent	If TRUE, do not print any output, just return silently – useful if using Sweave
file	If specified, write the output to this file
append	If file is specified, then should we append (append=TRUE) or just write to the file

Value

A LaTeX table. Note that if showing "stars" for correlations, then one needs to use the siunitx package in LaTeX. The entire LaTeX output is also returned invisibly. If using Sweave to create tables, then the silent option should be set to TRUE and the returned object saved as a file. See the last example.

Author(s)

William Revelle with suggestions from Jason French and David Condon and Davide Morselli

See Also

The many LaTeX conversion routines in Hmisc.

Examples

```
df2latex(Thurstone,rowlabels=FALSE,apa=FALSE,short.names=FALSE,
         caption="Thurstone Correlation matrix")
df2latex(Thurstone,heading="Thurstone Correlation matrix in APA style")

df2latex(describe(sat.act)[2:10],short.names=FALSE)
cor2latex(Thurstone)
cor2latex(sat.act,short.names=FALSE)
fa2latex(fa(Thurstone,3),heading="Factor analysis from R in quasi APA style")

#If using Sweave to create a LaTeX table as a separate file then set silent=TRUE
#e.g.,
#LaTeX preamble
#...
#<<print=FALSE,echo=FALSE>>=
```

```
#f3 <- fa(Thurstone,3)
#fa2latex(f3,silent=TRUE,file='testoutput.tex')
#@
#
#\input{testoutput.tex}
```

dfOrder

Sort (order) a dataframe or matrix by multiple columns

Description

Although [order](#) will order a vector, and it is possible to order several columns of a data.frame by specifying each column individually in the call to [order](#), [dfOrder](#) will order a dataframe or matrix by as many columns as desired.

Usage

```
dfOrder(object, columns,absolute=FALSE,ascending=TRUE)
```

Arguments

object	The data.frame to be sorted
columns	Column numbers to use for sorting. If positive, then they will be sorted in increasing order. If negative, then in decreasing order
absolute	If TRUE, then sort the absolute values
ascending	By default, order from smallest to largest.

Details

This is just a simple helper function to reorder data.frames. Originally developed to organize IRT output from the ltm package. It is a basic add on to the [order](#) function.

(Completely rewritten for version 1.8.1.)

Value

The original data frame is now in sorted order.

Author(s)

William Revelle

See Also

Other useful file manipulation functions include [read.file](#) to read in data from a file or [read.clipboard](#) from the clipboard, [fileScan](#), [filesList](#), [filesInfo](#), and [fileCreate](#)
[dfOrder](#) code is used in the [test.irt](#) function to combine ltm and [sim.irt](#) output.

Examples

```
set.seed(42)
x <- matrix(sample(1:4,64,replace=TRUE),ncol=4)
dfOrder(x) # sort by all columns
dfOrder(x,c(1,4)) #sort by the first and 4th column
x.df <- data.frame(x)
dfOrder(x.df,c(1,-2)) #sort by the first in increasing order,
#the second in decreasing order
```

diagram

Helper functions for drawing path model diagrams

Description

Path models are used to describe structural equation models or cluster analytic output. These functions provide the primitives for drawing path models. Used as a substitute for some of the functionality of Rgraphviz.

Usage

```
diagram(fit,...)
dia.rect(x, y = NULL, labels = NULL, cex = 1, xlim = c(0, 1), ylim = c(0, 1), ...)
dia.ellipse(x, y = NULL, labels = NULL, cex=1,e.size=.05, xlim=c(0,1), ylim=c(0,1), ...)
dia.triangle(x, y = NULL, labels =NULL, cex = 1, xlim=c(0,1),ylim=c(0,1),...)
dia.ellipse1(x,y,e.size=.05,xlim=c(0,1),ylim=c(0,1),...)
dia.shape(x, y = NULL, labels = NULL, cex = 1,
          e.size=.05, xlim=c(0,1), ylim=c(0,1), shape=1, ...)
dia.arrow(from,to,labels=NULL,scale=1,cex=1,adj=2,both=FALSE,pos=NULL,l.cex,gap.size,...)
dia.curve(from,to,labels=NULL,scale=1,...)
dia.curved.arrow(from,to,labels=NULL,scale=1,both=FALSE,dir=NULL,...)
dia.self(location,labels=NULL,scale=.8,side=2,...)
dia.cone(x=0, y=-2, theta=45, arrow=TRUE,curves=TRUE,add=FALSE,labels=NULL,
        xlim = c(-1, 1), ylim=c(-1,1),... )
```

Arguments

fit	The results from a factor analysis fa , components analysis principal , omega reliability analysis, omega , cluster analysis iclust , topdown (bassAckward) bassAckward or confirmatory factor analysis, cfa, or structural equation model,sem, using the lavaan package.
x	x coordinate of a rectangle or ellipse
y	y coordinate of a rectangle or ellipse
e.size	The size of the ellipse (scaled by the number of variables)
labels	Text to insert in rectangle, ellipse, or arrow
cex	adjust the text size

<code>l.cex</code>	Adjust the text size in arrows, defaults to <code>cex</code> which in turn defaults to 1
<code>gap.size</code>	Tweak the gap in an arrow to be allow the label to be in a gap
<code>adj</code>	Where to put the label along the arrows (values are then divided by 4)
<code>both</code>	Should the arrows have arrow heads on both ends?
<code>scale</code>	modifies size of rectangle and ellipse as well as the curvature of curves. (For curvature, positive numbers are concave down and to the left
<code>from</code>	arrows and curves go from
<code>to</code>	arrows and curves go to
<code>location</code>	where is the rectangle?
<code>shape</code>	Which shape to draw
<code>xlim</code>	default ranges
<code>ylim</code>	default ranges
<code>side</code>	Which side of boxes should errors appear
<code>theta</code>	Angle in degrees of vectors
<code>arrow</code>	draw arrows for edges in <code>dia.cone</code>
<code>add</code>	if TRUE, plot on previous plot
<code>curves</code>	if TRUE, draw curves between arrows in <code>dia.cone</code>
<code>pos</code>	The position of the text in . Follows the text positions of 1, 2, 3, 4 or NULL
<code>dir</code>	Should the direction of the curve be calculated dynamically, or set as "up" or "left"
<code>...</code>	Most graphic parameters may be passed here

Details

The diagram function calls `fa.diagram`, `omega.diagram`, `ICLUST.diagram`, `lavaan.diagram` or `bassAckward.diagram` depending upon the class of the fit input. See those functions for particular parameter values.

The remaining functions are the graphic primitives used by `fa.diagram`, `structure.diagram`, `omega.diagram`, `ICLUST.diagram` and `het.diagram`

They create rectangles, ellipses or triangles surrounding text, connect them to straight or curved arrows, and can draw an arrow from and to the same rectangle.

Each shape (ellipse, rectangle or triangle) has a left, right, top and bottom and center coordinate that may be used to connect the arrows.

Curves are double-headed arrows. By default they go from one location to another and curve either left or right (if going up or down) or up or down (going left to right). The direction of the curve may be set by `dir="up"` for left right curvature.

The helper functions were developed to get around the infelicities associated with trying to install `Rgraphviz` and `graphviz`.

These functions form the core of `fa.diagram`, `het.diagram`.

Better documentation will be added as these functions get improved. Currently the helper functions are just a work around for `Rgraphviz`.

`dia.cone` draws a cone with (optionally) arrows as sides and centers to show the problem of factor indeterminacy.

Value

Graphic output

Author(s)

William Revelle

See Also

The diagram functions that use the dia functions: [fa.diagram](#), [structure.diagram](#), [omega.diagram](#), and [ICLUST.diagram](#).

Examples

```
#first, show the primitives
xlim=c(-2,10)
ylim=c(0,10)
plot(NA,xlim=xlim,ylim=ylim,main="Demonstration of diagram functions",axes=FALSE,xlab="",ylab="")
ul <- dia.rect(1,9,labels="upper left",xlim=xlim,ylim=ylim)
ml <- dia.rect(1,6,"middle left",xlim=xlim,ylim=ylim)
ll <- dia.rect(1,3,labels="lower left",xlim=xlim,ylim=ylim)
bl <- dia.rect(1,1,"bottom left",xlim=xlim,ylim=ylim)
lr <- dia.ellipse(7,3,"lower right",xlim=xlim,ylim=ylim,e.size=.07)
ur <- dia.ellipse(7,9,"upper right",xlim=xlim,ylim=ylim,e.size=.07)
mr <- dia.ellipse(7,6,"middle right",xlim=xlim,ylim=ylim,e.size=.07)
lm <- dia.triangle(4,1,"Lower Middle",xlim=xlim,ylim=ylim)
br <- dia.rect(9,1,"bottom right",xlim=xlim,ylim=ylim)
dia.curve(from=ul$left,to=bl$left,"double headed",scale=-1)

dia.arrow(from=lr,to=ul,labels="right to left")
dia.arrow(from=ul,to=ur,labels="left to right")
dia.curved.arrow(from=lr,to=ll,labels="right to left")
dia.curved.arrow(to=ur,from=ul,labels="left to right")
dia.curve(ll$top,ul$bottom,"right") #for rectangles, specify where to point

dia.curve(ll$top,ul$bottom,"left",scale=-1) #for rectangles, specify where to point
dia.curve(mr,ur,"up") #but for ellipses, you may just point to it.
dia.curve(mr,lr,"down")
dia.curve(mr,ur,"up")
dia.curved.arrow(mr,ur,"up") #but for ellipses, you may just point to it.
dia.curved.arrow(mr,lr,"down") #but for ellipses, you may just point to it.

dia.curved.arrow(ur$right,mr$right,"3")
dia.curve(ml,mr,"across")
dia.curve(ur$right,lr$right,"top down",scale =2)
dia.curved.arrow(br$top,lr$right,"up")
dia.curved.arrow(bl,br,"left to right")
dia.curved.arrow(br,bl,"right to left",scale=-1)
dia.arrow(bl,ll$bottom)
dia.curved.arrow(ml,ll$right)
dia.curved.arrow(mr,lr$top)
```

```
#now, put them together in a factor analysis diagram
v9 <- sim.hierarchical()
f3 <- fa(v9,3,rotate="cluster")
fa.diagram(f3,error=TRUE,side=3)
```

draw.tetra	<i>Draw a correlation ellipse and two normal curves to demonstrate tetrachoric correlation</i>
------------	--

Description

A graphic of a correlation ellipse divided into 4 regions based upon x and y cutpoints on two normal distributions. This is also an example of using the layout function. Draw a bivariate density plot to show how tetrachorics work.

Usage

```
draw.tetra(r, t1, t2,shade=TRUE)
draw.cor(r=.5,expand=10,theta=30,phi=30,N=101,nbcol=30,box=TRUE,
main="Bivariate density rho = ",cuts=NULL,all=TRUE,ellipses=TRUE,ze=.15)
```

Arguments

r	the underlying Pearson correlation defines the shape of the ellipse
t1	X is cut at tau
t2	Y is cut at Tau
shade	shade the diagram (default is TRUE)
expand	The relative height of the z axis
theta	The angle to rotate the x-y plane
phi	The angle above the plane to view the graph
N	The grid resolution
nbcol	The color resolution
box	Draw the axes
main	The main title
cuts	Should the graphic show cuts (e.g., cuts=c(0,0))
all	Show all four parts of the tetrachoric
ellipses	Draw a correlation ellipse
ze	height of the ellipse if requested

Details

A graphic demonstration of the [tetrachoric](#) correlation. Used for teaching purposes. The default values are for a correlation of .5 with cuts at 1 and 1. Any other values are possible. The code is also a demonstration of how to use the [layout](#) function for complex graphics using base graphics.

Author(s)

William Revelle

See Also

[tetrachoric](#) to find tetrachoric correlations, [irt.fa](#) and [fa.poly](#) to use them in factor analyses, [scatter.hist](#) to show correlations and histograms.

Examples

```
#if(require(mvtnorm)) {
#draw.tetra(.5,1,1)
#draw.tetra(.8,2,1)} else {print("draw.tetra requires the mvtnorm package")}
#draw.cor(.5,cuts=c(0,0))}

draw.tetra(.5,1,1)
draw.tetra(.8,2,1)
draw.cor(.5,cuts=c(0,0))
```

dummy.code

*Create dummy coded variables***Description**

Given a variable *x* with *n* distinct values, create *n* new dummy coded variables coded 0/1 for presence (1) or absence (0) of each variable. A typical application would be to create dummy coded college majors from a vector of college majors. Can also combine categories by group. By default, NA values of *x* are returned as NA (added 10/20/17)

Usage

```
dummy.code(x,group=NULL,na.rm=TRUE)
```

Arguments

<i>x</i>	A vector to be transformed into dummy codes
<i>group</i>	A vector of categories to be coded as 1, all others coded as 0.
<i>na.rm</i>	If TRUE, return NA for all codes with NA in <i>x</i>

Details

When coding demographic information, it is typical to create one variable with multiple categorical values (e.g., ethnicity, college major, occupation). [dummy.code](#) will convert these categories into *n* distinct dummy coded variables.

If using dummy coded variables as predictors, remember to use *n*-1 variables.

If *group* is specified, then all values of *x* that are in *group* are given the value of 1, otherwise, 0. (Useful for combining a range of science majors into STEM or not. The example forms a dummy code of any smoking at all.)

Value

A matrix of dummy coded variables

Author(s)

William Revelle

Examples

```
new <- dummy.code(sat.act$education)
new.sat <- data.frame(new, sat.act)
round(cor(new.sat, use="pairwise"), 2)
dum.smoke <- dummy.code(spi$smoke, group=2:9)
table(dum.smoke, spi$smoke)
```

Dwyer

8 cognitive variables used by Dwyer for an example.

Description

Dwyer (1937) introduced a technique for factor extension and used 8 cognitive variables from Thurstone. This is the example data set used in his paper.

Usage

```
data(Dwyer)
```

Format

The format is: num [1:8, 1:8] 1 0.58 -0.28 0.01 0.36 0.38 0.61 0.15 0.58 1 ... - attr(*, "dim-names")=List of 2 ..\$: chr [1:8] "V1" "V2" "V3" "V4"\$: chr [1:8] "V1" "V2" "V3" "V4" ...

Source

Data matrix retyped from the original publication.

References

Dwyer, Paul S. (1937), The determination of the factor loadings of a given test from the known factor loadings of other tests. *Psychometrika*, 3, 173-178

Examples

```
data(Dwyer)
Ro <- Dwyer[1:7, 1:7]
Roe <- Dwyer[1:7, 8]
fo <- fa(Ro, 2, rotate="none")
fa.extension(Roe, fo)
```

eigen.loadings	<i>Convert eigen vectors and eigen values to the more normal (for psychologists) component loadings</i>
----------------	---

Description

The default procedures for principal component returns values not immediately equivalent to the loadings from a factor analysis. `eigen.loadings` translates them into the more typical metric of eigen vectors multiplied by the squareroot of the eigenvalues. This lets us find pseudo factor loadings if we have used `princomp` or `eigen`.

If we use `principal` to do our principal components analysis, then we do not need this routine.

Usage

```
eigen.loadings(x)
```

Arguments

`x` the output from `eigen` or a list of class `princomp` derived from `princomp`

Value

A matrix of Principal Component loadings more typical for what is expected in psychometrics. That is, they are scaled by the square root of the eigenvalues.

Note

Useful for SAPA analyses

Author(s)

< revelle@northwestern.edu >
<https://personality-project.org/revelle.html>

Examples

```
x <- eigen(Harman74.cor$cov)
x$vectors[1:8,1:4] #as they appear from eigen
y <- princomp(covmat=Harman74.cor$cov)
y$loadings[1:8,1:4] #as they appear from princomp
eigen.loadings(x)[1:8,1:4] # rescaled by the eigen values
```

ellipses

*Plot data and 1 and 2 sigma correlation ellipses***Description**

For teaching correlation, it is useful to draw ellipses around the mean to reflect the correlation. This variation of the ellipse function from John Fox's car package does so. Input may be either two vectors or a matrix or data.frame. In the latter cases, if the number of variables >2, then the ellipses are done in the [pairs.panels](#) function. Ellipses may be added to existing plots. The minkowski function is included as a generalized ellipse.

Usage

```
ellipses(x, y = NULL, add = FALSE, smooth=TRUE, lm=FALSE,data=TRUE, n = 2,
  span=2/3, iter=3, col = "red", xlab =NULL,ylab= NULL,size=c(1,2), ...)
minkowski(r=2,add=FALSE,main=NULL,xl=1,yl=1)
```

Arguments

x	a vector,matrix, or data.frame
y	Optional second vector
add	Should a new plot be created, or should it be added to?
smooth	smooth = TRUE -> draw a loess fit
lm	lm=TRUE -> draw the linear fit
data	data=TRUE implies draw the data points
n	Should 1 or 2 ellipses be drawn
span	averaging window parameter for the lowess fit
iter	iteration parameter for lowess
col	color of ellipses (default is red
xlab	label for the x axis
ylab	label for the y axis
size	The size of ellipses in sd units (defaults to 1 and 2)
...	Other parameters for plotting
r	r=1 draws a city block, r=2 is a Euclidean circle, r > 2 tends towards a square
main	title to use when drawing Minkowski circles
xl	stretch the x axis
yl	stretch the y axis

Details

Ellipse dimensions are calculated from the correlation between the x and y variables and are scaled as $\sqrt{1+r}$ and $\sqrt{1-r}$. They are then scaled as size[1] and size[2] standard deviation units. To scale for 95 and 99 percent confidence use c(1.64,2.32)

Value

A single plot (for 2 vectors or data frames with fewer than 3 variables. Otherwise a call is made to [pairs.panels](#)).

Note

Adapted from John Fox's ellipse and data.ellipse functions.

Author(s)

William Revelle

References

Galton, Francis (1888), Co-relations and their measurement. Proceedings of the Royal Society. London Series, 45, 135-145.

See Also

[pairs.panels](#)

Examples

```
data(galton)
ellipses(galton,lm=TRUE)
ellipses(galton$parent,galton$child,xlab="Mid Parent Height",
          ylab="Child Height") #input are two vectors

data(sat.act)
ellipses(sat.act) #shows the pairs.panels ellipses
minkowski(2,main="Minkowski circles")
minkowski(1,TRUE)
minkowski(4,TRUE)
```

epi

Eysenck Personality Inventory (EPI) data for 3570 participants

Description

The EPI is and has been a very frequently administered personality test with 57 measuring two broad dimensions, Extraversion-Introversion and Stability-Neuroticism, with an additional Lie scale. Developed by Eysenck and Eysenck, 1964. Eventually replaced with the EPQ which measures three broad dimensions. This data set represents 3570 observations collected in the early 1990s at the Personality, Motivation and Cognition lab at Northwestern. An additional data set (epiR) has test and retest information for 474 participants. The data are included here as demonstration of scale construction and test-retest reliability.

Usage

```
data(epi)
data(epi.dictionary)
data(epiR)
```

Format

A data frame with 3570 observations on the following 57 variables.

id The identification number within the study

time First (group testing) or 2nd time (before a lab experiment) for the epiR data set.

study Four lab based studies and their pretest data

V1 a numeric vector

V2 a numeric vector

V3 a numeric vector

V4 a numeric vector

V5 a numeric vector

V6 a numeric vector

V7 a numeric vector

V8 a numeric vector

V9 a numeric vector

V10 a numeric vector

V11 a numeric vector

V12 a numeric vector

V13 a numeric vector

V14 a numeric vector

V15 a numeric vector

V16 a numeric vector

V17 a numeric vector

V18 a numeric vector

V19 a numeric vector

V20 a numeric vector

V21 a numeric vector

V22 a numeric vector

V23 a numeric vector

V24 a numeric vector

V25 a numeric vector

V26 a numeric vector

V27 a numeric vector

V28 a numeric vector
V29 a numeric vector
V30 a numeric vector
V31 a numeric vector
V32 a numeric vector
V33 a numeric vector
V34 a numeric vector
V35 a numeric vector
V36 a numeric vector
V37 a numeric vector
V38 a numeric vector
V39 a numeric vector
V40 a numeric vector
V41 a numeric vector
V42 a numeric vector
V43 a numeric vector
V44 a numeric vector
V45 a numeric vector
V46 a numeric vector
V47 a numeric vector
V48 a numeric vector
V49 a numeric vector
V50 a numeric vector
V51 a numeric vector
V52 a numeric vector
V53 a numeric vector
V54 a numeric vector
V55 a numeric vector
V56 a numeric vector
V57 a numeric vector

Details

The original data were collected in a group testing framework for screening participants for subsequent studies. The participants were enrolled in an introductory psychology class between Fall, 1991 and Spring, 1995.

The actual items may be found in the [epi.dictionary](#).

The structure of the E scale has been shown by Rocklin and Revelle (1981) to have two subcomponents, Impulsivity and Sociability. These were subsequently used by Revelle, Humphreys, Simon

and Gilliland to examine the relationship between personality, caffeine induced arousal, and cognitive performance.

The epiR data include the original group testing data and matched data for 474 participants collected several weeks later. This is useful for showing that internal consistency estimates (e.g. [alpha](#) or [omega](#)) can be low even though the test is stable across time. For more demonstrations of the distinction between immediate internal consistency and delayed test-retest reliability see the [msqR](#) and [sai](#) data sets and [testRetest](#).

Source

Data from the PMC laboratory at Northwestern.

References

Eysenck, H.J. and Eysenck, S. B.G. (1968). Manual for the Eysenck Personality Inventory. Educational and Industrial Testing Service, San Diego, CA.

Rocklin, T. and Revelle, W. (1981). The measurement of extraversion: A comparison of the Eysenck Personality Inventory and the Eysenck Personality Questionnaire. *British Journal of Social Psychology*, 20(4):279-284.

Examples

```
data(epi)
epi.keys <- list(E = c("V1", "V3", "V8", "V10", "V13", "V17", "V22", "V25", "V27", "V39",
  "V44", "V46", "V49", "V53", "V56", "-V5", "-V15", "-V20", "-V29", "-V32", "-V34", "-V37",
  "-V41", "-V51"),
N = c("V2", "V4", "V7", "V9", "V11", "V14", "V16", "V19", "V21", "V23", "V26", "V28",
  "V31", "V33", "V35", "V38", "V40", "V43", "V45", "V47", "V50", "V52", "V55", "V57"),
L = c("V6", "V24", "V36", "-V12", "-V18", "-V30", "-V42", "-V48", "-V54"),
Imp = c("V1", "V3", "V8", "V10", "V13", "V22", "V39", "-V5", "-V41"),
Soc = c("V17", "V25", "V27", "V44", "V46", "V53", "-V11", "-V15", "-V20",
  "-V29", "-V32", "-V37", "-V51")
)
scores <- scoreItems(epi.keys,epi)

keys <- make.keys(epi,epi.keys) #the old way of making keys is to make a matrix
fa.lookup(keys[,1:3],epi.dictionary) #show the items and keying information

#a variety of demonstrations (not run) of test retest reliability versus alpha versus omega

E <- selectFromKeys(epi.keys$E)
#omega(epi[E]) #to show the low omega but high alpha of Extraversion
#testRetest(epiR,select=E) #test retest of the extraversion scale (.82) is higher than
#alpha for either the first (.77) or second administration (.74)
#Imp <- selectFromKeys(epi.keys$Imp)
#testRetest(epiR,select=Imp) #Similarly test retest = .68 but alpha = .48 and .50.
#Soc <- selectFromKeys(epi.keys$Soc)
#testRetest(epiR,select=Soc) # test retest =.83, alpha = .76, .75
#N <- selectFromKeys(epi.keys$N)
#testRetest(epiR, select=N) #Test retest = .8, alpha = .81, .80
```

epi.bfi	<i>13 personality scales from the Eysenck Personality Inventory and Big 5 inventory</i>
---------	---

Description

A small data set of 5 scales from the Eysenck Personality Inventory, 5 from a Big 5 inventory, a Beck Depression Inventory, and State and Trait Anxiety measures. Used for demonstrations of correlations, regressions, graphic displays.

Usage

```
data(epi.bfi)
```

Format

A data frame with 231 observations on the following 13 variables.

```
epiE  EPI Extraversion
epiS  EPI Sociability (a subset of Extraversion items
epiImp EPI Impulsivity (a subset of Extraversion items
epilie EPI Lie scale
epiNeur EPI neuroticism
bfagree Big 5 inventory (from the IPIP) measure of Agreeableness
bfcon  Big 5 Conscientiousness
bfext  Big 5 Extraversion
bfneur Big 5 Neuroticism
bfopen Big 5 Openness
bdi    Beck Depression scale
traitanx Trait Anxiety
stateanx State Anxiety
```

Details

Self report personality scales tend to measure the “Giant 2” of Extraversion and Neuroticism or the “Big 5” of Extraversion, Neuroticism, Agreeableness, Conscientiousness, and Openness. Here is a small data set from Northwestern University undergraduates with scores on the Eysenck Personality Inventory (EPI) and a Big 5 inventory taken from the International Personality Item Pool.

Source

Data were collected at the Personality, Motivation, and Cognition Lab (PMCLab) at Northwestern by William Revelle)

References

<https://personality-project.org/pmc.html>

Examples

```
data(eps.bfi)
pairs.panels(eps.bfi[,1:5])
describe(eps.bfi)
```

error.bars

Plot means and confidence intervals

Description

One of the many functions in R to plot means and confidence intervals. Can be done using barplots if desired. Can also be combined with such functions as boxplot to summarize distributions. Means and standard errors are calculated from the raw data using [describe](#). Alternatively, plots of means +/- one standard deviation may be drawn.

Usage

```
error.bars(x,stats=NULL,data=NULL,group=NULL, ylab = "Dependent Variable",
xlab="Independent Variable", main=NULL,eyes=TRUE, ylim = NULL, xlim=NULL,alpha=.05,
sd=FALSE, labels = NULL, pos = NULL, arrow.len = 0.05,arrow.col="black",
  add = FALSE,bars=FALSE,within=FALSE, col="blue",density=-10,...)
error.bars.tab(t,way="columns",raw=FALSE,col=c('blue','red'),...)
```

Arguments

x	A data frame or matrix of raw data OR, a formula of the form DV ~ IV
t	A table of frequencies
stats	Alternatively, a data.frame of descriptive stats from (e.g., describe)
data	If using formula input, specify the object where the data may found
group	If not null, then do error.bars.by syntax
ylab	y label
xlab	x label
main	title for figure
ylim	if specified, the limits for the plot, otherwise based upon the data
xlim	if specified, the x limits for the plot, otherwise c(.5,nvar + .5)
eyes	should 'cats eyes' plots be drawn
alpha	alpha level of confidence interval – defaults to 95% confidence interval
sd	if TRUE, draw one standard deviation instead of standard errors at the alpha level

labels	X axis label
pos	where to place text: below, left, above, right
arrow.len	How long should the top of the error bars be?
arrow.col	What color should the error bars be?
add	add=FALSE, new plot, add=TRUE, just points and error bars
bars	bars=TRUE will draw a bar graph if you really want to do that
within	should the error variance of a variable be corrected by 1-SMC?
col	color(s) of the catseyes. Defaults to blue.
density	If negative, solid colors, if positive, how many lines to draw
way	Percentages are based upon the row totals (default) column totals, or grand total of the data Table
raw	If raw is FALSE, display the graphs in terms of probability, raw TRUE displays the data in terms of raw counts
...	other parameters to pass to the plot function, e.g., typ="b" to draw lines, lty="dashed" to draw dashed lines

Details

Drawing the mean +/- a confidence interval is a frequently used function when reporting experimental results. By default, the confidence interval is 1.96 standard errors of the t-distribution.

If within=TRUE, the error bars are corrected for the correlation with the other variables by reducing the variance by a factor of (1-smc). This allows for comparisons between variables.

The error bars are normally calculated from the data using the describe function. If, alternatively, a matrix of statistics is provided with column headings of values, means, and se, then those values will be used for the plot (using the stats option). If n is included in the matrix of statistics, then the distribution is drawn for a t distribution for n-1 df. If n is omitted (NULL) or is NA, then the distribution will be a normal distribution.

If sd is TRUE, then the error bars will represent one standard deviation from the mean rather than be a function of alpha and the standard errors.

See the last two examples for the case of plotting data with statistics from another function.

Alternatively, `error.bars.tab` will take tabulated data and convert to either row, column or overall percentages, and then plot these as percentages with the equivalent standard error (based upon $\sqrt{pq/N}$).

In August, 2018, the functionality of `error.bars` and `error.bars.by` were combined so that if groups are specified, then the error bars are done by group. Furthermore, if the x variable is a formula of the form DV ~ IV, then `error.bars.by` is called to do the plotting.

Value

Graphic output showing the means + x

These confidence regions are based upon normal theory and do not take into account any skew in the variables. More accurate confidence intervals could be found by resampling.

The `error.bars.tab` function will return (invisibly) the cell means and standard errors.

Author(s)

William Revelle

See Also

[error.crosses](#) for two way error bars, [error.bars.by](#) for error bars for different groups as well as [error.dots](#).

The [error.bars.by](#) is useful for showing the results of one or two way ANOVAs in that it will display means and CIs for one or more DVs for one or two IVs.

In addition, as pointed out by Jim Lemon on the R-help news group, error bars or confidence intervals may be drawn using

function	package
bar.err	(agricolae)
plotCI	(gplots)
xYplot	(Hmisc)
dispersion	(plotrix)
plotCI	(plotrix)

For advice why not to draw bar graphs with error bars, see the page at biostat.mc.vanderbilt.edu/wiki/Main/DynamitePlots.

Examples

```
set.seed(42)
x <- matrix(rnorm(1000),ncol=20)
boxplot(x,notch=TRUE,main="Notched boxplot with error bars")
error.bars(x,add=TRUE)
abline(h=0)

#show 50% confidence regions and color each variable separately
error.bars(attitude,alpha=.5,
  main="50 percent confidence limits",col=rainbow(ncol(attitude)))

error.bars(attitude,bar=TRUE) #show the use of bar graphs

#combine with a strip chart and boxplot
stripchart(attitude,vertical=TRUE,method="jitter",jitter=.1,pch=19,
  main="Stripchart with 95 percent confidence limits")
boxplot(attitude,add=TRUE)
error.bars(attitude,add=TRUE,arrow.len=.2)

#use statistics from somewhere else
#by specifying n, we are using the t distribution for confidences
#The first example allows the variables to be spaced along the x axis
my.stats <- data.frame(values=c(1,2,8),mean=c(10,12,18),se=c(2,3,5),n=c(5,10,20))
error.bars(stats=my.stats,type="b",main="data with confidence intervals")
#don't connect the groups
my.stats <- data.frame(values=c(1,2,8),mean=c(10,12,18),se=c(2,3,5),n=c(5,10,20))
```

```

    error.bars(stats=my.stats,main="data with confidence intervals")
#by not specifying value, the groups are equally spaced
my.stats <- data.frame(mean=c(10,12,18),se=c(2,3,5),n=c(5,10,20))
rownames(my.stats) <- c("First", "Second","Third")
error.bars(stats=my.stats,xlab="Condition",ylab="Score")

#Consider the case where we get stats from describe
temp <- describe(attitude)
error.bars(stats=temp)

#show these do not differ from the other way by overlaying the two
error.bars(attitude,add=TRUE,col="red")

#n is omitted
#the error distribution is a normal distribution
my.stats <- data.frame(mean=c(2,4,8),se=c(2,1,2))
rownames(my.stats) <- c("First", "Second","Third")
error.bars(stats=my.stats,xlab="Condition",ylab="Score")
#n is specified
#compare this with small n which shows larger confidence regions
my.stats <- data.frame(mean=c(2,4,8),se=c(2,1,2),n=c(10,10,3))
rownames(my.stats) <- c("First", "Second","Third")
error.bars(stats=my.stats,xlab="Condition",ylab="Score")

#example of arrest rates (as percentage of condition)
arrest <- data.frame(Control=c(14,21),Treated =c(3,23))
rownames(arrest) <- c("Arrested","Not Arrested")
error.bars.tab(arrest,ylab="Probability of Arrest",xlab="Control vs Treatment",
main="Probability of Arrest varies by treatment")

#Show the raw rates
error.bars.tab(arrest,raw=TRUE,ylab="Number Arrested",xlab="Control vs Treatment",
main="Count of Arrest varies by treatment")

#Show how to use grouping variables
error.bars(SATV + SATQ ~ gender, data=sat.act) #one grouping variable, formula input
error.bars(SATV + SATQ ~ education + gender,data=sat.act)#two grouping variables

```

error.bars.by

Plot means and confidence intervals for multiple groups

Description

One of the many functions in R to plot means and confidence intervals. Meant mainly for demonstration purposes for showing the probability of replication from multiple samples. Can also be

combined with such functions as `boxplot` to summarize distributions. Means and standard errors for each group are calculated using `describeBy`.

Usage

```
error.bars.by(x,group,data=NULL, by.var=FALSE,x.cat=TRUE,ylab =NULL,xlab=NULL, main=NULL,
ylim= NULL, xlim=NULL, eyes=TRUE,alpha=.05,sd=FALSE,labels=NULL, v.labels=NULL, pos=NULL,
arrow.len=.05,add=FALSE,bars=FALSE,within=FALSE,colors=c("black","blue","red"),
lty,lines=TRUE, legend=0,pch,density=-10,...)
```

Arguments

<code>x</code>	A data frame or matrix
<code>group</code>	A grouping variable
<code>data</code>	If using formula input, the data file must be specified
<code>by.var</code>	A different line for each group (default) or each variable
<code>x.cat</code>	Is the grouping variable categorical (TRUE) or continuous (FALSE)
<code>ylab</code>	y label
<code>xlab</code>	x label
<code>main</code>	title for figure
<code>ylim</code>	if specified, the y limits for the plot, otherwise based upon the data
<code>xlim</code>	if specified, the x limits for the plot, otherwise based upon the data
<code>eyes</code>	Should 'cats eyes' be drawn'
<code>alpha</code>	alpha level of confidence interval. Default is 1- alpha =95% confidence interval
<code>sd</code>	sd=TRUE will plot Standard Deviations instead of standard errors
<code>labels</code>	X axis label
<code>v.labels</code>	For a bar plot legend, these are the variable labels
<code>pos</code>	where to place text: below, left, above, right
<code>arrow.len</code>	How long should the top of the error bars be?
<code>add</code>	add=FALSE, new plot, add=TRUE, just points and error bars
<code>bars</code>	Draw a barplot with error bars rather than a simple plot of the means
<code>within</code>	Should the s.e. be corrected by the correlation with the other variables?
<code>colors</code>	groups will be plotted in different colors (mod n.groups). See the note for how to make them transparent.
<code>lty</code>	line type may be specified in the case of not plotting by variables
<code>lines</code>	By default, when plotting different groups, connect the groups with a line of type = lty. If lines is FALSE, then do not connect the groups
<code>legend</code>	Where should the legend be drawn: 0 (do not draw it), 1= lower right corner, 2 = bottom, 3 ... 8 continue clockwise, 9 is the center
<code>pch</code>	The first plot symbol to use. Subsequent groups are pch + group
<code>density</code>	How many lines/inch should fill the cats eyes. If missing, non-transparent colors are used. If negative, transparent colors are used.
<code>...</code>	other parameters to pass to the plot function e.g., lty="dashed" to draw dashed lines

Details

Drawing the mean +/- a confidence interval is a frequently used function when reporting experimental results. By default, the confidence interval is 1.96 standard errors (adjusted for the t-distribution).

Improved/modified in August, 2018 to allow formula input (see examples) as well as to more properly handle multiple groups.

This function was originally just a wrapper for `error.bars` but has been written to allow groups to be organized either as the x axis or as separate lines.

If desired, a barplot with error bars can be shown. Many find this type of plot to be uninformative (e.g., <https://biostat.mc.vanderbilt.edu/DynamitePlots>) and recommend the more standard dot plot.

Note in particular, if choosing to draw barplots, the starting value is 0.0 and setting the ylim parameter can lead to some awkward results if 0 is not included in the ylim range. Did you really mean to draw a bar plot in this case?

For up to three groups, the colors are by default "black", "blue" and "red". For more than 3 groups, they are by default rainbow colors with an alpha factor (transparency) of .5.

To make colors semitransparent, set the density to a negative number. See the last example.

Value

Graphic output showing the means + x% confidence intervals for each group. For ci=1.96, and normal data, this will be the 95% confidence region. For ci=1, the 68% confidence region.

These confidence regions are based upon normal theory and do not take into account any skew in the variables. More accurate confidence intervals could be found by resampling.

The results of describeBy are reported invisibly.

See Also

See Also as `error.crosses`, `error.bars` and `error.dots`

Examples

```
data(sat.act)
#The generic plot of variables by group
error.bars.by( SATV + SATQ ~ gender,data=sat.act) #formula input
error.bars.by(SATV + SATQ ~ education + gender, data =sat.act)
error.bars.by(sat.act[1:4],sat.act$gender,legend=7) #specification of variables

#a bar plot
error.bars.by(sat.act[5:6],sat.act$gender,bars=TRUE,labels=c("male","female"),
  main="SAT V and SAT Q by gender",ylim=c(0,800),colors=c("red","blue"),
  legend=5,v.labels=c("SATV","SATQ")) #draw a barplot
#a bar plot of SAT by age -- not recommended, see the next plot
error.bars.by(SATV + SATQ ~ education,data=sat.act,bars=TRUE,xlab="Education",
  main="95 percent confidence limits of Sat V and Sat Q", ylim=c(0,800),
  v.labels=c("SATV","SATQ"),colors=c("red","blue") )
#a better graph uses points not bars
#use formulat input
```

```

#plot SAT V and SAT Q by education
error.bars.by(SATV + SATQ ~ education,data=sat.act,TRUE, xlab="Education",
  legend=5,labels=colnames(sat.act[5:6]),ylim=c(525,700),
  main="self reported SAT scores by education")
#make the cats eyes semi-transparent by specifying a negative density

error.bars.by(SATV + SATQ ~ education,data=sat.act, xlab="Education",
  legend=5,labels=c("SATV","SATQ"),ylim=c(525,700),
  main="self reported SAT scores by education",density=-10)

#now for a more complicated examples using 25 big 5 items scored into 5 scales
#and showing age trends by decade
#this shows how to convert many levels of a grouping variable (age) into more manageable levels.
data(bfi) #The Big 5 data
#first create the keys
keys.list <- list(Agree=c(-1,2:5),Conscientious=c(6:8,-9,-10),
  Extraversion=c(-11,-12,13:15),Neuroticism=c(16:20),Openness = c(21,-22,23,24,-25))
keys <- make.keys(bfi,keys.list)
#then create the scores for those older than 10 and less than 80
bfis <- subset(bfi,((bfi$age > 10) & (bfi$age < 80)))

scores <- scoreItems(keys,bfis,min=1,max=6) #set the right limits for item reversals
#now draw the results by age

error.bars.by(scores$scores,round(bfis$age/10)*10,by.var=TRUE,
  main="BFI age trends",legend=3,labels=colnames(scores$scores),
  xlab="Age",ylab="Mean item score")

error.bars.by(scores$scores,round(bfis$age/10)*10,by.var=TRUE,
  main="BFI age trends",legend=3,labels=colnames(scores$scores),
  xlab="Age",ylab="Mean item score",density=-10)

```

error.crosses

Plot x and y error bars

Description

Given two vectors of data (X and Y), plot the means and show standard errors in both X and Y directions.

Usage

```

error.crosses(x,y,labels=NULL,main=NULL,xlim=NULL,ylim= NULL,
xlab=NULL,ylab=NULL,pos=NULL,offset=1,arrow.len=.2,alpha=.05,sd=FALSE,add=FALSE,
colors=NULL,col.arrows=NULL,col.text=NULL,...)

```

Arguments

x A vector of data or summary statistics (from Describe)

<code>y</code>	A second vector of data or summary statistics (also from <code>Describe</code>)
<code>labels</code>	the names of each pair – defaults to <code>rownames</code> of <code>x</code>
<code>main</code>	The title for the graph
<code>xlim</code>	<code>xlim</code> values if desired– defaults to min and max <code>mean(x) +/- 2 se</code>
<code>ylim</code>	<code>ylim</code> values if desired – defaults to min and max <code>mean(y) +/- 2 se</code>
<code>xlab</code>	label for x axis – grouping variable 1
<code>ylab</code>	label for y axis – grouping variable 2
<code>pos</code>	Labels are located where with respect to the mean?
<code>offset</code>	Labels are then offset from this location
<code>arrow.len</code>	Arrow length
<code>alpha</code>	alpha level of error bars
<code>sd</code>	if <code>sd</code> is <code>TRUE</code> , then draw means <code>+/- 1 sd</code>)
<code>add</code>	if <code>TRUE</code> , overlay the values with a prior plot
<code>colors</code>	What color(s) should be used for the plot character? Defaults to black
<code>col.arrows</code>	What color(s) should be used for the arrows – defaults to colors
<code>col.text</code>	What color(s) should be used for the text – defaults to colors
<code>...</code>	Other parameters for plot

Details

For an example of two way error bars describing the effects of mood manipulations upon positive and negative affect, see <https://personality-project.org/revelle/publications/happy-sad-appendix/FIG.A-6.pdf>

The second example shows how error crosses can be done for multiple variables where the grouping variable is found dynamically. The [errorCircles](#) example shows how to do this in one step.

Author(s)

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See Also

To draw error bars for single variables [error.bars](#), or by groups [error.bars.by](#), or to find descriptive statistics [describe](#) or descriptive statistics by a grouping variable [describeBy](#) and [statsBy](#).

A much improved version is now called [errorCircles](#).

Examples

```
#just draw one pair of variables
desc <- describe(attitude)
x <- desc[1,]
y <- desc[2,]
error.crosses(x,y,xlab=rownames(x),ylab=rownames(y))

#now for a bit more complicated plotting
data(bfi)
desc <- describeBy(bfi[1:25],bfi$gender) #select a high and low group
error.crosses(desc$'1',desc$'2',ylab="female scores",xlab="male scores",main="BFI scores by gender")
abline(a=0,b=1)

#do it from summary statistics (using standard errors)
g1.stats <- data.frame(n=c(10,20,30),mean=c(10,12,18),se=c(2,3,5))
g2.stats <- data.frame(n=c(15,20,25),mean=c(6,14,15),se =c(1,2,3))
error.crosses(g1.stats,g2.stats)

#Or, if you prefer to draw +/- 1 sd. instead of 95% confidence
g1.stats <- data.frame(n=c(10,20,30),mean=c(10,12,18),sd=c(2,3,5))
g2.stats <- data.frame(n=c(15,20,25),mean=c(6,14,15),sd =c(1,2,3))
error.crosses(g1.stats,g2.stats,sd=TRUE)

#and seem even fancy plotting: This is taken from a study of mood
#four films were given (sad, horror, neutral, happy)
#with a pre and post test
data(affect)
colors <- c("black","red","green","blue")
films <- c("Sad","Horror","Neutral","Happy")
affect.mat <- describeBy(affect[10:17],affect$Film,mat=TRUE)
error.crosses(affect.mat[c(1:4,17:20),],affect.mat[c(5:8,21:24),],
  labels=films[affect.mat$group1],xlab="Energetic Arousal",
  ylab="Tense Arousal",colors =
  colors[affect.mat$group1],pch=16,cex=2)
```

error.dots

Show a dot.chart with error bars for different groups or variables

Description

Yet one more of the graphical ways of showing data with error bars for different groups. A dot.chart with error bars for different groups or variables is found using from [describe](#), [describeBy](#), [statsBy](#) or data from [bestScales](#).

Usage

```
error.dots(x=NULL, var = NULL, se = NULL, group = NULL, sd = FALSE, effect=NULL
```

```
,stats=NULL, head = 12, tail = 12, sort = TRUE, decreasing = TRUE, main = NULL,
alpha = 0.05, eyes = FALSE, min.n = NULL, max.labels = 40, labels = NULL, groups = NULL,
  gdata = NULL, cex = par("cex"), pt.cex = cex, pch = 21, gpch = 21, bg = par("bg"),
color = par("fg"), gcolor = par("fg"), lcolor = "gray", xlab = NULL, ylab = NULL,
  xlim = NULL,add=FALSE,order=NULL, ...)
```

Arguments

x	A data frame or matrix of raw data, or the resulting object from describe , describeBy , statsBy or bestScales
var	The variable to show (particularly if doing describeBy or StatsBy plots).
se	Source of a standard error
group	A grouping variable, if desired. Will group the data on group for one variable (var)
sd	if FALSE, confidence intervals in terms of standard errors, otherwise draw one standard deviation
effect	Should the data be compared to a specified group (with mean set to 0) in effect size units?
stats	A matrix of means and se to use instead of finding them from the data
head	The number of largest values to report
tail	The number of smallest values to report
sort	Sort the groups/variables by value
decreasing	Should they be sorted in increasing or decreasing order (from top to bottom)
main	The caption for the figure
alpha	p value for confidence intervals
eyes	Draw catseyes for error limits
min.n	If using describeBy or statsBy , what should be the minimum sample size to draw
max.labels	Length of labels (truncate after this value)
labels	Specify the labels versus find them from the row names
groups	ignored
gdata	ignored
cex	The standard meaning of cex for graphics
pt.cex	ignored
pch	Plot character
gpch	ignored
bg	background color
color	Color
gcolor	ignored
lcolor	ignored?
xlab	Label the x axis, if NULL, the variable name is used

ylab	If NULL, then the group rownames are used
xlim	If NULL, then calculated to show nice values
add	If TRUE, will add the plot to a previous plot (e.g., from dotchart)
order	if sort=TRUE, if order is NULL, sort on values, otherwise, if order is returned from a previous figure, use that order.
...	And any other graphic parameters we have forgotten

Details

Adapted from the dot.chart function to include error bars and to use the output of [describe](#), [describeBy](#), [statsBy](#), [fa](#) and [bestScales](#). To speed up multiple plots, the function can work from the output of a previous run. Thus describeBy will be done and the results can be show for multiple variables.

If using the add=TRUE option to add an error.dots plot to a dotplot, note that the order of variables in dot plots goes from last to first (highest y value is actually the last value in a vector.) Also note that the xlim parameter should be set to make sure the plots line up correctly.

Value

Returns (invisibly) either a describeBy or describe object as well as the order if sorted

Author(s)

William Revelle

References

Used in particular for showing <https://sapa-project.org> output.

See Also

[describe](#), [describeBy](#), or [statsBy](#) as well as [error.bars](#), [error.bars.by](#), [statsBy](#) or [bestScales](#).

Examples

```
temp <- error.dots(bfi[1:25],sort=TRUE, xlab="Mean score for the item, sorted by difficulty")
error.dots(bfi[1:25],sort=TRUE, order=temp$order, add=TRUE, eyes=TRUE) #over plot with eyes

error.dots(ability,eyes=TRUE, xlab="Mean score for the item")
```

errorCircles

Two way plots of means, error bars, and sample sizes

Description

Given a matrix or data frame, data, find statistics based upon a grouping variable and then plot x and y means with error bars for each value of the grouping variable. If the data are paired (e.g. by gender), then plot means and error bars for the two groups on all variables.

Usage

```
errorCircles(x, y, data, ydata = NULL, group=NULL, paired = FALSE, labels = NULL,
main = NULL, xlim = NULL, ylim = NULL, xlab = NULL, ylab = NULL,add=FALSE, pos = NULL,
offset = 1, arrow.len = 0.2, alpha = 0.05, sd = FALSE, bars = TRUE, circles = TRUE,
colors=NULL,col.arrows=NULL,col.text=NULL,circle.size=1, ...)
```

Arguments

x	The x variable (by name or number) to plot
y	The y variable (name or number) to plot
data	The matrix or data.frame to use for the x data
ydata	If plotting data from two data.frames, then the y variable of the ydata frame will be used.
group	If specified, then statsBy is called first to find the statistics by group
paired	If TRUE, plot all x and y variables for the two values of the grouping variable.
labels	Variable names
main	Main title for plot
xlim	xlim values if desired– defaults to min and max mean(x) +/- 2 se
ylim	ylim values if desired – defaults to min and max mean(y) +/- 2 se
xlab	label for x axis – grouping variable 1
ylab	label for y axis – grouping variable 2
add	If TRUE, add to the prior plot
pos	Labels are located where with respect to the mean?
offset	Labels are then offset from this location
arrow.len	Arrow length
alpha	alpha level of error bars
sd	if sd is TRUE, then draw means +/- 1 sd)
bars	Should error.bars be drawn for both x and y
circles	Should circles representing the relative sample sizes be drawn?
colors	Plot the points using colors – default is black

<code>col.text</code>	What color for the text labels (defaults to colors)
<code>col.arrows</code>	What color should the arrows and circles be? Defaults to colors
<code>circle.size</code>	A scaling parameter for the error.circles. Defaults to 1, but can be adjusted downwards to make them less intrusive.
<code>...</code>	Other parameters for plot

Details

When visualizing the effect of an experimental manipulation or the relationship of multiple groups, it is convenient to plot their means as well as their confidence regions in a two dimensional space.

The diameter of the enclosing circle (ellipse) scales as $1/\sqrt{N}$ * the maximum standard error of all variables. That is to say, the area of the ellipse reflects sample size.

Value

If the group variable is specified, then the statistics from `statsBy` are (invisibly) returned.

Note

Basically this is a combination (and improvement) of `statsBy` with `error.crosses`. Can also serve some of the functionality of `error.bars.by` (see the last example).

Author(s)

William Revelle

See Also

[statsBy](#), [describeBy](#), [error.crosses](#)

Examples

```
#BFI scores for males and females
errorCircles(1:25,1:25,data=bfi,group="gender",paired=TRUE,ylab="female scores",
             xlab="male scores",main="BFI scores by gender")
abline(a=0,b=1)
#drop the circles since all samples are the same sizes
errorCircles(1:25,1:25,data=bfi,group="gender",paired=TRUE,circles=FALSE,
             ylab="female scores",xlab="male scores",main="BFI scores by gender")
abline(a=0,b=1)

data(affect)
colors <- c("black","red","white","blue")
films <- c("Sad","Horror","Neutral","Happy")
affect.stats <- errorCircles("EA2","TA2",data=affect[-c(1,20)],group="Film",labels=films,
                             xlab="Energetic Arousal",ylab="Tense Arousal",ylim=c(10,22),xlim=c(8,20),
                             pch=16,cex=2,colors=colors, main ="EA and TA pre and post affective movies")
#now, use the stats from the prior run
errorCircles("EA1","TA1",data=affect.stats,labels=films,pch=16,cex=2,colors=colors,add=TRUE)
```

```
#show sample size with the size of the circles
errorCircles("SATV","SATQ",sat.act,group="education")

#Can also provide error.bars.by functionality
errorCircles(2,5,group=2,data=sat.act,circles=FALSE,pch=16,colors="blue",
             ylim= c(200,800),main="SATV by education",labels="")
#just do the breakdown and then show the points
# errorCircles(3,5,group=3,data=sat.act,circles=FALSE,pch=16,colors="blue",
#             ylim= c(200,800),main="SATV by age",labels="",bars=FALSE)
```

esem

Perform and Exploratory Structural Equation Model (ESEM) by using factor extension techniques

Description

Structural Equation Modeling (SEM) is a powerful tool for confirming multivariate structures and is well done by the lavaan, sem, or OpenMx packages. Because they are confirmatory, SEM models test specific models. Exploratory Structural Equation Modeling (ESEM), on the other hand, takes a more exploratory approach. By using factor extension, it is possible to extend the factors of one set of variables (X) into the variable space of another set (Y). Using this technique, it is then possible to estimate the correlations between the two sets of latent variables, much the way normal SEM would do. Based upon exploratory factor analysis (EFA) this approach provides a quick and easy approach to do exploratory structural equation modeling.

Usage

```
esem(r, varsX, varsY, nfX = 1, nfY = 1, n.obs = NULL, fm = "minres",
     rotate = "oblimin", plot = TRUE, cor = "cor", use = "pairwise", weight=NULL, ...)
esem.diagram(esem=NULL, labels=NULL, cut=.3, errors=FALSE, simple=TRUE,
             regression=FALSE, lr=TRUE, digits=1, e.size=.1, adj=2,
             main="Exploratory Structural Model", ...)
interbattery(r, varsX, varsY, nfX = 1, nfY = 1, n.obs = NULL, cor = "cor",
            use = "pairwise", weight=NULL)
```

Arguments

r	A correlation matrix or a raw data matrix suitable for factor analysis
varsX	The variables defining set X
varsY	The variables defining set Y
nfX	The number of factors to extract for the X variables
nfY	The number of factors to extract for the Y variables
n.obs	Number of observations (needed for eBIC and chi square), can be ignored.
fm	The factor method to use, e.g., "minres", "mle" etc. (see fa for details)

rotate	Which rotation to use. (see fa for details)
plot	If TRUE, draw the esim.diagram
cor	What options for to use for correlations (see fa for details)
use	"pairwise" for pairwise complete data, for other options see cor
weight	Weights to apply to cases when finding wt.cov
...	other parameters to pass to fa or to esim.diagram functions.
esim	The object returned from esim and passed to esim.diagram
labels	Variable labels
cut	Loadings with abs(loading) > cut will be shown
simple	Only the biggest loading per item is shown
errors	include error estimates (as arrows)
e.size	size of ellipses (adjusted by the number of variables)
digits	Round coefficient to digits
adj	loadings are adjusted by factor number mod adj to decrease likelihood of overlap
main	Graphic title, defaults to "Exploratory Structural Model"
lr	draw the graphic left to right (TRUE) or top to bottom (FALSE)
regression	Not yet implemented

Details

Factor analysis as implemented in [fa](#) attempts to summarize the covariance (correlational) structure of a set of variables with a small set of latent variables or “factors”. This solution may be ‘extended’ into a larger space with more variables without changing the original solution (see [fa.extension](#)). Similarly, the factors of a second set of variables (the Y set) may be extended into the original (X) set. Doing so allows two independent measurement models, a measurement model for X and a measurement model for Y. These two sets of latent variables may then be correlated for an Exploratory Structural Equation Model. (This is exploratory because it is based upon exploratory factor analysis (EFA) rather than a confirmatory factor model (CFA) using more traditional Structural Equation Modeling packages such as sem, lavaan, or Mx.)

Although the output seems very similar to that of a normal EFA using [fa](#), it is actually two independent factor analyses (of the X and the Y sets) that are then mutually extended into each other. That is, the loadings and structure matrices from sets X and Y are merely combined, and the correlations between the two sets of factors are found.

Interbattery factor analysis was developed by Tucker (1958) as a way of comparing the factors in common to two batteries of tests. (Currently under development and not yet complete). Using some straight forward linear algebra It is easy to find the factors of the intercorrelations between the two sets of variables. This does not require estimating communalities and is highly related to the procedures of canonical correlation.

The difference between the esim and the interbattery approach is that the first factors the X set and then relates those factors to factors of the Y set. Interbattery factor analysis, on the other hand, tries to find one set of factors that links both sets but is still distinct from factoring both sets together.

Value

communality	The amount of variance in each of the X and Y variables accounted for by the total model.
sumsq	The amount of variance accounted for by each factor – independent of the other factors.
dof	Degrees of freedom of the model
null.dof	Degrees of freedom of the null model (the correlation matrix)
ENull	chi square of the null model
chi	chi square of the model. This is found by examining the size of the residuals compared to their standard error.
rms	The root mean square of the residuals.
nh	Harmonic sample size if using min.chi for factor extraction.
EPVAL	Probability of the Empirical Chi Square given the hypothesis of an identity matrix.
crms	Adjusted root mean square residual
EBIC	When normal theory fails (e.g., in the case of non-positive definite matrices), it useful to examine the empirically derived EBIC based upon the empirical χ^2 - 2 df.
ESABIC	Sample size adjusted empirical BIC
fit	sum of squared residuals versus sum of squared original values
fit.off	fit applied to the off diagonal elements
sd	standard deviation of the residuals
factors	Number of factors extracted
complexity	Item complexity
n.obs	Number of total observations
loadings	The factor pattern matrix for the combined X and Y factors
Structure	The factor structure matrix for the combined X and Y factors
loadsX	Just the X set of loadings (pattern) without the extension variables.
loadsY	Just the Y set of loadings (pattern) without the extension variables.
PhiX	The correlations of the X factors
PhiY	the correlations of the Y factors
Phi	the correlations of the X and Y factors within the selves and across sets.
fm	The factor method used
fx	The complete factor analysis output for the X set
fy	The complete factor analysis output for the Y set
residual	The residual correlation matrix (R - model). May be examined by a call to residual().
Call	Echo back the original call to the function.
model	model code for SEM and for lavaan to do subsequent confirmatory modeling

Note

Developed September, 2016, revised December, 2018 to produce code for lavaan and sem. the [esem](#) and [esem.diagram](#) functions. Suggestions or comments are most welcome.

Author(s)

William Revelle

References

Revelle, William. (in prep) An introduction to psychometric theory with applications in R. Springer. Working draft available at <https://personality-project.org/r/book/>

Tucker, Ledyard (1958) An inter-battery method of factor analysis, Psychometrika, 23, 111-136.

See Also

[principal](#) for principal components analysis (PCA). PCA will give very similar solutions to factor analysis when there are many variables. The differences become more salient as the number variables decrease. The PCA and FA models are actually very different and should not be confused. One is a model of the observed variables, the other is a model of latent variables.

[irt.fa](#) for Item Response Theory analyses using factor analysis, using the two parameter IRT equivalent of loadings and difficulties.

[VSS](#) will produce the Very Simple Structure (VSS) and MAP criteria for the number of factors, [nfactors](#) to compare many different factor criteria.

[ICLUST](#) will do a hierarchical cluster analysis alternative to factor analysis or principal components analysis.

[predict.psych](#) to find predicted scores based upon new data, [fa.extension](#) to extend the factor solution to new variables, [omega](#) for hierarchical factor analysis with one general factor. code [fa.multi](#) for hierarchical factor analysis with an arbitrary number of higher order factors.

[fa.sort](#) will sort the factor loadings into echelon form. [fa.organize](#) will reorganize the factor pattern matrix into any arbitrary order of factors and items.

[KMO](#) and [cortest.bartlett](#) for various tests that some people like.

[factor2cluster](#) will prepare unit weighted scoring keys of the factors that can be used with [scoreItems](#).

[fa.lookup](#) will print the factor analysis loadings matrix along with the item "content" taken from a dictionary of items. This is useful when examining the meaning of the factors.

[anova.psych](#) allows for testing the difference between two (presumably nested) factor models .

Examples

```
#make up a sem like problem using sim.structure
fx <-matrix(c( .9,.8,.6,rep(0,4),.6,.8,-.7),ncol=2)
fy <- matrix(c(.6,.5,.4),ncol=1)
rownames(fx) <- c("V","Q","A","nach","Anx")
rownames(fy)<- c("gpa","Pre","MA")
Phi <-matrix( c(1,0,.7,.0,1,.7,.7,.7,1),ncol=3)
```

```

gre.gpa <- sim.structural(fx,Phi,fy)
print(gre.gpa)

#now esem it:
example <- esem(gre.gpa$model,varsX=1:5,varsY=6:8,nfX=2,nfY=1,n.obs=1000,plot=FALSE)
example
esem.diagram(example,simple=FALSE)

#compare two alternative solutions to the first 2 factors of the neo.
#solution 1 is the normal 2 factor solution.
#solution 2 is an esem with 1 factor for the first 6 variables, and 1 for the second 6.
f2 <- fa(neo[1:12,1:12],2)
es2 <- esem(neo,1:6,7:12,1,1)
summary(f2)
summary(es2)
fa.congruence(f2,es2)

interbattery(Thurstone.9,1:4,5:9,2,2) #compare to the solution of Tucker. We are not there yet.

```

fa

Exploratory Factor analysis using MinRes (minimum residual) as well as EFA by Principal Axis, Weighted Least Squares or Maximum Likelihood

Description

Among the many ways to do latent variable exploratory factor analysis (EFA), one of the better is to use Ordinary Least Squares (OLS) to find the minimum residual (minres) solution. This produces solutions very similar to maximum likelihood even for badly behaved matrices. A variation on minres is to do weighted least squares (WLS). Perhaps the most conventional technique is principal axes (PAF). An eigen value decomposition of a correlation matrix is done and then the communalities for each variable are estimated by the first n factors. These communalities are entered onto the diagonal and the procedure is repeated until the $\text{sum}(\text{diag}(r))$ does not vary. Yet another estimate procedure is maximum likelihood. For well behaved matrices, maximum likelihood factor analysis (either in the `fa` or in the `factanal` function) is probably preferred. Bootstrapped confidence intervals of the loadings and interfactor correlations are found by `fa` with `n.iter > 1`.

Usage

```

fa(r,nfactors=1,n.obs = NA,n.iter=1, rotate="oblimin", scores="regression",
  residuals=FALSE, SMC=TRUE, covar=FALSE,missing=FALSE,impute="median",
  min.err = 0.001, max.iter = 50,symmetric=TRUE, warnings=TRUE, fm="minres",
  alpha=.1,p=.05,oblique.scores=FALSE,np.obs=NULL,use="pairwise",cor="cor",
  correct=.5,weight=NULL,...)

fac(r,nfactors=1,n.obs = NA, rotate="oblimin", scores="tenBerge", residuals=FALSE,
  SMC=TRUE, covar=FALSE,missing=FALSE,impute="median",min.err = 0.001,
  max.iter=50,symmetric=TRUE,warnings=TRUE,fm="minres",alpha=.1,

```

```

oblique.scores=FALSE,np.obs=NULL,use="pairwise",cor="cor",correct=.5, weight=NULL,...)

fa.sapa(r,nfactors=1,n.obs = NA,n.iter=1,rotate="oblimin",scores="regression",
residuals=FALSE,SMC=TRUE,covar=FALSE,missing=FALSE,impute="median", min.err = .001,
max.iter=50,symmetric=TRUE,warnings=TRUE,fm="minres",alpha=.1, p =.05,
oblique.scores=FALSE,np.obs=NULL,use="pairwise",cor="cor",correct=.5,weight=NULL,
frac=.1,...)

```

Arguments

<code>r</code>	A correlation or covariance matrix or a raw data matrix. If raw data, the correlation matrix will be found using pairwise deletion. If covariances are supplied, they will be converted to correlations unless the covar option is TRUE.
<code>nfactors</code>	Number of factors to extract, default is 1
<code>n.obs</code>	Number of observations used to find the correlation matrix if using a correlation matrix. Used for finding the goodness of fit statistics. Must be specified if using a correlaton matrix and finding confidence intervals.
<code>np.obs</code>	The pairwise number of observations. Used if using a correlation matrix and asking for a minchi solution.
<code>rotate</code>	"none", "varimax", "quartimax", "bentlerT", "equamax", "varimin", "geominT" and "bifactor" are orthogonal rotations. "Promax", "promax", "oblimin", "simplimax", "bentlerQ", "geominQ" and "biquartimin" and "cluster" are possible oblique transformations of the solution. The default is to do a oblimin transformation, although versions prior to 2009 defaulted to varimax. SPSS seems to do a Kaiser normalization before doing Promax, this is done here by the call to "promax" which does the normalization before calling Promax in GPArotation.
<code>n.iter</code>	Number of bootstrap iterations to do in fa or fa.poly
<code>residuals</code>	Should the residual matrix be shown
<code>scores</code>	the default="regression" finds factor scores using regression. Alternatives for estimating factor scores include simple regression ("Thurstone"), correlaton preserving ("tenBerge") as well as "Anderson" and "Bartlett" using the appropriate algorithms (factor.scores). Although scores="tenBerge" is probably preferred for most solutions, it will lead to problems with some improper correlation matrices.
<code>SMC</code>	Use squared multiple correlations (SMC=TRUE) or use 1 as initial communality estimate. Try using 1 if imaginary eigen values are reported. If SMC is a vector of length the number of variables, then these values are used as starting values in the case of fm='pa'.
<code>covar</code>	if covar is TRUE, factor the covariance matrix, otherwise factor the correlation matrix
<code>missing</code>	if scores are TRUE, and missing=TRUE, then impute missing values using either the median or the mean
<code>impute</code>	"median" or "mean" values are used to replace missing values

<code>min.err</code>	Iterate until the change in communalities is less than min.err
<code>max.iter</code>	Maximum number of iterations for convergence
<code>symmetric</code>	<code>symmetric=TRUE</code> forces symmetry by just looking at the lower off diagonal values
<code>warnings</code>	<code>warnings=TRUE</code> => warn if number of factors is too many
<code>fm</code>	Factoring method <code>fm="minres"</code> will do a minimum residual as will <code>fm="uls"</code> . Both of these use a first derivative. <code>fm="ols"</code> differs very slightly from "minres" in that it minimizes the entire residual matrix using an OLS procedure but uses the empirical first derivative. This will be slower. <code>fm="wls"</code> will do a weighted least squares (WLS) solution, <code>fm="gls"</code> does a generalized weighted least squares (GLS), <code>fm="pa"</code> will do the principal factor solution, <code>fm="ml"</code> will do a maximum likelihood factor analysis. <code>fm="minchi"</code> will minimize the sample size weighted chi square when treating pairwise correlations with different number of subjects per pair. <code>fm="minrank"</code> will do a minimum rank factor analysis. "old.min" will do minimal residual the way it was done prior to April, 2017 (see discussion below). <code>fm="alpha"</code> will do alpha factor analysis as described in Kaiser and Coffey (1965)
<code>alpha</code>	alpha level for the confidence intervals for RMSEA
<code>p</code>	if doing iterations to find confidence intervals, what probability values should be found for the confidence intervals
<code>oblique.scores</code>	When factor scores are found, should they be based on the structure matrix (default) or the pattern matrix (<code>oblique.scores=TRUE</code>). Now it is always false. If you want oblique factor scores, use <code>tenBerge</code> .
<code>weight</code>	If not NULL, a vector of length <code>n.obs</code> that contains weights for each observation. The NULL case is equivalent to all cases being weighted 1.
<code>use</code>	How to treat missing data, <code>use="pairwise"</code> is the default". See <code>cor</code> for other options.
<code>cor</code>	How to find the correlations: "cor" is Pearson", "cov" is covariance, "tet" is tetrachoric, "poly" is polychoric, "mixed" uses mixed cor for a mixture of tetrachorics, polychorics, Pearsons, biserials, and polyserials, Yuleb is Yulebonett, Yuleq and YuleY are the obvious Yule coefficients as appropriate
<code>correct</code>	When doing tetrachoric, polycoric, or mixed cor, how should we treat empty cells. (See the discussion in the help for tetrachoric.)
<code>frac</code>	The fraction of data to sample <code>n.iter</code> times if showing stability across sample sizes
<code>...</code>	additional parameters, specifically, keys may be passed if using the target rotation, or delta if using <code>geominQ</code> , or whether to normalize if using <code>Varimax</code>

Details

Factor analysis is an attempt to approximate a correlation or covariance matrix with one of lesser rank. The basic model is that $nR_n \approx_n F_{kk}F'_n + U^2$ where k is much less than n . There are many ways to do factor analysis, and maximum likelihood procedures are probably the most commonly preferred (see [factanal](#)). The existence of uniquenesses is what distinguishes factor analysis from principal components analysis (e.g., [principal](#)). If variables are thought to represent a "true" or

latent part then factor analysis provides an estimate of the correlations with the latent factor(s) representing the data. If variables are thought to be measured without error, then principal components provides the most parsimonious description of the data.

Factor loadings will be smaller than component loadings for the later reflect unique error in each variable. The off diagonal residuals for a factor solution will be superior (smaller) than of a component model. Factor loadings can be thought of as the asymptotic component loadings as the number of variables loading on each factor increases.

The `fa` function will do factor analyses using one of six different algorithms: minimum residual (minres, aka ols, uls), principal axes, alpha factoring, weighted least squares, minimum rank, or maximum likelihood.

Principal axes factor analysis has a long history in exploratory analysis and is a straightforward procedure. Successive eigen value decompositions are done on a correlation matrix with the diagonal replaced with $\text{diag}(FF')$ until $\sum(\text{diag}(FF'))$ does not change (very much). The current limit of `max.iter = 50` seems to work for most problems, but the Holzinger-Harmon 24 variable problem needs about 203 iterations to converge for a 5 factor solution.

Not all factor programs that do principal axes do iterative solutions. The example from the SAS manual (Chapter 33) is such a case. To achieve that solution, it is necessary to specify that the `max.iter = 1`. Comparing that solution to an iterated one (the default) shows that iterations improve the solution.

In addition, `fm="mle"` produces even better solutions for this example. Both the RMSEA and the root mean square of the residuals are smaller than the `fm="pa"` solution.

However, simulations of multiple problem sets suggest that `fm="pa"` tends to produce slightly smaller residuals while having slightly larger RMSEAs than does `fm="minres"` or `fm="mle"`. That is, the sum of squared residuals for `fm="pa"` seem to be slightly smaller than those found using `fm="minres"` but the RMSEAs are slightly worse when using `fm="pa"`. That is to say, the "true" minimal residual is probably found by `fm="pa"`.

Following extensive correspondence with Hao Wu and Mikko Ronkko, in April, 2017 the derivative of the minres and uls) fitting was modified. This leads to slightly smaller residuals (appropriately enough for a method claiming to minimize them) than the prior procedure. For consistency with prior analyses, "old.min" was added to give these slightly larger residuals. The differences between old.min and the newer "minres" and "ols" solutions are at the third to fourth decimal, but none the less, are worth noting. For comparison purposes, the `fm="ols"` uses empirical first derivatives, while uls and minres use equation based first derivatives. The results seem to be identical, but the minres and uls solutions require fewer iterations for larger problems and are faster. Thanks to Hao Wu for some very thoughtful help.

Although usually these various algorithms produce equivalent results, there are several data sets included that show large differences between the methods. [Schutz](#) produces Heywood and super Heywood cases, [blant](#) leads to very different solutions. In particular, the minres solution produces smaller residuals than does the mle solution, and the factor.congruence coefficients show very different solutions.

Principal axes may be used in cases when maximum likelihood solutions fail to converge, although `fm="minres"` will also do that and tends to produce better (smaller RMSEA) solutions.

The `fm="minchi"` option is a variation on the "minres" (ols) solution and minimizes the sample size weighted residuals rather than just the residuals. This was developed to handle the problem of data that Massively Missing Completely at Random (MMCAR) which a condition that happens in the SAPA project.

A traditional problem in factor analysis was to find the best estimate of the original communalities in order to speed up convergence. Using the Squared Multiple Correlation (SMC) for each variable will underestimate the original communalities, using 1s will over estimate. By default, the SMC estimate is used. In either case, iterative techniques will tend to converge on a stable solution. If, however, a solution fails to be achieved, it is useful to try again using ones (SMC =FALSE). Alternatively, a vector of starting values for the communalities may be specified by the SMC option.

The iterated principal axes algorithm does not attempt to find the best (as defined by a maximum likelihood criterion) solution, but rather one that converges rapidly using successive eigen value decompositions. The maximum likelihood criterion of fit and the associated chi square value are reported, and will be (slightly) worse than that found using maximum likelihood procedures.

The minimum residual (minres) solution is an unweighted least squares solution that takes a slightly different approach. It uses the `optim` function and adjusts the diagonal elements of the correlation matrix to minimize the squared residual when the factor model is the eigen value decomposition of the reduced matrix. MINRES and PA will both work when ML will not, for they can be used when the matrix is singular. Although before the change in the derivative, the MINRES solution was slightly more similar to the ML solution than is the PA solution. With the change in the derivative of the minres fit, the minres, pa and uls solutions are practically identical. To a great extent, the minres and wls solutions follow ideas in the `factanal` function with the change in the derivative.

The weighted least squares (wls) solution weights the residual matrix by 1/ diagonal of the inverse of the correlation matrix. This has the effect of weighting items with low communalities more than those with high communalities.

The generalized least squares (gls) solution weights the residual matrix by the inverse of the correlation matrix. This has the effect of weighting those variables with low communalities even more than those with high communalities.

The maximum likelihood solution takes yet another approach and finds those communality values that minimize the chi square goodness of fit test. The `fm="ml"` option provides a maximum likelihood solution following the procedures used in `factanal` but does not provide all the extra features of that function. It does, however, produce more expansive output.

The minimum rank factor model (MRFA) roughly follows ideas by Shapiro and Ten Berge (2002) and Ten Berge and Kiers (1991). It makes use of the `glb.algebraic` procedure contributed by Andreas Moltner. MRFA attempts to extract factors such that the residual matrix is still positive semi-definite. This version is still being tested and feedback is most welcome.

Alpha factor analysis finds solutions based upon a correlation matrix corrected for communalities and then rescales these to the original correlation matrix. This procedure is described by Kaiser and Coffey, 1965.

Test cases comparing the output to SPSS suggest that the PA algorithm matches what SPSS calls uls, and that the wls solutions are equivalent in their fits. The wls and gls solutions have slightly larger eigen values, but slightly worse fits of the off diagonal residuals than do the minres or maximum likelihood solutions. Comparing the results to the examples in Harman (1976), the PA solution with no iterations matches what Harman calls Principal Axes (as does SAS), while the iterated PA solution matches his minres solution. The minres solution found in psych tends to have slightly smaller off diagonal residuals (as it should) than does the iterated PA solution.

Although for items, it is typical to find factor scores by scoring the salient items (using, e.g., `scoreItems`) factor scores can be estimated by regression as well as several other means. There are multiple approaches that are possible (see Grice, 2001) and one taken here was developed by tenBerge et al. (see `factor.scores`). The alternative, which will match `factanal` is to find the

scores using regression – Thurstone’s least squares regression where the weights are found by $W = (R - 1)S$ where R is the correlation matrix of the variables and S is the structure matrix. Then, factor scores are just $FS = XW$.

In the oblique case, the factor loadings are referred to as Pattern coefficients and are related to the Structure coefficients by $S = P\Phi$ and thus $P = S\Phi^{-1}$. When estimating factor scores, `fa` and `factanal` differ in that `fa` finds the factors from the Structure matrix while `factanal` seems to do it from the Pattern matrix. Thus, although in the orthogonal case, `fa` and `factanal` agree perfectly in their factor score estimates, they do not agree in the case of oblique factors. Setting `oblique.scores = TRUE` will produce factor score estimate that match those of `factanal`.

It is sometimes useful to extend the factor solution to variables that were not factored. This may be done using `fa.extension`. Factor extension is typically done in the case where some variables were not appropriate to factor, but factor loadings on the original factors are still desired.

For dichotomous items or polytomous items, it is recommended to analyze the `tetrachoric` or `polychoric` correlations rather than the Pearson correlations. This may be done by specifying `cor="poly"` or `cor="tet"` or `cor="mixed"` if the data have a mixture of dichotomous, polytomous, and continuous variables.

Analysis of dichotomous or polytomous data may also be done by using `irt.fa` or simply setting the `cor="poly"` option. In the first case, the factor analysis results are reported in Item Response Theory (IRT) terms, although the original factor solution is returned in the results. In the later case, a typical factor loadings matrix is returned, but the tetrachoric/polychoric correlation matrix and item statistics are saved for reanalysis by `irt.fa`. (See also the `mixed.cor` function to find correlations from a mixture of continuous, dichotomous, and polytomous items.)

Of the various rotation/transformation options, `varimax`, `Varimax`, `quartimax`, `bentlerT`, `geominT`, and `bifactor` do orthogonal rotations. `Promax` transforms obliquely with a target matrix equal to the `varimax` solution. `oblimin`, `quartimin`, `simplimax`, `bentlerQ`, `geominQ` and `biquartimin` are oblique transformations. Most of these are just calls to the `GPArotation` package. The “cluster” option does a targeted rotation to a structure defined by the cluster representation of a `varimax` solution. With the optional “keys” parameter, the “target” option will rotate to a target supplied as a keys matrix. (See `target.rot`.)

Two additional target rotation options are available through calls to `GPArotation`. These are the `targetQ` (oblique) and `targetT` (orthogonal) target rotations of Michael Browne. See `target.rot` for more documentation.

The “bifactor” rotation implements the Jennrich and Bentler (2011) bifactor rotation by calling the `GPForth` function in the `GPArotation` package and using two functions adapted from the MatLab code of Jennrich and Bentler. This seems to have a problem with local minima and multiple starting values should be used.

There are two `varimax` rotation functions. One, `Varimax`, in the `GPArotation` package does not by default apply Kaiser normalization. The other, `varimax`, in the `stats` package, does. It appears that the two rotation functions produce slightly different results even when normalization is set. For consistency with the other rotation functions, `Varimax` is probably preferred.

The rotation matrix (`rot.mat`) is returned from all of these options. This is the inverse of the Θ (theta?) object returned by the `GPArotation` package. The correlations of the factors may be found by $\Phi = \theta'\theta$

There are two ways to handle dichotomous or polytomous responses: `fa` with the `cor="poly"` option which will return the tetrachoric or polychoric correlation matrix, as well as the normal factor

analysis output, and `irt.fa` which returns a two parameter irt analysis as well as the normal fa output.

When factor analyzing items with dichotomous or polytomous responses, the `irt.fa` function provides an Item Response Theory representation of the factor output. The factor analysis results are available, however, as an object in the irt.fa output.

`fa.poly` is deprecated, for its functioning is matched by setting `cor="poly"`. It will produce normal factor analysis output but also will save the polychoric matrix (rho) and items difficulties (tau) for subsequent irt analyses. `fa.poly` will, by default, find factor scores if the data are available. The correlations are found using either `tetrachoric` or `polychoric` and then this matrix is factored. Weights from the factors are then applied to the original data to estimate factor scores.

The function `fa` will repeat the analysis `n.iter` times on a bootstrapped sample of the data (if they exist) or of a simulated data set based upon the observed correlation matrix. The mean estimate and standard deviation of the estimate are returned and will print the original factor analysis as well as the alpha level confidence intervals for the estimated coefficients. The bootstrapped solutions are rotated towards the original solution using `target.rot`. The factor loadings are z-transformed, averaged and then back transformed. This leads to an error in the case of Heywood cases. The probably better alternative is to just find the mean bootstrapped value and find the confidence intervals based upon the observed range of values. The default is to have `n.iter = 1` and thus not do bootstrapping.

If using polytomous or dichotomous items, it is perhaps more useful to find the Item Response Theory parameters equivalent to the factor loadings reported in `fa.poly` by using the `irt.fa` function.

Some correlation matrices that arise from using pairwise deletion or from tetrachoric or polychoric matrices will not be proper. That is, they will not be positive semi-definite (all eigen values ≥ 0). The `cor.smooth` function will adjust correlation matrices (smooth them) by making all negative eigen values slightly greater than 0, rescaling the other eigen values to sum to the number of variables, and then recreating the correlation matrix. See `cor.smooth` for an example of this problem using the `burt` data set.

One reason for this problem when using tetrachorics or polychorics seems to be the adjustment for continuity. Setting `correct=0` turns this off and seems to produce more proper matrices.

For those who like SPSS type output, the measure of factoring adequacy known as the Kaiser-Meyer-Olkin `KMO` test may be found from the correlation matrix or data matrix using the `KMO` function. Similarly, the Bartlett's test of Sphericity may be found using the `cortest.bartlett` function.

For those who want to have an object of the variances accounted for, this is returned invisibly by the print function. (e.g., `p <- print(fa(ability))$Vaccounted`). This is now returned by the fa function as well (e.g. `p <- fa(ability)$Vaccounted`).

The output from the `print.psych.fa` function displays the factor loadings (from the pattern matrix, the `h2` (communalities) the `u2` (the uniquenesses), `com` (the complexity of the factor loadings for that variable (see below). In the case of an orthogonal solution, `h2` is merely the row sum of the squared factor loadings. But for an oblique solution, it is the row sum of the orthogonal factor loadings (remember, that rotations or transformations do not change the communality).

`fa.sapa` simulates the process of doing SAPA (Synthetic Aperture Personality Assessment). It will do iterative solutions for successive random samples of fractions (`frac`) of the data set. This allows us to find the stability of solutions for various sample sizes and various sample rates. Need to specify the number of iterations (`n.iter`) as well as the percent of data sampled (`frac`).

Value

values	Eigen values of the common factor solution
e.values	Eigen values of the original matrix
communality	Communality estimates for each item. These are merely the sum of squared factor loadings for that item.
communalities	If using minrank factor analysis, these are the communalities reflecting the total amount of common variance. They will exceed the communality (above) which is the model estimated common variance.
rotation	which rotation was requested?
n.obs	number of observations specified or found
loadings	An item by factor (pattern) loading matrix of class "loadings" Suitable for use in other programs (e.g., GPA rotation or factor2cluster. To show these by sorted order, use <code>print.psych</code> with <code>sort=TRUE</code>
complexity	Hoffman's index of complexity for each item. This is just $\frac{(\sum a_i^2)^2}{\sum a_i^4}$ where a_i is the factor loading on the i th factor. From Hofmann (1978), MBR. See also Pettersson and Turkheimer (2010).
Structure	An item by factor structure matrix of class "loadings". This is just the loadings (pattern) matrix times the factor intercorrelation matrix.
fit	How well does the factor model reproduce the correlation matrix. This is just $\frac{\sum r_{ij}^2 - \sum r_{ij}^{*2}}{\sum r_{ij}^2}$ (See <code>VSS</code> , <code>ICLUST</code> , and <code>principal</code> for this fit statistic.
fit.off	how well are the off diagonal elements reproduced?
dof	Degrees of Freedom for this model. This is the number of observed correlations minus the number of independent parameters. Let n =Number of items, nf = number of factors then $dof = n * (n - 1)/2 - n * nf + nf * (nf - 1)/2$
objective	Value of the function that is minimized by a maximum likelihood procedures. This is reported for comparison purposes and as a way to estimate chi square goodness of fit. The objective function is $f = \log(\text{trace}((FF' + U2)^{-1}R)) - \log((FF' + U2)^{-1}R) - n.items.$ When using MLE, this function is minimized. When using OLS (minres), although we are not minimizing this function directly, we can still calculate it in order to compare the solution to a MLE fit.
STATISTIC	If the number of observations is specified or found, this is a chi square based upon the objective function, f (see above). Using the formula from <code>factanal</code> (which seems to be Bartlett's test) : $\chi^2 = (n.obs - 1 - (2 * p + 5)/6 - (2 * factors)/3)) * f$
PVAL	If $n.obs > 0$, then what is the probability of observing a chisquare this large or larger?
Phi	If oblique rotations (e.g,m using oblimin from the GPArotation package or pro-max) are requested, what is the interfactor correlation?
communality.iterations	The history of the communality estimates (For principal axis only.) Probably only useful for teaching what happens in the process of iterative fitting.

residual	The matrix of residual correlations after the factor model is applied. To display it conveniently, use the residuals command.
chi	When normal theory fails (e.g., in the case of non-positive definite matrices), it is useful to examine the empirically derived χ^2 based upon the sum of the squared residuals * N. This will differ slightly from the MLE estimate which is based upon the fitting function rather than the actual residuals.
rms	This is the sum of the squared (off diagonal residuals) divided by the degrees of freedom. Comparable to an RMSEA which, because it is based upon χ^2 , requires the number of observations to be specified. The rms is an empirical value while the RMSEA is based upon normal theory and the non-central χ^2 distribution. That is to say, if the residuals are particularly non-normal, the rms value and the associated χ^2 and RMSEA can differ substantially.
crms	rms adjusted for degrees of freedom
RMSEA	The Root Mean Square Error of Approximation is based upon the non-central χ^2 distribution and the χ^2 estimate found from the MLE fitting function. With normal theory data, this is fine. But when the residuals are not distributed according to a noncentral χ^2 , this can give very strange values. (And thus the confidence intervals can not be calculated.) The RMSEA is a conventional index of goodness (badness) of fit but it is also useful to examine the actual rms values.
TLI	The Tucker Lewis Index of factoring reliability which is also known as the non-normed fit index.
BIC	Based upon χ^2 with the assumption of normal theory and using the χ^2 found using the objective function defined above. This is just $\chi^2 - 2df$
eBIC	When normal theory fails (e.g., in the case of non-positive definite matrices), it is useful to examine the empirically derived eBIC based upon the empirical $\chi^2 - 2df$.
R2	The multiple R square between the factors and factor score estimates, if they were to be found. (From Grice, 2001). Derived from R2 is the minimum correlation between any two factor estimates = $2R2-1$.
r.scores	The correlations of the factor score estimates using the specified model, if they were to be found. Comparing these correlations with that of the scores themselves will show, if an alternative estimate of factor scores is used (e.g., the tenBerge method), the problem of factor indeterminacy. For these correlations will not necessarily be the same.
weights	The beta weights to find the factor score estimates. These are also used by the predict.psych function to find predicted factor scores for new cases. These weights will depend upon the scoring method requested.
scores	The factor scores as requested. Note that these scores reflect the choice of the way scores should be estimated (see scores in the input). That is, simple regression ("Thurstone"), correlation preserving ("tenBerge") as well as "Anderson" and "Bartlett" using the appropriate algorithms (see factor.scores). The correlation between factor score estimates (r.scores) is based upon using the regression/Thurstone approach. The actual correlation between scores will reflect

	the rotation algorithm chosen and may be found by correlating those scores. Although the scores are found by multiplying the standardized data by the weights matrix, this will not result in standard scores if using regression.
valid	The validity coefficient of course coded (unit weighted) factor score estimates (From Grice, 2001)
score.cor	The correlation matrix of course coded (unit weighted) factor score estimates, if they were to be found, based upon the loadings matrix rather than the weights matrix.
rot.mat	The rotation matrix as returned from GPArotation.

Note

Thanks to Erich Studerus for some very helpful suggestions about various rotation and factor scoring algorithms, and to Gumundur Arnkelsson for suggestions about factor scores for singular matrices.

The fac function is the original fa function which is now called by fa repeatedly to get confidence intervals.

SPSS will sometimes use a Kaiser normalization before rotating. This will lead to different solutions than reported here. To get the Kaiser normalized loadings, use [kaiser](#).

The communality for a variable is the amount of variance accounted for by all of the factors. That is to say, for orthogonal factors, it is the sum of the squared factor loadings (rowwise). The communality is insensitive to rotation. However, if an oblique solution is found, then the communality is not the sum of squared pattern coefficients. In both cases (oblique or orthogonal) the communality is the diagonal of the reproduced correlation matrix where ${}_nR_n = {}_n P_{kk} \Phi_{kk} P_n'$ where P is the pattern matrix and Φ is the factor intercorrelation matrix. This is the same, of course to multiplying the pattern by the structure: $R = PS'R = PS'$ where the Structure matrix is $S = \Phi P$. Similarly, the eigen values are the diagonal of the product ${}_k \Phi_{kk} P_{nn}' P_k$.

A frequently asked question is why are the factor names of the rotated solution not in ascending order? That is, for example, if factoring the 25 items of the bfi, the factor names are MR2 MR3 MR5 MR1 MR4, rather than the seemingly more logical "MR1" "MR2" "MR3" "MR4" "MR5". This is for pedagogical reasons, in that factors as extracted are orthogonal and are in order of amount of variance accounted for. But when rotated (orthogonally) or transformed (obliquely) the simple structure solution does not preserve that order. The factors are still ordered according to variance accounted for, but because rotation changes how much variance each factor explains, the order may not be the same as the original order. The factor names are, of course, arbitrary, and are kept with the original names to show the effect of rotation/transformation. To give them names associated with their ordinal position, simply paste("F", 1:nf, sep="") where nf is the number of factors. See the last example.

The print function for the fa output will return (invisibly) an object (Vaccounted) that matches the printed output for the variance accounted for by each factor, as well as the cumulative variance, and the percentage of variance accounted for by each factor.

Correction to documentation: as of September, 2014, the oblique.scores option is correctly explained. (It had been backwards.) The default (oblique.scores=FALSE) finds scores based upon the Structure matrix, while oblique.scores=TRUE finds them based upon the pattern matrix. The latter case matches factanal. This error was detected by Mark Seeto.

If the raw data are factored, factors scores are found. By default this will be done using 'regression' but alternatives are available. Although the scores are found by multiplying the standardized data by the weights, if using regression, the resulting factor scores will not necessarily have unit variance.

The minimum residual solution is done by finding those communalities that will minimize the off diagonal residual. The uls solution finds those communalities that minimize the total residuals.

The minres solution has been modified (April, 2107) following suggestions by Hao Wu. Although the fitting function was the minimal residual, the first derivative of the fitting function was incorrect. This has now been modified so that the results match those of SPSS and CEFA. The prior solutions are still available using fm="old.min".

Alpha factoring was added in August, 2017 to add to the numerous alternative models of factoring.

A few more lines of output were added in August 2017 to show the measures of factor adequacy for different rotations. This had been available in the results from `factor.scores` but now is added to the fa output.

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See Also

`principal` for principal components analysis (PCA). PCA will give very similar solutions to factor analysis when there are many variables. The differences become more salient as the number variables decrease. The PCA and FA models are actually very different and should not be confused. One is a model of the observed variables, the other is a model of latent variables. Although some commercial packages (e.g., SPSS and SAS) refer to both as factor models, they are not. It is incorrect to report doing a factor analysis using principal components.

`irt.fa` for Item Response Theory analyses using factor analysis, using the two parameter IRT equivalent of loadings and difficulties.

`fa.random` applies a random intercepts model by removing the mean score for each subject prior to factoring.

`VSS` will produce the Very Simple Structure (VSS) and MAP criteria for the number of factors, `nfactors` to compare many different factor criteria.

`ICLUST` will do a hierarchical cluster analysis alternative to factor analysis or principal components analysis.

`factor.scores` to find factor scores with alternative options. `predict.psych` to find predicted scores based upon new data, `fa.extension` to extend the factor solution to new variables, `omega` for hierarchical factor analysis with one general factor. code `fa.multi` for hierarchical factor analysis with an arbitrary number of 2nd order factors.

`fa.sort` will sort the factor loadings into echelon form. `fa.organize` will reorganize the factor pattern matrix into any arbitrary order of factors and items.

`KMO` and `cortest.bartlett` for various tests that some people like.

`factor2cluster` will prepare unit weighted scoring keys of the factors that can be used with `scoreItems`.

`fa.lookup` will print the factor analysis loadings matrix along with the item "content" taken from a dictionary of items. This is useful when examining the meaning of the factors.

`anova.psych` allows for testing the difference between two (presumably nested) factor models .

`bassAckward` will perform repeated factorings and organize them in a top-down structure suggested by Goldberg (2006) and Waller (2007).

Examples

```
#using the Harman 24 mental tests, compare a principal factor with a principal components solution
pc <- principal(Harman74.cor$cov,4,rotate="varimax") #principal components
pa <- fa(Harman74.cor$cov,4,fm="pa",rotate="varimax") #principal axis
uls <- fa(Harman74.cor$cov,4,rotate="varimax") #unweighted least squares is minres
wls <- fa(Harman74.cor$cov,4,fm="wls") #weighted least squares

#to show the loadings sorted by absolute value
print(uls,sort=TRUE)

#then compare with a maximum likelihood solution using factanal
mle <- factanal(covmat=Harman74.cor$cov,factors=4)
factor.congruence(list(mle,pa,pc,uls,wls))
#note that the order of factors and the sign of some of factors may differ

#finally, compare the unrotated factor, ml, uls, and wls solutions
wls <- fa(Harman74.cor$cov,4,rotate="none",fm="wls")
pa <- fa(Harman74.cor$cov,4,rotate="none",fm="pa")
minres <- factanal(factors=4,covmat=Harman74.cor$cov,rotation="none")
mle <- fa(Harman74.cor$cov,4,rotate="none",fm="mle")
uls <- fa(Harman74.cor$cov,4,rotate="none",fm="uls")
factor.congruence(list(minres,mle,pa,wls,uls))
#in particular, note the similarity of the mle and min res solutions
```

```
#note that the order of factors and the sign of some of factors may differ

#an example of where the ML and PA and MR models differ is found in Thurstone.33.
#compare the first two factors with the 3 factor solution
Thurstone.33 <- as.matrix(Thurstone.33)
mle2 <- fa(Thurstone.33,2,rotate="none",fm="mle")
mle3 <- fa(Thurstone.33,3,rotate="none",fm="mle")
pa2 <- fa(Thurstone.33,2,rotate="none",fm="pa")
pa3 <- fa(Thurstone.33,3,rotate="none",fm="pa")
mr2 <- fa(Thurstone.33,2,rotate="none")
mr3 <- fa(Thurstone.33,3,rotate="none")
factor.congruence(list(mle2,mr2,pa2,mle3,pa3,mr3))

#f5 <- fa(bfi[1:25],5)
#f5 #names are not in ascending numerical order (see note)
#colnames(f5$loadings) <- paste("F",1:5,sep="")
#f5

#Get the variance accounted for object from the print function
p <- print(mr3)
round(p$Vaccounted,2)
```

fa.diagram

Graph factor loading matrices

Description

Factor analysis or principal components analysis results are typically interpreted in terms of the major loadings on each factor. These structures may be represented as a table of loadings or graphically, where all loadings with an absolute value > some cut point are represented as an edge (path). [fa.diagram](#) uses the various [diagram](#) functions to draw the diagram. [fa.graph](#) generates dot code for external plotting. [fa.rgraph](#) uses the Rgraphviz package (if available) to draw the graph. [het.diagram](#) will draw "heterarchy" diagrams of factor/scale solutions at different levels.

Usage

```
fa.diagram(fa.results,Phi=NULL,fe.results=NULL,sort=TRUE,labels=NULL,cut=.3,
  simple=TRUE, errors=FALSE,g=FALSE,digits=1,e.size=.05,rsize=.15,side=2,
  main,cex=NULL,marg=c(.5,.5,1,.5),adj=1,ic=FALSE, ...)
het.diagram(r,levels,cut=.3,digits=2,both=TRUE,
  main="Heterarchy diagram",l.cex,gap.size,...)
extension.diagram(fa.results,Phi=NULL,fe.results=NULL,sort=TRUE,labels=NULL,cut=.3,
  e.cut=.1,simple=TRUE,e.simple=FALSE,errors=FALSE,g=FALSE,
  digits=1,e.size=.05,rsize=.15,side=2,main,cex=NULL,
  marg=c(.5,.5,1,.5),adj=1,ic=FALSE, ...)

fa.graph(fa.results,out.file=NULL,labels=NULL,cut=.3,simple=TRUE,
```

```

size=c(8,6), node.font=c("Helvetica", 14),
edge.font=c("Helvetica", 10), rank.direction=c("RL", "TB", "LR", "BT"),
digits=1,main="Factor Analysis", ...)
fa.rgraph(fa.results,out.file=NULL,labels=NULL,cut=.3,simple=TRUE,
size=c(8,6), node.font=c("Helvetica", 14),
edge.font=c("Helvetica", 10), rank.direction=c("RL", "TB", "LR", "BT"),
digits=1,main="Factor Analysis",graphviz=TRUE, ...)

```

Arguments

fa.results	The output of factor analysis, principal components analysis, or ICLUST analysis. May also be a factor loading matrix from anywhere.
Phi	Normally not specified (it is found in the FA, pc, or ICLUST, solution), this may be given if the input is a loadings matrix.
fe.results	the results of a factor extension analysis (if any)
out.file	If it exists, a dot representation of the graph will be stored here (fa.graph)
labels	Variable labels
cut	Loadings with $\text{abs}(\text{loading}) > \text{cut}$ will be shown
e.cut	extension loadings with $\text{abs}(\text{loading}) > \text{e.cut}$ will be shown
simple	Only the biggest loading per item is shown
e.simple	Only the biggest loading per extension item is shown
g	Does the factor matrix reflect a g (first) factor. If so, then draw this to the left of the variables, with the remaining factors to the right of the variables. It is useful to turn off the simple parameter in this case.
ic	If drawing a cluster analysis result, should we treat it as latent variable model ($\text{ic}=\text{FALSE}$) or as an observed variable model ($\text{ic}=\text{TRUE}$)
r	A correlation matrix for the het.diagram function
levels	A list of the elements in each level
both	Should arrows have double heads (in het.diagram)
size	graph size
sort	sort the factor loadings before showing the diagram
errors	include error estimates (as arrows)
e.size	size of ellipses
rsize	size of rectangles
side	on which side should error arrows go?
cex	modify font size
l.cex	modify the font size in arrows, defaults to cex
gap.size	The gap in the arrow for the label. Can be adjusted to compensate for variations in cex or l.cex
marg	sets the margins to be wider than normal, returns them to the normal size upon exit

adj	how many different positions (1-3) should be used for the numeric labels. Useful if they overlap each other.
node.font	what font should be used for nodes in fa.graph
edge.font	what font should be used for edges in fa.graph
rank.direction	parameter passed to Rgraphviz– which way to draw the graph
digits	Number of digits to show as an edgelable
main	Graphic title, defaults to "factor analysis" or "factor analysis and extension"
graphviz	Should we try to use Rgraphviz for output?
...	other parameters

Details

Path diagram representations have become standard in confirmatory factor analysis, but are not yet common in exploratory factor analysis. Representing factor structures graphically helps some people understand the structure.

By default the arrows come from the latent variables to the observed variables. This is, of course, the factor model. However, if the class of the object to be drawn is 'principal', then reverse the direction of the arrows, and the 'latent' variables are no longer latent, and are shown as boxes. For cluster models, the default is to treat them as factors, but if `ic = TRUE`, then we treat it as a components model.

`fa.diagram` does not use `Rgraphviz` and is the preferred function. `fa.graph` generates dot code to be used by an external graphics program. It does not have all the bells and whistles of `fa.diagram`, but these may be done in the external editor.

Hierarchical (bifactor) models may be drawn by specifying the `g` parameter as `TRUE`. This allows for an graphical displays of various factor transformations with a bifactor structure (e.g., [bifactor](#) and [biquartimin](#). See [omega](#) for an alternative way to find these structures.

The [het.diagram](#) function will show the case of a hetarchical structure at multiple levels. It can also be used to show the patterns of correlations between sets of scales (e.g., EPI, NEO, BFI). The example is for showing the relationship between 3 sets of 4 variables from the Thurstone data set. The parameters `l.cex` and `gap.size` are used to adjust the font size of the labels and the gap in the lines.

[extension.diagram](#) will draw a [fa.extend](#) result with slightly more control than using [fa.diagram](#) or the more generic [diagram](#) function.

In `fa.rgraph` although a nice graph is drawn for the orthogonal factor case, the oblique factor drawing is acceptable, but is better if cleaned up outside of R or done using `fa.diagram`.

The normal input is taken from the output of either [fa](#) or [ICLUST](#). This latter case displays the [ICLUST](#) results in terms of the cluster loadings, not in terms of the cluster structure. Actually an interesting option.

It is also possible to just give a factor loading matrix as input. In this case, supplying a Phi matrix of factor correlations is also possible.

It is possible, using `fa.graph`, to export dot code for an omega solution. `fa.graph` should be applied to the `schmid$sl` object with labels specified as the rownames of `schmid$sl`. The results will need editing to make fully compatible with dot language plotting.

To specify the model for a structural equation confirmatory analysis of the results, use [structure.diagram](#) instead.

Value

fa.diagram: A path diagram is drawn without using Rgraphviz. This is probably the more useful function.

fa.rgraph: A graph is drawn using rgraphviz. If an output file is specified, the graph instructions are also saved in the dot language.

fa.graph: the graph instructions are saved in the dot language.

Note

fa.rgraph requires Rgraphviz. Because there are occasional difficulties installing Rgraphviz from Bioconductor in that some libraries are misplaced and need to be relinked, it is probably better to use fa.diagram or fa.graph.

Author(s)

William Revelle

See Also

[omega.graph](#), [ICLUST.graph](#), [bassAckward.diagram](#), [structure.diagram](#) will convert the factor diagram to sem modeling code.

Examples

```
test.simple <- fa(item.sim(16),2,rotate="oblimin")
#if(require(Rgraphviz)) {fa.graph(test.simple) }
fa.diagram(test.simple)
f3 <- fa(Thurstone,3,rotate="cluster")
fa.diagram(f3,cut=.4,digits=2)
f3l <- f3$loadings
fa.diagram(f3l,main="input from a matrix")
Phi <- f3$Phi
fa.diagram(f3l,Phi=Phi,main="Input from a matrix")
fa.diagram(ICLUST(Thurstone,2,title="Two cluster solution of Thurstone"),main="Input from ICLUST")
het.diagram(Thurstone,levels=list(1:4,5:8,3:7))
```

fa.extension

Apply Dwyer's factor extension to find factor loadings for extended variables

Description

Dwyer (1937) introduced a method for finding factor loadings for variables not included in the original analysis. This is basically finding the unattenuated correlation of the extension variables with the factor scores. An alternative, which does not correct for factor reliability was proposed by Gorsuch (1997). Both options are an application of exploratory factor analysis with extensions to new variables. Also useful for finding the validities of variables in the factor space.

Usage

```
fa.extension(Roe,fo,correct=TRUE)
fa.extend(r,nfactors=1,ov=NULL,ev=NULL,n.obs = NA, np.obs=NULL,
  correct=TRUE,rotate="oblimin",SMC=TRUE, warnings=TRUE,
  fm="minres",alpha=.1,omega=FALSE, ...)
```

Arguments

Roe	The correlations of the original variables with the extended variables
fo	The output from the fa or omega functions applied to the original variables.
correct	correct=TRUE produces Dwyer's solution, correct=FALSE produces Gorsuch's solution
r	A correlation or data matrix with all of the variables to be analyzed by fa.extend
ov	The original variables to factor
ev	The extension variables
nfactors	Number of factors to extract, default is 1
n.obs	Number of observations used to find the correlation matrix if using a correlation matrix. Used for finding the goodness of fit statistics. Must be specified if using a correlaton matrix and finding confidence intervals.
np.obs	Pairwise number of observations. Required if using fm="minchi", suggested in other cases to estimate the empirical goodness of fit.
rotate	"none", "varimax", "quartimax", "bentlerT", "geominT" and "bifactor" are orthogonal rotations. "promax", "oblimin", "simplimax", "bentlerQ", "geominQ" and "biquartimin" and "cluster" are possible rotations or transformations of the solution. The default is to do a oblimin transformation, although versions prior to 2009 defaulted to varimax.
SMC	Use squared multiple correlations (SMC=TRUE) or use 1 as initial communality estimate. Try using 1 if imaginary eigen values are reported. If SMC is a vector of length the number of variables, then these values are used as starting values in the case of fm='pa'.
warnings	warnings=TRUE => warn if number of factors is too many
fm	factoring method fm="minres" will do a minimum residual (OLS), fm="wls" will do a weighted least squares (WLS) solution, fm="gls" does a generalized weighted least squares (GLS), fm="pa" will do the principal factor solution, fm="ml" will do a maximum likelihood factor analysis. fm="minchi" will minimize the sample size weighted chi square when treating pairwise correlations with different number of subjects per pair.
alpha	alpha level for the confidence intervals for RMSEA
omega	Do the extension analysis for an omega type analysis
...	additional parameters, specifically, keys may be passed if using the target rotation, or delta if using geominQ, or whether to normalize if using Varimax

Details

It is sometimes the case that factors are derived from a set of variables (the F_o factor loadings) and we want to see what the loadings of an extended set of variables (F_e) would be. Given the original correlation matrix R_o and the correlation of these original variables with the extension variables of R_{oe} , it is a straight forward calculation to find the loadings F_e of the extended variables on the original factors. This technique was developed by Dwyer (1937) for the case of adding new variables to a factor analysis without doing all the work over again. But, as discussed by Horn (1973) factor extension is also appropriate when one does not want to include the extension variables in the original factor analysis, but does want to see what the loadings would be anyway.

This could be done by estimating the factor scores and then finding the covariances of the extension variables with the factor scores. But if the original data are not available, but just the covariance or correlation matrix is, then the use of [fa.extension](#) is most appropriate.

The factor analysis results from either [fa](#) or [omega](#) functions applied to the original correlation matrix is extended to the extended variables given the correlations (R_{oe}) of the extended variables with the original variables.

[fa.extension](#) assumes that the original factor solution was found by the [fa](#) function.

For a very nice discussion of the relationship between factor scores, correlation matrices, and the factor loadings in a factor extension, see Horn (1973).

The [fa.extend](#) function may be thought of as a "seeded" factor analysis. That is, the variables in the original set are factored, this solution is then extended to the extension set, and the resulting output is presented as if both the original and extended variables were factored together. This may also be done for an omega analysis.

The example of code [fa.extend](#) compares the extended solution to a direct solution of all of the variables using [factor.congruence](#).

Value

Factor Loadings of the extended variables on the original factors

Author(s)

William Revelle

References

Paul S. Dwyer (1937) The determination of the factor loadings of a given test from the known factor loadings of other tests. *Psychometrika*, 3, 173-178

Gorsuch, Richard L. (1997) New procedure for extension analysis in exploratory factor analysis, *Educational and Psychological Measurement*, 57, 725-740

Horn, John L. (1973) On extension analysis and its relation to correlations between variables and factor scores. *Multivariate Behavioral Research*, 8, (4), 477-489.

See Also

See Also as [fa](#), [principal](#), [Dwyer](#)

Examples

```
#The Dwyer Example
Ro <- Dwyer[1:7,1:7]
Roe <- Dwyer[1:7,8]
fo <- fa(Ro,2,rotate="none")
fe <- fa.extension(Roe,fo)

#an example from simulated data
set.seed(42)
d <- sim.item(12)      #two orthogonal factors
R <- cor(d)
Ro <- R[c(1,2,4,5,7,8,10,11),c(1,2,4,5,7,8,10,11)]
Roe <- R[c(1,2,4,5,7,8,10,11),c(3,6,9,12)]
fo <- fa(Ro,2)
fe <- fa.extension(Roe,fo)
fa.diagram(fo,fe=fe)

#create two correlated factors
fx <- matrix(c(.9,.8,.7,.85,.75,.65,rep(0,12)),.9,.8,.7,.85,.75,.65),ncol=2)
Phi <- matrix(c(1,.6,.6,1),2)
sim.data <- sim.structure(fx,Phi,n=1000,raw=TRUE)
R <- cor(sim.data$observed)
Ro <- R[c(1,2,4,5,7,8,10,11),c(1,2,4,5,7,8,10,11)]
Roe <- R[c(1,2,4,5,7,8,10,11),c(3,6,9,12)]
fo <- fa(Ro,2)
fe <- fa.extension(Roe,fo)
fa.diagram(fo,fe=fe)

#now show how fa.extend works with the same data set
#note that we have to make sure that the variables are in the order to do the factor congruence
fe2 <- fa.extend(R,2,ov=c(1,2,4,5,7,8,10,11),ev=c(3,6,9,12),n.obs=1000)
fa.diagram(fe2,main="factor analysis with extension variables")
fa2 <- fa(sim.data$observed[,c(1,2,4,5,7,8,10,11,3,6,9,12)],2)
factor.congruence(fe2,fa2)
summary(fe2)

#an example of extending an omega analysis

fload <- matrix(c(c(c(.9,.8,.7,.6),rep(0,20)),c(c(.9,.8,.7,.6),rep(0,20)),c(c(.9,.8,.7,.6),
  rep(0,20)),c(c(c(.9,.8,.7,.6),rep(0,20)),c(.9,.8,.7,.6))),ncol=5)
gload <- matrix(rep(.7,5))
five.factor <- sim.hierarchical(gload,fload,500,TRUE) #create sample data set
ss <- c(1,2,3,5,6,7,9,10,11,13,14,15,17,18,19)
Ro <- cor(five.factor$observed[,ss])
Re <- cor(five.factor$observed[,ss],five.factor$observed[,~ss])
om5 <- omega(Ro,5)      #the omega analysis
om.extend <- fa.extension(Re,om5) #the extension analysis
om.extend #show it
#now, include it in an omega diagram
combined.om <- rbind(om5$schmid$sl[,1:ncol(om.extend$loadings)],om.extend$loadings)
omega.diagram(combined.om,main="Extended Omega")
```


fa.lookup

*A set of functions for factorial and empirical scale construction***Description**

When constructing scales through rational, factorial, or empirical means, it is useful to examine the content of the items that relate most highly to each other (e.g., the factor loadings of [fa.lookup](#) of a set of items) , or to some specific set of criteria (e.g., [bestScales](#)). Given a dictionary of item content, these routines will sort by factor loading or criteria correlations and display the item content.

Usage

```
lookup(x,y,criteria=NULL)
fa.lookup(f,dictionary=NULL,digits=2,cut=.0,n=NULL,sort=TRUE)
item.lookup(f,m, dictionary,cut=.3, digits = 2)
keys.lookup(keys.list,dictionary)
```

Arguments

x	A data matrix or data frame depending upon the function.
y	A data matrix or data frame or a vector
criteria	Which variables (by name or location) should be the empirical target for bestScales and bestItems. May be a separate object.
f	The object returned from either a factor analysis (fa) or a principal components analysis (principal)
keys.list	A list of scoring keys suitable to use for make.keys
cut	Return all values in <code>abs(x[,c1]) > cut</code> .
n	Return the n best items per factor (as long as they have their highest loading on that factor)
dictionary	a data.frame with rownames corresponding to rownames in the f\$loadings matrix or colnames of the data matrix or correlation matrix, and entries (may be multiple columns) of item content.
m	A data frame of item means
digits	round to digits
sort	Should the factors be sorted first?

Details

[fa.lookup](#) and [lookup](#) are simple helper functions to summarize correlation matrices or factor loading matrices. [bestItems](#) will sort the specified column (criteria) of *x* on the basis of the (absolute) value of the column. The return as a default is just the rowname of the variable with those absolute values > cut. If there is a dictionary of item content and item names, then include the contents as a two column matrix with rownames corresponding to the item name and then as many fields as desired for item content. (See the example dictionary [bfi.dictionary](#)).

[lookup](#) is used by [bestItems](#) and will find values in *c1* of *y* that match those in *x*. It returns those rows of *y* of that match *x*. Suppose that you have a "dictionary" of the many variables in a study but you want to consider a small subset of them in a data set *x*. Then, you can find the entries in the dictionary corresponding to *x* by `lookup(rownames(x),y)`. If the column is not specified, then it will match by `rownames(y)`.

[fa.lookup](#) is used when examining the output of a factor analysis and one wants the corresponding variable names and contents. The returned object may then be printed in LaTeX by using the [df2latex](#) function with the `char` option set to TRUE.

Similarly, given a correlation matrix, *r*, of the *x* variables, if you want to find the items that most correlate with another item or scale, and then show the contents of that item from the dictionary, `bestItems(r,c1=column number or name of x, contents = y)`

[item.lookup](#) combines the output from a factor analysis [fa](#) with simple descriptive statistics (a data frame of means) with a dictionary. Items are grouped by factor loadings > cut, and then sorted by item mean. This allows a better understanding of how a scale works, in terms of the meaning of the item endorsements.

Value

[bestItems](#) returns a sorted list of factor loadings or correlations with the labels as provided in the dictionary.

[lookup](#) is a very simple implementation of the match function.

[fa.lookup](#) takes a factor/cluster analysis object (or just a keys like matrix), sorts it using [fa.sort](#) and then matches by `row.name` to the corresponding dictionary entries.

Note

Although empirical scale construction is appealing, it has the basic problem of capitalizing on chance. Thus, be careful of over interpreting the results unless working with large samples. Iteration and bootstrapping aggregation (bagging) gives information on the stability of the solutions. See [bestScales](#)

To create a dictionary, create an object with row names as the item numbers, and the columns as the item content. See the `link{bfi.dictionary}` as an example. The `bfi.dictionary` was constructed from a spreadsheet with multiple columns, the first of which was the column names of the bfi. See the first (not run) example.

Author(s)

William Revelle

References

Revelle, W. (in preparation) An introduction to psychometric theory with applications in R. Springer. (Available online at <https://personality-project.org/r/book>).

See Also

[fa](#), [iclust](#), [principal](#), [bestScales](#) and [bestItems](#)

Examples

```
#The following shows how to create a dictionary
#first, copy the spreadsheet to the clipboard
# bfi.dictionary <- read.clipboard.tab() #read from the clipboard
# rownames(bfi.dictionary) <- bfi.dictionary[1] #the first column had the names
# bfi.dictionary <- bfi.dictionary[-1] #these are redundant, drop them

f5 <- fa(bfi,5)
m <- colMeans(bfi,na.rm=TRUE)
item.lookup(f5,m,dictionary=bfi.dictionary[2])
fa.lookup(f5,dictionary=bfi.dictionary[2]) #just show the item content, not the source of the items
```

fa.multi

Multi level (hierarchical) factor analysis

Description

Some factor analytic solutions produce correlated factors which may in turn be factored. If the solution has one higher order, the omega function is most appropriate. But, in the case of multi higher order factors, then the faMulti function will do a lower level factoring and then factor the resulting correlation matrix. Multi level factor diagrams are also shown.

Usage

```
fa.multi(r, nfactors = 3, nfact2 = 1, n.obs = NA, n.iter = 1, rotate = "oblimin",
  scores = "regression", residuals = FALSE, SMC = TRUE, covar = FALSE, missing =
  FALSE, impute = "median", min.err = 0.001, max.iter = 50, symmetric = TRUE, warnings
  =TRUE, fm = "minres", alpha = 0.1, p = 0.05, oblique.scores = FALSE, np.obs = NULL,
  use ="pairwise", cor = "cor", ...)

fa.multi.diagram(multi.results,sort=TRUE,labels=NULL,flabels=NULL,cut=.2,gcut=.2,
  simple=TRUE,errors=FALSE,
  digits=1,e.size=.1,rsz=.15,side=3,main=NULL,cex=NULL,color.lines=TRUE
  ,marg=c(.5,.5,1.5,.5),adj=2, ...)
```

Arguments

	The arguments match those of the fa function.
	A correlation matrix or raw data matrix
<code>nfactors</code>	The desired number of factors for the lower level
<code>nfact2</code>	The desired number of factors for the higher level
<code>n.obs</code>	Number of observations used to find the correlation matrix if using a correlation matrix. Used for finding the goodness of fit statistics. Must be specified if using a correlaton matrix and finding confidence intervals.
<code>np.obs</code>	The pairwise number of observations. Used if using a correlation matrix and asking for a minchi solution.
<code>rotate</code>	"none", "varimax", "quartimax", "bentlerT", "equamax", "varimin", "geominT" and "bifactor" are orthogonal rotations. "promax", "oblimin", "simplimax", "bentlerQ", "geominQ" and "biquartimin" and "cluster" are possible oblique transformations of the solution. The default is to do a oblimin transformation, although versions prior to 2009 defaulted to varimax.
<code>n.iter</code>	Number of bootstrap iterations to do in fa or fa.poly
<code>residuals</code>	Should the residual matrix be shown
<code>scores</code>	the default="regression" finds factor scores using regression. Alternatives for estimating factor scores include simple regression ("Thurstone"), correlaton preserving ("tenBerge") as well as "Anderson" and "Bartlett" using the appropriate algorithms (see factor.scores). Although scores="tenBerge" is probably preferred for most solutions, it will lead to problems with some improper correlation matrices.
<code>SMC</code>	Use squared multiple correlations (SMC=TRUE) or use 1 as initial communality estimate. Try using 1 if imaginary eigen values are reported. If SMC is a vector of length the number of variables, then these values are used as starting values in the case of fm='pa'.
<code>covar</code>	if covar is TRUE, factor the covariance matrix, otherwise factor the correlation matrix
<code>missing</code>	if scores are TRUE, and missing=TRUE, then impute missing values using either the median or the mean
<code>impute</code>	"median" or "mean" values are used to replace missing values
<code>min.err</code>	Iterate until the change in communalities is less than min.err
<code>max.iter</code>	Maximum number of iterations for convergence
<code>symmetric</code>	symmetric=TRUE forces symmetry by just looking at the lower off diagonal values
<code>warnings</code>	warnings=TRUE => warn if number of factors is too many
<code>fm</code>	factoring method fm="minres" will do a minimum residual (OLS), fm="wls" will do a weighted least squares (WLS) solution, fm="gls" does a generalized weighted least squares (GLS), fm="pa" will do the principal factor solution, fm="ml" will do a maximum likelihood factor analysis. fm="minchi" will minimize the sample size weighted chi square when treating pairwise correlations with different number of subjects per pair.

alpha	alpha level for the confidence intervals for RMSEA
p	if doing iterations to find confidence intervals, what probability values should be found for the confidence intervals
oblique.scores	When factor scores are found, should they be based on the structure matrix (default) or the pattern matrix (oblique.scores=TRUE).
use	How to treat missing data, use="pairwise" is the default". See cor for other options.
cor	How to find the correlations: "cor" is Pearson", "cov" is covariance, "tet" is tetrachoric, "poly" is polychoric, "mixed" uses mixed cor for a mixture of tetrachorics, polychorics, Pearsons, biserials, and polyserials, Yuleb is Yulebonett, Yuleq and YuleY are the obvious Yule coefficients as appropriate
multi.results	The results from fa.multi
labels	variable labels
flabels	Labels for the factors (not counting g)
size	size of graphics window
digits	Precision of labels
cex	control font size
color.lines	Use black for positive, red for negative
marg	The margins for the figure are set to be wider than normal by default
adj	Adjust the location of the factor loadings to vary as factor mod 4 + 1
main	main figure caption
...	additional parameters, specifically, keys may be passed if using the target rotation, or delta if using geominQ, or whether to normalize if using Varimax. In addition, for fa.multi.diagram, other options to pass into the graphics packages
e.size	the size to draw the ellipses for the factors. This is scaled by the number of variables.
cut	Minimum path coefficient to draw
gcut	Minimum general factor path to draw
simple	draw just one path per item
sort	sort the solution before making the diagram
side	on which side should errors be drawn?
errors	show the error estimates
rsize	size of the rectangles

Details

See [fa](#) and [omega](#) for a discussion of factor analysis and of the case of one higher order factor.

Value

f1	The standard output from a factor analysis from fa for the raw variables
f2	The standard output from a factor analysis from fa for the correlation matrix of the level 1 solution.

Note

This is clearly an early implementation (Feb 14 2016) which might be improved.

Author(s)

William Revelle

References

Revelle, William. (in prep) An introduction to psychometric theory with applications in R. Springer. Working draft available at <https://personality-project.org/r/book/>

See Also

[fa](#), [omega](#)

Examples

```
f31 <- fa.multi(Thurstone,3,1) #compare with \code{\link{omega}}
f31
fa.multi.diagram(f31)
```

fa.parallel

Scree plots of data or correlation matrix compared to random "parallel" matrices

Description

One way to determine the number of factors or components in a data matrix or a correlation matrix is to examine the "scree" plot of the successive eigenvalues. Sharp breaks in the plot suggest the appropriate number of components or factors to extract. "Parallel" analysis is an alternative technique that compares the scree of factors of the observed data with that of a random data matrix of the same size as the original. This may be done for continuous, dichotomous, or polytomous data using Pearson, tetrachoric or polychoric correlations.

Usage

```
fa.parallel(x,n.obs=NULL,fm="minres",fa="both",nfactors=1,
main="Parallel Analysis Scree Plots",
n.iter=20,error.bars=FALSE,se.bars=FALSE,SMC=FALSE,ylabel=NULL,show.legend=TRUE,
sim=TRUE,quant=.95,cor="cor",use="pairwise",plot=TRUE,correct=.5)
fa.parallel.poly(x,n.iter=10,SMC=TRUE, fm = "minres",correct=TRUE,sim=FALSE,
fa="both",global=TRUE) #deprecated
## S3 method for class 'poly.parallel'
plot(x,show.legend=TRUE,fa="both",...)
```

Arguments

x	A data.frame or data matrix of scores. If the matrix is square, it is assumed to be a correlation matrix. Otherwise, correlations (with pairwise deletion) will be found
n.obs	n.obs=0 implies a data matrix/data.frame. Otherwise, how many cases were used to find the correlations.
fm	What factor method to use. (minres, ml, uls, wls, gls, pa) See fa for details.
fa	show the eigen values for a principal components (fa="pc") or a principal axis factor analysis (fa="fa") or both principal components and principal factors (fa="both")
nfactors	The number of factors to extract when estimating the eigen values. Defaults to 1, which was the prior value used.
main	a title for the analysis
n.iter	Number of simulated analyses to perform
use	How to treat missing data, use="pairwise" is the default". See cor for other options.
cor	How to find the correlations: "cor" is Pearson", "cov" is covariance, "tet" is tetrachoric, "poly" is polychoric, "mixed" uses mixed cor for a mixture of tetrachorics, polychorics, Pearsons, biserials, and polyserials, Yuleb is Yulebonett, Yuleq and YuleY are the obvious Yule coefficients as appropriate. This matches the call to fa
correct	For tetrachoric correlations, should a correction for continuity be applied. (See tetrachoric) If set to 0, then no correction is applied, otherwise, the default is to add .5 observations to the cell.
sim	For continuous data, the default is to resample as well as to generate random normal data. If sim=FALSE, then just show the resampled results. These two results are very similar. This does not make sense in the case of correlation matrix, in which case resampling is impossible. In the case of polychoric or tetrachoric data, in addition to randomizing the real data, should we compare the solution to random simulated data. This will double the processing time, but will basically show the same result.
error.bars	Should error.bars be plotted (default = FALSE)
se.bars	Should the error bars be standard errors (se.bars=TRUE) or 1 standard deviation (se.bars=FALSE, the default). With many iterations, the standard errors are very small and some prefer to see the broader range. The default has been changed in 1.7.8 to be se.bars=FALSE to more properly show the range.
SMC	SMC=TRUE finds eigen values after estimating communalities by using SMCs. smc = FALSE finds eigen values after estimating communalities with the first factor.
ylabel	Label for the y axis – defaults to “eigen values of factors and components”, can be made empty to show many graphs
show.legend	the default is to have a legend. For multiple panel graphs, it is better to not show the legend

quant	if nothing is specified, the empirical eigen values are compared to the mean of the resampled or simulated eigen values. If a value (e.g., quant=.95) is specified, then the eigen values are compared against the matching quantile of the simulated data. Clearly the larger the value of quant, the few factors/components that will be identified.
global	If doing polychoric analyses (fa.parallel.poly) and the number of alternatives differ across items, it is necessary to turn off the global option
...	additional plotting parameters, for plot.poly.parallel
plot	By default, fa.parallel draws the eigen value plots. If FALSE, suppresses the graphic output

Details

Cattell's "scree" test is one of most simple tests for the number of factors problem. Horn's (1965) "parallel" analysis is an equally compelling procedure. Other procedures for determining the most optimal number of factors include finding the Very Simple Structure (VSS) criterion (VSS) and Velicer's MAP procedure (included in VSS). Both the VSS and the MAP criteria are included in the link{nfactors} function which also reports the mean item complexity and the BIC for each of multiple solutions. fa.parallel plots the eigen values for a principal components and the factor solution (minres by default) and does the same for random matrices of the same size as the original data matrix. For raw data, the random matrices are 1) a matrix of univariate normal data and 2) random samples (randomized across rows) of the original data.

fa.parallel.poly will do parallel analysis for polychoric and tetrachoric factors. If the data are dichotomous, fa.parallel.poly will find tetrachoric correlations for the real and simulated data, otherwise, if the number of categories is less than 10, it will find polychoric correlations. Note that fa.parallel.poly is slower than fa.parallel because of the complexity of calculating the tetrachoric/polychoric correlations. The functionality of fa.parallel.poly is now included in fa.parallel with cor=poly option (etc.) option.

fa.parallel now will do tetrachorics or polychorics directly if the cor option is set to "tet" or "poly". As with fa.parallel.poly this will take longer.

The means of (ntrials) random solutions are shown. Error bars are usually very small and are suppressed by default but can be shown if requested. If the sim option is set to TRUE (default), then parallel analyses are done on resampled data as well as random normal data. In the interests of speed, the parallel analyses are done just on resampled data if sim=FALSE. Both procedures tend to agree.

As of version 1.5.4, I added the ability to specify the quantile of the simulated/resampled data, and to plot standard deviations or standard errors.

Alternative ways to estimate the number of factors problem are discussed in the Very Simple Structure (Revelle and Rocklin, 1979) documentation (VSS) and include Wayne Velicer's MAP algorithm (Veicer, 1976).

Parallel analysis for factors is actually harder than it seems, for the question is what are the appropriate communalities to use. If communalities are estimated by the Squared Multiple Correlation (SMC) smc, then the eigen values of the original data will reflect major as well as minor factors (see sim.minor to simulate such data). Random data will not, of course, have any structure and thus the number of factors will tend to be biased upwards by the presence of the minor factors.

By default, `fa.parallel` estimates the communalities based upon a one factor minres solution. Although this will underestimate the communalities, it does seem to lead to better solutions on simulated or real (e.g., the `bfi` or Harman74) data sets.

For comparability with other algorithms (e.g., the `paran` function in the `paran` package), setting `smc=TRUE` will use `smcs` as estimates of communalities. This will tend towards identifying more factors than the default option.

Yet another option (suggested by Florian Scharf) is to estimate the eigen values based upon a particular factor model (e.g., specify `nfactors > 1`).

Printing the results will show the eigen values of the original data that are greater than simulated values.

A sad observation about parallel analysis is that it is sensitive to sample size. That is, for large data sets, the eigen values of random data are very close to 1. This will lead to different estimates of the number of factors as a function of sample size. Consider factor structure of the `bfi` data set (the first 25 items are meant to represent a five factor model). For samples of 200 or less, parallel analysis suggests 5 factors, but for 1000 or more, six factors and components are indicated. This is not due to an instability of the eigen values of the real data, but rather the closer approximation to 1 of the random data as `n` increases.

Although with `nfactors=1`, 6 factors are suggested, when specifying `nfactors=5`, parallel analysis of the `bfi` suggests 12 factors should be extracted!

When simulating dichotomous data in `fa.parallel.poly`, the simulated data have the same difficulties as the original data. This functionally means that the simulated and the resampled results will be very similar. Note that `fa.parallel.poly` has functionally been replaced with `fa.parallel` with the `cor="poly"` option.

As with many psych functions, `fa.parallel` has been changed to allow for multicore processing. For running a large number of iterations, it is obviously faster to increase the number of cores to the maximum possible (using the `options("mc.cores=n")` command where `n` is determined from `detectCores()`).

Value

A plot of the eigen values for the original data, `n` trials of resampling of the original data, and of a equivalent size matrix of random normal deviates. If the data are a correlation matrix, specify the number of observations.

Also returned (invisibly) are:

<code>fa.values</code>	The eigen values of the factor model for the real data.
<code>fa.sim</code>	The descriptive statistics of the simulated factor models.
<code>pc.values</code>	The eigen values of a principal components of the real data.
<code>pc.sim</code>	The descriptive statistics of the simulated principal components analysis.
<code>nfact</code>	Number of factors with eigen values > eigen values of random data
<code>ncomp</code>	Number of components with eigen values > eigen values of random data
<code>values</code>	The simulated values for all simulated trials

Note

Although by default the test is applied to the 95th percentile eigen values, this can be modified by setting the quant parameter to any particular quantile. The actual simulated data are also returned (invisibly) in the value object. Thus, it is possible to do descriptive statistics on those to choose a preferred comparison. See the last example (not run) The simulated and resampled data tend to be very similar, so for a slightly cleaner figure, set sim=FALSE.

For relatively small samples with dichotomous data and cor="tet" if some cells are empty, or if the resampled matrices are not positive semi-definite, warnings are issued. this leads to serious problems if using multi.cores (the default if using a Mac). The solution seems to be to not use multi.cores (e.g., options(mc.cores =1))

Author(s)

William Revelle

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See Also

[fa](#), [nfactors](#), [VSS](#), [VSS.plot](#), [VSS.parallel](#), [sim.minor](#)

Examples

```
#test.data <- Harman74.cor$cov #The 24 variable Holzinger - Harman problem
#fa.parallel(test.data,n.obs=145)
fa.parallel(Thurstone,n.obs=213) #the 9 variable Thurstone problem

#set.seed(123)
#minor <- sim.minor(24,4,400) #4 large and 12 minor factors
#ffa.parallel(minor$observed) #shows 5 factors and 4 components -- compare with
#fa.parallel(minor$observed,SMC=FALSE) #which shows 6 and 4 components factors
#a demonstration of parallel analysis of a dichotomous variable
#fp <- fa.parallel(ability) #use the default Pearson correlation
#fpt <- fa.parallel(ability,cor="tet") #do a tetrachoric correlation
#fpt <- fa.parallel(ability,cor="tet",quant=.95) #do a tetrachoric correlation and
```

```
#use the 95th percentile of the simulated results
#apply(fp$values,2,function(x) quantile(x,.95)) #look at the 95th percentile of values
#apply(fpt$values,2,function(x) quantile(x,.95)) #look at the 95th percentile of values
#describe(fpt$values) #look at all the statistics of the simulated values
```

fa.poly

Deprecated Exploratory Factor analysis functions. Please use fa

Description

After 4 years, it is time to stop using these deprecated functions! Please see [fa](#) which includes all of the functionality of these older functions.

Usage

```
fa.poly(x,nfactors=1,n.obs = NA, n.iter=1, rotate="oblimin", SMC=TRUE, missing=FALSE,
  impute="median", min.err = .001, max.iter=50, symmetric=TRUE, warnings=TRUE,
  fm="minres",alpha=.1, p =.05,scores="regression", oblique.scores=TRUE,
  weight=NULL,global=TRUE,...) #deprecated
```

```
factor.minres(r, nfactors=1, residuals = FALSE, rotate = "varimax",n.obs = NA,
  scores = FALSE,SMC=TRUE, missing=FALSE,impute="median",min.err = 0.001, digits = 2,
  max.iter = 50,symmetric=TRUE,warnings=TRUE,fm="minres") #deprecated
```

```
factor.wls(r,nfactors=1,residuals=FALSE,rotate="varimax",n.obs = NA,
  scores=FALSE,SMC=TRUE,missing=FALSE,impute="median", min.err = .001,
  digits=2,max.iter=50,symmetric=TRUE,warnings=TRUE,fm="wls") #deprecated
```

Arguments

r	deprecated.
x	deprecated
nfactors	deprecated
n.obs	deprecated
rotate	deprecated
n.iter	deprecated
residuals	deprecated
scores	deprecated
SMC	deprecated
missing	deprecated
impute	deprecated
max.iter	deprecated

symmetric	deprecated
warnings	deprecated
fm	deprecated
alpha	deprecated
p	deprecated
oblique.scores	deprecated
weight	deprecated
global	deprecated
digits	deprecated
min.err	deprecated
...	deprecated

Details

Please see the writeup for [fa](#) for all of the functionality in these older functions.

Value

values	Eigen values of the common factor solution
e.values	Eigen values of the original matrix
communality	Communality estimates for each item. These are merely the sum of squared factor loadings for that item.
communalities	If using minrank factor analysis, these are the communalities reflecting the total amount of common variance. They will exceed the communality (above) which is the model estimated common variance.
rotation	which rotation was requested?
loadings	An item by factor (pattern) loading matrix of class "loadings" Suitable for use in other programs (e.g., GPA rotation or factor2cluster. To show these by sorted order, use print.psych with sort=TRUE
complexity	Hoffman's index of complexity for each item. This is just $\frac{(\sum a_i^2)^2}{\sum a_i^4}$ where a_i is the factor loading on the i th factor. From Hofmann (1978), MBR. See also Pettersson and Turkheimer (2010).
Structure	An item by factor structure matrix of class "loadings". This is just the loadings (pattern) matrix times the factor intercorrelation matrix.
fit	How well does the factor model reproduce the correlation matrix. This is just $\frac{\sum r_{ij}^2 - \sum r_{ij}^{*2}}{\sum r_{ij}^2}$ (See VSS , ICLUST , and principal for this fit statistic.
fit.off	how well are the off diagonal elements reproduced?
dof	Degrees of Freedom for this model. This is the number of observed correlations minus the number of independent parameters. Let n =Number of items, nf = number of factors then $dof = n * (n - 1)/2 - n * nf + nf * (nf - 1)/2$

objective	Value of the function that is minimized by a maximum likelihood procedures. This is reported for comparison purposes and as a way to estimate chi square goodness of fit. The objective function is $f = \log(\text{trace}((FF' + U2)^{-1}R)) - \log((FF' + U2)^{-1}R) - n.items.$ When using MLE, this function is minimized. When using OLS (minres), although we are not minimizing this function directly, we can still calculate it in order to compare the solution to a MLE fit.
STATISTIC	If the number of observations is specified or found, this is a chi square based upon the objective function, f (see above). Using the formula from factanal (which seems to be Bartlett's test) : $\chi^2 = (n.obs - 1 - (2 * p + 5)/6 - (2 * factors)/3)) * f$
PVAL	If n.obs > 0, then what is the probability of observing a chisquare this large or larger?
Phi	If oblique rotations (using oblimin from the GPArotation package or promax) are requested, what is the interfactor correlation.
communality.iterations	The history of the communality estimates (For principal axis only.) Probably only useful for teaching what happens in the process of iterative fitting.
residual	The matrix of residual correlations after the factor model is applied. To display it conveniently, use the residuals command.
chi	When normal theory fails (e.g., in the case of non-positive definite matrices), it useful to examine the empirically derived χ^2 based upon the sum of the squared residuals * N. This will differ slightly from the MLE estimate which is based upon the fitting function rather than the actual residuals.
rms	This is the sum of the squared (off diagonal residuals) divided by the degrees of freedom. Comparable to an RMSEA which, because it is based upon χ^2 , requires the number of observations to be specified. The rms is an empirical value while the RMSEA is based upon normal theory and the non-central χ^2 distribution. That is to say, if the residuals are particularly non-normal, the rms value and the associated χ^2 and RMSEA can differ substantially.
crms	rms adjusted for degrees of freedom
RMSEA	The Root Mean Square Error of Approximation is based upon the non-central χ^2 distribution and the χ^2 estimate found from the MLE fitting function. With normal theory data, this is fine. But when the residuals are not distributed according to a noncentral χ^2 , this can give very strange values. (And thus the confidence intervals can not be calculated.) The RMSEA is a conventional index of goodness (badness) of fit but it is also useful to examine the actual rms values.
TLI	The Tucker Lewis Index of factoring reliability which is also known as the non-normed fit index.
BIC	Based upon χ^2 with the assumption of normal theory and using the χ^2 found using the objective function defined above. This is just $\chi^2 - 2df$
eBIC	When normal theory fails (e.g., in the case of non-positive definite matrices), it useful to examine the empirically derived eBIC based upon the empirical $\chi^2 - 2df$.

R2	The multiple R square between the factors and factor score estimates, if they were to be found. (From Grice, 2001). Derived from R2 is the minimum correlation between any two factor estimates = $2R2-1$.
r.scores	The correlations of the factor score estimates using the specified model, if they were to be found. Comparing these correlations with that of the scores themselves will show, if an alternative estimate of factor scores is used (e.g., the tenBerge method), the problem of factor indeterminacy. For these correlations will not necessarily be the same.
weights	The beta weights to find the factor score estimates. These are also used by the predict.psych function to find predicted factor scores for new cases.
scores	The factor scores as requested. Note that these scores reflect the choice of the way scores should be estimated (see scores in the input). That is, simple regression ("Thurstone"), correlation preserving ("tenBerge") as well as "Anderson" and "Bartlett" using the appropriate algorithms (see factor.scores). The correlation between factor score estimates (r.scores) is based upon using the regression/Thurstone approach. The actual correlation between scores will reflect the rotation algorithm chosen and may be found by correlating those scores.
valid	The validity coefficient of course coded (unit weighted) factor score estimates (From Grice, 2001)
score.cor	The correlation matrix of course coded (unit weighted) factor score estimates, if they were to be found, based upon the loadings matrix rather than the weights matrix.
rot.mat	The rotation matrix as returned from GPArotation.

Note

Thanks to Erich Studerus for some very helpful suggestions about various rotation and factor scoring algorithms, and to Gumundur Arnelsson for suggestions about factor scores for singular matrices.

The fac function is the original fa function which is now called by fa repeatedly to get confidence intervals.

SPSS will sometimes use a Kaiser normalization before rotating. This will lead to different solutions than reported here. To get the Kaiser normalized loadings, use [kaiser](#).

The communality for a variable is the amount of variance accounted for by all of the factors. That is to say, for orthogonal factors, it is the sum of the squared factor loadings (rowwise). The communality is insensitive to rotation. However, if an oblique solution is found, then the communality is not the sum of squared pattern coefficients. In both cases (oblique or orthogonal) the communality is the diagonal of the reproduced correlation matrix where ${}_nR_n = {}_n P_{kk} \Phi_{kk} P_n'$ where P is the pattern matrix and Φ is the factor intercorrelation matrix. This is the same, of course to multiplying the pattern by the structure: $R = PS' R = PS'$ where the Structure matrix is $S = \Phi P$. Similarly, the eigen values are the diagonal of the product ${}_k \Phi_{kk} P_{nn}' P_k$.

A frequently asked question is why are the factor names of the rotated solution not in ascending order? That is, for example, if factoring the 25 items of the bfi, the factor names are MR2 MR3 MR5 MR1 MR4, rather than the seemingly more logical "MR1" "MR2" "MR3" "MR4" "MR5". This is for pedagogical reasons, in that factors as extracted are orthogonal and are in order of amount of variance accounted for. But when rotated (orthogonally) or transformed (obliquely) the

simple structure solution does not preserve that order. The factor names are, of course, arbitrary, and are kept with the original names to show the effect of rotation/transformation. To give them names associated with their ordinal position, simply paste("F", 1:nf, sep="") where nf is the number of factors. See the last example.

Correction to documentation: as of September, 2014, the oblique.scores option is correctly explained. (It had been backwards.) The default (oblique.scores=FALSE) finds scores based upon the Structure matrix, while oblique.scores=TRUE finds them based upon the pattern matrix. The latter case matches factanal. This error was detected by Mark Seeto.

Author(s)

William Revelle

References

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See Also

[principal](#) for principal components analysis (PCA). PCA will give very similar solutions to factor analysis when there are many variables. The differences become more salient as the number variables decrease. The PCA and FA models are actually very different and should not be confused. One is a model of the observed variables, the other is a model of latent variables.

[irt.fa](#) for Item Response Theory analyses using factor analysis, using the two parameter IRT equivalent of loadings and difficulties.

[VSS](#) will produce the Very Simple Structure (VSS) and MAP criteria for the number of factors, [nfactors](#) to compare many different factor criteria.

[ICLUST](#) will do a hierarchical cluster analysis alternative to factor analysis or principal components analysis.

[predict.psych](#) to find predicted scores based upon new data, [fa.extension](#) to extend the factor solution to new variables, [omega](#) for hierarchical factor analysis with one general factor. code [fa.multi](#) for hierarchical factor analysis with an arbitrary number of higher order factors.

`fa.sort` will sort the factor loadings into echelon form. `fa.organize` will reorganize the factor pattern matrix into any arbitrary order of factors and items.

`KMO` and `cortest.bartlett` for various tests that some people like.

`factor2cluster` will prepare unit weighted scoring keys of the factors that can be used with `scoreItems`.

`fa.lookup` will print the factor analysis loadings matrix along with the item "content" taken from a dictionary of items. This is useful when examining the meaning of the factors.

`anova.psych` allows for testing the difference between two (presumably nested) factor models .

Examples

```
#using the Harman 24 mental tests, compare a principal factor with a principal components solution
pc <- principal(Harman74.cor$cov,4,rotate="varimax") #principal components
pa <- fa(Harman74.cor$cov,4,fm="pa",rotate="varimax") #principal axis
uls <- fa(Harman74.cor$cov,4,rotate="varimax") #unweighted least squares is minres
wls <- fa(Harman74.cor$cov,4,fm="wls") #weighted least squares

#to show the loadings sorted by absolute value
print(uls,sort=TRUE)

#then compare with a maximum likelihood solution using factanal
mle <- factanal(covmat=Harman74.cor$cov,factors=4)
factor.congruence(list(mle,pa,pc,uls,wls))
#note that the order of factors and the sign of some of factors may differ

#finally, compare the unrotated factor, ml, uls, and wls solutions
wls <- fa(Harman74.cor$cov,4,rotate="none",fm="wls")
pa <- fa(Harman74.cor$cov,4,rotate="none",fm="pa")
minres <- factanal(factors=4,covmat=Harman74.cor$cov,rotation="none")
mle <- fa(Harman74.cor$cov,4,rotate="none",fm="mle")
uls <- fa(Harman74.cor$cov,4,rotate="none",fm="uls")
factor.congruence(list(minres,mle,pa,wls,uls))
#in particular, note the similarity of the mle and min res solutions
#note that the order of factors and the sign of some of factors may differ

#an example of where the ML and PA and MR models differ is found in Thurstone.33.
#compare the first two factors with the 3 factor solution
Thurstone.33 <- as.matrix(Thurstone.33)
mle2 <- fa(Thurstone.33,2,rotate="none",fm="mle")
mle3 <- fa(Thurstone.33,3,rotate="none",fm="mle")
pa2 <- fa(Thurstone.33,2,rotate="none",fm="pa")
pa3 <- fa(Thurstone.33,3,rotate="none",fm="pa")
mr2 <- fa(Thurstone.33,2,rotate="none")
mr3 <- fa(Thurstone.33,3,rotate="none")
factor.congruence(list(mle2,mr2,pa2,mle3,pa3,mr3))

#f5 <- fa(bfi[1:25],5)
#f5 #names are not in ascending numerical order (see note)
#colnames(f5$loadings) <- paste("F",1:5,sep="")
```



```
#f5
```

fa.random

A first approximation to Random Effects Exploratory Factor Analysis

Description

Inspired, in part, by the wprifm function in the profileR package, fa.random removes between subject differences in mean level and then does a normal exploratory factor analysis of the ipsatized data. Functionally, this removes a general factor of the data before factoring. To prevent non-positive definiteness of the residual data matrix, a very small amount of random noise is added to each variable. This is just a call to fa after removing the between subjects effect. Read the help file for [fa](#) for a detailed explanation of all of the input parameters and the output objects.

Usage

```
fa.random(data, nfactors = 1, fix = TRUE, n.obs = NA, n.iter = 1, rotate = "oblimin",
  scores = "regression", residuals = FALSE, SMC = TRUE, covar = FALSE, missing = FALSE,
  impute = "median", min.err = 0.001, max.iter = 50, symmetric = TRUE, warnings = TRUE,
  fm = "minres", alpha = 0.1, p = 0.05, oblique.scores = FALSE, np.obs = NULL,
  use = "pairwise", cor = "cor", weight = NULL, ...)
```

Arguments

data	A raw data matrix (or data.frame)
nfactors	Number of factors to extract, default is 1
fix	If TRUE, then a small amount of random error is added to each observed variable to keep the matrix positive semi-definite. If FALSE, then this is not done but because the matrix is non-positive semi-definite it will need to be smoothed when finding the scores and the various statistics.
n.obs	Number of observations used to find the correlation matrix if using a correlation matrix. Used for finding the goodness of fit statistics. Must be specified if using a correlaton matrix and finding confidence intervals. Ignored.
np.obs	The pairwise number of observations. Used if using a correlation matrix and asking for a minchi solution.
rotate	"none", "varimax", "quartimax", "bentlerT", "equamax", "varimin", "geominT" and "bifactor" are orthogonal rotations. "Promax", "promax", "oblimin", "simplimax", "bentlerQ", "geominQ" and "biquartimin" and "cluster" are possible oblique transformations of the solution. The default is to do a oblimin transformation, although versions prior to 2009 defaulted to varimax. SPSS seems to do a Kaiser normalization before doing Promax, this is done here by the call to "promax" which does the normalization before calling Promax in GPArotation.
n.iter	Number of bootstrap iterations to do in fa or fa.poly
residuals	Should the residual matrix be shown

scores	the default="regression" finds factor scores using regression. Alternatives for estimating factor scores include simple regression ("Thurstone"), correlation preserving ("tenBerge") as well as "Anderson" and "Bartlett" using the appropriate algorithms (<code>factor.scores</code>). Although scores="tenBerge" is probably preferred for most solutions, it will lead to problems with some improper correlation matrices.
SMC	Use squared multiple correlations (SMC=TRUE) or use 1 as initial communality estimate. Try using 1 if imaginary eigen values are reported. If SMC is a vector of length the number of variables, then these values are used as starting values in the case of fm='pa'.
covar	if covar is TRUE, factor the covariance matrix, otherwise factor the correlation matrix
missing	if scores are TRUE, and missing=TRUE, then impute missing values using either the median or the mean
impute	"median" or "mean" values are used to replace missing values
min.err	Iterate until the change in communalities is less than min.err
max.iter	Maximum number of iterations for convergence
symmetric	symmetric=TRUE forces symmetry by just looking at the lower off diagonal values
warnings	warnings=TRUE => warn if number of factors is too many
fm	Factoring method fm="minres" will do a minimum residual as will fm="uls". Both of these use a first derivative. fm="ols" differs very slightly from "minres" in that it minimizes the entire residual matrix using an OLS procedure but uses the empirical first derivative. This will be slower. fm="wls" will do a weighted least squares (WLS) solution, fm="gls" does a generalized weighted least squares (GLS), fm="pa" will do the principal factor solution, fm="ml" will do a maximum likelihood factor analysis. fm="minchi" will minimize the sample size weighted chi square when treating pairwise correlations with different number of subjects per pair. fm="minrank" will do a minimum rank factor analysis. "old.min" will do minimal residual the way it was done prior to April, 2017 (see discussion below).
alpha	alpha level for the confidence intervals for RMSEA
p	if doing iterations to find confidence intervals, what probability values should be found for the confidence intervals
oblique.scores	When factor scores are found, should they be based on the structure matrix (default) or the pattern matrix (oblique.scores=TRUE).
weight	If not NULL, a vector of length n.obs that contains weights for each observation. The NULL case is equivalent to all cases being weighted 1.
use	How to treat missing data, use="pairwise" is the default". See cor for other options.
cor	How to find the correlations: "cor" is Pearson, "cov" is covariance, "tet" is tetrachoric, "poly" is polychoric, "mixed" uses mixed cor for a mixture of tetrachorics, polychorics, Pearsons, biserials, and polyserials, Yuleb is Yulebonett, Yuleq and YuleY are the obvious Yule coefficients as appropriate

... additional parameters, specifically, keys may be passed if using the target rotation, or delta if using geominQ, or whether to normalize if using Varimax

Details

This function is inspired by the wprifm function in the profileR package and the citation there to a paper by Davison, Kim and Close (2009). The basic logic is to extract a means vector from each subject and then to analyze the resulting ipsatized data matrix. This can be seen as removing acquiescence in the case of personality items, or the general factor, in the case of ability items. Factors composed of items that are all keyed the same way (e.g., Neuroticism in the [bfi](#) data set) will be most affected by this technique.

The output is identical to the normal `link{fa}` output with the addition of two objects: `subject` and `within.r`. The `subject` object is just the vector of the mean score for each subject on all the items. `within.r` is just the correlation of each item with those scores.

Value

<code>subject</code>	A vector of the mean score on all items for each subject
<code>within.r</code>	The correlation of each item with the subject vector
<code>values</code>	Eigen values of the common factor solution
<code>e.values</code>	Eigen values of the original matrix
<code>communality</code>	Communality estimates for each item. These are merely the sum of squared factor loadings for that item.
<code>communalities</code>	If using minrank factor analysis, these are the communalities reflecting the total amount of common variance. They will exceed the communality (above) which is the model estimated common variance.
<code>rotation</code>	which rotation was requested?
<code>n.obs</code>	number of observations specified or found
<code>loadings</code>	An item by factor (pattern) loading matrix of class "loadings" Suitable for use in other programs (e.g., GPA rotation or factor2cluster. To show these by sorted order, use print.psych with <code>sort=TRUE</code>
<code>complexity</code>	Hoffman's index of complexity for each item. This is just $\frac{(\sum a_i^2)^2}{\sum a_i^4}$ where a_i is the factor loading on the i th factor. From Hofmann (1978), MBR. See also Pettersson and Turkheimer (2010).
<code>Structure</code>	An item by factor structure matrix of class "loadings". This is just the loadings (pattern) matrix times the factor intercorrelation matrix.
<code>fit</code>	How well does the factor model reproduce the correlation matrix. This is just $\frac{\sum r_{ij}^2 - \sum r_{ij}^{*2}}{\sum r_{ij}^2}$ (See VSS , ICLUST , and principal for this fit statistic.
<code>fit.off</code>	how well are the off diagonal elements reproduced?
<code>dof</code>	Degrees of Freedom for this model. This is the number of observed correlations minus the number of independent parameters. Let n =Number of items, nf = number of factors then $dof = n * (n - 1) / 2 - n * nf + nf * (nf - 1) / 2$

objective	Value of the function that is minimized by a maximum likelihood procedures. This is reported for comparison purposes and as a way to estimate chi square goodness of fit. The objective function is $f = \log(\text{trace}((FF' + U2)^{-1}R)) - \log((FF' + U2)^{-1}R) - n.items.$ When using MLE, this function is minimized. When using OLS (minres), although we are not minimizing this function directly, we can still calculate it in order to compare the solution to a MLE fit.
STATISTIC	If the number of observations is specified or found, this is a chi square based upon the objective function, f (see above). Using the formula from factanal (which seems to be Bartlett's test) : $\chi^2 = (n.obs - 1 - (2 * p + 5)/6 - (2 * factors)/3)) * f$
PVAL	If n.obs > 0, then what is the probability of observing a chisquare this large or larger?
Phi	If oblique rotations (e.g,m using oblimin from the GPARotation package or pro-max) are requested, what is the interfactor correlation?
communality.iterations	The history of the communality estimates (For principal axis only.) Probably only useful for teaching what happens in the process of iterative fitting.
residual	The matrix of residual correlations after the factor model is applied. To display it conveniently, use the residuals command.
chi	When normal theory fails (e.g., in the case of non-positive definite matrices), it useful to examine the empirically derived χ^2 based upon the sum of the squared residuals * N. This will differ slightly from the MLE estimate which is based upon the fitting function rather than the actual residuals.
rms	This is the sum of the squared (off diagonal residuals) divided by the degrees of freedom. Comparable to an RMSEA which, because it is based upon χ^2 , requires the number of observations to be specified. The rms is an empirical value while the RMSEA is based upon normal theory and the non-central χ^2 distribution. That is to say, if the residuals are particularly non-normal, the rms value and the associated χ^2 and RMSEA can differ substantially.
crms	rms adjusted for degrees of freedom
RMSEA	The Root Mean Square Error of Approximation is based upon the non-central χ^2 distribution and the χ^2 estimate found from the MLE fitting function. With normal theory data, this is fine. But when the residuals are not distributed according to a noncentral χ^2 , this can give very strange values. (And thus the confidence intervals can not be calculated.) The RMSEA is a conventional index of goodness (badness) of fit but it is also useful to examine the actual rms values.
TLI	The Tucker Lewis Index of factoring reliability which is also known as the non-normed fit index.
BIC	Based upon χ^2 with the assumption of normal theory and using the χ^2 found using the objective function defined above. This is just $\chi^2 - 2df$
eBIC	When normal theory fails (e.g., in the case of non-positive definite matrices), it useful to examine the empirically derived eBIC based upon the empirical $\chi^2 - 2df$.

R2	The multiple R square between the factors and factor score estimates, if they were to be found. (From Grice, 2001). Derived from R2 is the minimum correlation between any two factor estimates = $2R^2 - 1$.
r.scores	The correlations of the factor score estimates using the specified model, if they were to be found. Comparing these correlations with that of the scores themselves will show, if an alternative estimate of factor scores is used (e.g., the tenBerge method), the problem of factor indeterminacy. For these correlations will not necessarily be the same.
weights	The beta weights to find the factor score estimates. These are also used by the predict.psych function to find predicted factor scores for new cases. These weights will depend upon the scoring method requested.
scores	The factor scores as requested. Note that these scores reflect the choice of the way scores should be estimated (see scores in the input). That is, simple regression ("Thurstone"), correlaton preserving ("tenBerge") as well as "Anderson" and "Bartlett" using the appropriate algorithms (see factor.scores). The correlation between factor score estimates (r.scores) is based upon using the regression/Thurstone approach. The actual correlation between scores will reflect the rotation algorithm chosen and may be found by correlating those scores. Although the scores are found by multiplying the standarized data by the weights matrix, this will not result in standard scores if using regression.
valid	The validity coffiecient of course coded (unit weighted) factor score estimates (From Grice, 2001)
score.cor	The correlation matrix of course coded (unit weighted) factor score estimates, if they were to be found, based upon the loadings matrix rather than the weights matrix.
rot.mat	The rotation matrix as returned from GPArotation.

Note

An interesting, but not necessarily good, idea. To see what this does if there is a general factor, consider the unrotated solutions to the ability data set. In particular, compare the first factor loading with its congruence to the ipsatized solution means vector correlated with the items (the within.r object).

Author(s)

William Revelle

References

Davison, Mark L. and Kim, Se-Kang and Close, Catherine (2009) Factor Analytic Modeling of Within Person Variation in Score Profiles. *Multivariate Behavioral Research* 44(5) 668-687.

See Also

[fa](#)

Examples

```
fa.ab <- fa(ability,4,rotate="none") #normal factor analysis
fa.ab.ip <- fa.random(ability,3,rotate="none")
fa.congruence(list(fa.ab,fa.ab.ip,fa.ab.ip$within.r))
```

fa.sort	<i>Sort factor analysis or principal components analysis loadings</i>
---------	---

Description

Although the print.psych function will sort factor analysis loadings, sometimes it is useful to do this outside of the print function. fa.sort takes the output from the fa or principal functions and sorts the loadings for each factor. Items are located in terms of their greatest loading. The new order is returned as an element in the fa list. fa.organize allows for the columns or rows to be reorganized.

Usage

```
fa.sort(fa.results,polar=FALSE)
fa.organize(fa.results,o=NULL,i=NULL,cn=NULL,echelon=TRUE,flip=TRUE)
```

Arguments

fa.results	The output from a factor analysis or principal components analysis using fa or principal . Can also just be a matrix of loadings.
polar	Sort by polar coordinates of first two factors (FALSE)
o	The order in which to order the factors
i	The order in which to order the items
cn	new factor names
echelon	Organize the factors so that they are in echelon form (variable 1 .. n on factor 1, n+1 ...n=k on factor 2, etc.)
flip	Flip factor loadings such that the colMean is positive.

Details

The fa.results\$loadings are replaced with sorted loadings.

fa.organize takes a factor analysis or components output and reorganizes the factors in the o order. Items are organized in the i order. This is useful when comparing alternative factor solutions.

The flip option works only for the case of matrix input, not for full [fa](#) objects. Use the [reflect](#) function.

Value

A sorted factor analysis, principal components analysis, or omega loadings matrix.

These sorted values are used internally by the various diagram functions.

The values returned are the same as [fa](#), except in sorted order. In addition, the order is returned as an additional element in the fa list.

Author(s)

William Revelle

See Also

See Also as [fa](#),[print.psych](#), [fa.diagram](#),

Examples

```
test.simple <- fa(sim.item(16),2)
fa.sort(test.simple)
fa.organize(test.simple,c(2,1)) #the factors but not the items have been rearranged
```

faCor	<i>Correlations between two factor analysis solutions</i>
-------	---

Description

Given two factor analysis or pca solutions to a data matrix or correlation, what are the similarities between the two solutions. This may be found by factor correlations as well as factor congruences. Factor correlations are found by the matrix product of the factor weights and the correlation matrix and are estimates of what the factor score correlations would be. Factor congruence (aka Tucker or Burt coefficient) is the cosine of the vectors of factor loadings.

Usage

```
faCor(r, nfactors = c(1, 1), fm = c("minres", "minres"), rotate =
      c("oblimin", "oblimin"), scores = c("tenBerge", "tenBerge"), adjust=c(TRUE,TRUE),
      use = "pairwise", cor = "cor", weight = NULL, correct = 0.5)
```

Arguments

r	A correlation matrix or a data matrix suitable for factoring
nfactors	Number of factors in each solution to extract
fm	Factor method. The default is 'minres' factoring. To compare with pca solutions, can also be (fm ="pca")
rotate	What type of rotations to apply. The default for factors is oblimin, for pca is varimax.

scores	What factor scoring algorithm should be used. Defaults to tenBerge for both cases.
adjust	Should the factor intercorrelations be corrected by the lack of factor determinancy (i.e. divide by the square root of the factor R2)
use	How to treat missing data. Use='pairwise' finds pairwise complete correlations.
cor	What kind of correlation to find. The default is Pearson.
weight	Should cases be weighted? Default, no.
correct	If finding tetrachoric or polychoric correlations, what correction should be applied to empty cells (defaults to .5)

Details

The factor correlations are found using the approach discussed by Gorsuch (1983) and uses the weights matrices found by $w = SR^{-1}$ and $r = w'Rw$ where S is the structure matrix and is $s = F\Phi$. The resulting correlations may be adjusted for the factor score variances (the diagonal of r) (the default).

For factor loading vectors of F1 and F2 the measure of factor congruence, phi, is

$$\phi = \frac{\sum F_1 F_2}{\sqrt{\sum (F_1^2) \sum (F_2^2)}}.$$

and is also found in [factor.congruence](#).

For comparisons of factor solutions from 1 to n, use [bassAckward](#). This function just compares two solutions from the same correlation/data matrix. [factor.congruence](#) can be used to compare any two sets of factor loadings.

Note that alternative ways of finding weights (e.g., regression, Bartlett, tenBerge) will produce somewhat different results. tenBerge produces weights that maintain the factor correlations in the factor scores.

Value

call	The function call
r	The factor intercorrelations
congruence	The Burt/Tucker coefficient of congruence
f1	The first factor analysis
f2	The second factor analysis

Note

Useful for comparing factor solutions from the same data. Will not work for different data sets

Author(s)

William Revelle

References

- Gorsuch, Richard, (1983) Factor Analysis. Lawrence Erlbaum Associates.
- Burt, Cyril (1948) The factorial study of temperamental traits. British Journal of Statistical Psychology, 1(3) 178-203.
- Horn, John L. (1973) On extension analysis and its relation to correlations between variables and factor scores. Multivariate Behavioral Research, 8, (4), 477-489.
- Lorenzo-Seva, U. and ten Berge, J. M. F. (2006). Tucker's congruence coefficient as a meaningful index of factor similarity. Methodology: European Journal of Research Methods for the Behavioral and Social Sciences, 2(2):57-64.
- Revelle, William. (in prep) An introduction to psychometric theory with applications in R. Springer. Working draft available at <https://personality-project.org/r/book/>

See Also

[fa](#), [pca](#), [omega](#) and [iclust](#), and `{link{bassAckward}}` for alternative hierarchical solutions. [fa.extend](#) and [fa.extension](#) for other uses of factor - item correlations.

Examples

```
faCor(Thurstone,nfactors=c(2,3)) #compare two solutions to the Thurstone problem
faCor(bfi[1:25],nfactors=c(5,5),fm=c("minres","pca")) #compare pca and fa solutions
#compare two levels of factor extraction, and then find the correlations of the scores
faCor(bfi[1:25],nfactors=c(3,5)) #based upon linear algebra
f3 <- fa(bfi[1:25],3,scores="tenBerge")
f5 <- fa(bfi[1:25],5 ,scores="tenBerge")
cor2(f3$scores,f5$scores) #the correlation between the factor score estimates
```

factor.congruence	<i>Coefficient of factor congruence</i>
-------------------	---

Description

Given two sets of factor loadings, report their degree of congruence (vector cosine). Although first reported by Burt (1948), this is frequently known as the Tucker index of factor congruence.

Usage

```
factor.congruence(x, y=NULL,digits=2,use=NULL,structure=FALSE)
fa.congruence(x, y=NULL,digits=2,use=NULL,structure=FALSE)
```

Arguments

x	A matrix of factor loadings or a list of matrices of factor loadings
y	A second matrix of factor loadings (if x is a list, then y may be empty)
digits	Round off to digits

use	If NULL, then no loading matrices may contain missing values. If use="complete" then variables with any missing loadings are dropped (with a warning)
structure	If TRUE, find the factor congruences based upon the Structure matrix (if available), otherwise based upon the pattern matrix.

Details

Find the coefficient of factor congruence between two sets of factor loadings.

Factor congruences are the cosines of pairs of vectors defined by the loadings matrix and based at the origin. Thus, for loadings that differ only by a scaler (e.g. the size of the eigen value), the factor congruences will be 1.

For factor loading vectors of F1 and F2 the measure of factor congruence, phi, is

$$\phi = \frac{\sum F_1 F_2}{\sqrt{\sum (F_1^2) \sum (F_2^2)}}.$$

It is an interesting exercise to compare factor congruences with the correlations of factor loadings. Factor congruences are based upon the raw cross products, while correlations are based upon centered cross products. That is, correlations of factor loadings are cosines of the vectors based at the mean loading for each factor.

$$\phi = \frac{\sum (F_1 - a)(F_2 - b)}{\sqrt{\sum ((F_1 - a)^2) \sum ((F_2 - b)^2)}}.$$

For congruence coefficients, a = b = 0. For correlations a = mean F1, b = mean F2.

Input may either be matrices or factor analysis or principal components analysis output (which includes a loadings object), or a mixture of the two.

To compare more than two solutions, x may be a list of matrices, all of which will be compared.

Normally, all factor loading matrices should be complete (have no missing loadings). In the case where some loadings are missing, if the use option is specified, then variables with missing loadings are dropped.

Value

A matrix of factor congruences.

Author(s)

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<https://personality-project.org/revelle.html>

References

Burt, Cyril (1948) The factorial study of temperamental traits. British Journal of Statistical Psychology, 1(3) 178-203.

Lorenzo-Seva, U. and ten Berge, J. M. F. (2006). Tucker's congruence coefficient as a meaningful index of factor similarity. *Methodology: European Journal of Research Methods for the Behavioral and Social Sciences*, 2(2):57-64.

Gorsuch, Richard, (1983) *Factor Analysis*. Lawrence Erlbaum Associates.

Revelle, W. (In preparation) *An Introduction to Psychometric Theory with applications in R* (<https://personality-project.org/r/book/>)

See Also

[principal](#), [fa](#), [faCor](#) will find factor correlations as well as congruences.

Examples

```
#factor congruence of factors and components, both rotated
#fa <- fa(Harman74.cor$cov,4)
#pc <- principal(Harman74.cor$cov,4)
#factor.congruence(fa,pc)
#      RC1  RC3  RC2  RC4
#MR1 0.98 0.41 0.28 0.32
#MR3 0.35 0.96 0.41 0.31
#MR2 0.23 0.16 0.95 0.28
#MR4 0.28 0.38 0.36 0.98

#factor congruence without rotation
#fa <- fa(Harman74.cor$cov,4,rotate="none")
#pc <- principal(Harman74.cor$cov,4,rotate="none")
#factor.congruence(fa,pc) #just show the between method congruences
#      PC1  PC2  PC3  PC4
#MR1 1.00 -0.04 -0.06 -0.01
#MR2 0.15 0.97 -0.01 -0.15
#MR3 0.31 0.05 0.94 0.11
#MR4 0.07 0.21 -0.12 0.96

#factor.congruence(list(fa,pc)) #this shows the within method congruence as well

#      MR1  MR2  MR3  MR4  PC1  PC2  PC3  PC4
#MR1 1.00 0.11 0.25 0.06 1.00 -0.04 -0.06 -0.01
#MR2 0.11 1.00 0.06 0.07 0.15 0.97 -0.01 -0.15
#MR3 0.25 0.06 1.00 0.01 0.31 0.05 0.94 0.11
#MR4 0.06 0.07 0.01 1.00 0.07 0.21 -0.12 0.96
#PC1 1.00 0.15 0.31 0.07 1.00 0.00 0.00 0.00
#PC2 -0.04 0.97 0.05 0.21 0.00 1.00 0.00 0.00
#PC3 -0.06 -0.01 0.94 -0.12 0.00 0.00 1.00 0.00
#PC4 -0.01 -0.15 0.11 0.96 0.00 0.00 0.00 1.00

#pa <- fa(Harman74.cor$cov,4,fm="pa")
# factor.congruence(fa,pa)
#      PA1  PA3  PA2  PA4
#Factor1 1.00 0.61 0.46 0.55
#Factor2 0.61 1.00 0.50 0.60
```

```
#Factor3 0.46 0.50 1.00 0.57
#Factor4 0.56 0.62 0.58 1.00

#compare with
#round(cor(fa$loading,pc$loading),2)
#      RC1  RC3  RC2  RC4
#MR1  0.99 -0.18 -0.33 -0.34
#MR3 -0.33  0.96 -0.16 -0.43
#MR2 -0.29 -0.46  0.98 -0.21
#MR4 -0.44 -0.30 -0.22  0.98
```

factor.fit	<i>How well does the factor model fit a correlation matrix. Part of the VSS package</i>
------------	---

Description

The basic factor or principal components model is that a correlation or covariance matrix may be reproduced by the product of a factor loading matrix times its transpose: F'F or P'P. One simple index of fit is the 1 - sum squared residuals/sum squared original correlations. This fit index is used by [VSS](#), [ICLUST](#), etc.

Usage

```
factor.fit(r, f)
```

Arguments

- r a correlation matrix
- f A factor matrix of loadings.

Details

There are probably as many fit indices as there are psychometricians. This fit is a plausible estimate of the amount of reduction in a correlation matrix given a factor model. Note that it is sensitive to the size of the original correlations. That is, if the residuals are small but the original correlations are small, that is a bad fit.

Let

$$R^* = R - FF'$$
$$fit = 1 - \frac{\sum(R^{*2})}{\sum(R^2)}$$

.

The sums are taken for the off diagonal elements.

Value

fit

Author(s)

William Revelle

See Also

[VSS](#), [ICLUST](#)

Examples

```
## Not run:
#compare the fit of 4 to 3 factors for the Harman 24 variables
fa4 <- factanal(x,4,covmat=Harman74.cor$cov)
round(factor.fit(Harman74.cor$cov,fa4$loading),2)
#[1] 0.9
fa3 <- factanal(x,3,covmat=Harman74.cor$cov)
round(factor.fit(Harman74.cor$cov,fa3$loading),2)
#[1] 0.88

## End(Not run)
```

factor.model	<i>Find $R = F F' + U2$ is the basic factor model</i>
--------------	--

Description

The basic factor or principal components model is that a correlation or covariance matrix may be reproduced by the product of a factor loading matrix times its transpose. Find this reproduced matrix. Used by [factor.fit](#), [VSS](#), [ICLUST](#), etc.

Usage

```
factor.model(f,Phi=NULL,U2=TRUE)
```

Arguments

- f A matrix of loadings.
- Phi A matrix of factor correlations
- U2 Should the diagonal be model by ff' (U2 = TRUE) or replaced with 1's (U2 = FALSE)

Value

A correlation or covariance matrix.

Author(s)

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<https://personality-project.org/revelle.html>

References

Gorsuch, Richard, (1983) Factor Analysis. Lawrence Erlbaum Associates.
Revelle, W. In preparation) An Introduction to Psychometric Theory with applications in R (<https://personality-project.org/r/book/>)

See Also

[ICLUST.graph](#),[ICLUST.cluster](#),[cluster.fit](#) , [VSS](#),[omega](#)

Examples

```
f2 <- matrix(c(.9,.8,.7,rep(0,6),.6,.7,.8),ncol=2)
mod <- factor.model(f2)
round(mod,2)
```

factor.residuals	$R^* = R - F F'$
------------------	------------------

Description

The basic factor or principal components model is that a correlation or covariance matrix may be reproduced by the product of a factor loading matrix times its transpose. Find the residuals of the original minus the reproduced matrix. Used by [factor.fit](#), [VSS](#), [ICLUST](#), etc.

Usage

```
factor.residuals(r, f)
```

Arguments

- r A correlation matrix
- f A factor model matrix or a list of class loadings

Details

The basic factor equation is ${}_nR_n \approx_n F_{kk}F'_n + U^2$. Residuals are just $R^* = R - F'F$. The residuals should be (but in practice probably rarely are) examined to understand the adequacy of the factor analysis. When doing Factor analysis or Principal Components analysis, one usually continues to extract factors/components until the residuals do not differ from those expected from a random matrix.

Value

rstar is the residual correlation matrix.

Author(s)

Maintainer: William Revelle <revelle@northwestern.edu>

See Also

[fa](#), [principal](#), [VSS](#), [ICLUST](#)

Examples

```
fa2 <- fa(Harman74.cor$cov,2,rotate=TRUE)
fa2resid <- factor.residuals(Harman74.cor$cov,fa2)
fa2resid[1:4,1:4] #residuals with two factors extracted
fa4 <- fa(Harman74.cor$cov,4,rotate=TRUE)
fa4resid <- factor.residuals(Harman74.cor$cov,fa4)
fa4resid[1:4,1:4] #residuals with 4 factors extracted
```

factor.rotate	<i>"Hand" rotate a factor loading matrix</i>
---------------	--

Description

Given a factor or components matrix, it is sometimes useful to do arbitrary rotations of particular pairs of variables. This supplements the much more powerful rotation package GPArotation and is meant for specific requirements to do unusual rotations.

Usage

```
factor.rotate(f, angle, col1=1, col2=2,plot=FALSE,...)
```

Arguments

f	original loading matrix or a data frame (can be output from a factor analysis function)
angle	angle (in degrees!) to rotate
col1	column in factor matrix defining the first variable
col2	column in factor matrix defining the second variable
plot	plot the original (unrotated) and rotated factors
...	parameters to pass to fa.plot

Details

Partly meant as a demonstration of how rotation works, factor.rotate is useful for those cases that require specific rotations that are not available in more advanced packages such as GPArotation. If the plot option is set to TRUE, then the original axes are shown as dashed lines.

The rotation is in degrees counter clockwise.

Value

the resulting rotated matrix of loadings.

Note

For a complete rotation package, see GPArotation

Author(s)

Maintainer: William Revelle <revelle@northwestern.edu >

References

<https://personality-project.org/r/book>

Examples

```
#using the Harman 24 mental tests, rotate the 2nd and 3rd factors 45 degrees
f4<- fa(Harman74.cor$cov,4,rotate="TRUE")
f4r45 <- factor.rotate(f4,45,2,3)
f4r90 <- factor.rotate(f4r45,45,2,3)
print(factor.congruence(f4,f4r45),digits=3) #poor congruence with original
print(factor.congruence(f4,f4r90),digits=3) #factor 2 and 3 have been exchanged and 3 flipped

#a graphic example
data(Harman23.cor)
f2 <- fa(Harman23.cor$cov,2,rotate="none")
op <- par(mfrow=c(1,2))
cluster.plot(f2,xlim=c(-1,1),ylim=c(-1,1),title="Unrotated ")
f2r <- factor.rotate(f2,-33,plot=TRUE,xlim=c(-1,1),ylim=c(-1,1),title="rotated -33 degrees")
```



```
op <- par(mfrow=c(1,1))
```

factor.scores

Various ways to estimate factor scores for the factor analysis model

Description

A fundamental problem with factor analysis is that although the model is defined at the structural level, it is indeterminate at the data level. This problem of factor indeterminacy leads to alternative ways of estimating factor scores, none of which is ideal. Following Grice (2001) four different methods are available here.

Usage

```
factor.scores(x, f, Phi = NULL, method = c("Thurstone", "tenBerge", "Anderson",
      "Bartlett", "Harman", "components"), rho=NULL, impute="none")
```

Arguments

x	Either a matrix of data if scores are to be found, or a correlation matrix if just the factor weights are to be found.
f	The output from the fa or irt.fa functions, or a factor loading matrix.
Phi	If a pattern matrix is provided, then what were the factor intercorrelations. Does not need to be specified if f is the output from the fa or irt.fa functions.
method	Which of four factor score estimation procedures should be used. Defaults to "Thurstone" or regression based weights. See details below for the other four methods.
rho	If x is a set of data and rho is specified, then find scores based upon the fa results and the correlations reported in rho. Used when scoring fa.poly results.
impute	By default, only complete cases are scored. But, missing data can be imputed using "median" or "mean". The number of missing by subject is reported.

Details

Although the factor analysis model is defined at the structural level, it is undefined at the data level. This is a well known but little discussed problem with factor analysis.

Factor scores represent estimates of common part of the variables and should not be thought of as identical to the factors themselves. If a factor is thought of as a chop stick stuck into the center of an ice cream cone and factor score estimates are represented by straws anywhere along the edge of the cone the problem of factor indeterminacy becomes clear, for depending on the shape of the cone, two straws can be negatively correlated with each other. (The imagery is taken from Niels Waller, adapted from Stanley Mulaik). In a very clear discussion of the problem of factor score indeterminacy, Grice (2001) reviews several alternative ways of estimating factor scores and considers weighting schemes that will produce uncorrelated factor score estimates as well as the effect of using course coded (unit weighted) factor weights.

`factor.scores` uses four different ways of estimate factor scores. In all cases, the factor score estimates are based upon the data matrix, X , times a weighting matrix, W , which weights the observed variables.

For polytomous or dichotomous data, factor scores can be estimated using Item Response Theory techniques (e.g., using `link{irt.fa}` and then `link{scoreIrt}`). Such scores are still just factor score estimates, for the IRT model is a latent variable model equivalent to factor analysis.

- `method="Thurstone"` finds the regression based weights: $W = R^{-1}F$ where R is the correlation matrix and F is the factor loading matrix.
- `method="tenBerge"` finds weights such that the correlation between factors for an oblique solution is preserved. Note that formula 8 in Grice has a typo in the formula for C and should be: $L = F\Phi^{(1/2)}$ $C = R^{(1/2)}L(L'R^{(1/2)}L)^{(1/2)}$ $W = R^{(1/2)}C\Phi^{(1/2)}$
- `method="Anderson"` finds weights such that the factor scores will be uncorrelated: $W = U^{-2}F(F'U^{-2}RU^{-2}F)^{-1/2}$ where U is the diagonal matrix of uniquenesses. The Anderson method works for orthogonal factors only, while the tenBerge method works for orthogonal or oblique solutions.
- `method = "Bartlett"` finds weights given $W = U^{-2}F(F'U^{-2}F)^{-1}$
- `method="Harman"` finds weights based upon so-called "idealized" variables: $W = F(t(F)F)^{-1}$.
- `method="components"` uses weights that are just component loadings.

Value

- scores (the factor scores if the raw data is given)
- weights (the factor weights)
- r.scores (The correlations of the factor score estimates.)
- missing A vector of the number of missing observations per subject

Author(s)

William Revelle

References

Grice, James W., 2001, Computing and evaluating factor scores, *Psychological Methods*, 6,4, 430-450. (note the typo in equation 8)

ten Berge, Jos M.F., Wim P. Krijnen, Tom Wansbeek and Alexander Shapiro (1999) Some new results on correlation-preserving factor scores prediction methods. *Linear Algebra and its Applications*, 289, 311-318.

Revelle, William. (in prep) An introduction to psychometric theory with applications in R. Springer. Working draft available at <https://personality-project.org/r/book/>

See Also

`fa`, `factor.stats`

Examples

```
f3 <- fa(Thurstone)
f3$weights #just the scoring weights
f5 <- fa(bfi,5) #this does the factor analysis
my.scores <- factor.scores(bfi,f5, method="tenBerge")
#compare the tenBerge factor score correlation to the factor correlations
cor(my.scores$scores,use="pairwise") - f5$Phi #compare to the f5$Phi values
#compare the default (regression) score correlations to the factor correlations
cor(f5$scores,use="pairwise") - f5$Phi
#compare to the f5 solution
```

factor.stats	<i>Find various goodness of fit statistics for factor analysis and principal components</i>
--------------	---

Description

Chi square and other goodness of fit statistics are found based upon the fit of a factor or components model to a correlation matrix. Although these statistics are normally associated with a maximum likelihood solution, they can be found for minimal residual (OLS), principal axis, or principal component solutions as well. Primarily called from within these functions, factor.stats can be used by itself. Measures of factorial adequacy and validity follow the paper by Grice, 2001.

Usage

```
fa.stats(r=NULL,f,phi=NULL,n.obs=NA,np.obs=NULL,alpha=.05,fm=NULL)
factor.stats(r=NULL,f,phi=NULL,n.obs=NA,np.obs=NULL,alpha=.1,fm=NULL)
```

Arguments

r	A correlation matrix or a data frame of raw data
f	A factor analysis loadings matrix or the output from a factor or principal components analysis. In which case the r matrix need not be specified.
phi	A factor intercorrelation matrix if the factor solution was oblique.
n.obs	The number of observations for the correlation matrix. If not specified, and a correlation matrix is used, chi square will not be reported. Not needed if the input is a data matrix.
np.obs	The pairwise number of subjects for each pair in the correlation matrix. This is used for finding observed chi square.
alpha	alpha level of confidence intervals for RMSEA (twice the confidence at each tail)
fm	flag if components are being given statistics

Details

Combines the goodness of fit tests used in [fa](#) and [principal](#) into one function. If the matrix is singular, will smooth the correlation matrix before finding the fit functions. Now will find the RMSEA (root mean square error of approximation) and the alpha confidence intervals similar to a SEM function. Also reports the root mean square residual.

Chi square is found two ways. The first (STATISTIC) applies the goodness of fit test from Maximum Likelihood objective function (see below). This assumes multivariate normality. The second is the empirical chi square based upon the observed residual correlation matrix and the observed sample size for each correlation. This is found by summing the squared residual correlations time the sample size.

Value

fit	How well does the factor model reproduce the correlation matrix. (See VSS , ICLUST , and principal for this fit statistic.
fit.off	how well are the off diagonal elements reproduced? This is just 1 - the relative magnitude of the squared off diagonal residuals to the squared off diagonal original values.
dof	Degrees of Freedom for this model. This is the number of observed correlations minus the number of independent parameters. Let n =Number of items, nf = number of factors then $dof = n * (n - 1)/2 - n * nf + nf * (nf - 1)/2$
objective	value of the function that is minimized by maximum likelihood procedures. This is reported for comparison purposes and as a way to estimate chi square goodness of fit. The objective function is $f = \log(\text{trace}((FF' + U2)^{-1}R)) - \log((FF' + U2)^{-1}R) - n.items.$
STATISTIC	If the number of observations is specified or found, this is a chi square based upon the objective function, f . Using the formula from factanal (which seems to be Bartlett's test) : $\chi^2 = (n.obs - 1 - (2 * p + 5)/6 - (2 * factors)/3)) * f$ Note that this is different from the chi square reported by the sem package which seems to use $\chi^2 = (n.obs - 1 - (2 * p + 5)/6 - (2 * factors)/3)) * f$
PVAL	If $n.obs > 0$, then what is the probability of observing a chisquare this large or larger?
Phi	If oblique rotations (using oblimin from the GPArotation package or promax) are requested, what is the interfactor correlation.
R2	The multiple R square between the factors and factor score estimates, if they were to be found. (From Grice, 2001)
r.scores	The correlations of the factor score estimates, if they were to be found.
weights	The beta weights to find the factor score estimates
valid	The validity coefficient of course coded (unit weighted) factor score estimates (From Grice, 2001)
score.cor	The correlation matrix of course coded (unit weighted) factor score estimates, if they were to be found, based upon the loadings matrix.

RMSEA	The Root Mean Square Error of Approximation and the alpha confidence intervals. Based upon the chi square non-centrality parameter. This is found as $\sqrt{f/dof - 1/(f - 1)}$
rms	The empirically found square root of the squared residuals. This does not require sample size to be specified nor does it make assumptions about normality.
crms	While the rms uses the number of correlations to find the average, the crms uses the number of degrees of freedom. Thus, there is a penalty for having too complex a model.

Author(s)

William Revelle

References

Grice, James W.,2001, Computing and evaluating factor scores, Psychological Methods, 6,4, 430-450.

See Also

[fa](#) with fm="pa" for principal axis factor analysis, [fa](#) with fm="minres" for minimum residual factor analysis (default). [factor.pa](#) also does principal axis factor analysis, but is deprecated, as is [factor.minres](#) for minimum residual factor analysis. See [principal](#) for principal components.

Examples

```
v9 <- sim.hierarchical()
f3 <- fa(v9,3)
factor.stats(v9,f3,n.obs=500)
f3o <- fa(v9,3,fm="pa",rotate="Promax")
factor.stats(v9,f3o,n.obs=500)
```

factor2cluster	<i>Extract cluster definitions from factor loadings</i>
----------------	---

Description

Given a factor or principal components loading matrix, assign each item to a cluster corresponding to the largest (signed) factor loading for that item. Essentially, this is a Very Simple Structure approach to cluster definition that corresponds to what most people actually do: highlight the largest loading for each item and ignore the rest.

Usage

```
factor2cluster(loads, cut = 0)
```

Arguments

loads	either a matrix of loadings, or the result of a factor analysis/principal components analysis with a loading component
cut	Extract items with absolute loadings > cut

Details

A factor/principal components analysis loading matrix is converted to a cluster (-1,0,1) definition matrix where each item is assigned to one and only one cluster. This is a fast way to extract items that will be unit weighted to form cluster composites. Use this function in combination with `cluster.cor` to find the correlations of these composite scores.

A typical use in the SAPA project is to form item composites by clustering or factoring (see [ICLUST](#), [principal](#)), extract the clusters from these results ([factor2cluster](#)), and then form the composite correlation matrix using [cluster.cor](#). The variables in this reduced matrix may then be used in multiple R procedures using `mat.regress`.

The input may be a matrix of item loadings, or the output from a factor analysis which includes a loadings matrix.

Value

a matrix of -1,0,1 cluster definitions for each item.

Author(s)

<https://personality-project.org/revelle.html>

Maintainer: William Revelle < revelle@northwestern.edu >

References

<https://personality-project.org/r/r.vss.html>

See Also

[cluster.cor](#), [factor2cluster](#), [fa](#), [principal](#), [ICLUST](#)

Examples

```
## Not run:
f <- factanal(x,4,covmat=Harman74.cor$cov)
factor2cluster(f)
## End(Not run)
#
# Factor1 Factor2 Factor3 Factor4
#VisualPerception      0      1      0      0
#Cubes                  0      1      0      0
#PaperFormBoard        0      1      0      0
#Flags                  0      1      0      0
#GeneralInformation     1      0      0      0
```

#ParagraphComprehension	1	0	0	0
#SentenceCompletion	1	0	0	0
#WordClassification	1	0	0	0
#WordMeaning	1	0	0	0
#Addition	0	0	1	0
#Code	0	0	1	0
#CountingDots	0	0	1	0
#StraightCurvedCapitals	0	0	1	0
#WordRecognition	0	0	0	1
#NumberRecognition	0	0	0	1
#FigureRecognition	0	0	0	1
#ObjectNumber	0	0	0	1
#NumberFigure	0	0	0	1
#FigureWord	0	0	0	1
#Deduction	0	1	0	0
#NumericalPuzzles	0	0	1	0
#ProblemReasoning	0	1	0	0
#SeriesCompletion	0	1	0	0
#ArithmeticProblems	0	0	1	0

fisherz

Transformations of r, d, and t including Fisher r to z and z to r and confidence intervals

Description

Convert a correlation to a z or t, or d, or chi or covariance matrix or z to r using the Fisher transformation or find the confidence intervals for a specified correlation. r2d converts a correlation to an effect size (Cohen's d) and d2r converts a d into an r. g2r converts Hedge's g to a correlation. t2r converts a t test to r, r2t converts a correlation to a t-test value. chi2r converts a chi square to r, r2chi converts it back. r2c and cor2cov convert a correlation matrix to a covariance matrix. d2t and t2d convert cohen's d into a t and a t into a cohen d. See [cohen.d](#) for other conversions.

Usage

```
fisherz(rho)
fisherz2r(z)
r.con(rho,n,p=.95,twotailed=TRUE)
r2t(rho,n)
t2r(t,df)
g2r(g,df,n)
chi2r(chi2,n)
r2chi(rho,n)
r2c(rho,sigma)
```

```
cor2cov(rho,sigma)
```

Arguments

rho	a Pearson r
z	A Fisher z
n	Sample size for confidence intervals
df	degrees of freedom for t, or g
p	Confidence interval
twotailed	Treat p as twotailed p
g	An effect size (Hedge's g)
t	A student's t value
chi2	A chi square
sigma	a vector of standard deviations to be used to convert a correlation matrix to a covariance matrix

Value

z	value corresponding to r (fisherz)
r	r corresponding to z (fisherz2r)
r.con	lower and upper p confidence intervals (r.con)
t	t with n-2 df (r2t)
r	r corresponding to effect size d or d corresponding to r.
r2c	r2c is the reverse of the cor2con function of base R. It just converts a correlation matrix to the corresponding covariance matrix given a vector of standard deviations.

Author(s)

Maintainer: William Revelle <revelle@northwestern.edu >

Examples

```
n <- 30
r <- seq(0,.9,.1)
d <- r2d(r)
rc <- matrix(r.con(r,n),ncol=2)
t <- r*sqrt(n-2)/sqrt(1-r^2)
p <- (1-pt(t,n-2))*2
r1 <- t2r(t,(n-2))
r2 <- d2r(d)
```



```
chi <- r2chi(r,n)
r3 <- chi2r(chi,n)
r.rc <- data.frame(r=r,z=fisherz(r),lower=rc[,1],upper=rc[,2],t=t,p=p,d=d,
  chi2=chi,d2r=r2,t2r=r1,chi2r=r3)
round(r.rc,2)
```

fparse	<i>Parse and exten formula input from a model and return the DV, IV, and associated terms.</i>
--------	--

Description

Formula input from e.g., lm, may be extended to include mediators, quadratic and partial terms using a standard syntax. This is use by [setCor](#) and [mediate](#).

Usage

```
fparse(expr)
```

Arguments

expr A legitimate expression in the form y ~ x1 , etc. (see details)

Details

The basic formula input given as DV1 + DV2 ~ IV1 + IV2 + (IV3) + I(IV4^2) - IV5 will be parsed to return 2 DVs (1 and 2), two normal IVs (1 and 2), a mediator (IV3) a quadratic (IV4) and a variable to be partialled (IV5). See the various examples in [setCor](#) and [mediate](#).

Value

- y A list of elements from the left side of the formula
- x A list of elements from the right side of the formula
- m A list of those elements of the formula included in ()
- prod A list of elements separated by a * sign
- ex A list of elements marked by I()

Author(s)

William Revelle

Examples

```
fparse(DV ~ IV1 + IV2 * IV2*IV3 + (IV4) + I(IV5^2) )
#somewhat more complicated
fparse(DV1 + DV2 ~ IV1 + IV2 + IV3*IV4 + I(IV5^2) + I(IV6^2) + (IV7) + (IV8) - IV9)
```

galton*Galton's Mid parent child height data*

Description

Two of the earliest examples of the correlation coefficient were Francis Galton's data sets on the relationship between mid parent and child height and the similarity of parent generation peas with child peas. This is the data set for the Galton height.

Usage

```
data(galton)
```

Format

A data frame with 928 observations on the following 2 variables.

parent Mid Parent heights (in inches)

child Child Height

Details

Female heights were adjusted by 1.08 to compensate for sex differences. (This was done in the original data set)

Source

This is just the galton data set from UsingR, slightly rearranged.

References

Stigler, S. M. (1999). *Statistics on the Table: The History of Statistical Concepts and Methods*. Harvard University Press. Galton, F. (1886). Regression towards mediocrity in hereditary stature. *Journal of the Anthropological Institute of Great Britain and Ireland*, 15:246-263. Galton, F. (1869). *Hereditary Genius: An Inquiry into its Laws and Consequences*. London: Macmillan.

Wachsmuth, A.W., Wilkinson L., Dallal G.E. (2003). Galton's bend: A previously undiscovered nonlinearity in Galton's family stature regression data. *The American Statistician*, 57, 190-192.

See Also

The other Galton data sets: [heights](#), [peas](#), [cubits](#)

Examples

```
data(galton)
describe(galton)
#show the scatter plot and the lowess fit
pairs.panels(galton,main="Galton's Parent child heights")
#but this makes the regression lines look the same
pairs.panels(galton,lm=TRUE,main="Galton's Parent child heights")
#better is to scale them
pairs.panels(galton,lm=TRUE,xlim=c(62,74),ylim=c(62,74),main="Galton's Parent child heights")
```

Garcia

Data from the sexism (protest) study of Garcia, Schmitt, Branscome, and Ellemers (2010)

Description

Garcia, Schmitt, Branscome, and Ellemers (2010) report data for 129 subjects on the effects of perceived sexism on anger and liking of women's reactions to ingroup members who protest discrimination. This data set is also used as the 'protest' data set by Hayes (2013 and 2018). It is a useful example of mediation and moderation in regression. It may also be used as an example of plotting interactions.

Usage

```
data("GSBE")
```

Format

A data frame with 129 observations on the following 6 variables.

protest 0 = no protest, 1 = Individual Protest, 2 = Collective Protest

sexism Means of an 8 item Modern Sexism Scale.

anger Anger towards the target of discrimination. "I feel angry towards Catherine".

liking Mean rating of 6 liking ratings of the target.

respappr Mean of four items of appropriateness of the target's response.

prot2 A recoding of protest into two levels (to match Hayes, 2013).

Details

The reaction of women to women who protest discriminatory treatment was examined in an experiment reported by Garcia et al. (2010). 129 women were given a description of sex discrimination in the workplace (a male lawyer was promoted over a clearly more qualified female lawyer). Subjects then read that the target lawyer felt that the decision was unfair. Subjects were then randomly assigned to three conditions: Control (no protest), Individual Protest ("They are treating me unfairly"), or Collective Protest ("The firm is treating women unfairly").

Participants were then asked how much they liked the target (liking), how angry they were to the target (anger) and to evaluate the appropriateness of the target's response (respappr).

Garcia et al (2010) report a number of interactions (moderation effects) as well as moderated-mediation effects.

This data set is used as an example in Hayes (2013) for moderated mediation. It is used here to show how to do moderation (interaction terms) in regression (see [setCor](#)) , how to do moderated mediation (see [mediate](#)) and how draw interaction graphs (see [help](#)).

Source

The data were downloaded from the webpages of Andrew Hayes (<https://www.afhayes.com/public/hayes2018data.zip>) supporting the first and second edition of his book. The second edition includes 6 variables, the first, just four. The protest variable in 2018 has three levels, but just two in the 2013 source.

The data are used by kind permission of Donna M. Garcia, Michael T. Schmitt, Nyla R. Branscombe, and Naomi Ellemers.

References

Garcia, Donna M. and Schmitt, Michael T. and Branscombe, Nyla R. and Ellemers, Naomi (2010). Women's reactions to ingroup members who protest discriminatory treatment: The importance of beliefs about inequality and response appropriateness. *European Journal of Social Psychology*, (40) 733-745.

Hayes, Andrew F. (2013) *Introduction to mediation, moderation, and conditional process analysis: A regression-based approach*. Guilford Press.

Examples

```
data(GSBF) #alias to Garcia data set
par(mfrow=c(2,1))
#compare two models (bootstrapping n.iter set to 50 for speed
# 1) mean center the variables prior to taking product terms
mediate(respappr ~ prot2 * sexism +(sexism),data=Garcia,n.iter=50
,main="Moderated mediation (mean centered)")
# 2) do not mean center
mediate(respappr ~ prot2 * sexism +(sexism),data=Garcia,zero=FALSE, n.iter=50,
main="Moderated mediation (not centered)")
par(mfrow=c(1,1))
#demonstrate interaction plots
plot(respappr ~ sexism, pch = 23- protest, bg = c("black","red", "blue")[protest],
data=Garcia, main = "Response to sexism varies as type of protest")
by(Garcia,Garcia$protest, function(x) abline(lm(respappr ~ sexism,
data =x),lty=c("solid","dashed","dotted")[x$protest+1]))
text(6.5,3.5,"No protest")
text(3,3.9,"Individual")
text(3,5.2,"Collective")
```

geometric.mean	<i>Find the geometric mean of a vector or columns of a data.frame.</i>
----------------	--

Description

The geometric mean is the n th root of n products or e to the mean log of x . Useful for describing non-normal, i.e., geometric distributions.

Usage

```
geometric.mean(x, na.rm=TRUE)
```

Arguments

<code>x</code>	a vector or data.frame
<code>na.rm</code>	remove NA values before processing

Details

Useful for teaching how to write functions, also useful for showing the different ways of estimating central tendency.

Value

geometric mean(s) of x or $x.df$.

Note

Not particularly useful if there are elements that are ≤ 0 .

Author(s)

William Revelle

See Also

[harmonic.mean](#), [mean](#)

Examples

```
x <- seq(1,5)
x2 <- x^2
x2[2] <- NA
X <- data.frame(x,x2)
geometric.mean(x)
geometric.mean(x2)
geometric.mean(X)
geometric.mean(X, na.rm=FALSE)
```

glb.algebraic

*Find the greatest lower bound to reliability.***Description**

The greatest lower bound solves the “educational testing problem”. That is, what is the reliability of a test? (See [guttman](#) for a discussion of the problem). Although there are many estimates of a test reliability (Guttman, 1945) most underestimate the true reliability of a test.

For a given covariance matrix of items, C, the function finds the greatest lower bound to reliability of the total score using the csdp function from the Rcsdp package.

Usage

```
glb.algebraic(Cov, LoBounds = NULL, UpBounds = NULL)
```

Arguments

Cov	A $p \times p$ covariance matrix. Positive definiteness is not checked.
LoBounds	A vector $l = (l_1, \dots, l_p)$ of length p with lower bounds to the diagonal elements x_i . The default $l = (0, \dots, 0)$ does not imply any constraint, because positive semidefiniteness of the matrix $\tilde{C} + \text{Diag}(x)$ implies $0 \leq x_i$
UpBounds	A vector $u = (u_1, \dots, u_p)$ of length p with upper bounds to the diagonal elements x_i . The default is $u = v$.

Details

If C is a $p \times p$ -covariance matrix, $v = \text{diag}(C)$ its diagonal (i. e. the vector of variances $v_i = c_{ii}$), $\tilde{C} = C - \text{Diag}(v)$ is the covariance matrix with 0s substituted in the diagonal and $x =$ the vector x_1, \dots, x_n the educational testing problem is (see e. g., Al-Homidan 2008)

$$\sum_{i=1}^p x_i \rightarrow \min$$

s.t.

$$\tilde{C} + \text{Diag}(x) \geq 0$$

(i.e. positive semidefinite) and $x_i \leq v_i, i = 1, \dots, p$. This is the same as minimizing the trace of the symmetric matrix

$$\tilde{C} + \text{diag}(x) = \begin{pmatrix} x_1 & c_{12} & \dots & c_{1p} \\ c_{12} & x_2 & \dots & c_{2p} \\ \vdots & \vdots & \ddots & \vdots \\ c_{1p} & c_{2p} & \dots & x_p \end{pmatrix}$$

s. t. $\tilde{C} + \text{Diag}(x)$ is positive semidefinite and $x_i \leq v_i$.

The greatest lower bound to reliability is

$$\frac{\sum_{ij} \bar{c}_{ij} + \sum_i x_i}{\sum_{ij} c_{ij}}$$

Additionally, function `glb.algebraic` allows the user to change the upper bounds $x_i \leq v_i$ to $x_i \leq u_i$ and add lower bounds $l_i \leq x_i$.

The greatest lower bound to reliability is applicable for tests with non-homogeneous items. It gives a sharp lower bound to the reliability of the total test score.

Caution: Though `glb.algebraic` gives exact lower bounds for exact covariance matrices, the estimates from empirical matrices may be strongly biased upwards for small and medium sample sizes.

`glb.algebraic` is wrapper for a call to function `csdp` of package `Rcsdp` (see its documentation).

If `Cov` is the covariance matrix of subtests/items with known lower bounds, `rel`, to their reliabilities (e. g. Cronbachs α), `LoBounds` can be used to improve the lower bound to reliability by setting `LoBounds <- rel*diag(Cov)`.

Changing `UpBounds` can be used to relax constraints $x_i \leq v_i$ or to fix x_i -values by setting `LoBounds[i] < -z`; `UpBounds[i] <- z`.

Value

<code>glb</code>	The algebraic greatest lower bound
<code>solution</code>	The vector <code>x</code> of the solution of the semidefinite program. These are the elements on the diagonal of <code>C</code> .
<code>status</code>	Status of the solution. See documentation of <code>csdp</code> in package <code>Rcsdp</code> . If status is 2 or greater or equal than 4, no <code>glb</code> and <code>solution</code> is returned. If status is not 0, a warning message is generated.
<code>call</code>	The calling string

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References

- Al-Homidan S (2008). Semidefinite programming for the educational testing problem. *Central European Journal of Operations Research*, 16:239-249.
- Bentler PM (1972) A lower-bound method for the dimension-free measurement of internal consistency. *Soc Sci Res* 1:343-357.

Fletcher R (1981) A nonlinear programming problem in statistics (educational testing). *SIAM J Sci Stat Comput* 2:257-267.

Shapiro A, ten Berge JMF (2000). The asymptotic bias of minimum trace factor analysis, with applications to the greatest lower bound to reliability. *Psychometrika*, 65:413-425.

ten Berge, Socan G (2004). The greatest bound to reliability of a test and the hypothesis of unidimensionality. *Psychometrika*, 69:613-625.

See Also

For an alternative estimate of the greatest lower bound, see [glb.fa](#). For multiple estimates of reliability, see [guttman](#)

Examples

```
Cv<-matrix(c(215, 64, 33, 22,
            64, 97, 57, 25,
            33, 57,103, 36,
            22, 25, 36, 77),ncol=4)

Cv                # covariance matrix of a test with 4 subtests
Cr<-cov2cor(Cv)    # Correlation matrix of tests
if(!require(Rcsdp)) {print("Rcsdp must be installed to find the glb.algebraic")} else {
  glb.algebraic(Cv)    # glb of total score
  glb.algebraic(Cr)    # glb of sum of standardized scores

  w<-c(1,2,2,1)        # glb of weighted total score
  glb.algebraic(diag(w) %*% Cv %*% diag(w))
  alphas <- c(0.8,0,0,0) # Internal consistency of first test is known

  glb.algebraic(Cv,LoBounds=alphas*diag(Cv))

                        # Fix all diagonal elements to 1 but the first:

  lb <- glb.algebraic(Cr,LoBounds=c(0,1,1,1),UpBounds=c(1,1,1,1))
  lb$solution[1]        # should be the same as the squared mult. corr.
  smc(Cr)[1]
}
```

Gleser

Example data from Gleser, Cronbach and Rajaratnam (1965) to show basic principles of generalizability theory.

Description

Gleser, Cronbach and Rajaratnam (1965) discuss the estimation of variance components and their ratios as part of their introduction to generalizability theory. This is a adaptation of their "illustrative data for a completely matched G study" (Table 3). 12 patients are rated on 6 symptoms by two judges. Components of variance are derived from the ANOVA.

Usage

```
data(Gleser)
```

Format

A data frame with 12 observations on the following 12 variables. J item by judge:

J11 a numeric vector
 J12 a numeric vector
 J21 a numeric vector
 J22 a numeric vector
 J31 a numeric vector
 J32 a numeric vector
 J41 a numeric vector
 J42 a numeric vector
 J51 a numeric vector
 J52 a numeric vector
 J61 a numeric vector
 J62 a numeric vector

Details

Generalizability theory is the application of a components of variance approach to the analysis of reliability. Given a G study (generalizability) the components are estimated and then may be used in a D study (Decision). Different ratios are formed as appropriate for the particular D study.

Source

Gleser, G., Cronbach, L., and Rajaratnam, N. (1965). Generalizability of scores influenced by multiple sources of variance. *Psychometrika*, 30(4):395-418. (Table 3, rearranged to show increasing patient severity and increasing item severity).

References

Gleser, G., Cronbach, L., and Rajaratnam, N. (1965). Generalizability of scores influenced by multiple sources of variance. *Psychometrika*, 30(4):395-418.

Examples

```
#Find the MS for each component:
#First, stack the data
data(Gleser)
stack.g <- stack(Gleser)
st.gc.df <- data.frame(stack.g,Persons=rep(letters[1:12],12),
  Items=rep(letters[1:6],each=24),Judges=rep(letters[1:2],each=12))
#now do the ANOVA
anov <- aov(values ~ (Persons*Judges*Items),data=st.gc.df)
summary(anov)
```

Gorsuch	<i>Example data set from Gorsuch (1997) for an example factor extension.</i>
---------	--

Description

Gorsuch (1997) suggests an alternative to the classic Dwyer (1937) factor extension technique. This data set is taken from that article. Useful for comparing `link{fa.extension}` with and without the `correct=TRUE` option.

Usage

```
data(Gorsuch)
```

Details

Gorsuch (1997) suggested an alternative model for factor extension. His method is appropriate for the case of repeated variables. This is handled in `link{fa.extension}` with `correct=FALSE`

Source

Richard L. Gorsuch (1997) New Procedure for Extension Analysis in Exploratory Factor Analysis. Educational and Psychological Measurement, 57, 725-740.

References

Dwyer, Paul S. (1937), The determination of the factor loadings of a given test from the known factor loadings of other tests. Psychometrika, 3, 173-178

Examples

```
data(Gorsuch)

Ro <- Gorsuch[1:6,1:6]
Roe <- Gorsuch[1:6,7:10]
fo <- fa(Ro,2,rotate="none")
fa.extension(Roe,fo,correct=FALSE)
```

Harman	<i>Five data sets from Harman (1967). 9 cognitive variables from Holzinger and 8 emotional variables from Burt</i>
--------	--

Description

Five classic data sets reported by Harman (1967) are 9 psychological (cognitive) variables taken from Holzinger and 8 emotional variables taken from Burt. Two others are socioeconomic and political data sets. Additionally, 8 physical variables. All five of these are used for tests and demonstrations of various factoring algorithms.

Usage

```
data(Harman)
data(Harman.5)
data(Harman.political)
data(Harman.8)
```

Details

- Harman.Holzinger: 9 x 9 correlation matrix of ability tests, N = 696.
- Harman.Burt: a 8 x 8 correlation matrix of "emotional" items. N = 172
- Harman.5: 12 census tracts for 5 socioeconomic data (Harman p 14)
- Harman.political: p 166.
- Harman.8 8 physical measures

Harman.Holzinger. The nine psychological variables from Harman (1967, p 244) are taken from unpublished class notes of K.J. Holzinger with 696 participants. This is a subset of 12 tests with 4 factors. It is yet another nice example of a bifactor solution. Bentler (2007) uses this data set to discuss reliability analysis. The data show a clear bifactor structure and are a nice example of the various estimates of reliability included in the [omega](#) function. Should not be confused with the [Holzinger](#) or [Holzinger.9](#) data sets in [bifactor](#).

Harman.Burt. Eight "emotional" variables are taken from Harman (1967, p 164) who in turn adapted them from Burt (1939). They are said be from 172 normal children aged nine to twelve. As pointed out by Harman, this correlation matrix is singular and has squared multiple correlations > 1. Because of this problem, it is a nice test case for various factoring algorithms. (For instance, omega will issue warning messages for fm="minres" or fm="pa" but will fail for fm="ml".)

The Eight Physical Variables problem is taken from Harman (1976) and represents the correlations between eight physical variables for 305 girls. The two correlated clusters represent four measures of "lankiness" and then four measures of "stockiness". The original data were selected from 17 variables reported in an unpublished dissertation by Mullen (1939).

Variable 6 ("Bitrochanteric diamter") is the distance between the outer points of the hips.

The row names match the original Harman paper, the column names have been abbreviated.

The [fa](#) solution for principal axes (fm="pa") matches the reported minres solution, as does the fm="minres".

For those interested in teaching examples using various body measurements, see the body data set in the `gclus` package.

The Burt data set probably has a typo in the original correlation matrix. Changing the Sorrow-Tenderness correlation from .87 to .81 makes the correlation positive definite.

As pointed out by Jan DeLeeuw, the Burt data set is a subset of 8 variables from the original 11 reported by Burt in 1915. That matrix has the same problem. See [burt](#).

Other example data sets that are useful demonstrations of factor analysis are the seven bifactor examples in [Bechtoldt](#) and the 24 ability measures in [Harman74.cor](#)

There are several other Harman examples in the `psych` package (i.e., [Harman.8](#)) as well as in the `dataseta` and `GPArotation` packages. The Harman 24 mental tests problem is in the basic datasets package at [Harman74.cor](#).

Other Harman data sets are 5 socioeconomic variables for 12 census tracts [Harman.5](#) used by John Loehlin as an example for EFA. Another one of the many Harman (1967) data sets is [Harman.political](#). This contains 8 political variables taken over 147 election areas. The principal factor method with SMCs as communalities match those of table 8.18. The data are used by Dziubian and Shirkey as an example of the Kaiser-Meyer-Olkin test of factor adequacy.

Source

Harman (1967 p 164 and p 244.)

H. Harman and W.Jones. (1966) Factor analysis by minimizing residuals (minres). *Psychometrika*, 31(3):351-368.

References

Harman, Harry Horace (1967), *Modern factor analysis*. Chicago, University of Chicago Press.

P.Bentler. Covariance structure models for maximal reliability of unit-weighted composites. In *Handbook of latent variable and related models*, pages 1–17. North Holland, 2007.

Burt, C.General and Specific Factors underlying the Primary Emotions. Reports of the British Association for the Advancement of Science, 85th meeting, held in Manchester, September 7-11, 1915.

London, John Murray, 1916, p. 694-696 (retrieved from the web at <https://www.biodiversitylibrary.org/item/95822#790>)

See Also

See also the original [burt](#) data set, the [Harman.5](#) and [Harman.political](#) data sets.

Examples

```
data(Harman)
cor.plot(Harman.Holzinger)
cor.plot(Harman.Burt)
smc(Harman.Burt) #note how this produces impossible results
f2 <- fa(Harman.8,2, rotate="none") #minres matches Harman and Jones
```

harmonic.mean	<i>Find the harmonic mean of a vector, matrix, or columns of a data.frame</i>
---------------	---

Description

The harmonic mean is merely the reciprocal of the arithmetic mean of the reciprocals.

Usage

```
harmonic.mean(x, na.rm=TRUE, zero=TRUE)
```

Arguments

x	a vector, matrix, or data.frame
na.rm	na.rm=TRUE remove NA values before processing
zero	If TRUE, then if there are any zeros, return 0, else, return the harmonic mean of the non-zero elements

Details

Included as an example for teaching about functions. As well as for a discussion of how to estimate central tendencies. Also used in [statsBy](#) to weight by the harmonic mean.

Values of 0 can be included (in which case the harmonic.mean = 0) or converted to NA according to the zero option.

Added the zero option, March, 2017.

Value

The harmonic mean(s)

Note

Included as a simple demonstration of how to write a function

Examples

```
x <- seq(1,5)
x2 <- x^2
x2[2] <- NA
y <- x - 1
X <- data.frame(x,x2,y)
harmonic.mean(x)
harmonic.mean(x2)
harmonic.mean(X)
harmonic.mean(X, na.rm=FALSE)
harmonic.mean(X, zero=FALSE)
```

headTail	<i>Combine calls to head and tail</i>
----------	---------------------------------------

Description

A quick way to show the first and last n lines of a data.frame, matrix, or a text object. Just a pretty call to [head](#) and [tail](#) or [View](#)

Usage

```
headTail(x, top=4,bottom=4,from=1,to=NULL, digits=2, hlength = 4, tlength =4,
ellipsis=TRUE)
headtail(x,hlength=4,tlength=4,digits=2,ellipsis=TRUE,from=1,to=NULL)
topBottom(x, top=4,bottom=4,from=1,to=NULL, digits=2, hlength = 4, tlength = 4)
quickView(x,top=8,bottom=8,from=1,to=NULL)
```

Arguments

x	A matrix or data frame or free text
top	The number of lines at the beginning to show
bottom	The number of lines at the end to show
digits	Round off the data to digits
ellipsis	Separate the head and tail with dots (ellipsis)
from	The first column to show (defaults to 1)
to	The last column to show (defaults to the number of columns)
hlength	The number of lines at the beginning to show (an alias for top)
tlength	The number of lines at the end to show (an alias for bottom)

Value

The first top and last bottom lines of a matrix or data frame with an ellipsis in between. If the input is neither a matrix nor data frame, the output will be the first top and last bottom lines.

For each line, just columns starting at from and going to to will be displayed. Bt default, from = 1 and to = the last column.

topBottom is just a call to headTail with ellipsis = FALSE and returning a matrix output.

quickView is a call to [View](#) which opens a viewing window which is scrollable (if needed because the number of lines listed is more than a screen's worth). View (and therefore quickView) is slower than [headTail](#) or [topBottom](#).

See Also

[head](#) and [tail](#)

Examples

```
headTail(iqitems,4,8,to=6) #the first 4 and last 6 items from 1 to 6
topBottom(ability,from =2, to = 6) #the first and last 4 items from 2 to 6
headTail(bfi,top=4, bottom=4,from =6, to=10) #the first and last 4 from 6 to 10
#not shown
#quickView(ability,hlength=10,tlength=10) #this loads a spreadsheet like table
```

heights

A data.frame of the Galton (1888) height and cubit data set.

Description

Francis Galton introduced the 'co-relation' in 1888 with a paper discussing how to measure the relationship between two variables. His primary example was the relationship between height and forearm length. The data table ([cubits](#)) is taken from Galton (1888). Unfortunately, there seem to be some errors in the original data table in that the marginal totals do not match the table.

The data frame, [heights](#), is converted from this table using [table2df](#).

Usage

```
data(heights)
```

Format

A data frame with 348 observations on the following 2 variables.

height Height in inches

cubit Forearm length in inches

Details

Sir Francis Galton (1888) published the first demonstration of the correlation coefficient. The regression (or reversion to mediocrity) of the height to the length of the left forearm (a cubit) was found to .8. The original table [cubits](#) is taken from Galton (1888). There seem to be some errors in the table as published in that the row sums do not agree with the actual row sums. These data are used to create a matrix using [table2matrix](#) for demonstrations of analysis and displays of the data.

Source

Galton (1888)

References

Galton, Francis (1888) Co-relations and their measurement. Proceedings of the Royal Society. London Series,45,135-145,

See Also

[table2matrix](#), [table2df](#), [cubits](#), [ellipses](#), [galton](#)

Examples

```
data(heights)
ellipses(heights,n=1,main="Galton's co-relation data set")
```

ICC	<i>Intraclass Correlations (ICC1, ICC2, ICC3 from Shrout and Fleiss)</i>
-----	--

Description

The Intraclass correlation is used as a measure of association when studying the reliability of raters. Shrout and Fleiss (1979) outline 6 different estimates, that depend upon the particular experimental design. All are implemented and given confidence limits. Uses either aov or lmer depending upon options. lmer allows for missing values.

Usage

```
ICC(x,missing=TRUE,alpha=.05,lmer=TRUE,check.keys=FALSE)
```

Arguments

x	a matrix or dataframe of ratings
missing	if TRUE, remove missing data – work on complete cases only (aov only)
alpha	The alpha level for significance for finding the confidence intervals
lmer	Should we use the lmer function from lme4? This handles missing data and gives variance components as well. TRUE by default.
check.keys	If TRUE reverse those items that do not correlate with total score. This is not done by default.

Details

Shrout and Fleiss (1979) consider six cases of reliability of ratings done by k raters on n targets.

ICC1: Each target is rated by a different judge and the judges are selected at random. (This is a one-way ANOVA fixed effects model and is found by $(MSB - MSW)/(MSB + (nr-1)*MSW)$)

ICC2: A random sample of k judges rate each target. The measure is one of absolute agreement in the ratings. Found as $(MSB - MSE)/(MSB + (nr-1)*MSE + nr*(MSJ-MSE)/nc)$

ICC3: A fixed set of k judges rate each target. There is no generalization to a larger population of judges. $(MSB - MSE)/(MSB + (nr-1)*MSE)$

Then, for each of these cases, is reliability to be estimated for a single rating or for the average of k ratings? (The 1 rating case is equivalent to the average intercorrelation, the k rating case to the Spearman Brown adjusted reliability.)

ICC1 is sensitive to differences in means between raters and is a measure of absolute agreement.

ICC2 and ICC3 remove mean differences between judges, but are sensitive to interactions of raters by judges. The difference between ICC2 and ICC3 is whether raters are seen as fixed or random effects.

ICC1k, ICC2k, ICC3K reflect the means of k raters.

The intraclass correlation is used if raters are all of the same “class”. That is, there is no logical way of distinguishing them. Examples include correlations between pairs of twins, correlations between raters. If the variables are logically distinguishable (e.g., different items on a test), then the more typical coefficient is based upon the inter-class correlation (e.g., a Pearson r) and a statistic such as [alpha](#) or [omega](#) might be used. [alpha](#) and ICC3k are identical.

If using the lmer option, then missing data are allowed. In addition the lme object returns the variance decomposition. (This is similar to [testRetest](#) which works on the items from two occasions.

The check.keys option by default reverses items that are negatively correlated with total score. A message is issued.

Value

results	A matrix of 6 rows and 8 columns, including the ICCs, F test, p values, and confidence limits
summary	The anova summary table or the lmer summary table
stats	The anova statistics (converted from lmer if using lmer)
MSW	Mean Square Within based upon the anova
lme	The variance decomposition if using the lmer option

Note

The results for the Lower and Upper Bounds for ICC(2,k) do not match those of SPSS 9 or 10, but do match the definitions of Shrout and Fleiss. SPSS seems to have been using the formula in McGraw and Wong, but not the errata on p 390. They seem to have fixed it in more recent releases (15).

Starting with psych 1.4.2, the confidence intervals are based upon (1-alpha)% at both tails of the confidence interval. This is in agreement with Shrout and Fleiss. Prior to 1.4.2 the confidence intervals were (1-alpha/2)%.

Author(s)

William Revelle

References

- Shrout, Patrick E. and Fleiss, Joseph L. Intraclass correlations: uses in assessing rater reliability. Psychological Bulletin, 1979, 86, 420-428.
- McGraw, Kenneth O. and Wong, S. P. (1996), Forming inferences about some intraclass correlation coefficients. Psychological Methods, 1, 30-46. + errata on page 390.
- Revelle, W. (in prep) An introduction to psychometric theory with applications in R. Springer. (working draft available at <https://personality-project.org/r/book/>)

Examples

```
sf <- matrix(c(
  9,  2,  5,  8,
  6,  1,  3,  2,
  8,  4,  6,  8,
  7,  1,  2,  6,
  10, 5,  6,  9,
  6,  2,  4,  7),ncol=4,byrow=TRUE)
colnames(sf) <- paste("J",1:4,sep="")
rownames(sf) <- paste("S",1:6,sep="")
sf #example from Shrout and Fleiss (1979)
ICC(sf,lmer=FALSE) #just use the aov procedure

data(sai)
sai.xray <- subset(sai,(sai$study=="XRAY") & (sai$time==1))
xray.icc <- ICC(sai.xray[-c(1:3)],lmer=TRUE,check.keys=TRUE)
xray.icc
xray.icc$lme #show the variance components as well
```

iclust

iclust: Item Cluster Analysis – Hierarchical cluster analysis using psychometric principles

Description

A common data reduction technique is to cluster cases (subjects). Less common, but particularly useful in psychological research, is to cluster items (variables). This may be thought of as an alternative to factor analysis, based upon a much simpler model. The cluster model is that the correlations between variables reflect that each item loads on at most one cluster, and that items that load on those clusters correlate as a function of their respective loadings on that cluster and items that define different clusters correlate as a function of their respective cluster loadings and the intercluster correlations. Essentially, the cluster model is a Very Simple Structure factor model of complexity one (see [VSS](#)).

This function applies the iclust algorithm to hierarchically cluster items to form composite scales. Clusters are combined if coefficients alpha and beta will increase in the new cluster.

Alpha, the mean split half correlation, and beta, the worst split half correlation, are estimates of the reliability and general factor saturation of the test. (See also the [omega](#) function to estimate McDonald's coefficients ω_h and ω_t)

Usage

```
iclust(r.mat, nclusters=0, alpha=3, beta=1, beta.size=4, alpha.size=3,
  correct=TRUE,correct.cluster=TRUE, reverse=TRUE, beta.min=.5, output=1,
  digits=2,labels=NULL,cut=0, n.iterations =0, title="ICLUST", plot=TRUE,
  weighted=TRUE,cor.gen=TRUE,SMC=TRUE,purify=TRUE,diagonal=FALSE)
```

```
ICLUST(r.mat, nclusters=0, alpha=3, beta=1, beta.size=4, alpha.size=3,
```

```
correct=TRUE,correct.cluster=TRUE, reverse=TRUE, beta.min=.5, output=1,
digits=2,labels=NULL,cut=0,n.iterations = 0,title="ICLUST",plot=TRUE,
weighted=TRUE,cor.gen=TRUE,SMC=TRUE,purify=TRUE,diagonal=FALSE)
```

```
#iclust(r.mat)      #use all defaults
#iclust(r.mat,nclusters =3)  #use all defaults and if possible stop at 3 clusters
#ICLUST(r.mat, output =3)    #long output shows clustering history
#ICLUST(r.mat, n.iterations =3) #clean up solution by item reassignment
```

Arguments

<code>r.mat</code>	A correlation matrix or data matrix/data.frame. (If <code>r.mat</code> is not square i.e, a correlation matrix, the data are correlated using pairwise deletion for Pearson correlations.
<code>nclusters</code>	Extract clusters until <code>nclusters</code> remain (default will extract until the other criteria are met or 1 cluster, whichever happens first). See the discussion below for alternative techniques for specifying the number of clusters.
<code>alpha</code>	Apply the increase in alpha criterion (0) never or for (1) the smaller, 2) the average, or 3) the greater of the separate alphas. (default = 3)
<code>beta</code>	Apply the increase in beta criterion (0) never or for (1) the smaller, 2) the average, or 3) the greater of the separate betas. (default = 1)
<code>beta.size</code>	Apply the beta criterion after clusters are of <code>beta.size</code> (default = 4)
<code>alpha.size</code>	Apply the alpha criterion after clusters are of size <code>alpha.size</code> (default = 3)
<code>correct</code>	Correct correlations for reliability (default = TRUE)
<code>correct.cluster</code>	Correct cluster -sub cluster correlations for reliability of the sub cluster , default is TRUE))
<code>reverse</code>	Reverse negative keyed items (default = TRUE)
<code>beta.min</code>	Stop clustering if the beta is not greater than <code>beta.min</code> (default = .5)
<code>output</code>	1) short, 2) medium, 3) long output (default = 1)
<code>labels</code>	vector of item content or labels. If NULL, then the colnames are used. If FALSE, then labels are V1 .. Vn
<code>cut</code>	sort cluster loadings > absolute(cut) (default = 0)
<code>n.iterations</code>	iterate the solution <code>n.iterations</code> times to "purify" the clusters (default = 0)
<code>digits</code>	Precision of digits of output (default = 2)
<code>title</code>	Title for this run
<code>plot</code>	Should ICLUST.rgraph be called automatically for plotting (requires Rgraphviz default=TRUE)
<code>weighted</code>	Weight the intercluster correlation by the size of the two clusters (TRUE) or do not weight them (FALSE)
<code>cor.gen</code>	When correlating clusters with subclusters, base the correlations on the general factor (default) or general + group (<code>cor.gen=FALSE</code>)

SMC	When estimating cluster-item correlations, use the smcs as the estimate of an item communality (SMC=TRUE) or use the maximum correlation (SMC=FALSE).
purify	Should clusters be defined as the original groupings (purify = FALSE) or by the items with the highest loadings on those original clusters? (purify = TRUE)
diagonal	Should the diagonal be included in the fit statistics. The default is not to include it. Prior to 1.2.8, the diagonal was included.

Details

Extensive documentation and justification of the algorithm is available in the original MBR 1979 <https://personality-project.org/revelle/publications/iclust.pdf> paper. Further discussion of the algorithm and sample output is available on the personality-project.org web page: <https://personality-project.org/r/r.ICLUST.html>

The results are best visualized using [ICLUST.graph](#), the results of which can be saved as a dot file for the Graphviz program. <https://www.graphviz.org/>. The [iclust.diagram](#) is called automatically to produce cluster diagrams. The resulting diagram is not quite as pretty as what can be achieved in dot code but is quite adequate if you don't want to use an external graphics program. With the installation of Rgraphviz, ICLUST can also provide cluster graphs.

A common problem in the social sciences is to construct scales or composites of items to measure constructs of theoretical interest and practical importance. This process frequently involves administering a battery of items from which those that meet certain criteria are selected. These criteria might be rational, empirical, or factorial. A similar problem is to analyze the adequacy of scales that already have been formed and to decide whether the putative constructs are measured properly. Both of these problems have been discussed in numerous texts, as well as in myriad articles. Proponents of various methods have argued for the importance of face validity, discriminant validity, construct validity, factorial homogeneity, and theoretical importance.

Revelle (1979) proposed that hierarchical cluster analysis could be used to estimate a new coefficient (beta) that was an estimate of the general factor saturation of a test. More recently, Zinbarg, Revelle, Yovel and Li (2005) compared McDonald's Omega to Chronbach's alpha and Revelle's beta. They conclude that ω_h hierarchical is the best estimate. An algorithm for estimating [omega](#) is available as part of this package.

Revelle and Zinbarg (2009) discuss alpha, beta, and omega, as well as other estimates of reliability.

The original ICLUST program was written in FORTRAN to run on CDC and IBM mainframes and was then modified to run in PC-DOS. The R version of iclust is a completely new version written for the psych package. Please email me if you want help with this version of iclust or if you desire more features.

A requested feature (not yet available) is to specify certain items as forming a cluster. That is, to do confirmatory cluster analysis.

The program currently has three primary functions: cluster, loadings, and graphics.

In June, 2009, the option of weighted versus unweighted beta was introduced. Unweighted beta calculates beta based upon the correlation between two clusters, corrected for test length using the Spearman-Brown prophecy formula, while weighted beta finds the average interitem correlation between the items within two clusters and then finds beta from this. That is, for two clusters A and B of size N and M with between average correlation r_b , weighted beta is $(N+M)^2 r_b / (V_a + V_b + 2C_{ab})$. Raw (unweighted) beta is $2r_b / (1+r_b)$ where $r_b = C_{ab} / \sqrt{V_a V_b}$. Weighted beta seems a

more appropriate estimate and is now the default. Unweighted beta is still available for consistency with prior versions.

Also modified in June, 2009 was the way of correcting for item overlap when calculating the cluster-subcluster correlations for the graphic output. This does not affect the final cluster solution, but does produce slightly different path values. In addition, there are two ways to solve for the cluster-subcluster correlation.

Given the covariance between two clusters, Cab with average $rab = Cab/(N*M)$, and cluster variances Va and Vb with $Va = N + N*(N-1)*ra$ then the correlation of cluster A with the combined cluster AB is either

a) $((N^2)ra + Cab)/\sqrt{Vab*Va}$ (option `cor.gen=TRUE`) or b) $(Va - N + Nra + Cab)/\sqrt{Vab*Va}$ (option `cor.gen=FALSE`)

The default is to use `cor.gen=TRUE`.

Although *iclust* will give what it thinks is the best solution in terms of the number of clusters to extract, the user will sometimes disagree. To get more clusters than the default solution, just set the `nclusters` parameter to the number desired. However, to get fewer than meet the alpha and beta criteria, it is sometimes necessary to set `alpha=0` and `beta=0` and then set the `nclusters` to the desired number.

Clustering 24 tests of mental ability

A sample output using the 24 variable problem by Harman can be represented both graphically and in terms of the cluster order. The default is to produce graphics using the `diagram` functions. An alternative is to use the *Rgraphviz* package (from BioConductor). Because this package is sometimes hard to install, there is an alternative option (`ICLUST.graph` to write dot language instructions for subsequent processing. This will create a graphic instructions suitable for any viewing program that uses the dot language. `ICLUST.rgraph` produces the dot code for Graphviz. Somewhat lower resolution graphs with fewer options are available in the `ICLUST.rgraph` function which requires *Rgraphviz*. Dot code can be viewed directly in Graphviz or can be tweaked using commercial software packages (e.g., OmniGraffle)

Note that for the Harman 24 variable problem, with the default parameters, the data form one large cluster. (This is consistent with the Very Simple Structure (`VSS`) output as well, which shows a clear one factor solution for complexity 1 data.)

An alternative solution is to ask for a somewhat more stringent set of criteria and require an increase in the size of beta for all clusters greater than 3 variables. This produces a 4 cluster solution.

It is also possible to use the original parameter settings, but ask for a 4 cluster solution.

At least for the Harman 24 mental ability measures, it is interesting to compare the cluster pattern matrix with the oblique rotation solution from a factor analysis. The factor congruence of a four factor oblique pattern solution with the four cluster solution is $> .99$ for three of the four clusters and $> .97$ for the fourth cluster. The cluster pattern matrix (returned as an invisible object in the output)

In September, 2012, the fit statistics (pattern fit and cluster fit) were slightly modified to (by default) not consider the diagonal (`diagonal=FALSE`). Until then, the diagonal was included in the cluster fit statistics. The pattern fit is analogous to factor analysis and is based upon the model $= P \times \text{Structure}$ where Structure is $\text{Pattern} * \Phi$. Then $R^* = R - \text{model}$ and fit is the ratio of $\text{sum}(r^{*2})/\text{sum}(r^2)$ for the off diagonal elements.

Value

title	Name of this analysis
results	<p>A list containing the step by step cluster history, including which pair was grouped, what were the alpha and betas of the two groups and of the combined group.</p> <p>Note that the alpha values are “standardized alphas” based upon the correlation matrix, rather than the raw alphas that will come from scoreItems</p> <p>The print.psych and summary.psych functions will print out just the most important results.</p>
corrected	The raw and corrected for alpha reliability cluster intercorrelations.
clusters	a matrix of -1,0, and 1 values to define cluster membership.
purified	<p>A list of the cluster definitions and cluster loadings of the purified solution. These are sorted by importance (the eigenvalues of the clusters). The cluster membership from the original (O) and purified (P) clusters are indicated along with the cluster structure matrix. These item loadings are the same as those found by the scoreItems function and are found by correcting the item-cluster correlation for item overlap by summing the item-cluster covariances with all except that item and then adding in the smc for that item. These resulting correlations are then corrected for scale reliability.</p> <p>To show just the most salient items, use the cutoff option in print.psych</p>
cluster.fit, structure.fit, pattern.fit	<p>There are a number of ways to evaluate how well any factor or cluster matrix reproduces the original matrix. Cluster fit considers how well the clusters fit if only correlations with clusters are considered. Structure fit evaluates $R = CC'$ while pattern fit evaluate $R = C \text{ inverse } (\phi) C'$ where C is the cluster loading matrix, and phi is the intercluster correlation matrix.</p>
pattern	The pattern matrix loadings. Pattern is just C inverse (Phi). The pattern matrix is conceptually equivalent to that of a factor analysis, in that the pattern coefficients are b weights of the cluster to the variables, while the normal cluster loadings are correlations of the items with the cluster. The four cluster and four factor pattern matrices for the Harman problem are very similar.

Note

iclust draws graphical displays with or without using Rgraphviz. Because of difficulties installing Rgraphviz on many systems, the default is not even try using it. With the introduction of the [diagram](#) functions, iclust now draws using iclust.diagram which is not as pretty as using Rgraphviz, but more stable. However, Rgraphviz can be used by using [ICLUST.rgraph](#) to produce slightly better graphics. It is also possible to export dot code in the dot language for further massaging of the graphic. This may be done using [ICLUST.graph](#). This last option is probably preferred for nice graphics which can be massaged in any dot code program (e.g., graphviz (<https://graphviz.org>) or a commercial program such as OmniGraffle.

To view the cluster structure more closely, it is possible to save the graphic output as a pdf and then magnify this using a pdf viewer. This is useful when clustering a large number of variables.

In order to sort the clusters by cluster loadings, use [iclust.sort](#).

By default, the correlations used for the similarity matrix are Pearson correlations. It is of course possible to [tetrachoric](#) or [polychoric](#) to form the correlation matrix for later analysis.

Author(s)

William Revelle

References

Revelle, W. Hierarchical Cluster Analysis and the Internal Structure of Tests. *Multivariate Behavioral Research*, 1979, 14, 57-74.

Revelle, W. and Zinbarg, R. E. (2009) Coefficients alpha, beta, omega and the glb: comments on Sijtsma. *Psychometrika*, 2009.

<https://personality-project.org/revelle/publications/iclust.pdf>

See also more extensive documentation at <https://personality-project.org/r/r.ICLUST.html> and

Revelle, W. (in prep) An introduction to psychometric theory with applications in R. To be published by Springer. (working draft available at <https://personality-project.org/r/book/>

See Also

[iclust.sort](#), [ICLUST.graph](#), [ICLUST.cluster](#), [cluster.fit](#) , [VSS](#), [omega](#)

Examples

```
test.data <- Harman74.cor$cov
ic.out <- iclust(test.data,title="ICLUST of the Harman data")
summary(ic.out)

#use all defaults and stop at 4 clusters
ic.out4 <- iclust(test.data,nclusters =4,title="Force 4 clusters")
summary(ic.out4)
ic.out1 <- iclust(test.data,beta=3,beta.size=3) #use more stringent criteria
ic.out #more complete output
plot(ic.out4) #this shows the spatial representation
#use a dot graphics viewer on the out.file
dot.graph <- ICLUST.graph(ic.out,out.file="test.ICLUST.graph.dot")
#show the equivalent of a factor solution
fa.diagram(ic.out4$pattern,Phi=ic.out4$Phi,main="Pattern taken from iclust")
```

ICLUST.cluster

Function to form hierarchical cluster analysis of items

Description

The guts of the [ICLUST](#) algorithm. Called by [ICLUST](#) See [ICLUST](#) for description.

Usage

```
ICLUST.cluster(r.mat, ICLUST.options, smc.items)
```

Arguments

<code>r.mat</code>	A correlation matrix
<code>ICLUST.options</code>	A list of options (see ICLUST)
<code>smc.items</code>	passed from the main program to speed up processing

Details

See [ICLUST](#)

Value

A list of cluster statistics, described more fully in [ICLUST](#)

<code>comp1</code>	Description of 'comp1'
<code>comp2</code>	Description of 'comp2'
...	

Note

Although the main code for ICLUST is here in ICLUST.cluster, the more extensive documentation is for [ICLUST](#).

Author(s)

William Revelle

References

Revelle, W. 1979, Hierarchical Cluster Analysis and the Internal Structure of Tests. *Multivariate Behavioral Research*, 14, 57-74. <https://personality-project.org/revelle/publications/iclust.pdf>
See also more extensive documentation at <https://personality-project.org/r/r.ICLUST.html>

See Also

[ICLUST.graph](#), [ICLUST](#), [cluster.fit](#), [VSS](#), [omega](#)

iclust.diagram

*Draw an ICLUST hierarchical cluster structure diagram***Description**

Given a cluster structure determined by [ICLUST](#), create a graphic structural diagram using graphic functions in the psych package To create dot code to describe the [ICLUST](#) output with more precision, use [ICLUST.graph](#). If Rgraphviz has been successfully installed, the alternative is to use [ICLUST.rgraph](#).

Usage

```
iclust.diagram(ic, labels = NULL, short = FALSE, digits = 2, cex = NULL, min.size = NULL,
  e.size = 1, colors = c("black", "blue"),
  main = "ICLUST diagram", cluster.names = NULL, marg = c(.5, .5, 1.5, .5))
```

Arguments

ic	Output from ICLUST
labels	labels for variables (if not specified as rownames in the ICLUST output)
short	if short=TRUE, variable names are replaced with Vn
digits	Round the path coefficients to digits accuracy
cex	The standard graphic control parameter for font size modifications. This can be used to make the labels bigger or smaller than the default values.
min.size	Don't provide statistics for clusters less than min.size
e.size	size of the ellipses with the cluster statistics.
colors	postive and negative
main	The main graphic title
cluster.names	Normally, clusters are named sequentially C1 ... Cn. If cluster.names are specified, then these values will be used instead.
marg	Sets the margins to be narrower than the default values. Resets them upon return

Details

iclust.diagram provides most of the power of [ICLUST.rgraph](#) without the difficulties involved in installing Rgraphviz. It is called automatically from ICLUST.

Following a request by Michael Kubovy, cluster.names may be specified to replace the normal C1 ... Cn names.

If access to a dot language graphics program is available, it is probably better to use the iclust.graph function to get dot output for offline editing.

Value

Graphical output summarizing the hierarchical cluster structure. The graph is drawn using the diagram functions (e.g., [dia.curve](#), [dia.arrow](#), [dia.rect](#), [dia.ellipse](#)) created as a work around to Rgraphviz.

Note

Suggestions for improving the graphic output are welcome.

Author(s)

William Revelle

References

Revelle, W. Hierarchical Cluster Analysis and the Internal Structure of Tests. *Multivariate Behavioral Research*, 1979, 14, 57-74.

See Also

[ICLUST](#)

Examples

```
v9 <- sim.hierarchical()
v9c <- ICLUST(v9)
test.data <- Harman74.cor$cov
ic.out <- ICLUST(test.data)
#now show how to relabel clusters
ic.bfi <- iclust(bfi[1:25],beta=3) #find the clusters
cluster.names <- rownames(ic.bfi$results) #get the old names
#change the names to the desired ones
cluster.names[c(16,19,18,15,20)] <- c("Neuroticism","Extra-Open","Agreeableness",
  "Conscientiousness","Open")
#now show the new names
iclust.diagram(ic.bfi,cluster.names=cluster.names,min.size=4,e.size=1.75)
```

ICLUST.graph

create control code for ICLUST graphical output

Description

Given a cluster structure determined by [ICLUST](#), create dot code to describe the [ICLUST](#) output. To use the dot code, use either <https://www.graphviz.org/> Graphviz or a commercial viewer (e.g., OmniGraffle). This function parallels [ICLUST.rgraph](#) which uses Rgraphviz.

Usage

```
ICLUST.graph(ic.results, out.file,min.size=1, short = FALSE,labels=NULL,
size = c(8, 6), node.font = c("Helvetica", 14), edge.font = c("Helvetica", 12),
rank.direction=c("RL","TB","LR","BT"), digits = 2, title = "ICLUST", ...)
```

Arguments

<code>ic.results</code>	output list from ICLUST
<code>out.file</code>	name of output file (defaults to console)
<code>min.size</code>	draw a smaller node (without all the information) for clusters < min.size – useful for large problems
<code>short</code>	if short==TRUE, don't use variable names
<code>labels</code>	vector of text labels (contents) for the variables
<code>size</code>	size of output
<code>node.font</code>	Font to use for nodes in the graph
<code>edge.font</code>	Font to use for the labels of the arrows (edges)
<code>rank.direction</code>	LR or RL
<code>digits</code>	number of digits to show
<code>title</code>	any title
<code>...</code>	other options to pass

Details

Will create (or overwrite) an output file and print out the dot code to show a cluster structure. This dot file may be imported directly into a dot viewer (e.g., <https://www.graphviz.org/>). The "dot" language is a powerful graphic description language that is particularly appropriate for viewing cluster output. Commercial graphics programs (e.g., OmniGraffle) can also read (and clean up) dot files.

ICLUST.graph takes the output from [ICLUST](#) results and processes it to provide a pretty picture of the results. Original variables shown as rectangles and ordered on the left hand side (if rank direction is RL) of the graph. Clusters are drawn as ellipses and include the alpha, beta, and size of the cluster. Edges show the cluster intercorrelations.

It is possible to trim the output to not show all cluster information. Clusters < min.size are shown as small ovals without alpha, beta, and size information.

Although it would be nice to process the dot code directly in R, the Rgraphviz package is difficult to use on all platforms and thus the dot code is written directly.

Value

Output is a set of dot commands written either to console or to the output file. These commands may then be used as input to any "dot" viewer, e.g., Graphviz.

Author(s)

<revelle@northwestern.edu >
<https://personality-project.org/revelle.html>

References

ICLUST: <https://personality-project.org/r/r.ICLUST.html>

See Also

[VSS.plot](#), [ICLUST](#)

Examples

```
## Not run:
test.data <- Harman74.cor$cov
ic.out <- ICLUST(test.data)
out.file <- file.choose(new=TRUE) #create a new file to write the plot commands to
ICLUST.graph(ic.out,out.file)
now go to graphviz (outside of R) and open the out.file you created
print(ic.out,digits=2)
```

```
## End(Not run)
```

```
#test.data <- Harman74.cor$cov
#my.iclust <- ICLUST(test.data)
#ICLUST.graph(my.iclust)
#
#
#digraph ICLUST {
#  rankdir=RL;
#  size="8,8";
#  node [fontname="Helvetica" fontsize=14 shape=box, width=2];
#  edge [fontname="Helvetica" fontsize=12];
#  label = "ICLUST";
#  fontsize=20;
#V1 [label = VisualPerception];
#V2 [label = Cubes];
#V3 [label = PaperFormBoard];
#V4 [label = Flags];
#V5 [label = GeneralInformation];
#V6 [label = ParagraphComprehension];
#V7 [label = SentenceCompletion];
#V8 [label = WordClassification];
#V9 [label = WordMeaning];
#V10 [label = Addition];
#V11 [label = Code];
#V12 [label = CountingDots];
#V13 [label = StraightCurvedCapitals];
#V14 [label = WordRecognition];
#V15 [label = NumberRecognition];
#V16 [label = FigureRecognition];
#V17 [label = ObjectNumber];
#V18 [label = NumberFigure];
#V19 [label = FigureWord];
#V20 [label = Deduction];
```

```

#V21 [label = NumericalPuzzles];
#V22 [label = ProblemReasoning];
#V23 [label = SeriesCompletion];
#V24 [label = ArithmeticProblems];
#node [shape=ellipse, width = "1"];
#C1-> V9 [ label = 0.78 ];
#C1-> V5 [ label = 0.78 ];
#C2-> V12 [ label = 0.66 ];
#C2-> V10 [ label = 0.66 ];
#C3-> V18 [ label = 0.53 ];
#C3-> V17 [ label = 0.53 ];
#C4-> V23 [ label = 0.59 ];
#C4-> V20 [ label = 0.59 ];
#C5-> V13 [ label = 0.61 ];
#C5-> V11 [ label = 0.61 ];
#C6-> V7 [ label = 0.78 ];
#C6-> V6 [ label = 0.78 ];
#C7-> V4 [ label = 0.55 ];
#C7-> V1 [ label = 0.55 ];
#C8-> V16 [ label = 0.5 ];
#C8-> V14 [ label = 0.49 ];
#C9-> C1 [ label = 0.86 ];
#C9-> C6 [ label = 0.86 ];
#C10-> C4 [ label = 0.71 ];
#C10-> V22 [ label = 0.62 ];
#C11-> V21 [ label = 0.56 ];
#C11-> V24 [ label = 0.58 ];
#C12-> C10 [ label = 0.76 ];
#C12-> C11 [ label = 0.67 ];
#C13-> C8 [ label = 0.61 ];
#C13-> V15 [ label = 0.49 ];
#C14-> C2 [ label = 0.74 ];
#C14-> C5 [ label = 0.72 ];
#C15-> V3 [ label = 0.48 ];
#C15-> C7 [ label = 0.65 ];
#C16-> V19 [ label = 0.48 ];
#C16-> C3 [ label = 0.64 ];
#C17-> V8 [ label = 0.62 ];
#C17-> C12 [ label = 0.8 ];
#C18-> C17 [ label = 0.82 ];
#C18-> C15 [ label = 0.68 ];
#C19-> C16 [ label = 0.66 ];
#C19-> C13 [ label = 0.65 ];
#C20-> C19 [ label = 0.72 ];
#C20-> C18 [ label = 0.83 ];
#C21-> C20 [ label = 0.87 ];
#C21-> C9 [ label = 0.76 ];
#C22-> 0 [ label = 0 ];
#C22-> 0 [ label = 0 ];
#C23-> 0 [ label = 0 ];
#C23-> 0 [ label = 0 ];
#C1 [label = "C1\n alpha= 0.84\n beta= 0.84\nN= 2" ] ;
#C2 [label = "C2\n alpha= 0.74\n beta= 0.74\nN= 2" ] ;

```

```

#C3 [label = "C3\n alpha= 0.62\n beta= 0.62\nN= 2"] ;
#C4 [label = "C4\n alpha= 0.67\n beta= 0.67\nN= 2"] ;
#C5 [label = "C5\n alpha= 0.7\n beta= 0.7\nN= 2"] ;
#C6 [label = "C6\n alpha= 0.84\n beta= 0.84\nN= 2"] ;
#C7 [label = "C7\n alpha= 0.64\n beta= 0.64\nN= 2"] ;
#C8 [label = "C8\n alpha= 0.58\n beta= 0.58\nN= 2"] ;
#C9 [label = "C9\n alpha= 0.9\n beta= 0.87\nN= 4"] ;
#C10 [label = "C10\n alpha= 0.74\n beta= 0.71\nN= 3"] ;
#C11 [label = "C11\n alpha= 0.62\n beta= 0.62\nN= 2"] ;
#C12 [label = "C12\n alpha= 0.79\n beta= 0.74\nN= 5"] ;
#C13 [label = "C13\n alpha= 0.64\n beta= 0.59\nN= 3"] ;
#C14 [label = "C14\n alpha= 0.79\n beta= 0.74\nN= 4"] ;
#C15 [label = "C15\n alpha= 0.66\n beta= 0.58\nN= 3"] ;
#C16 [label = "C16\n alpha= 0.65\n beta= 0.57\nN= 3"] ;
#C17 [label = "C17\n alpha= 0.81\n beta= 0.71\nN= 6"] ;
#C18 [label = "C18\n alpha= 0.84\n beta= 0.75\nN= 9"] ;
#C19 [label = "C19\n alpha= 0.74\n beta= 0.65\nN= 6"] ;
#C20 [label = "C20\n alpha= 0.87\n beta= 0.74\nN= 15"] ;
#C21 [label = "C21\n alpha= 0.9\n beta= 0.77\nN= 19"] ;
#C22 [label = "C22\n alpha= 0\n beta= 0\nN= 0"] ;
#C23 [label = "C23\n alpha= 0\n beta= 0\nN= 0"] ;
#{ rank=same;
#V1;V2;V3;V4;V5;V6;V7;V8;V9;V10;V11;V12;V13;V14;V15;V16;V17;V18;V19;V20;V21;V22;V23;V24;}}
#
#copy the above output to Graphviz and draw it
#see \url{https://personality-project.org/r/r.ICLUST.html} for an example.

```

ICLUST.rgraph

Draw an ICLUST graph using the Rgraphviz package

Description

Given a cluster structure determined by [ICLUST](#), create a rgraphic directly using Rgraphviz. To create dot code to describe the [ICLUST](#) output with more precision, use [ICLUST.graph](#). As an option, dot code is also generated and saved in a file. To use the dot code, use either <https://www.graphviz.org/> Graphviz or a commercial viewer (e.g., OmniGraffle).

Usage

```

ICLUST.rgraph(ic.results, out.file = NULL, min.size = 1, short = FALSE,
  labels = NULL, size = c(8, 6), node.font = c("Helvetica", 14),
  edge.font = c("Helvetica", 10), rank.direction=c("RL","TB","LR","BT"),
  digits = 2, title = "ICLUST",label.font=2, ...)

```

Arguments

ic.results	output list from ICLUST
out.file	File name to save optional dot code.

<code>min.size</code>	draw a smaller node (without all the information) for clusters < min.size – useful for large problems
<code>short</code>	if <code>short==TRUE</code> , don't use variable names
<code>labels</code>	vector of text labels (contents) for the variables
<code>size</code>	size of output
<code>node.font</code>	Font to use for nodes in the graph
<code>edge.font</code>	Font to use for the labels of the arrows (edges)
<code>rank.direction</code>	LR or TB or RL
<code>digits</code>	number of digits to show
<code>title</code>	any title
<code>label.font</code>	The variable labels can be a different size than the other nodes. This is particularly helpful if the number of variables is large or the labels are long.
<code>...</code>	other options to pass

Details

Will create (or overwrite) an output file and print out the dot code to show a cluster structure. This dot file may be imported directly into a dot viewer (e.g., <https://www.graphviz.org/>). The "dot" language is a powerful graphic description language that is particularly appropriate for viewing cluster output. Commercial graphics programs (e.g., OmniGraffle) can also read (and clean up) dot files.

ICLUST.rgraph takes the output from [ICLUST](#) results and processes it to provide a pretty picture of the results. Original variables shown as rectangles and ordered on the left hand side (if rank direction is RL) of the graph. Clusters are drawn as ellipses and include the alpha, beta, and size of the cluster. Edges show the cluster intercorrelations.

It is possible to trim the output to not show all cluster information. Clusters < min.size are shown as small ovals without alpha, beta, and size information.

Value

Output is a set of dot commands written either to console or to the output file. These commands may then be used as input to any "dot" viewer, e.g., Graphviz.

ICLUST.rgraph is a version of [ICLUST.graph](#) that uses Rgraphviz to draw on the screen as well.

Additional output is drawn to main graphics screen.

Note

Requires Rgraphviz

Author(s)

<revelle@northwestern.edu >
<https://personality-project.org/revelle.html>

References

ICLUST: <https://personality-project.org/r/r.ICLUST.html>

See Also

[VSS.plot](#), [ICLUST](#)

Examples

```
test.data <- Harman74.cor$cov
ic.out <- ICLUST(test.data)  #uses iclust.diagram instead
```

ICLUST.sort	<i>Sort items by absolute size of cluster loadings</i>
-------------	--

Description

Given a cluster analysis or factor analysis loadings matrix, sort the items by the (absolute) size of each column of loadings. Used as part of ICLUST and SAPA analyses. The columns are rearranged by the

Usage

```
ICLUST.sort(ic.load, cut = 0, labels = NULL, keys=FALSE, clustsort=TRUE)
```

Arguments

ic.load	The output from a factor or principal components analysis, or from ICLUST, or a matrix of loadings.
cut	Do not include items in clusters with absolute loadings less than cut
labels	labels for each item.
keys	should cluster keys be returned? Useful if clusters scales are to be scored.
clustsort	TRUE will will sort the clusters by their eigenvalues

Details

When interpreting cluster or factor analysis outputs, is is useful to group the items in terms of which items have their biggest loading on each factor/cluster and then to sort the items by size of the absolute factor loading.

A stable cluster solution will be one in which the output of these cluster definitions does not vary when clusters are formed from the clusters so defined.

With the keys=TRUE option, the resulting cluster keys may be used to score the original data or the correlation matrix to form clusters from the factors.

Value

sorted	A data.frame of item numbers, item contents, and item x factor loadings.
cluster	A matrix of -1, 0, 1s defining each item by the factor/cluster with the row wise largest absolute loading.
...	

Note

Although part of the ICLUST set of programs, this is also more useful for factor or principal components analysis.

Author(s)

William Revelle

References

<https://personality-project.org/r/r.ICLUST.html>

See Also

[ICLUST.graph](#), [ICLUST.cluster](#), [cluster.fit](#) , [VSS](#), [factor2cluster](#)

income	<i>US family income from US census 2008</i>
--------	---

Description

US census data on family income from 2008

Usage

```
data(income)
```

Format

A data frame with 44 observations on the following 4 variables.

value lower boundary of the income group
 count Number of families within that income group
 mean Mean of the category
 prop proportion of families

Details

The distribution of income is a nice example of a log normal distribution. It is also an interesting example of the power of graphics. It is quite clear when graphing the data that income statistics are bunched to the nearest 5K. That is, there is a clear sawtooth pattern in the data.

The all.income set is interpolates intervening values for 100-150K, 150-200K and 200-250K

Source

US Census: Table HINC-06. Income Distribution to \$250,000 or More for Households: 2008

https://www.census.gov/hhes/www/cpstables/032009/hhinc/new06_000.htm

Examples

```
data(income)
with(income[1:40,], plot(mean,prop, main="US family income for 2008",xlab="income",
  ylab="Proportion of families",xlim=c(0,100000)))
with (income[1:40,], points(lowess(mean,prop,f=.3),typ="l"))
describe(income)

with(all.income, plot(mean,prop, main="US family income for 2008",xlab="income",
  ylab="Proportion of families",xlim=c(0,250000)))
with (all.income[1:50,], points(lowess(mean,prop,f=.25),typ="l"))
#curve(100000* dlnorm(x, 10.8, .8), x = c(0,250000),ylab="Proportion")
```

interp.median	<i>Find the interpolated sample median, quartiles, or specific quantiles for a vector, matrix, or data frame</i>
---------------	--

Description

For data with a limited number of response categories (e.g., attitude items), it is useful treat each response category as range with width, w and linearly interpolate the median, quartiles, or any quantile value within the median response.

Usage

```
interp.median(x, w = 1,na.rm=TRUE)
interp.quantiles(x, q = .5, w = 1,na.rm=TRUE)
interp.quartiles(x,w=1,na.rm=TRUE)
interp.boxplot(x,w=1,na.rm=TRUE)
interp.values(x,w=1,na.rm=TRUE)
interp.qplot.by(y,x,w=1,na.rm=TRUE,xlab="group",ylab="dependent",
  ylim=NULL,arrow.len=.05,typ="b",add=FALSE,...)
```

Arguments

x	input vector
q	quantile to estimate ($0 < q < 1$
w	category width
y	input vector for interp.qplot.by
na.rm	should missing values be removed
xlab	x label
ylab	Y label
ylim	limits for the y axis
arrow.len	length of arrow in interp.qplot.by
typ	plot type in interp.qplot.by
add	add the plot or not
...	additional parameters to plotting function

Details

If the total number of responses is N , with median, M , and the number of responses at the median value, $N_m > 1$, and N_b = the number of responses less than the median, then with the assumption that the responses are distributed uniformly within the category, the interpolated median is $M - .5w + w*(N/2 - N_b)/N_m$.

The generalization to 1st, 2nd and 3rd quartiles as well as the general quantiles is straightforward.

A somewhat different generalization allows for graphic presentation of the difference between interpolated and non-interpolated points. This uses the `interp.values` function.

If the input is a matrix or data frame, quantiles are reported for each variable.

Value

im	interpolated median(quantile)
v	interpolated values for all data points

See Also

[median](#)

Examples

```
interp.median(c(1,2,3,3,3)) # compare with median = 3
interp.median(c(1,2,2,5))
interp.quantiles(c(1,2,2,5),.25)
x <- sample(10,100,TRUE)
interp.quantiles(x)
#
x <- c(1,1,2,2,2,3,3,3,3,4,5,1,1,1,2,2,3,3,3,3,4,5,1,1,1,2,2,3,3,3,3,4,2)
y <- c(1,2,3,3,3,3,4,4,4,4,4,1,2,3,3,3,3,4,4,4,4,5,1,5,3,3,3,3,4,4,4,4)
x <- x[order(x)] #sort the data by ascending order to make it clearer
```

```

y <- y[order(y)]
xv <- interp.values(x)
yv <- interp.values(y)
barplot(x,space=0,xlab="ordinal position",ylab="value")
lines(1:length(x)-.5,xv)
points(c(length(x)/4,length(x)/2,3*length(x)/4),interp.quantiles(x))
barplot(y,space=0,xlab="ordinal position",ylab="value")
lines(1:length(y)-.5,yv)
points(c(length(y)/4,length(y)/2,3*length(y)/4),interp.quantiles(y))
data(galton)
interp.median(galton)
interp.qplot.by(galton$child,galton$parent,ylab="child height"
,xlab="Mid parent height")

```

iqitems

16 multiple choice IQ items

Description

16 multiple choice ability items taken from the Synthetic Aperture Personality Assessment (SAPA) web based personality assessment project. The data from 1525 subjects are included here as a demonstration set for scoring multiple choice inventories and doing basic item statistics. For more information on the development of an open source measure of cognitive ability, consult the readings available at the personality-project.org.

Usage

```
data(iqitems)
```

Format

A data frame with 1525 observations on the following 16 variables. The number following the name is the item number from SAPA.

reason.4 Basic reasoning questions

reason.16 Basic reasoning question

reason.17 Basic reasoning question

reason.19 Basic reasoning question

letter.7 In the following alphanumeric series, what letter comes next?

letter.33 In the following alphanumeric series, what letter comes next?

letter.34 In the following alphanumeric series, what letter comes next?

letter.58 In the following alphanumeric series, what letter comes next?

matrix.45 A matrix reasoning task

matrix.46 A matrix reasoning task

matrix.47 A matrix reasoning task
 matrix.55 A matrix reasoning task
 rotate.3 Spatial Rotation of type 1.2
 rotate.4 Spatial Rotation of type 1.2
 rotate.6 Spatial Rotation of type 1.1
 rotate.8 Spatial Rotation of type 2.3

Details

16 items were sampled from 80 items given as part of the SAPA (<https://sapa-project.org>) project (Revelle, Wilt and Rosenthal, 2009; Condon and Revelle, 2014) to develop online measures of ability. These 16 items reflect four lower order factors (verbal reasoning, letter series, matrix reasoning, and spatial rotations). These lower level factors all share a higher level factor ('g'). Similar data are available from the International Cognitive Ability Resource at <https://icar-project.com>.

This data set and the associated data set ([ability](#) based upon scoring these multiple choice items and converting them to correct/incorrect may be used to demonstrate item response functions, [tetrachoric](#) correlations, or [irt.fa](#) as well as [omega](#) estimates of reliability and hierarchical structure.

In addition, the data set is a good example of doing item analysis to examine the empirical response probabilities of each item alternative as a function of the underlying latent trait. When doing this, it appears that two of the matrix reasoning problems do not have monotonically increasing trace lines for the probability correct. At moderately high ability ($\theta = 1$) there is a decrease in the probability correct from $\theta = 0$ and $\theta = 2$.

Source

The example data set is taken from the Synthetic Aperture Personality Assessment personality and ability test at <https://sapa-project.org>. The data were collected with David Condon from 8/08/12 to 8/31/12.

References

- Condon, David and Revelle, William, (2014) The International Cognitive Ability Resource: Development and initial validation of a public-domain measure. *Intelligence*, 43, 52-64.
- Revelle, W., Wilt, J., and Rosenthal, A. (2010) Individual Differences in Cognition: New Methods for examining the Personality-Cognition Link In Gruszka, A. and Matthews, G. and Szymura, B. (Eds.) *Handbook of Individual Differences in Cognition: Attention, Memory and Executive Control*, Springer.
- Revelle, W, Condon, D.M., Wilt, J., French, J.A., Brown, A., and Elleman, L.G. (2016) Web and phone based data collection using planned missing designs. In Fielding, N.G., Lee, R.M. and Blank, G. (Eds). *SAGE Handbook of Online Research Methods* (2nd Ed), Sage Publications.

Examples

```
## Not run:
data(iitems)
iq.keys <- c(4,4,4, 6, 6,3,4,4, 5,2,2,4, 3,2,6,7)
score.multiple.choice(iq.keys,iitems) #this just gives summary statistics
#convert them to true false
iq.scrub <- scrub(iitems,isvalue=0) #first get rid of the zero responses
iq.tf <- score.multiple.choice(iq.keys,iq.scrub,score=FALSE)
#convert to wrong (0) and correct (1) for analysis
describe(iq.tf)
#see the ability data set for these analyses
#now, for some item analysis
#iq.irt <- irt.fa(iq.tf) #do a basic irt
#iq.sc <- score.irt(iq.irt,iq.tf) #find the scores
#op <- par(mfrow=c(4,4))
#irt.responses(iq.sc[,1], iq.tf)
#op <- par(mfrow=c(1,1))

## End(Not run)
```

irt.1p	<i>Item Response Theory estimate of theta (ability) using a Rasch (like) model</i>
--------	--

Description

Item Response Theory models individual responses to items by estimating individual ability (theta) and item difficulty (diff) parameters. This is an early and crude attempt to capture this modeling procedure. A better procedure is to use [irt.fa](#).

Usage

```
irt.person.rasch(diff, items)
irt.0p(items)
irt.1p(delta,items)
irt.2p(delta,beta,items)
```

Arguments

diff	A vector of item difficulties –probably taken from irt.item.diff.rasch
items	A matrix of 0,1 items nrow = number of subjects, ncol = number of items
delta	delta is the same as diff and is the item difficulty parameter
beta	beta is the item discrimination parameter found in irt.discrim

Details

A very preliminary IRT estimation procedure. Given scores x_{ij} for i th individual on j th item Classical Test Theory ignores item difficulty and defines ability as expected score : $\text{ability}_i = \theta_i = x(i.)$ A zero parameter model rescales these mean scores from 0 to 1 to a quasi logistic scale ranging from - 4 to 4 This is merely a non-linear transform of the raw data to reflect a logistic mapping.

Basic 1 parameter (Rasch) model considers item difficulties (δ_j): $p(\text{correct on item } j \text{ for the } i\text{th subject } | \theta_i, \delta_j) = 1/(1+\exp(\delta_j - \theta_i))$ If we have estimates of item difficulty (δ), then we can find θ_i by optimization

Two parameter model adds item sensitivity (β_j): $p(\text{correct on item } j \text{ for subject } i | \theta_i, \delta_j, \beta_j) = 1/(1+\exp(\beta_j * (\delta_j - \theta_i)))$ Estimate δ , β , and θ to maximize fit of model to data.

The procedure used here is to first find the item difficulties assuming $\theta = 0$ Then find θ given those δ s Then find β given δ and θ .

This is not an "official" way to do IRT, but is useful for basic item development. See [irt.fa](#) and [score.irt](#) for far better options.

Value

a data.frame with estimated ability (θ) and quality of fit. (for `irt.person.rasch`)

a data.frame with the raw means, θ_0 , and the number of items completed

Note

Not recommended for serious use. This code is under development. Much better functions are in the `ltm` and `eRm` packages. Similar analyses can be done using [irt.fa](#) and [score.irt](#).

Author(s)

William Revelle

See Also

[sim.irt](#), [sim.rasch](#), [logistic](#), [irt.fa](#), [tetrachoric](#), [irt.item.diff.rasch](#)

`irt.fa`

Item Response Analysis by Exploratory Factor Analysis of tetrachoric/polychoric correlations

Description

Although exploratory factor analysis and Item Response Theory seem to be very different models of binary data, they can provide equivalent parameter estimates of item difficulty and item discrimination. Tetrachoric or polychoric correlations of a data set of dichotomous or polytomous items may be factor analysed using a minimum residual or maximum likelihood factor analysis and the

result loadings transformed to item discrimination parameters. The tau parameter from the tetrachoric/polychoric correlations combined with the item factor loading may be used to estimate item difficulties.

Usage

```
irt.fa(x,nfactors=1,correct=TRUE,plot=TRUE,n.obs=NULL,rotate="oblimin",fm="minres",
      sort=FALSE,...)
irt.select(x,y)
fa2irt(f,rho,plot=TRUE,n.obs=NULL)
```

Arguments

x	A data matrix of dichotomous or discrete items, or the result of tetrachoric or polychoric
nfactors	Defaults to 1 factor
correct	If true, then correct the tetrachoric correlations for continuity. (See tetrachoric).
plot	If TRUE, automatically call the plot.irt or plot.poly functions.
y	the subset of variables to pick from the rho and tau output of a previous irt.fa analysis to allow for further analysis.
n.obs	The number of subjects used in the initial analysis if doing a second analysis of a correlation matrix. In particular, if using the fm="minchi" option, this should be the matrix returned by count.pairwise .
rotate	The default rotation is oblimin. See fa for the other options.
fm	The default factor extraction is minres. See fa for the other options.
f	The object returned from fa
rho	The object returned from polychoric or tetrachoric . This will include both a correlation matrix and the item difficulty levels.
sort	Should the factor loadings be sorted before preparing the item information tables. Defaults to FALSE as this is more useful for scoring items. For tabular output it is better to have sort=TRUE.
...	Additional parameters to pass to the factor analysis function

Details

[irt.fa](#) combines several functions into one to make the process of item response analysis easier. Correlations are found using either [tetrachoric](#) or [polychoric](#). Exploratory factor analyses with all the normal options are then done using [fa](#). The results are then organized to be reported in terms of IRT parameters (difficulties and discriminations) as well as the more conventional factor analysis output. In addition, because the correlation step is somewhat slow, reanalyses may be done using the correlation matrix found in the first step. In this case, if it is desired to use the fm="minchi" factoring method, the number of observations needs to be specified as the matrix resulting from [count.pairwise](#).

The tetrachoric correlation matrix of dichotomous items may be factored using a (e.g.) minimum residual factor analysis function [fa](#) and the resulting loadings, λ_i are transformed to discriminations by $\alpha = \frac{\lambda_i}{\sqrt{1-\lambda_i^2}}$.

The difficulty parameter, δ is found from the τ parameter of the [tetrachoric](#) or [polychoric](#) function.

$$\delta_i = \frac{\tau_i}{\sqrt{1-\lambda_i^2}}$$

Similar analyses may be done with discrete item responses using polychoric correlations and distinct estimates of item difficulty (location) for each item response.

The results may be shown graphically using `link{plot.irt}` for dichotomous items or `link{plot.poly}` for polytomous items. These called by plotting the irt.fa output, see the examples). For plotting there are three options: `type = "ICC"` will plot the item characteristic response function. `type = "IIC"` will plot the item information function, and `type = "test"` will plot the test information function. Invisible output from the plot function will return tables of item information as a function of several levels of the trait, as well as the standard error of measurement and the reliability at each of those levels.

The normal input is just the raw data. If, however, the correlation matrix has already been found using [tetrachoric](#), [polychoric](#), or a previous analysis using [irt.fa](#) then that result can be processed directly. Because [irt.fa](#) saves the rho and tau matrices from the analysis, subsequent analyses of the same data set are much faster if the input is the object returned on the first run. A similar feature is available in [omega](#).

The output is best seen in terms of graphic displays. Plot the output from irt.fa to see item and test information functions.

The print function will print the item location and discriminations. The additional factor analysis output is available as an object in the output and may be printed directly by specifying the `$fa` object.

The [irt.select](#) function is a helper function to allow for selecting a subset of a prior analysis for further analysis. First run irt.fa, then select a subset of variables to be analyzed in a subsequent irt.fa analysis. Perhaps a better approach is to just plot and find the information for selected items.

The plot function for an irt.fa object will plot ICC (item characteristic curves), IIC (item information curves), or test information curves. In addition, by using the "keys" option, these three kinds of plots can be done for selected items. This is particularly useful when trying to see the information characteristics of short forms of tests based upon the longer form factor analysis.

The plot function will also return (invisibly) the informaton at multiple levels of the trait, the average information (area under the curve) as well as the location of the peak information for each item. These may be then printed or printed in sorted order using the sort option in print.

Value

<code>irt</code>	A list of Item location (difficulty) and discrimination
<code>fa</code>	A list of statistics for the factor analysis
<code>rho</code>	The tetrachoric/polychoric correlation matrix
<code>tau</code>	The tetrachoric/polychoric cut points

Note

In comparing irt.fa to the ltm function in the ltm package or to the analysis reported in Kamata and Bauer (2008) the discrimination parameters are not identical, because the irt.fa reports them in units of the normal curve while ltm and Kamata and Bauer report them in logistic units. In addition, Kamata and Bauer do their factor analysis using a logistic error model. Their results match the irt.fa

results (to the 2nd or 3rd decimal) when examining their analyses using a normal model. (With thanks to Akihito Kamata for sharing that analysis.)

`irt.fa` reports parameters in normal units. To convert them to conventional IRT parameters, multiply by 1.702. In addition, the location parameter is expressed in terms of difficulty (high positive scores imply lower frequency of response.)

The results of `irt.fa` can be used by `score.irt` for irt based scoring. First run `irt.fa` and then score the results using a two parameter model using `score.irt`.

Author(s)

William Revelle

References

Kamata, Akihito and Bauer, Daniel J. (2008) A Note on the Relation Between Factor Analytic and Item Response Theory Models Structural Equation Modeling, 15 (1) 136-153.

McDonald, Roderick P. (1999) Test theory: A unified treatment. L. Erlbaum Associates.

Revelle, William. (in prep) An introduction to psychometric theory with applications in R. Springer. Working draft available at <https://personality-project.org/r/book/>

See Also

`fa`, `sim.irt`, `tetrachoric`, `polychoric` as well as `plot.psych` for plotting the IRT item curves.

See also `score.irt` for scoring items based upon these parameter estimates. `irt.responses` will plot the empirical response curves for the alternative response choices for multiple choice items.

Examples

```
## Not run:
set.seed(17)
d9 <- sim.irt(9,1000,-2.5,2.5,mod="normal") #dichotomous items
test <- irt.fa(d9$items)
test
op <- par(mfrow=c(3,1))
plot(test,type="ICC")
plot(test,type="IIC")
plot(test,type="test")
par(op)
set.seed(17)
items <- sim.congeneric(N=500,short=FALSE,categorical=TRUE) #500 responses to 4 discrete items
d4 <- irt.fa(items$observed) #item response analysis of congeneric measures
d4    #show just the irt output
d4$fa #show just the factor analysis output

op <- par(mfrow=c(2,2))
plot(d4,type="ICC")
par(op)
```

```

#using the iq data set for an example of real items
#first need to convert the responses to tf
data(iqitems)
iq.keys <- c(4,4,4, 6, 6,3,4,4, 5,2,2,4, 3,2,6,7)

iq.tf <- score.multiple.choice(iq.keys,iqitems,score=FALSE) #just the responses
iq.irt <- irt.fa(iq.tf)
print(iq.irt,short=FALSE) #show the IRT as well as factor analysis output
p.iq <- plot(iq.irt) #save the invisible summary table
p.iq #show the summary table of information by ability level
#select a subset of these variables
small.iq.irt <- irt.select(iq.irt,c(1,5,9,10,11,13))
small.irt <- irt.fa(small.iq.irt)
plot(small.irt)
#find the information for three subset of iq items
keys <- make.keys(16,list(all=1:16,some=c(1,5,9,10,11,13),others=c(1:5)))
plot(iq.irt,keys=keys)

## End(Not run)
#compare output to the ltm package or Kamata and Bauer -- these are in logistic units
ls <- irt.fa(lsat6)
#library(ltm)
# lsat.ltm <- ltm(lsat6~z1)
# round(coefficients(lsat.ltm)/1.702,3) #convert to normal (approximation)
#
# Dffc1t Dscrmn
#Q1 -1.974 0.485
#Q2 -0.805 0.425
#Q3 -0.164 0.523
#Q4 -1.096 0.405
#Q5 -1.835 0.386

#Normal results ("Standardized and Marginal")(from Akihito Kamata )
#Item      discrim      tau
# 1      0.4169      -1.5520
# 2      0.4333      -0.5999
# 3      0.5373      -0.1512
# 4      0.4044      -0.7723
# 5      0.3587      -1.1966
#compare to ls

#Normal results ("Standardized and conditional") (from Akihito Kamata )
#item      discrim      tau
# 1      0.3848      -1.4325
# 2      0.3976      -0.5505
# 3      0.4733      -0.1332
# 4      0.3749      -0.7159
# 5      0.3377      -1.1264
#compare to ls$fa and ls$tau

#Kamata and Bauer (2008) logistic estimates
#1 0.826 2.773

```

```
#2  0.723  0.990
#3  0.891  0.249
#4  0.688  1.285
#5  0.657  2.053
```

irt.item.diff.rasch *Simple function to estimate item difficulties using IRT concepts*

Description

Steps toward a very crude and preliminary IRT program. These two functions estimate item difficulty and discrimination parameters. A better procedure is to use [irt.fa](#) or the ltm package.

Usage

```
irt.item.diff.rasch(items)
irt.discrim(item.diff, theta, items)
```

Arguments

items	a matrix of items
item.diff	a vector of item difficulties (found by irt.item.diff)
theta	ability estimate from irt.person.theta

Details

Item Response Theory (aka "The new psychometrics") models individual responses to items with a logistic function and an individual (theta) and item difficulty (diff) parameter.

irt.item.diff.rasch finds item difficulties with the assumption of theta=0 for all subjects and that all items are equally discriminating.

irt.discrim takes those difficulties and theta estimates from [irt.person.rasch](#) to find item discrimination (beta) parameters.

A far better package with these features is the ltm package. The IRT functions in the psych-package are for pedagogical rather than production purposes. They are believed to be accurate, but are not guaranteed. They do seem to be slightly more robust to missing data structures associated with SAPA data sets than the ltm package.

The [irt.fa](#) function is also an alternative. This will find [tetrachoric](#) or [polychoric](#) correlations and then convert to IRT parameters using factor analysis ([fa](#)).

Value

a vector of item difficulties or item discriminations.

Note

Under development. Not recommended for public consumption. See [irt.fa](#) and [score.irt](#) for far better options.

Author(s)

William Revelle

See Also

[irt.fa](#), [irt.person.rasch](#)

irt.responses	<i>Plot probability of multiple choice responses as a function of a latent trait</i>
---------------	--

Description

When analyzing ability tests, it is important to consider how the distractor alternatives vary as a function of the latent trait. The simple graphical solution is to plot response endorsement frequencies against the values of the latent trait found from multiple items. A good item is one in which the probability of the distractors decrease and the keyed answer increases as the latent trait increases.

Usage

```
irt.responses(theta, items, breaks = 11, show.missing=FALSE, show.legend=TRUE,
legend.location="topleft", colors=NULL,...)
```

Arguments

theta	The estimated latent trait (found, for example by using score.irt).
items	A matrix or data frame of the multiple choice item responses.
breaks	The number of levels of the theta to use to form the probability estimates. May be increased if there are enough cases.
show.legend	Show the legend
show.missing	For some SAPA data sets, there are a very large number of missing responses. In general, we do not want to show their frequency.
legend.location	Choose among c("bottomright", "bottom", "bottomleft", "left", "topleft", "top", "topright", "right", "center", "none"). The default is "topleft".
colors	if NULL, then use the default colors, otherwise, specify the color choices. The basic color palette is c("black", "blue", "red", "darkgreen", "gold2", "gray50", "cornflowerblue", "mediumorchid2").
...	Other parameters for plots and points

Details

This function is a convenient way to analyze the quality of item alternatives in a multiple choice ability test. The typical use is to first score the test (using, e.g., `score.multiple.choice` according to some scoring key and to then find the `score.irt` based scores. Response frequencies for each alternative are then plotted against total score. An ideal item is one in which just one alternative (the correct one) has a monotonically increasing response probability.

Because of the similar pattern of results for IRT based or simple sum based item scoring, the function can be run on scores calculated either by `score.irt` or by `score.multiple.choice`. In the latter case, the number of breaks should not exceed the number of possible score alternatives.

Value

Graphic output

Author(s)

William Revelle

References

Revelle, W. An introduction to psychometric theory with applications in R (in prep) Springer. Draft chapters available at <https://personality-project.org/r/book/>

See Also

`score.multiple.choice`, `score.irt`

Examples

```
data(iqitems)
iq.keys <- c(4,4,4, 6,6,3,4,4, 5,2,2,4, 3,2,6,7)
scores <- score.multiple.choice(iq.keys,iqitems,score=TRUE,short=FALSE)
#note that for speed we can just do this on simple item counts rather
# than IRT based scores.
op <- par(mfrow=c(2,2)) #set this to see the output for multiple items
irt.responses(scores$scores,iqitems[1:4],breaks=11)
op <- par(op)
```

kaiser

Apply the Kaiser normalization when rotating factors

Description

Kaiser (1958) suggested normalizing factor loadings before rotating them, and then denormalizing them after rotation. The GPArotation package does not (by default) normalize, nor does the `fa` function. Then, to make it more confusing, varimax in stats does, Varimax in GPArotation does not. `kaiser` will take the output of a non-normalized solution and report the normalized solution.

Usage

```
kaiser(f, rotate = "oblimin",m=4,pro.m=4)
```

Arguments

f	A factor analysis output from fa or a factor loading matrix.
rotate	Any of the standard rotations available in the GPArotation package.
m	a parameter to pass to Promax
pro.m	A redundant parameter, which is used to replace m in calls to Promax

Details

Best results if called from an unrotated solution. Repeated calls using a rotated solution will produce incorrect estimates of the correlations between the factors.

Value

See the values returned by GPArotation functions

Note

Prepared in response to a question about why [fa](#) oblimin results are different from SPSS.

Author(s)

William Revelle

References

Kaiser, H. F. (1958) The varimax criterion for analytic rotation in factor analysis. Psychometrika 23, 187-200.

See Also

[fa](#), [Promax](#)

Examples

```
f3 <- fa(Thurstone,3)
f3n <- kaiser(fa(Thurstone,3,rotate="none"))
f3p <- kaiser(fa(Thurstone,3,rotate="none"),rotate="Promax",m=3)
factor.congruence(list(f3,f3n,f3p))
```

KMO

*Find the Kaiser, Meyer, Olkin Measure of Sampling Adequacy***Description**

Henry Kaiser (1970) introduced an Measure of Sampling Adequacy (MSA) of factor analytic data matrices. Kaiser and Rice (1974) then modified it. This is just a function of the squared elements of the 'image' matrix compared to the squares of the original correlations. The overall MSA as well as estimates for each item are found. The index is known as the Kaiser-Meyer-Olkin (KMO) index.

Usage

KMO(r)

Arguments

r A correlation matrix or a data matrix (correlations will be found)

Details

Let $S^2 = \text{diag}(R^{-1})^{-1}$ and $Q = SR^{-1}S$. Then Q is said to be the anti-image intercorrelation matrix. Let $\text{sumr}^2 = \sum R^2$ and $\text{sumq}^2 = \sum Q^2$ for all off diagonal elements of R and Q, then $SMA = \text{sumr}^2 / (\text{sumr}^2 + \text{sumq}^2)$. Although originally MSA was $1 - \text{sumq}^2 / \text{sumr}^2$ (Kaiser, 1970), this was modified in Kaiser and Rice, (1974) to be $SMA = \text{sumr}^2 / (\text{sumr}^2 + \text{sumq}^2)$. This is the formula used by Dziuban and Shirkey (1974) and by SPSS.

In his delightfully flamboyant style, Kaiser (1975) suggested that $KMO > .9$ were marvelous, in the .80s, meritorious, in the .70s, middling, in the .60s, mediocre, in the 50s, miserable, and less than .5, unacceptable.

An alternative measure of whether the matrix is factorable is the Bartlett test [cortest.bartlett](#) which tests the degree that the matrix deviates from an identity matrix.

Value

- MSA The overall Measure of Sampling Adequacy
- MSAi The measure of sampling adequacy for each item itemImage The Image correlation matrix (Q)

Author(s)

William Revelle

References

H.~F. Kaiser. (1970) A second generation little jiffy. Psychometrika, 35(4):401–415.
H.~F. Kaiser and J.~Rice. (1974) Little jiffy, mark iv. Educational and Psychological Measurement, 34(1):111–117.
H.F. Kaiser. 1974) An index of factor simplicity. Psychometrika, 39 (1) 31-36.
Dziuban, Charles D. and Shirkey, Edwin C. (1974) When is a correlation matrix appropriate for factor analysis? Some decision rules. Psychological Bulletin, 81 (6) 358 - 361.

See Also

See Also as [fa](#), [cortest.bartlett](#), [Harman.political](#).

Examples

```
KMO(Thurstone)
KMO(Harman.political)    #compare to the results in Dziuban and Shirkey (1974)
```

logistic	<i>Logistic transform from x to p and logit transform from p to x</i>
----------	---

Description

The logistic function ($1/(1+\exp(-x))$) and logit function ($\log(p/(1-p))$) are fundamental to Item Response Theory. Although just one line functions, they are included here for ease of demonstrations and in drawing IRT models. Also included is the `logistic.grm` for a graded response model.

Usage

```
logistic(x,d=0, a=1,c=0, z=1)
logit(p)
logistic.grm( x,d=0,a=1.5,c=0,z=1,r=2,s=c(-1.5,-.5,.5,1.5))
```

Arguments

x	Any integer or real value
d	Item difficulty or delta parameter
a	The slope of the curve at x=0 is equivalent to the discrimination parameter in 2PL models or alpha parameter. Is either 1 in 1PL or 1.702 in 1PN approximations.
c	Lower asymptote = guessing parameter in 3PL models or gamma
z	The upper asymptote — in 4PL models
p	Probability to be converted to logit value
r	The response category for the graded response model
s	The response thresholds

Details

These three functions are provided as simple helper functions for demonstrations of Item Response Theory. The one parameter logistic (1PL) model is also known as the Rasch model. It assumes items differ only in difficulty. 1PL, 2PL, 3PL and 4PL curves may be drawn by choosing the appropriate d (delta or item difficulty), a (discrimination or slope), c (gamma or guessing) and z (zeta or upper asymptote).

logit is just the inverse of logistic.

logistic.grm will create the responses for a graded response model for the r th category where cut-points are in s .

Value

p	logistic returns the probability associated with x
x	logit returns the real number associated with p

Author(s)

William Revelle

Examples

```
curve(logistic(x,a=1.702),-3,3,ylab="Probability of x",
      main="Logistic transform of x",xlab="z score units")
#logistic with a=1.702 is almost the same as pnorm

curve(pnorm(x),add=TRUE,lty="dashed")
curve(logistic(x),add=TRUE)
text(2,.8, expression(alpha ==1))
text(2,1.0,expression(alpha==1.7))
curve(logistic(x),-4,4,ylab="Probability of x",
      main = "Logistic transform of x in logit units",xlab="logits")
curve(logistic(x,d=-1),add=TRUE)
curve(logistic(x,d=1),add=TRUE)
curve(logistic(x,c=.2),add=TRUE,lty="dashed")
text(1.3,.5,"d=1")
text(.3,.5,"d=0")
text(-1.5,.5,"d=-1")
text(-3,.3,"c=.2")
#demo of graded response model
curve(logistic.grm(x,r=1),-4,4,ylim=c(0,1),main="Five level response scale",
      ylab="Probability of endorsement",xlab="Latent attribute on logit scale")
curve(logistic.grm(x,r=2),add=TRUE)
curve(logistic.grm(x,r=3),add=TRUE)
curve(logistic.grm(x,r=4),add=TRUE)
curve(logistic.grm(x,r=5),add=TRUE)

text(-2.,.5,1)
text(-1.,.4,2)
text(0,.4,3)
text(1.,.4,4)
```

```
text(2.,.4,5)
```

lowerUpper

Combine two square matrices to have a lower off diagonal for one, upper off diagonal for the other

Description

When reporting correlation matrices for two samples (e.g., males and females), it is convenient to show them as one matrix, with entries below the diagonal representing one matrix, and entries above the diagonal the other matrix. It is also useful to compare a correlation matrix with the residuals from a fitted (e.g., factor) model.

Usage

```
lowerUpper(lower, upper=NULL, diff=FALSE)
```

Arguments

lower	A square matrix
upper	A square matrix of the same size as the first (if omitted, then the matrix is converted to two symmetric matrices).
diff	Find the difference between the first and second matrix and put the results in the above the diagonal entries.

Details

If just one matrix is provided (i.e., upper is missing), it is decomposed into two square matrices, one equal to the lower off diagonal entries, the other to the upper off diagonal entries. In the normal case two symmetric matrices are provided and combined into one non-symmetric matrix with the lower off diagonals representing the lower matrix and the upper off diagonals representing the upper matrix.

If diff is true, the upper off diagonal matrix reflects the differences between the two matrices.

Value

Either one matrix or a list of two

Author(s)

William Revelle

See Also

[read.clipboard.lower](#), [corPlot](#)

Examples

```

b1 <- Bechtoldt.1
b2 <- Bechtoldt.2
b12 <- lowerUpper(b1,b2)
cor.plot(b12)
diff12 <- lowerUpper(b1,b2,diff=TRUE)

corPlot(t(diff12),numbers=TRUE,main="Bechtoldt1 and the differences from Bechtoldt2")

#Compare r and partial r
lower <- lowerCor(sat.act)
upper <- partial.r(sat.act)
both = lowerUpper(lower,upper)
corPlot(both,numbers=TRUE,main="r and partial r for the sat.act data set")
#now show the differences
both = lowerUpper(lower,upper,diff=TRUE)
corPlot(both,numbers=TRUE,main="Differences between r and partial r for the sat.act data set")

```

make.keys

Create a keys matrix for use by score.items or cluster.cor

Description

When scoring items by forming composite scales either from the raw data using [scoreItems](#) or from the correlation matrix using [cluster.cor](#), it is necessary to create a keys matrix. This is just a short cut for doing so. The keys matrix is a nvar x nscales matrix of -1,0, 1 and defines the membership for each scale. Items can be specified by location or by name.

Usage

```

make.keys(nvars, keys.list, item.labels = NULL, key.labels = NULL)
keys2list(keys,sign=TRUE)
selectFromKeys(keys.list)

```

Arguments

nvars	Number of variables items to be scored, or the name of the data.frame/matrix to be scored
keys.list	A list of the scoring keys, one element for each scale
item.labels	Typically, just the colnames of the items data matrix.
key.labels	Labels for the scales can be specified here, or in the key.list
keys	A keys matrix returned from make.keys
sign	if TRUE, prefix negatively keyed items with - (e.g., "-E2")

Details

The easiest way to prepare keys for [scoreItems](#), [scoreOverlap](#), [scoreIrt.1pl](#), or [scoreIrt.2pl](#) is to specify a keys.list. This is just a list specifying the name of the scales to be scores and the direction of the items to be used.

In earlier versions (prior to 1.6.9) keys were formed as a matrix of -1, 0, and 1s for all the items using make.keys. This is no longer necessary, but make.keys is kept for compatibility with earlier versions.

There are three ways to create keys for the [scoreItems](#), [scoreOverlap](#), [scoreIrt.1pl](#), or [scoreIrt.2pl](#) functions. One is to laboriously do it in a spreadsheet and then copy them into R. The other is to just specify them by item number in a list. [make.keys](#) allows one to specify items by name or by location or a mixture of both.

[keys2list](#) reverses the [make.keys](#) process and returns a list of scoring keys with the item names for each item to be keyed. If sign=FALSE, this is just a list of the items to be scored. (Useful for [scoreIrt.2pl](#))

[selectFromKeys](#) will strip the signs from a keys.list and create a vector of item names (deleting duplicates) associated with those keys. This is useful if using a keys.list to define scales and then just selecting those items that are in subset of the keys.list. This is now done in the scoring functions in the interest of speed.

Since these scoring functions [scoreItems](#), [scoreOverlap](#), [scoreIrt.1pl](#), or [scoreIrt.2pl](#) can now (> version 1.6.9) just take a keys.list as input, make.keys is not as important, but is kept for documentation purposes.

To address items by name it is necessary to specify item names, either by using the item.labels value, or by putting the name of the data file or the colnames of the data file to be scored into the first (nvars) position.

If specifying by number (location), then nvars is the total number of items in the object to be scored, not just the number of items used.

See the examples for the various options.

Note that make.keys was revised in Sept, 2013 to allow for keying by name.

It is also possible to do several make.keys operations and then combine them using [superMatrix](#).

Value

keys	a nvars x nkeys matrix of -1, 0, or 1s describing how to score each scale. nkeys is the length of the keys.list
------	---

See Also

[scoreItems](#), [scoreOverlap](#), [cluster.cor](#) [superMatrix](#)

Examples

```
data(attitude) #specify the items by location
key.list <- list(all=c(1,2,3,4,-5,6,7),
                first=c(1,2,3),
                last=c(4,5,6,7))
keys <- make.keys(7,key.list,item.labels = colnames(attitude))
```

```

keys
#now, undo this
new.keys.list <- keys2list(keys) #note, these are now given the variable names

select <- selectFromKeys(key.list)

#scores <- score.items(keys,attitude)
#scores

data(bfi)
#first create the keys by location (the conventional way)
keys.list <- list(agree=c(-1,2:5),conscientious=c(6:8,-9,-10),
  extraversion=c(-11,-12,13:15),neuroticism=c(16:20),openness = c(21,-22,23,24,-25))
keys <- make.keys(25,keys.list,item.labels=colnames(bfi)[1:25])
new.keys.list <- keys2list(keys) #these will be in the form of variable names

#alternatively, create by a mixture of names and locations
keys.list <- list(agree=c("-A1","A2","A3","A4","A5"),
  conscientious=c("C1","C2","C2","-C4","-C5"),extraversion=c("-E1","-E2","E3","E4","E5"),
  neuroticism=c(16:20),openness = c(21,-22,23,24,-25))
keys <- make.keys(bfi,keys.list) #specify the data file to be scored (bfi)
#or
keys <- make.keys(colnames(bfi),keys.list) #specify the names of the variables to be used
#or
#specify the number of variables to be scored and their names in all cases
keys <- make.keys(28,keys.list,colnames(bfi))

scores <- scoreItems(keys,bfi)
summary(scores)

```

manhattan

"Manhattan" plots of correlations with a set of criteria.

Description

A useful way of showing the strength of many correlations with a particular criterion is the Manhattan plot. This is just a plot of correlations ordered by some keying variable. Useful to understand the basis of items used in [bestScales](#).

Usage

```

manhattan(x, criteria = NULL, keys = NULL, abs = TRUE, ylab = NULL, labels = NULL,
  log.p = FALSE,ci=.05, pch = 21, main = "Manhattan Plot of", adjust="holm",
  ylim = NULL, ...)

```

Arguments

<code>x</code>	A matrix or data.frame of items or a correlation matrix.
<code>criteria</code>	What column names should be predicted. If a separate file, what are the variables to predict.
<code>keys</code>	a keys.list similar to that used in scoreItems
<code>abs</code>	Should we show the absolute value of the correlations.
<code>ylab</code>	If NULL, will label as either correlations or log (10) of correlations
<code>labels</code>	if NULL, will use the names of the keys
<code>log.p</code>	Should we show the correlations (log.p = FALSE) or the log of the probabilities of the correlations (TRUE)
<code>ci</code>	The probability for the upper and lower confidence intervals – bonferroni adjusted
<code>pch</code>	The default plot character is a filled circle
<code>main</code>	The title for each criterion
<code>adjust</code>	Which adjustment for multiple correlations should be applied ("holm", "bonferroni", "none")
<code>ylim</code>	If NULL will be the min and max of the data
<code>...</code>	Other graphic parameters

Details

When exploring the correlations of many items with a few criteria, it is useful to form scales from the most correlated items (see [bestScales](#). To get a feeling of the distribution of items across various measures, we can display their correlations (or the log of the probabilities) grouped by some set of scale keys.

Value

The correlations or the log p values are returned (invisibly)

Author(s)

William Revelle

See Also

[bestScales](#), [error.dots](#)

Examples

```
op <- par(mfrow=c(2,3))) #we want to compare two different sets of plots
manhattan(bfi[1:25],bfi[26:28],labels=colnames(bfi)[1:25])
manhattan(bfi[1:25],bfi[26:28],log.p=TRUE)

#Do it again, but now show items by the keys.list
bfi.keys <-
```

```
list(agree=c("A1","A2","A3","A4","A5"),conscientious=c("C1","C2","C3","C4","C5"),
extraversion=c("E1","E2","E3","E4","E5"),neuroticism=c("N1","N2","N3","N4","N5"),
openness = c("O1","O2","O3","O4","O5"))
manhattan(bfi[1:25],bfi[26:28],keys=bfi.keys)
manhattan(bfi[1:25],bfi[26:28],keys=bfi.keys,log.p=TRUE)
par <- op
```

mardia

Calculate univariate or multivariate (Mardia's test) skew and kurtosis for a vector, matrix, or data.frame

Description

Find the skew and kurtosis for each variable in a data.frame or matrix. Unlike skew and kurtosis in e1071, this calculates a different skew for each variable or column of a data.frame/matrix. mardia applies Mardia's tests for multivariate skew and kurtosis

Usage

```
skew(x, na.rm = TRUE, type=3)
kurtosi(x, na.rm = TRUE, type=3)
mardia(x, na.rm = TRUE, plot=TRUE)
```

Arguments

x	A data.frame or matrix
na.rm	how to treat missing data
type	See the discussion in describe.
plot	Plot the expected normal distribution values versus the Mahalanobis distance of the subjects.

Details

given a matrix or data.frame x, find the skew or kurtosis for each column (for skew and kurtosis) or the multivariate skew and kurtosis in the case of mardia.

As of version 1.2.3, when finding the skew and the kurtosis, there are three different options available. These match the choices available in skewness and kurtosis found in the e1071 package (see Joanes and Gill (1998) for the advantages of each one).

If we define $m_r = [\sum (X - mx)^r] / n$ then

Type 1 finds skewness and kurtosis by $g_1 = m_3 / (m_2)^{3/2}$ and $g_2 = m_4 / (m_2)^2 - 3$.

Type 2 is $G1 = g1 * \sqrt{n * (n - 1) / (n - 2)}$ and $G2 = (n - 1) * [(n + 1)g2 + 6] / ((n - 2)(n - 3))$.

Type 3 is $b1 = [(n - 1) / n]^{3/2} m_3 / m_2^{3/2}$ and $b2 = [(n - 1) / n]^{3/2} m_4 / m_2^2$.

For consistency with e1071 and with the Joanes and Gill, the types are now defined as above.

However, from revision 1.0.93 to 1.2.3, kurtosi by default gives an unbiased estimate of the kurtosis (DeCarlo, 1997). Prior versions used a different equation which produced a biased estimate. (See the kurtosis function in the e1071 package for the distinction between these two formulae. The default, type 1 gave what is called type 2 in e1071. The other is their type 3.) For comparison with previous releases, specifying type = 2 will give the old estimate. These type numbers are now changed.

Value

skew	if input is a matrix or data.frame, skew is a vector of skews
kurtosi	if input is a matrix or data.frame, kurtosi is a vector of kurtosi
bp1	Mardia's bp1 estimate of multivariate skew
bp2	Mardia's bp2 estimate of multivariate kurtosis
skew	Mardia's skew statistic
small.skew	Mardia's small sample skew statistic
p.skew	Probability of skew
p.small	Probability of small.skew
kurtosis	Mardia's multivariate kurtosis statistic
p.kurtosis	Probability of kurtosis statistic
D	Mahalanobis distance of cases from centroid

Note

The mean function supplies means for the columns of a data.frame, but the overall mean for a matrix. Mean will throw a warning for non-numeric data, but colMeans stops with non-numeric data. Thus, the function uses either mean (for data frames) or colMeans (for matrices). This is true for skew and kurtosi as well.

Author(s)

William Revelle

References

- Joanes, D.N. and Gill, C.A (1998). Comparing measures of sample skewness and kurtosis. *The Statistician*, 47, 183-189.
- L.DeCarlo. 1997) On the meaning and use of kurtosis, *Psychological Methods*, 2(3):292-307,
- K.V. Mardia (1970). Measures of multivariate skewness and kurtosis with applications. *Biometrika*, 57(3):pp. 519-30, 1970.

See Also

[describe](#), [describe.by](#), [mult.norm](#) in QuantPsyc, [Kurt](#) in QuantPsyc

Examples

```
round(skew(attitude),2) #type 3 (default)
round(kurtosi(attitude),2) #type 3 (default)
#for the differences between the three types of skew and kurtosis:
round(skew(attitude,type=1),2) #type 1
round(skew(attitude,type=2),2) #type 2
mardia(attitude)
x <- matrix(rnorm(1000),ncol=10)
describe(x)
mardia(x)
```

mat.sort

Sort the elements of a correlation matrix to reflect factor loadings

Description

To see the structure of a correlation matrix, it is helpful to organize the items so that the similar items are grouped together. One such grouping technique is factor analysis. `mat.sort` will sort the items by a factor model (if specified), or any other order, or by the loadings on the first factor (if unspecified)

Usage

```
mat.sort(m, f = NULL)
matSort(m, f = NULL)
```

Arguments

<code>m</code>	A correlation matrix
<code>f</code>	A factor analysis output (i.e., one with a loadings matrix) or a matrix of weights

Details

The factor analysis output is sorted by size of the largest factor loading for each variable and then the matrix items are organized by those loadings. The default is to sort by the loadings on the first factor. Alternatives allow for ordering based upon any vector or matrix.

Value

A sorted correlation matrix, suitable for showing with [corPlot](#).

Author(s)

William Revelle

See Also

[fa](#), [corPlot](#)

Examples

```
data(Bechtoldt.1)
sorted <- mat.sort(Bechtoldt.1,fa(Bechtoldt.1,5))
corPlot(sorted,xlas=2) #vertical xaxis names
```

matrix.addition	<i>A function to add two vectors or matrices</i>
-----------------	--

Description

It is sometimes convenient to add two vectors or matrices in an operation analogous to matrix multiplication. For matrices $n \times m$ and $m \times p$, the matrix sum of the i,j th element of $n \times p = \text{sum}(\text{over } m)$ of $i \times m + m \times j$.

Usage

```
x %+% y
```

Arguments

x	a n by m matrix (or vector if $m = 1$)
y	a m by p matrix (or vector if $m = 1$)

Details

Used in such problems as Thurstonian scaling. Although not technically matrix addition, as pointed out by Krus, there are many applications where the sum or difference of two vectors or matrices is a useful operation. An alternative operation for vectors is `outer(x,y,FUN="+")` but this does not work for matrices.

Value

a n by p matrix of sums

Author(s)

William Revelle

References

Krus, D. J. (2001) Matrix addition. *Journal of Visual Statistics*, 1, (February, 2001).

Examples

```
x <- seq(1,4)
z <- x %+% -t(x)
x
z
#compare with outer(x,-x,FUN="+")
x <- matrix(seq(1,6),ncol=2)
y <- matrix(seq(1,10),nrow=2)
z <- x %+% y
x
y
z
#but compare this with outer(x ,y,FUN="+")
```

mediate

Estimate and display direct and indirect effects of mediators and moderator in path models

Description

Find the direct and indirect effects of a predictor in path models of mediation and moderation. Bootstrap confidence intervals for the indirect effects. Mediation models are just extended regression models making explicit the effect of particular covariates in the model. Moderation is done by multiplication of the predictor variables. This function supplies basic mediation/moderation analyses for some of the classic problem types.

Usage

```
mediate(y, x, m=NULL, data, mod = NULL, z = NULL, n.obs = NULL, use = "pairwise",
  n.iter = 5000, alpha = 0.05, std = FALSE, plot=TRUE, zero=TRUE, main="Mediation")
mediate.diagram(medi,digits=2,ylim=c(3,7),xlim=c(-1,10),show.c=TRUE,
  main="Mediation model",cex=1,l.cex=1,...)
moderate.diagram(medi,digits=2,ylim=c(2,8),main="Moderation model", cex=1,l.cex=1,...)
```

Arguments

y	The dependent variable (or a formula suitable for a linear model), If a formula, then this is of the form $y \sim x + (m) - z$ (see details)
x	One or more predictor variables
m	One (or more) mediating variables
data	A data frame holding the data or a correlation or covariance matrix.
mod	A moderating variable, if desired
z	Variables to partial out, if desired
n.obs	If the data are from a correlation or covariance matrix, how many observations were used. This will lead to simulated data for the bootstrap.

<code>use</code>	<code>use="pairwise"</code> is the default when finding correlations or covariances
<code>n.iter</code>	Number of bootstrap resamplings to conduct
<code>alpha</code>	Set the width of the confidence interval to be $1 - \alpha$
<code>std</code>	standardize the covariances to find the standardized betas
<code>plot</code>	Plot the resulting paths
<code>zero</code>	By default, will zero center the data before doing moderation
<code>digits</code>	The number of digits to report in the <code>mediate.diagram</code> .
<code>medi</code>	The output from <code>mediate</code> may be imported into <code>mediate.diagram</code>
<code>ylim</code>	The limits for the y axis in the <code>mediate</code> and <code>moderate</code> diagram functions
<code>xlim</code>	The limits for the x axis. Make the minimum more negative if the x by x correlations do not fit.
<code>show.c</code>	If FALSE, do not draw the c lines, just the partialled (c') lines
<code>main</code>	The title for the <code>mediate</code> and <code>moderate</code> functions
<code>cex</code>	Adjust the text size (defaults to 1)
<code>l.cex</code>	Adjust the text size in arrows, defaults to <code>cex</code> which in turn defaults to 1
<code>...</code>	Additional graphical parameters to pass to <code>mediate.diagram</code>

Details

When doing linear modeling, it is frequently convenient to estimate the direct effect of a predictor controlling for the indirect effect of a mediator. See Preacher and Hayes (2004) for a very thorough discussion of mediation. The `mediate` function will do some basic mediation and moderation models, with bootstrapped confidence intervals for the mediation/moderation effects.

Functionally, this is just regular linear regression and partial correlation with some different output.

In the case of two predictor variables, X and M, and a criterion variable Y, then the direct effect of X on Y, labeled with the path c, is said to be mediated by the effect of x on M (path a) and the effect of M on Y (path b). This partial effect (a b) is said to mediate the direct effect of X $-c \rightarrow Y$: X $-a \rightarrow M -b \rightarrow Y$ with X $-c' \rightarrow Y$ where $c' = c - ab$.

Testing the significance of the ab mediation effect is done through bootstrapping many random resamples (with replacement) of the data.

For moderation, the moderation effect of Z on the relationship between X \rightarrow Y is found by taking the (centered) product of X and Z and then adding this XZ term into the regression. By default, the data are zero centered before doing moderation (product terms). This is following the advice of Cohen, Cohen, West and Aiken (2003). However, to agree with the analyses reported in Hayes (2013) we can set the `zero=FALSE` option to not zero center the data.

To partial out variables, either define them in the z term, or express as negative entries in the formula mode:

`y1 ~ x1 + x2 + (m1)+(m2) -z` will look for the effect of x1 and x2 on y, mediated through m1 and m2 after z is partialled out.

Moderated mediation is done by specifying a product term.

`y1 ~ x1 + x2*x3 + (m1)+(m2) -z` will look for the effect of x1, x2, x3 and the product of x2 and x3 on y, mediated through m1 and m2 after z is partialled out.

In the case of being provided just a correlation matrix, the bootstrapped values are based upon bootstrapping from data matching the original covariance/correlation matrix with the addition of normal errors. This allows us to test the mediation/moderation effect even if not given raw data. Moderation can not be done with just correlation matrix.

The function has been tested against some of the basic cases and examples in Hayes (2013) and the associated data sets.

Unless there is a temporal component that allows one to directly distinguish causal paths (time does not reverse direction), interpreting mediation models is problematic. Some people find it useful to compare the differences between mediation models where the causal paths (arrows) are reversed. This is a mistake and should not be done (Thoemmes, 2015).

For fine tuning the size of the graphic output, `xlim` and `ylim` can be specified in the `mediate.diagram` function. Otherwise, the graphics produced by `mediate` and `moderate` use the default `xlim` and `ylim` values.

Interaction terms (moderation) or mediated moderation can be specified as product terms.

Value

<code>total</code>	The total direct effect of x on y (c)
<code>direct</code>	The beta effects of x (c') and m (b) on y
<code>indirect</code>	The indirect effect of x through m on y (c-ab)
<code>mean.boot</code>	mean bootstrapped value of indirect effect
<code>sd.boot</code>	Standard deviation of bootstrapped values
<code>ci.quant</code>	The upper and lower confidence intervals based upon the quantiles of the bootstrapped distribution.
<code>boot</code>	The bootstrapped values themselves.
<code>a</code>	The effect of x on m
<code>b</code>	The effect of m on y
<code>b.int</code>	The interaction of x and mod (if specified)
<code>data</code>	The original data plus the product term (if specified)

Note

There are a number of other packages that do mediation analysis (e.g., `sem` and `lavaan`) and they are probably preferred. This function is supplied for the more basic cases, with 1..k y variables, 1..n x variables, 1 ..j mediators and 1 ..z variables to partial. The number of moderated effects is not limited, but more than 3rd order interactions are not very meaningful. It will not do two step mediation.

Author(s)

William Revelle

References

J. Cohen, P. Cohen, S.G. West, and L.S. Aiken. (2003) Applied multiple regression/correlation analysis for the behavioral sciences. L. Erlbaum Associates, Mahwah, N.J., 3rd ed edition.

Hayes, Andrew F. (2013) Introduction to mediation, moderation, and conditional process analysis: A regression-based approach. Guilford Press.

Preacher, Kristopher J and Hayes, Andrew F (2004) SPSS and SAS procedures for estimating indirect effects in simple mediation models. Behavior Research Methods, Instruments, & Computers 36, (4) 717-731.

Thoemmes, Felix (2015) Reversing arrows in mediation models does not distinguish plausible models. Basic and applied social psychology, 27: 226-234.

Data from Hayes (2013), Preacher and Hayes (2004), and from Kerchoff (1974).

The Tal_Or data set is from Nurit Tal-Or and Jonathan Cohen and Yariv Tsfati and Albert C. Gunther, (2010) "Testing Causal Direction in the Influence of Presumed Media Influence", Communication Research, 37, 801-824 and is used with their kind permission. It is adapted from the webpage of A.F. Hayes. (www.afhayes.com/public/hayes2013data.zip).

The Garcia data set is from Garcia, Donna M. and Schmitt, Michael T. and Branscombe, Nyla R. and Ellemers, Naomi (2010). Women's reactions to ingroup members who protest discriminatory treatment: The importance of beliefs about inequality and response appropriateness. European Journal of Social Psychology, (40) 733-745 and is used with their kind permission. It was downloaded from the Hayes (2013) website.

For an example of how to display the sexism by protest interaction, see the examples in the [GSBE](#) (Garcia) data set.

See the "how to do mediation and moderation" at personality-project.org/r/psych/HowTo/mediation.pdf as well as the introductory vignette.

See Also

[setCor](#) and [setCor.diagram](#) for regression and moderation, [Garcia](#) for further demonstrations of mediation and moderation.

Examples

```
# A simple mediation example is the Tal_Or data set (pmi for Hayes)
#The pmi data set from Hayes is available as the Tal_Or data set.
mediate(reaction ~ cond + (pmi), data =Tal_Or,n.iter=50)

#Moderated mediation is done with the Garcia (Garcia, 2010) data set.
# (see Hayes, 2013 for the protest data set

#n.iter set to 50 (instead of default of 5000) for speed of example #old style
data(GSBE) #The Garcia et al data set (aka GSBE)
mediate(liking ~ sexism * prot2 + (respappr), data=Garcia, n.iter = 50)
#to see this interaction graphically, run the examples in ?Garcia

#data from Preacher and Hayes (2004)
```

```

sobel <- structure(list(SATIS = c(-0.59, 1.3, 0.02, 0.01, 0.79, -0.35,
-0.03, 1.75, -0.8, -1.2, -1.27, 0.7, -1.59, 0.68, -0.39, 1.33,
-1.59, 1.34, 0.1, 0.05, 0.66, 0.56, 0.85, 0.88, 0.14, -0.72,
0.84, -1.13, -0.13, 0.2), THERAPY = structure(c(0, 1, 1, 0, 1,
1, 0, 1, 0, 0, 0, 0, 0, 1, 1, 0, 1, 0, 1, 0, 1, 1, 1, 0, 1,
1, 1, 1, 0), value.labels = structure(c(1, 0), .Names = c("cognitive",
"standard"))), ATTRIB = c(-1.17, 0.04, 0.58, -0.23, 0.62, -0.26,
-0.28, 0.52, 0.34, -0.09, -1.09, 1.05, -1.84, -0.95, 0.15, 0.07,
-0.1, 2.35, 0.75, 0.49, 0.67, 1.21, 0.31, 1.97, -0.94, 0.11,
-0.54, -0.23, 0.05, -1.07)), .Names = c("SATIS", "THERAPY", "ATTRIB"
), row.names = c(NA, -30L), class = "data.frame", variable.labels = structure(c("Satisfaction",
"Therapy", "Attributional Positivity"), .Names = c("SATIS", "THERAPY",
"ATTRIB")))
#n.iter set to 50 (instead of default of 5000) for speed of example

#There are several forms of input. The original specified y, x , and the mediator
#mediate(1,2,3,sobel,n.iter=50) #The example in Preacher and Hayes
#As of October, 2017 we can specify this in a formula mode
mediate (SATIS ~ THERAPY + (ATTRIB),data=sobel, n.iter=50) #specify the mediator by
# adding parentheses

#Data from sem package taken from Kerckhoff (and in turn, from Lisrel manual)
R.kerch <- structure(list(Intelligence = c(1, -0.1, 0.277, 0.25, 0.572,
0.489, 0.335), Siblings = c(-0.1, 1, -0.152, -0.108, -0.105,
-0.213, -0.153), FatherEd = c(0.277, -0.152, 1, 0.611, 0.294,
0.446, 0.303), FatherOcc = c(0.25, -0.108, 0.611, 1, 0.248, 0.41,
0.331), Grades = c(0.572, -0.105, 0.294, 0.248, 1, 0.597, 0.478
), EducExp = c(0.489, -0.213, 0.446, 0.41, 0.597, 1, 0.651),
OccupAsp = c(0.335, -0.153, 0.303, 0.331, 0.478, 0.651, 1
)), .Names = c("Intelligence", "Siblings", "FatherEd", "FatherOcc",
"Grades", "EducExp", "OccupAsp"), class = "data.frame", row.names = c("Intelligence",
"Siblings", "FatherEd", "FatherOcc", "Grades", "EducExp", "OccupAsp"
))

#n.iter set to 50 (instead of default of 5000) for speed of demo
#mod.k <- mediate("OccupAsp","Intelligence",m= c(2:5),data=R.kerch,n.obs=767,n.iter=50)
#new style
mod.k <- mediate(OccupAsp ~ Intelligence + (Siblings) + (FatherEd) + (FatherOcc) +
(Grades), data = R.kerch, n.obs=767, n.iter=50)

mediate.diagram(mod.k)
#print the path values
mod.k

#Compare the following solution to the path coefficients found by the sem package

#mod.k2 <- mediate(y="OccupAsp",x=c("Intelligence","Siblings","FatherEd","FatherOcc"),
# m= c(5:6),data=R.kerch,n.obs=767,n.iter=50)
#new format
mod.k2 <- mediate(OccupAsp ~ Intelligence + Siblings + FatherEd + FatherOcc + (Grades) +
(EducExp),data=R.kerch, n.obs=767, n.iter=50)
mediate.diagram(mod.k2,show.c=FALSE) #simpler output

```



```
#print the path values
mod.k2
```

mixedCor	<i>Find correlations for mixtures of continuous, polytomous, and dichotomous variables</i>
----------	--

Description

For data sets with continuous, polytomous and dichotomous variables, the absolute Pearson correlation is downward biased from the underlying latent correlation. `mixedCor` finds Pearson correlations for the continuous variables, [polychorics](#) for the polytomous items, [tetrachorics](#) for the dichotomous items, and the [polyserial](#) or [biserial](#) correlations for the various mixed variables. Results include the complete correlation matrix, as well as the separate correlation matrices and difficulties for the polychoric and tetrachoric correlations.

Usage

```
mixedCor(data=NULL, c=NULL, p=NULL, d=NULL, smooth=TRUE, correct=.5, global=TRUE, ncat=8,
         use="pairwise", method="pearson", weight=NULL)
```

```
mixed.cor(x = NULL, p = NULL, d=NULL, smooth=TRUE, correct=.5, global=TRUE,
         ncat=8, use="pairwise", method="pearson", weight=NULL) #deprecated
```

Arguments

<code>data</code>	The data set to be analyzed (either a matrix or dataframe)
<code>c</code>	The names (or locations) of the continuous variables) (may be missing)
<code>x</code>	A set of continuous variables (may be missing) or, if <code>p</code> and <code>d</code> are missing, the variables to be analyzed.
<code>p</code>	A set of polytomous items (may be missing)
<code>d</code>	A set of dichotomous items (may be missing)
<code>smooth</code>	If TRUE, then smooth the correlation matrix if it is non-positive definite
<code>correct</code>	When finding tetrachoric correlations, what value should be used to correct for continuity?
<code>global</code>	For polychorics, should the global values of the tau parameters be used, or should the pairwise values be used. Set to local if errors are occurring.
<code>ncat</code>	The number of categories beyond which a variable is considered "continuous".
<code>use</code>	The various options to the cor function include "everything", "all.obs", "complete.obs", "na.or.complete", or "pairwise.complete.obs". The default here is "pairwise"

method	The correlation method to use for the continuous variables. "pearson" (default), "kendall", or "spearman"
weight	If specified, this is a vector of weights (one per participant) to differentially weight participants. The NULL case is equivalent of weights of 1 for all cases.

Details

This function is particularly useful as part of the Synthetic Aperture Personality Assessment (SAPA) (<https://sapa-project.org>) data sets where continuous variables (age, SAT V, SAT Q, etc) and mixed with polytomous personality items taken from the International Personality Item Pool (IPIP) and the dichotomous experimental IQ items that have been developed as part of SAPA (see, e.g., Revelle, Wilt and Rosenthal, 2010).

This is a very computationally intensive function which can be speeded up considerably by using multiple cores and using the parallel package. (See the note for timing comparisons.) This adjusts the number of cores to use when doing polychoric or tetrachoric. The greatest step in speed is going from 1 core to 2. This is about a 50% savings. Going to 4 cores seems to have about a 66% savings, and 8 a 75% savings. The number of parallel processes defaults to 2 but can be modified by using the `options` command: `options("mc.cores"=4)` will set the number of cores to 4.

Item response analyses using `irt.fa` may be done separately on the polytomous and dichotomous items in order to develop internally consistent scales. These scale may, in turn, be correlated with each other using the complete correlation matrix found by `mixed.cor` and using the `score.items` function.

This function is not quite as flexible as the `hetcor` function in John Fox's polychor package.

Note that the variables may be organized by type of data: continuous, polytomous, and dichotomous. This is done by simply specifying c, p, and d. This is advantageous in the case of some continuous variables having a limited number of categories because of subsetting.

`mixedCor` is essentially a wrapper for `cor`, `polychoric`, `tetrachoric`, `polydi` and `polyserial`. It first identifies the types of variables, organizes them by type (continuous, polytomous, dichotomous), calls the appropriate correlation function, and then binds the resulting matrices together.

Value

rho	The complete matrix
rx	The Pearson correlation matrix for the continuous items
poly	the polychoric correlation (poly\$rho) and the item difficulties (poly\$tau)
tetra	the tetrachoric correlation (tetra\$rho) and the item difficulties (tetra\$tau)

Note

`mixedCor` was designed for the SAPA project (<https://sapa-project.org>) with large data sets with a mixture of continuous, dichotomous, and polytomous data. For smaller data sets, it is sometimes the case that the global estimate of the tau parameter will lead to unstable solutions. This may be corrected by setting the global parameter = FALSE.

`mixedCor` was added in April, 2017 to be slightly more user friendly. `mixed.cor` was deprecated in February, 2018.

When finding correlations between dummy coded SAPA data (e.g., of occupations), the real correlations are all slightly less than zero because of the ipsatized nature of the data. This leads to a non-positive definite correlation matrix because the matrix is no longer of full rank. Smoothing will correct this, even though this might not be desired. Turn off smoothing in this case.

Note that the variables no longer need to be organized by type of data: first continuous, then polytomous, then dichotomous. However, this automatic detection will lead to problems if the variables such as age are limited to less than 8 categories but those category values differ from the polytomous items. The fall back is to specify x, p, and d.

If the number of alternatives in the polychoric data differ and there are some dichotomous data, it is advisable to set correct=0.

Timing: For large data sets, `mixedCor` takes a while. Progress messages `progressBar` report what is happening but do not actually report the rate of progress. (The steps are initializing, Pearson r, polychorics, tetrachoric, polydi). It is recommended to use the multicore option although the benefit between 2, 4 and 8 cores seems fairly small: For large data sets (e.g., 255K subjects, 950 variables), with 4 cores running in parallel (`options("mc.cores=4")`) on a MacBook Pro with 2.8 Ghz Intel Core I7, it took 2,873/2,887 seconds elapsed time, 8,152/7,718 secs of user time, and 1,762/1,489 of system time (with and without smoothing). This is noticeably better than the 4,842 elapsed time (7,313 user, 1,459 system) for 2 cores but not much worse than running 8 virtual cores, with an elapsed time of 2,629, user time of 13,460, and system time of 2,679. On a Macbook Pro with 2 physical cores and a 3.3 GHz Intel Cor I7, running 4 multicores took 4,423 seconds elapsed time, 12,781 seconds of user time, and 2,605 system time. Running with 2 multicores, took slightly longer: 6,193 seconds elapsed time, 10,099 user time and 2,413 system time.

Author(s)

William Revelle

References

W.Revelle, J.Wilt, and A.Rosenthal. Personality and cognition: The personality-cognition link. In A.Gruszka, G. Matthews, and B. Szymura, editors, Handbook of Individual Differences in Cognition: Attention, Memory and Executive Control, chapter 2, pages 27-49. Springer, 2010.

W Revelle, D. M. Condon, J. Wilt, J.A. French, A. Brown, and L G. Elleman(2016) Web and phone based data collection using planned missing designs in Nigel G. Fielding and Raymond M. Lee and Grant Blank (eds) SAGE Handbook of Online Research Methods, Sage Publications, Inc.

See Also

[polychoric](#), [tetrachoric](#), [scoreItems](#), [scoreOverlap](#) [scoreIrt](#)

Examples

```
data(bfi)
r <- mixedCor(data=bfi[,c(1:5,26,28)])
r
#this is the same as
r <- mixedCor(data=bfi,p=1:5,c=28,d=26)
r #note how the variable order reflects the original order in the data
#compare to raw Pearson
```

```
#note that the biserials and polychorics are not attenuated
rp <- cor(bfi[c(1:5,26,28)],use="pairwise")
lowerMat(rp)
```

msq	<i>75 mood items from the Motivational State Questionnaire for 3896 participants</i>
-----	--

Description

Emotions may be described either as discrete emotions or in dimensional terms. The Motivational State Questionnaire (MSQ) was developed to study emotions in laboratory and field settings. The data can be well described in terms of a two dimensional solution of energy vs tiredness and tension versus calmness. Additional items include what time of day the data were collected and a few personality questionnaire scores.

Usage

```
data(msq)
```

Format

A data frame with 3896 observations on the following 92 variables.

```
active a numeric vector
afraid a numeric vector
alert a numeric vector
angry a numeric vector
anxious a numeric vector
aroused a numeric vector
ashamed a numeric vector
astonished a numeric vector
at.ease a numeric vector
at.rest a numeric vector
attentive a numeric vector
blue a numeric vector
bored a numeric vector
calm a numeric vector
cheerful a numeric vector
clutched.up a numeric vector
confident a numeric vector
content a numeric vector
```

delighted a numeric vector
depressed a numeric vector
determined a numeric vector
distressed a numeric vector
drowsy a numeric vector
dull a numeric vector
elated a numeric vector
energetic a numeric vector
enthusiastic a numeric vector
excited a numeric vector
fearful a numeric vector
frustrated a numeric vector
full.of.pep a numeric vector
gloomy a numeric vector
grouchy a numeric vector
guilty a numeric vector
happy a numeric vector
hostile a numeric vector
idle a numeric vector
inactive a numeric vector
inspired a numeric vector
intense a numeric vector
interested a numeric vector
irritable a numeric vector
jittery a numeric vector
lively a numeric vector
lonely a numeric vector
nervous a numeric vector
placid a numeric vector
pleased a numeric vector
proud a numeric vector
quiescent a numeric vector
quiet a numeric vector
relaxed a numeric vector
sad a numeric vector
satisfied a numeric vector
scared a numeric vector

serene a numeric vector
 sleepy a numeric vector
 sluggish a numeric vector
 sociable a numeric vector
 sorry a numeric vector
 still a numeric vector
 strong a numeric vector
 surprised a numeric vector
 tense a numeric vector
 tired a numeric vector
 tranquil a numeric vector
 unhappy a numeric vector
 upset a numeric vector
 vigorous a numeric vector
 wakeful a numeric vector
 warmhearted a numeric vector
 wide.awake a numeric vector
 alone a numeric vector
 kindly a numeric vector
 scornful a numeric vector
 EA Thayer's Energetic Arousal Scale
 TA Thayer's Tense Arousal Scale
 PA Positive Affect scale
 NegAff Negative Affect scale
 Extraversion Extraversion from the Eysenck Personality Inventory
 Neuroticism Neuroticism from the Eysenck Personality Inventory
 Lie Lie from the EPI
 Sociability The sociability subset of the Extraversion Scale
 Impulsivity The impulsivity subset of the Extraversions Scale
 MSQ_Time Time of day the data were collected
 MSQ_Round Rounded time of day
 TOD a numeric vector
 TOD24 a numeric vector
 ID subject ID
 condition What was the experimental condition after the msq was given
 scale a factor with levels msq r original or revised msq
 exper Which study were the data collected: a factor with levels AGES BING BORN CART CITY COPE
 EMIT FAST Fern FILM FLAT Gray imps item knob MAPS mite pat-1 pat-2 PATS post RAFT
 Rim.1 Rim.2 rob-1 rob-2 ROG1 ROG2 SALT sam-1 sam-2 SAVE/PATS sett swam swam-2 TIME
 VALE-1 VALE-2 VIEW

Details

The Motivational States Questionnaire (MSQ) is composed of 72 items, which represent the full affective space (Revelle & Anderson, 1998). The MSQ consists of 20 items taken from the Activation-Deactivation Adjective Check List (Thayer, 1986), 18 from the Positive and Negative Affect Schedule (PANAS, Watson, Clark, & Tellegen, 1988) along with the items used by Larsen and Diener (1992). The response format was a four-point scale that corresponds to Russell and Carroll's (1999) "ambiguous-likely-unipolar format" and that asks the respondents to indicate their current standing ("at this moment") with the following rating scale:

0—————1—————2—————3

Not at all A little Moderately Very much

The original version of the MSQ included 70 items. Intermediate analyses (done with 1840 subjects) demonstrated a concentration of items in some sections of the two dimensional space, and a paucity of items in others. To begin correcting this, 3 items from redundantly measured sections (alone, kindly, scornful) were removed, and 5 new ones (anxious, cheerful, idle, inactive, and tranquil) were added. Thus, the correlation matrix is missing the correlations between items anxious, cheerful, idle, inactive, and tranquil with alone, kindly, and scornful.

Procedure. The data were collected over nine years, as part of a series of studies examining the effects of personality and situational factors on motivational state and subsequent cognitive performance. In each of 38 studies, prior to any manipulation of motivational state, participants signed a consent form and filled out the MSQ. (The procedures of the individual studies are irrelevant to this data set and could not affect the responses to the MSQ, since this instrument was completed before any further instructions or tasks). Some MSQ post test (after manipulations) is available in [affect](#).

The EA and TA scales are from Thayer, the PA and NA scales are from Watson et al. (1988). Scales and items:

Energetic Arousal: active, energetic, vigorous, wakeful, wide.awake, full.of.pep, lively, -sleepy, -tired, - drowsy (ADACL)

Tense Arousal: Intense, Jittery, fearful, tense, clutched up, -quiet, -still, - placid, - calm, -at rest (ADACL)

Positive Affect: active, alert, attentive, determined, enthusiastic, excited, inspired, interested, proud, strong (PANAS)

Negative Affect: afraid, ashamed, distressed, guilty, hostile, irritable , jittery, nervous, scared, upset (PANAS)

The PA and NA scales can in turn can be thought of as having subscales: (See the PANAS-X) Fear: afraid, scared, nervous, jittery (not included frightened, shaky) Hostility: angry, hostile, irritable, (not included: scornful, disgusted, loathing guilt: ashamed, guilty, (not included: blameworthy, angry at self, disgusted with self, dissatisfied with self) sadness: alone, blue, lonely, sad, (not included: downhearted) joviality: cheerful, delighted, energetic, enthusiastic, excited, happy, lively, (not included: joyful) self-assurance: proud, strong, confident, (not included: bold, daring, fearless) attentiveness: alert, attentive, determined (not included: concentrating)

The next set of circumplex scales were taken (I think) from Larsen and Diener (1992). High activation: active, aroused, surprised, intense, astonished Activated PA: elated, excited, enthusiastic, lively Unactivated NA : calm, serene, relaxed, at rest, content, at ease PA: happy, warmhearted, pleased, cheerful, delighted Low Activation: quiet, inactive, idle, still, tranquil Unactivated PA:

dull, bored, sluggish, tired, drowsy NA: sad, blue, unhappy, gloomy, grouchy Activated NA: jittery, anxious, nervous, fearful, distressed.

Keys for these separate scales are shown in the examples.

In addition to the MSQ, there are 5 scales from the Eysenck Personality Inventory (Extraversion, Impulsivity, Sociability, Neuroticism, Lie). The Imp and Soc are subsets of the the total extraversion scale.

Source

Data collected at the Personality, Motivation, and Cognition Laboratory, Northwestern University.

References

- Larsen, R. J., & Diener, E. (1992). Promises and problems with the circumplex model of emotion. In M. S. Clark (Ed.), Review of personality and social psychology, No. 13. Emotion (pp. 25-59). Thousand Oaks, CA, US: Sage Publications, Inc.
- Rafaeli, Eshkol and Revelle, William (2006), A premature consensus: Are happiness and sadness truly opposite affects? Motivation and Emotion, 30, 1, 1-12.
- Revelle, W. and Anderson, K.J. (1998) Personality, motivation and cognitive performance: Final report to the Army Research Institute on contract MDA 903-93-K-0008. (<https://www.personality-project.org/revelle/publications/ra.ari.98.pdf>).
- Thayer, R.E. (1989) The biopsychology of mood and arousal. Oxford University Press. New York, NY.
- Watson,D., Clark, L.A. and Tellegen, A. (1988) Development and validation of brief measures of positive and negative affect: The PANAS scales. Journal of Personality and Social Psychology, 54(6):1063-1070.

See Also

[msqR](#) for a larger data set with repeated measures for 3032 participants measured at least once, 2753 measured twice, 446 three times and 181 four times. [affect](#) for an example of the use of some of these adjectives in a mood manipulation study.

[make.keys](#), [scoreItems](#) and [scoreOverlap](#) for instructions on how to score multiple scales with and without item overlap. Also see [fa](#) and [fa.extension](#) for instructions on how to do factor analyses or factor extension.

Examples

```
data(msq)
if(FALSE){ #not run in the interests of time
#basic descriptive statistics
describe(msq)
}
#score them for 20 short scales -- note that these have item overlap
#The first 2 are from Thayer
#The next 2 are classic positive and negative affect
#The next 9 are circumplex scales
#the last 7 are msq estimates of PANASX scales (missing some items)
```



```

keys.list <- list(
EA = c("active", "energetic", "vigorous", "wakeful", "wide.awake", "full.of.pep",
      "lively", "-sleepy", "-tired", "-drowsy"),
TA = c("intense", "jittery", "fearful", "tense", "clutched.up", "-quiet", "-still",
      "-placid", "-calm", "-at.rest"),
PA = c("active", "excited", "strong", "inspired", "determined", "attentive",
      "interested", "enthusiastic", "proud", "alert"),
NAf = c("jittery", "nervous", "scared", "afraid", "guilty", "ashamed", "distressed",
      "upset", "hostile", "irritable"),
HAct = c("active", "aroused", "surprised", "intense", "astonished"),
aPA = c("elated", "excited", "enthusiastic", "lively"),
uNA = c("calm", "serene", "relaxed", "at.rest", "content", "at.ease"),
pa = c("happy", "warmhearted", "pleased", "cheerful", "delighted"),
LAct = c("quiet", "inactive", "idle", "still", "tranquil"),
uPA = c("dull", "bored", "sluggish", "tired", "drowsy"),
naf = c("sad", "blue", "unhappy", "gloomy", "grouchy"),
aNA = c("jittery", "anxious", "nervous", "fearful", "distressed"),
Fear = c("afraid", "scared", "nervous", "jittery"),
Hostility = c("angry", "hostile", "irritable", "scornful"),
Guilt = c("guilty", "ashamed"),
Sadness = c("sad", "blue", "lonely", "alone"),
Joviality = c("happy", "delighted", "cheerful", "excited", "enthusiastic", "lively", "energetic"),
Self.Assurance = c("proud", "strong", "confident", "-fearful"),
Attentiveness = c("alert", "determined", "attentive"),
#, acquiescence = c("sleepy", "wakeful", "relaxed", "tense")
#dropped because it has a negative alpha and throws warnings
)

msq.scores <- scoreItems(keys.list,msq)

#show a circumplex structure for the non-overlapping items
fcirc <- fa(msq.scores$scores[,5:12],2)
fa.plot(fcirc,labels=colnames(msq.scores$scores)[5:12])

#now, find the correlations corrected for item overlap
msq.overlap <- scoreOverlap(keys.list,msq)
f2 <- fa(msq.overlap$cor,2)
fa.plot(f2,labels=colnames(msq.overlap$cor),title="2 dimensions of affect, corrected for overlap")
if(FALSE) {
#extend this solution to EA/TA NA/PA space
fe <- fa.extension(cor(msq.scores$scores[,5:12],msq.scores$scores[,1:4]),fcirc)
fa.diagram(fcirc,fe=fe,main="Extending the circumplex structure to EA/TA and PA/NA ")

#show the 2 dimensional structure
f2 <- fa(msq[1:72],2)
fa.plot(f2,labels=colnames(msq)[1:72],title="2 dimensions of affect at the item level",cex=.5)

#sort them by polar coordinates
round(polar(f2),2)
}

```

msqR

75 mood items from the Motivational State Questionnaire for 3032 unique participants

Description

Emotions may be described either as discrete emotions or in dimensional terms. The Motivational State Questionnaire (MSQ) was developed to study emotions in laboratory and field settings. The data can be well described in terms of a two dimensional solution of energy vs tiredness and tension versus calmness. Alternatively, this space can be organized by the two dimensions of Positive Affect and Negative Affect. Additional items include what time of day the data were collected and a few personality questionnaire scores. 3032 unique participants took the MSQ at least once, 2753 at least twice, 446 three times, and 181 four times. The 3032 participants also took the [sai](#) state anxiety inventory at the same time. Some studies manipulated arousal by caffeine, others manipulations included affect inducing movies.

Usage

```
data("msqR")
```

Format

A data frame with 6411 observations on the following 88 variables.

```
active a numeric vector
afraid a numeric vector
alert a numeric vector
alone a numeric vector
angry a numeric vector
aroused a numeric vector
ashamed a numeric vector
astonished a numeric vector
at.ease a numeric vector
at.rest a numeric vector
attentive a numeric vector
blue a numeric vector
bored a numeric vector
calm a numeric vector
clutched.up a numeric vector
confident a numeric vector
content a numeric vector
delighted a numeric vector
```

depressed a numeric vector
determined a numeric vector
distressed a numeric vector
drowsy a numeric vector
dull a numeric vector
elated a numeric vector
energetic a numeric vector
enthusiastic a numeric vector
excited a numeric vector
fearful a numeric vector
frustrated a numeric vector
full.of.pep a numeric vector
gloomy a numeric vector
grouchy a numeric vector
guilty a numeric vector
happy a numeric vector
hostile a numeric vector
inspired a numeric vector
intense a numeric vector
interested a numeric vector
irritable a numeric vector
jittery a numeric vector
lively a numeric vector
lonely a numeric vector
nervous a numeric vector
placid a numeric vector
pleased a numeric vector
proud a numeric vector
quiescent a numeric vector
quiet a numeric vector
relaxed a numeric vector
sad a numeric vector
satisfied a numeric vector
scared a numeric vector
serene a numeric vector
sleepy a numeric vector
sluggish a numeric vector

sociable a numeric vector
 sorry a numeric vector
 still a numeric vector
 strong a numeric vector
 surprised a numeric vector
 tense a numeric vector
 tired a numeric vector
 unhappy a numeric vector
 upset a numeric vector
 vigorous a numeric vector
 wakeful a numeric vector
 warmhearted a numeric vector
 wide.awake a numeric vector
 anxious a numeric vector
 cheerful a numeric vector
 idle a numeric vector
 inactive a numeric vector
 tranquil a numeric vector
 kindly a numeric vector
 scornful a numeric vector
 Extraversion Extraversion from the EPI
 Neuroticism Neuroticism from the EPI
 Lie Lie from the EPI
 Sociability Sociability from the EPI
 Impulsivity Impulsivity from the EPI
 gender 1= male, 2 = female (coded on presumed x chromosome). Slowly being added to the data set.
 TOD Time of day that the study was run
 drug 1 if given placebo, 2 if given caffeine
 film 1-4 if given a film: 1=Frontline, 2= Halloween, 3=Serengeti, 4 = Parenthood
 time Measurement occasion (1 and 2 are same session, 3 and 4 are the same, but a later session)
 id a numeric vector
 form msq versus msqR
 study a character vector of the experiment name

Details

The Motivational States Questionnaire (MSQ) is composed of 75 items, which represent the full affective space (Revelle & Anderson, 1998). The MSQ consists of 20 items taken from the Activation-Deactivation Adjective Check List (Thayer, 1986), 18 from the Positive and Negative Affect Schedule (PANAS, Watson, Clark, & Tellegen, 1988) along with the affective circumplex items used by Larsen and Diener (1992). The response format was a four-point scale that corresponds to Russell and Carroll's (1999) "ambiguous-likely-unipolar format" and that asks the respondents to indicate their current standing ("at this moment") with the following rating scale:

0—————1—————2—————3
 Not at all A little Moderately Very much

The original version of the MSQ included 70 items. Intermediate analyses (done with 1840 subjects) demonstrated a concentration of items in some sections of the two dimensional space, and a paucity of items in others. To begin correcting this, 3 items from redundantly measured sections (alone, kindly, scornful) were removed, and 5 new ones (anxious, cheerful, idle, inactive, and tranquil) were added. Thus, the correlation matrix is missing the correlations between items anxious, cheerful, idle, inactive, and tranquil with alone, kindly, and scornful.

2605 individuals took Form 1 version, 3806 the Form 2 version. 3032 people (1218 form 1, 1814 form 2) took the MSQ at least once. 2086 at least twice, 1112 three times, and 181 four times.

To see the relative frequencies by time and form, see the first example.

Procedure. The data were collected over nine years in the Personality, Motivation and Cognition laboratory at Northwestern, as part of a series of studies examining the effects of personality and situational factors on motivational state and subsequent cognitive performance. In each of 38 studies, prior to any manipulation of motivational state, participants signed a consent form and in some studies, consumed 0 or 4mg/kg of caffeine. In caffeine studies, they waited 30 minutes and then filled out the MSQ. (Normally, the procedures of the individual studies are irrelevant to this data set and could not affect the responses to the MSQ at time 1, since this instrument was completed before any further instructions or tasks. However, caffeine does have an effect.) The MSQ post test following a movie manipulation) is available in [affect](#) as well as here.

The XRAY study crossed four movie conditions with caffeine. The first MSQ measures are showing the effects of the movies and caffeine, but after an additional 30 minutes, the second MSQ seems to mainly show the caffeine effects. The movies were 9 minute clips from 1) a BBC documentary on British troops arriving at the Bergen-Belsen concentration camp (sad); 2) an early scene from Halloween in which the heroine runs around shutting doors and windows (terror); 3) a documentary about lions on the Serengeti plain, and 4) the "birthday party" scene from Parenthood.

The FLAT study measured affect before, immediately after, and then after 30 minutes following a movie manipulation. See the [affect](#) data set.

To see which studies used which conditions, see the second and third examples.

The EA and TA scales are from Thayer, the PA and NA scales are from Watson et al. (1988). Scales and items:

Energetic Arousal: active, energetic, vigorous, wakeful, wide.awake, full.of.pep, lively, -sleepy, -tired, - drowsy (ADACL)

Tense Arousal: Intense, Jittery, fearful, tense, clutched up, -quiet, -still, - placid, - calm, -at rest (ADACL)

Positive Affect: active, alert, attentive, determined, enthusiastic, excited, inspired, interested, proud, strong (PANAS)

Negative Affect: afraid, ashamed, distressed, guilty, hostile, irritable, jittery, nervous, scared, upset (PANAS)

The PA and NA scales can in turn be thought of as having subscales: (See the PANAS-X) Fear: afraid, scared, nervous, jittery (not included: frightened, shaky) Hostility: angry, hostile, irritable, (not included: scornful, disgusted, loathing guilt: ashamed, guilty, (not included: blameworthy, angry at self, disgusted with self, dissatisfied with self) sadness: alone, blue, lonely, sad, (not included: downhearted) joviality: cheerful, delighted, energetic, enthusiastic, excited, happy, lively, (not included: joyful) self-assurance: proud, strong, confident, (not included: bold, daring, fearless) attentiveness: alert, attentive, determined (not included: concentrating)

The next set of circumplex scales were taken from Larsen and Diener (1992). High activation: active, aroused, surprised, intense, astonished Activated PA: elated, excited, enthusiastic, lively Unactivated NA: calm, serene, relaxed, at rest, content, at ease PA: happy, warmhearted, pleased, cheerful, delighted Low Activation: quiet, inactive, idle, still, tranquil Unactivated PA: dull, bored, sluggish, tired, drowsy NA: sad, blue, unhappy, gloomy, grouchy Activated NA: jittery, anxious, nervous, fearful, distressed.

Keys for these separate scales are shown in the examples.

In addition to the MSQ, there are 5 scales from the Eysenck Personality Inventory (Extraversion, Impulsivity, Sociability, Neuroticism, Lie). The Imp and Soc are subsets of the total extraversion scale based upon a reanalysis of the EPI by Rocklin and Revelle (1983). This information is in the [msq](#) data set as well.

Note

In December, 2018 the caffeine, film and personality conditions were added. In the process of doing so, it was discovered that the EMIT data had been incorrectly entered. This has been fixed.

Source

Data collected at the Personality, Motivation, and Cognition Laboratory, Northwestern University.

References

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Watson,D., Clark, L.A. and Tellegen, A. (1988) Development and validation of brief measures of positive and negative affect: The PANAS scales. *Journal of Personality and Social Psychology*, 54(6):1063-1070.

See Also

`msq` for 3896 participants with scores on five scales of the EPI. `affect` for an example of the use of some of these adjectives in a mood manipulation study.

`make.keys`, `scoreItems` and `scoreOverlap` for instructions on how to score multiple scales with and without item overlap. Also see `fa` and `fa.extension` for instructions on how to do factor analyses or factor extension.

Given the temporal ordering of the `sai` data and the `msqR` data, these data are useful for demonstrations of `testRetest` reliability. See the examples in `testRetest` for how to combine the `sai tai` and `msqR` datasets.

Examples

```
data(msqR)
table(msqR$form,msqR$time) #which forms
table(msqR$study,msqR$drug) #Drug studies
table(msqR$study,msqR$film) #Film studies
table(msqR$study,msqR$TOD) #To examine time of day

#score them for 20 short scales -- note that these have item overlap
#The first 2 are from Thayer
#The next 2 are classic positive and negative affect
#The next 9 are circumplex scales
#the last 7 are msq estimates of PANASX scales (missing some items)
keys.list <- list(
EA = c("active", "energetic", "vigorous", "wakeful", "wide.awake", "full.of.pep",
      "lively", "-sleepy", "-tired", "-drowsy"),
TA = c("intense", "jittery", "fearful", "tense", "clutched.up", "-quiet", "-still",
      "-placid", "-calm", "-at.rest"),
PA = c("active", "excited", "strong", "inspired", "determined", "attentive",
      "interested", "enthusiastic", "proud", "alert"),
NAf = c("jittery", "nervous", "scared", "afraid", "guilty", "ashamed", "distressed",
      "upset", "hostile", "irritable"),
HAct = c("active", "aroused", "surprised", "intense", "astonished"),
aPA = c("elated", "excited", "enthusiastic", "lively"),
uNA = c("calm", "serene", "relaxed", "at.rest", "content", "at.ease"),
pa = c("happy", "warmhearted", "pleased", "cheerful", "delighted"),
LAct = c("quiet", "inactive", "idle", "still", "tranquil"),
uPA = c("dull", "bored", "sluggish", "tired", "drowsy"),
naf = c("sad", "blue", "unhappy", "gloomy", "grouchy"),
aNA = c("jittery", "anxious", "nervous", "fearful", "distressed"),
Fear = c("afraid", "scared", "nervous", "jittery"),
Hostility = c("angry", "hostile", "irritable", "scornful"),
Guilt = c("guilty", "ashamed"),
Sadness = c("sad", "blue", "lonely", "alone"),
Joviality = c("happy", "delighted", "cheerful", "excited", "enthusiastic", "lively", "energetic"),
```

```

Self.Assurance=c( "proud","strong" , "confident" , "-fearful" ),
Attentiveness = c("alert" , "determined" , "attentive" ))

#acquiscence = c("sleepy" , "wakeful" , "relaxed","tense")

msq.scores <- scoreItems(keys.list,msqR)

#show a circumplex structure for the non-overlapping items
fcirc <- fa(msq.scores$scores[,5:12],2)
fa.plot(fcirc,labels=colnames(msq.scores$scores)[5:12])

#now, find the correlations corrected for item overlap
msq.overlap <- scoreOverlap(keys.list,msqR)
f2 <- fa(msq.overlap$cor,2)
fa.plot(f2,labels=colnames(msq.overlap$cor),title="2 dimensions of affect, corrected for overlap")
if(FALSE) {
#extend this solution to EA/TA NA/PA space
fe <- fa.extension(cor(msq.scores$scores[,5:12],msq.scores$scores[,1:4]),fcirc)
fa.diagram(fcirc,fe=fe,main="Extending the circumplex structure to EA/TA and PA/NA ")

#show the 2 dimensional structure
f2 <- fa(msqR[1:72],2)
fa.plot(f2,labels=colnames(msqR)[1:72],title="2 dimensions of affect at the item level")

#sort them by polar coordinates
round(polar(f2),2)
}
#the msqR and sai data sets have 10 overlapping items which can be used for
#testRetest analysis. We need to specify the keys, and then choose the appropriate
#data sets
sai.msq.keys <- list(pos =c( "at.ease" , "calm" , "confident", "content","relaxed"),
  neg = c("anxious", "jittery", "nervous" ,"tense" , "upset"),
  anx = c("anxious", "jittery", "nervous" ,"tense", "upset","-at.ease" , "-calm" ,
    "-confident", "-content","-relaxed"))
if(FALSE) {
select <- selectFromKeys(sai.msq.keys$anx)
#The following is useful for examining test retest reliabilities
msq.control <- subset(msqR, msqR$study %in% c("Cart", "Fast", "SHED", "SHOP"))
msq.film <- subset(msqR,(msqR$study %in% c("FIAT", "FILM","FLAT","MIXX","XRAY")
  & (msqR$time < 3) ))

msq.film[((msq.film$study == "FLAT") & (msq.film$time ==3)) ,] <- NA
msq.drug <- subset(msqR,(msqR$study %in% c("AGES","SALT", "VALE", "XRAY"))
  &(msqR$time < 3))

msq.day <- subset(msqR,(msqR$study %in% c("SAM", "RIM")))

}

```


Description

Von Neuman et al. (1941) discussed the Mean Square of Successive Differences as a measure of variability that takes into account gradual shifts in mean. This is appropriate when studying errors in ballistics or variability and stability in mood when studying affect. For random data, this will be twice the variance, but for data with a sequential order and a positive autocorrelation, this will be much smaller. Since the mssd is just twice the variance - the autocorrelation, it is thus possible to also find the autocorrelation for a particular lag.

Usage

```
mssd(x,group=NULL, lag = 1,na.rm=TRUE)
rmssd(x,group=NULL, lag=1, na.rm=TRUE)
autoR(x,group=NULL,lag=1,na.rm=TRUE,use="pairwise")
```

Arguments

x	a vector, data.frame or matrix
lag	the lag to use when finding diff
group	A column of the x data.frame to be used for grouping
na.rm	Should missing data be removed?
use	How to handle missing data in autoR.

Details

When examining multiple measures within subjects, it is sometimes useful to consider the variability of trial by trial observations in addition to the over all between trial variation. The Mean Square of Successive Differences (mssd) and root mean square of successive differences (rmssd) is just

$$\sigma^2 = \Sigma(x_i - x_{i+1})^2 / (n - lag)$$

Where n-lag is used because there are only n-lag cases.

In the case of multiple subjects (groups) with multiple observations per subject (group), specify the grouping variable will produce output for each group.

Similar functions are available in the `matrixStats` package. However, the `varDiff` function in that package is variance of the difference rather than the MeanSquare. This is just the variance and standard deviation applied to the result from the [diff](#) function.

Perhaps useful when studying mood, the [autoR](#) function finds the autocorrelation for each item for the specified lag. It also returns the rmssd (root means square successive difference). This is done by finding the correlation of the lag data.

Value

The average squared successive difference (mssd) and the square root of the average squared successive difference (rmssd). Note that this is not the same as the standard deviation of the lagged differences.

Author(s)

William Revelle

References

Jahng, Seungmin and Wood, Phillip K and Trull, Timothy J. Analysis of affective instability in ecological momentary assessment: Indices using successive difference and group comparison via multilevel modeling. *Psychological methods* (2008) 13, 354-375.

Von Neumann, J., Kent, R., Bellinson, H., and Hart, B. (1941). The mean square successive difference. *The Annals of Mathematical Statistics*, pages 153-162.

See Also

See Also [rmssd](#) for the standard deviation or [describe](#) for more conventional statistics. [describeBy](#) and [statsBy](#) give group level statistics. See also [link{mlr}](#), [link{mlreliability}](#), [link{mlPlot}](#) for other ways of examining within person variability over time.

Examples

```
t <- seq(-pi, pi, .1)
trial <- 1: length(t)
gr <- trial %% 8
c <- cos(t)
ts <- sample(t,length(t))
cs <- cos(ts)
x.df <- data.frame(trial,gr,t,c,ts,cs)
rmssd(x.df)
rmssd(x.df,gr)
autoR(x.df,gr)
describe(x.df)
#pairs.panels(x.df)
#mlPlot(x.df,grp="gr",Time="t",items=c(4:6))
```

Description

Given a matrix or data.frame, produce histograms for each variable in a "matrix" form. Include normal fits and density distributions for each plot.

The number of rows and columns may be specified, or calculated. May be used for single variables.

Usage

```
multi.hist(x,nrow=NULL,ncol=NULL,density=TRUE,freq=FALSE,bcol="white",
           dcol=c("black","black"),dlt=c("dashed","dotted"),
           main=NULL,mar=c(2,1,1,1),breaks=21,...)
histBy(x,var,group,density=TRUE,alpha=.5,breaks=21,col,xlab,
       main="Histograms by group",...)
```

Arguments

x	matrix or data.frame
var	The variable in x to plot in histBy
group	The name of the variable in x to use as the grouping variable
nrow	number of rows in the plot
ncol	number of columns in the plot
density	density=TRUE, show the normal fits and density distributions
freq	freq=FALSE shows probability densities and density distribution, freq=TRUE shows frequencies
bcol	Color for the bars
dcol	The color(s) for the normal and the density fits. Defaults to black.
dlt	The line type (lty) of the normal and density fits. (specify the optional graphic parameter lwd to change the line size)
main	title for each panel will be set to the column name unless specified
mar	Specify the lower, left, upper and right hand side margin in lines – set to be tighter than normal default of c(5,4,4,2) + .1
xlab	Label for the x variable
breaks	The number of breaks in histBy (see hist)
alpha	The degree of transparency of the overlapping bars in histBy
col	A vector of colors in histBy (defaults to the rainbow)
...	additional graphic parameters (e.g., col)

Author(s)

William Revelle

See Also

[bi.bars](#) for drawing pairwise histograms

Examples

```
multi.hist(sat.act)
multi.hist(sat.act,bcol="red")
multi.hist(sat.act,dcol="blue") #make both lines blue
multi.hist(sat.act,dcol= c("blue","red"),dltty=c("dotted", "solid"))
multi.hist(sat.act,freq=TRUE) #show the frequency plot
multi.hist(sat.act,nrow=2)
histBy(sat.act,"SATQ","gender")
```

multilevel.reliability

Find and plot various reliability/generalizability coefficients for multi-level data

Description

Various indicators of reliability of multilevel data (e.g., items over time nested within subjects) may be found using generalizability theory. A basic three way anova is applied to the data from which variance components are extracted. Random effects for a nested design are found by lme. These are, in turn, converted to several reliability/generalizability coefficients. An optional call to lme4 to use lmer may be used for unbalanced designs with missing data. mlArrange is a helper function to convert wide to long format. Data can be rearranged from wide to long format, and multiple lattice plots of observations overtime for multiple variables and multiple subjects are created.

Usage

```
mlr(x, grp = "id", Time = "time", items = c(3:5),alpha=TRUE,icc=FALSE, aov=TRUE,
    lmer=FALSE,lme = TRUE,long=FALSE,values=NA,na.action="na.omit",plot=FALSE,
    main="Lattice Plot by subjects over time")
mlArrange(x, grp = "id", Time = "time", items = c(3:5),extra=NULL)
mlPlot(x, grp = "id", Time = "time", items = c(3:5),extra=NULL,
    col=c("blue","red","black","grey"),
    main="Lattice Plot by subjects over time",...)
multilevel.reliability(x, grp = "id", Time = "time", items = c(3:5),alpha=TRUE,icc=FALSE,
    aov=TRUE,lmer=FALSE,lme = TRUE,long=FALSE,values=NA,na.action="na.omit",
    plot=FALSE,main="Lattice Plot by subjects over time") #alias for mlr
```

Arguments

x	A data frame with persons, time, and items.
grp	Which variable specifies people (groups)
Time	Which variable specifies the temporal sequence?
items	Which items should be scored? Note that if there are multiple scales, just specify the items on one scale at a time. An item to be reversed scored can be specified by a minus sign. If long format, this is the column specifying item number.
alpha	If TRUE, report alphas for every subject (default)

icc	If TRUE, find ICCs for each person – can take a while
aov	if FALSE, and if icc is FALSE, then just draw the within subject plots
lmer	Should we use the lme4 package and lmer or just do the ANOVA? Requires the lme4 package to be installed. Necessary to do crossed designs with missing data but takes a very long time.
lme	If TRUE, will find the nested components of variance. Relatively fast.
long	Are the data in wide (default) or long format.
values	If the data are in long format, which column name (number) has the values to be analyzed?
na.action	How to handle missing data. Passed to the lme function.
plot	If TRUE, show a lattice plot of the data by subject
extra	Names or locations of extra columns to include in the long output. These will be carried over from the wide form and duplicated for all items. See example.
col	Color for the lines in mlPlot. Note that items are categorical and thus drawn in alphabetical order. Order the colors appropriately.
main	The main title for the plot (if drawn)
...	Other parameters to pass to xyplot

Details

Classical reliability theory estimates the amount of variance in a set of observations due to a true score that varies over subjects. Generalizability theory extends this model to include other sources of variance, specifically, time. The classic studies using this approach are people measured over multiple time points with multiple items. Then the question is, how stable are various individual differences. Intraclass correlations (ICC) are found for each subject over items, and for each subject over time. Alpha reliabilities are found for each subject for the items across time.

More importantly, components of variance for people, items, time, and their interactions are found either by classical analysis of variance (aov) or by multilevel mixed effect modeling (lme). These are then used to form several different estimates of generalizability. Very thoughtful discussions of these procedure may be found in chapters by Shrout and Lane.

The variance components are the Between Person Variance σ_P^2 , the variance between items σ_I^2 , over time σ_T^2 , and their interactions.

Then, R_{KF} is the reliability of average of all ratings across all items and times (Fixed time effects). (Shrout and Lane, Equation 6):

$$R_{KF} = \frac{\sigma_P^2 + \sigma_{PI}^2/n.I}{\sigma_P^2 + \sigma_{PI}^2/n.I + \sigma_e^2/(n.I.n.P)}$$

The generalizability of a single time point across all items (Random time effects) is just

$$R_{1R} = \frac{\sigma_P^2 + \sigma_{PI}^2/n.I}{\sigma_P^2 + \sigma_{PI}^2/n.I + \sigma_T^2 + \sigma_{PT}^2 + \sigma_e^2/(n.I)}$$

(Shrout and Lane equation 7 with a correction per Sean Lane.)

Generalizability of average time points across all items (Random effects). (Shrout and Lane, equation 8)

$$R_{kR} = \frac{\sigma_P^2 + \sigma_{PI}^2/n.I}{\sigma_P^2 + \sigma_{PI}^2/n.I + \sigma_T^2/n.T + \sigma_{PT}^2 + \sigma_e^2/n.I}$$

Generalizability of change scores (Shrout and Lane, equation 9)

$$R_C = \frac{\sigma_{PT}^2}{\sigma_{PT}^2 + \sigma_e^2/n.I}$$

If the design may be thought of as fully crossed, then either aov or lmer can be used to estimate the components of variance. With no missing data and a balanced design, these will give identical answers. However aov breaks down with missing data and seems to be very slow and very memory intensive for large problems (5,919 seconds for 209 cases with 88 time points and three items on a Mac Powerbook with a 2.8 GHZ Intel Core I7). The slowdown probably is memory related, as the memory demands increased to 22.62 GB of compressed memory. lmer will handle this design but is not nearly as slow (242 seconds for the 209 cases with 88 time points and three items) as the aov approach.

If the design is thought of as nested, rather than crossed, the components of variance are found using the `lme` function from nlme. This is very fast (114 cases with 88 time points and three items took 3.5 seconds).

The nested design leads to the generalizability of K random effects Nested (Shrout and Lane, equation 10):

$$R_{KRN} = \frac{\sigma_P^2}{\sigma_P^2 + \sigma_{T(P)}^2/n.I + \sigma_e^2/(n.In.P)}$$

And, finally, to the reliability of between person differences, averaged over items. (Shrout and Lane, equation 11).

$$R_{CN} = \frac{\sigma_{T(P)}^2}{\sigma_{T(P)}^2 + \sigma_e^2/(n.I)}$$

Unfortunately, when doing the nested analysis, `lme` will sometimes issue an obnoxious error about failing to converge. To fix this, turning off `lme` and just using `lmer` seems to solve the problem (i.e., set `lme=FALSE` and `lmer=TRUE`). (`lme` is part of core R and its namespace is automatically attached when loading `psych`). For many problems, `lmer` is not necessary and is thus not loaded. However sometimes it is useful. To use `lmer` it is necessary to have the `lme4` package installed. It will be automatically loaded if it is installed and requested. In the interests of making a 'thin' package, `lmer` is suggested, not required.

The input can either be in 'wide' or 'long' form. If in wide form, then specify the grouping variable, the 'time' variable, and the column numbers or names of the items. (See the first example). If in long format, then what is the column (name or number) of the dependent variable. (See the second example.)

`mlArrange` takes a wide data.frame and organizes it into a 'long' data.frame suitable for a lattice `xypplot`. This is a convenient alternative to `stack`, particularly for unbalanced designs. The wide

data frame is reorganized into a long data frame organized by `grp` (typically a subject id), by `Time` (typically a time varying variable, but can be anything, and then stacks the items within each person and time. Extra variables are carried over and matched to the appropriate `grp` and `Time`.

Thus, if we have N subjects over t time points for k items, in wide format for $N * t$ rows where each row has k items and e extra pieces of information, we get a $N * t * k$ row by $4 + e$ column dataframe. The first four columns in the long output are `id`, `time`, `values`, and `item names`, the remaining columns are the extra values. These could be something such as a trait measure for each subject, or the situation in which the items are given.

`mlArrange` plots k items over the t time dimensions for each subject.

Value

<code>n.obs</code>	Number of individuals
<code>n.time</code>	Maximum number of time intervals
<code>n.items</code>	Number of items
<code>components</code>	Components of variance associated with individuals, Time, Items, and their interactions.
<code>RkF</code>	Reliability of average of all ratings across all items and times (fixed effects).
<code>R1R</code>	Generalizability of a single time point across all items (Random effects)
<code>RkR</code>	Generalizability of average time points across all items (Random effects)
<code>Rc</code>	Generalizability of change scores over time.
<code>RkRn</code>	Generalizability of between person differences averaged over time and items
<code>Rcn</code>	Generalizability of within person variations averaged over items (nested structure)
<code>ANOVA</code>	The summary anova table from which the components are found (if done),
<code>s.lmer</code>	The summary of the lmer analysis (if done),
<code>s.lme</code>	The summary of the lme analysis (if done),
<code>alpha</code>	Within subject alpha over items and time.
<code>summary.by.person</code>	Summary table of ICCs organized by person,
<code>summary.by.time</code>	Summary table of ICCs organized by time.
<code>ICC.by.person</code>	A rather long list of ICCs by person.
<code>ICC.by.time</code>	Another long list of ICCs, this time for each time period,
<code>long</code>	The data (x) have been rearranged into long form for graphics or for further analyses using <code>lme</code> , <code>lmer</code> , or <code>aov</code> that require long form.

Author(s)

William Revelle

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See Also

`sim.multi` and `sim.multilevel` to generate multilevel data, `statsBy` a for statistics for multi level analysis.

Examples

```
#data from Shrout and Lane, 2012.

shrout <- structure(list(Person = c(1L, 2L, 3L, 4L, 5L, 1L, 2L, 3L, 4L,
5L, 1L, 2L, 3L, 4L, 5L, 1L, 2L, 3L, 4L, 5L), Time = c(1L, 1L,
1L, 1L, 1L, 2L, 2L, 2L, 2L, 2L, 3L, 3L, 3L, 3L, 3L, 4L, 4L, 4L,
4L, 4L), Item1 = c(2L, 3L, 6L, 3L, 7L, 3L, 5L, 6L, 3L, 8L, 4L,
4L, 7L, 5L, 6L, 1L, 5L, 8L, 8L, 6L), Item2 = c(3L, 4L, 6L, 4L,
8L, 3L, 7L, 7L, 5L, 8L, 2L, 6L, 8L, 6L, 7L, 3L, 9L, 9L, 7L, 8L
), Item3 = c(6L, 4L, 5L, 3L, 7L, 4L, 7L, 8L, 9L, 9L, 5L, 7L,
9L, 7L, 8L, 4L, 7L, 9L, 9L, 6L)), .Names = c("Person", "Time",
"Item1", "Item2", "Item3"), class = "data.frame", row.names = c(NA,
-20L))

#make shrout super wide
#Xwide <- reshape(shrout,v.names=c("Item1","Item2","Item3"),timevar="Time",
#direction="wide",idvar="Person")
#add more helpful Names
#colnames(Xwide ) <- c("Person",c(paste0("Item",1:3,".T",1),paste0("Item",1:3,".T",2),
#paste0("Item",1:3,".T",3),paste0("Item",1:3,".T",4)))
#make superwide into normal form (i.e., just return it to the original shrout data
#Xlong <-Xlong <- reshape(Xwide,idvar="Person",2:13)

#Now use these data for a multilevel reliability study, use the normal wide form output
mg <- mlr(shrout,grp="Person",Time="Time",items=3:5)
#which is the same as
#mg <- multilevel.reliability(shrout,grp="Person",Time="Time",items=
# c("Item1","Item2","Item3"),plot=TRUE)
#to show the lattice plot by subjects, set plot = TRUE

#Alternatively for long input (returned in this case from the prior run)
mlr(mg$long,grp="id",Time ="time",items="items", values="values",long=TRUE)
```



```
#example of mlArrange
#First, add two new columns to shrout and
#then convert to long output using mlArrange
total <- rowSums(shrout[3:5])
caseid <- rep(paste0("ID",1:5),4)
new.shrout <- cbind(shrout,total=total,case=caseid)
#now convert to long
new.long <- mlArrange(new.shrout,grp="Person",Time="Time",items =3:5,extra=6:7)
headTail(new.long,6,6)
```

neo

NEO correlation matrix from the NEO_PI_R manual

Description

The NEO.PI.R is a widely used personality test to assess 5 broad factors (Neuroticism, Extraversion, Openness, Agreeableness and Conscientiousness) with six facet scales for each factor. The correlation matrix of the facets is reported in the NEO.PI.R manual for 1000 subjects.

Usage

```
data(neo)
```

Format

A data frame of a 30 x 30 correlation matrix with the following 30 variables.

N1 Anxiety
N2 AngryHostility
N3 Depression
N4 Self-Consciousness
N5 Impulsiveness
N6 Vulnerability
E1 Warmth
E2 Gregariousness
E3 Assertiveness
E4 Activity
E5 Excitement-Seeking
E6 PositiveEmotions
O1 Fantasy
O2 Aesthetics
O3 Feelings
O4 Ideas

- O5** Actions
- O6** Values
- A1** Trust
- A2** Straightforwardness
- A3** Altruism
- A4** Compliance
- A5** Modesty
- A6** Tender-Mindedness
- C1** Competence
- C2** Order
- C3** Dutifulness
- C4** AchievementStriving
- C5** Self-Discipline
- C6** Deliberation

Details

The past thirty years of personality research has led to a general consensus on the identification of major dimensions of personality. Various known as the “Big 5” or the “Five Factor Model”, the general solution represents 5 broad domains of personal and interpersonal experience. Neuroticism and Extraversion are thought to reflect sensitivity to negative and positive cues from the environment and the tendency to withdraw or approach. Openness is sometimes labeled as Intellect and reflects an interest in new ideas and experiences. Agreeableness and Conscientiousness reflect tendencies to get along with others and to want to get ahead.

The factor structure of the NEO suggests five correlated factors as well as two higher level factors. The NEO was constructed with 6 “facets” for each of the five broad factors.

Source

Costa, Paul T. and McCrae, Robert R. (1992) (NEO PI-R) professional manual. Psychological Assessment Resources, Inc. Odessa, FL. (with permission of the author and the publisher)

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Examples

```
data(neo)
n5 <- fa(neo,5)
neo.keys <- make.keys(30,list(N=c(1:6),E=c(7:12),O=c(13:18),A=c(19:24),C=c(25:30)))
n5p <- target.rot(n5,neo.keys) #show a targeted rotation for simple structure
n5p
```

omega	<i>Calculate McDonald's omega estimates of general and total factor saturation</i>
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Description

McDonald has proposed coefficient omega as an estimate of the general factor saturation of a test. One way to find omega is to do a factor analysis of the original data set, rotate the factors obliquely, do a Schmid Leiman transformation, and then find omega. This function estimates omega as suggested by McDonald by using hierarchical factor analysis (following Jensen). A related option is to define the model using omega and then perform a confirmatory (bi-factor) analysis using the sem or lavaan packages. This is done by omegaSem and omegaFromSem. omegaFromSem will convert appropriate sem/lavaan objects to find omega. Yet another option is to do the direct Schmid-Leiman of Waller.ing

Usage

```
omega(m,nfactors=3,fm="minres",n.iter=1,p=.05,poly=FALSE,key=NULL,
      flip=TRUE,digits=2, title="Omega",sl=TRUE,labels=NULL,
      plot=TRUE,n.obs=NA,rotate="oblimin",Phi=NULL,option="equal",covar=FALSE,...)
omegaSem(m,nfactors=3,fm="minres",key=NULL,flip=TRUE,digits=2,title="Omega",
         sl=TRUE,labels=NULL, plot=TRUE,n.obs=NA,rotate="oblimin",
         Phi = NULL, option="equal",lavaan=TRUE,...)

omegah(m,nfactors=3,fm="minres",key=NULL,flip=TRUE,
       digits=2,title="Omega",sl=TRUE,labels=NULL, plot=TRUE,
       n.obs=NA,rotate="oblimin",Phi = NULL,option="equal",covar=FALSE,...)

omegaFromSem(fit,m=NULL,flip=TRUE,plot=TRUE)
omegaDirect(m,nfactors=3,fm="minres",rotate="oblimin",cut=.3,
            plot=TRUE,main="Direct Schmid Leiman")
directSl(m,nfactors=3,fm="minres",rotate="oblimin",cut=.3)
```

Arguments

m	A correlation matrix, or a data.frame/matrix of data, or (if Phi) is specified, an oblique factor pattern matrix
nfactors	Number of factors believed to be group factors
n.iter	How many replications to do in omega for bootstrapped estimates

fm	factor method (the default is minres) fm="pa" for principal axes, fm="minres" for a minimum residual (OLS) solution, fm="pc" for principal components (see note), or fm="ml" for maximum likelihood.
poly	should the correlation matrix be found using polychoric/tetrachoric or normal Pearson correlations
key	a vector of +/- 1s to specify the direction of scoring of items. The default is to assume all items are positively keyed, but if some items are reversed scored, then key should be specified.
flip	If flip is TRUE, then items are automatically flipped to have positive correlations on the general factor. Items that have been reversed are shown with a - sign.
p	probability of two tailed conference boundaries
digits	if specified, round the output to digits
title	Title for this analysis
main	main for this analysis (directSI)
cut	Loadings greater than cut are used in directSI
sl	If plotting the results, should the Schmid Leiman solution be shown or should the hierarchical solution be shown? (default sl=TRUE)
labels	If plotting, what labels should be applied to the variables? If not specified, will default to the column names.
plot	plot=TRUE (default) calls omega.diagram, plot =FALSE does not. If Rgraphviz is available, then omega.graph may be used separately.
n.obs	Number of observations - used for goodness of fit statistic
rotate	What rotation to apply? The default is oblimin, the alternatives include simplimax, Promax, cluster and target. target will rotate to an optional keys matrix (See target.rot)
Phi	If specified, then omega is found from the pattern matrix (m) and the factor intercorrelation matrix (Phi).
option	In the two factor case (not recommended), should the loadings be equal, emphasize the first factor, or emphasize the second factor. See in particular the option parameter in schmid for treating the case of two group factors.
covar	defaults to FALSE and the correlation matrix is found (standardized variables.) If TRUE, the do the calculations on the unstandardized variables and use covariances.
lavaan	if FALSE, will use John Fox's sem package to do the omegaSem. If TRUE, will use Yves Rosseel's lavaan package.
fit	The fitted object from lavaan or sem. For lavaan, this includes the correlation matrix and the variable names and thus m needs not be specified.
...	Allows additional parameters to be passed through to the factor routines.

Details

“Many scales are assumed by their developers and users to be primarily a measure of one latent variable. When it is also assumed that the scale conforms to the effect indicator model of measurement (as is almost always the case in psychological assessment), it is important to support such an interpretation with evidence regarding the internal structure of that scale. In particular, it is important to examine two related properties pertaining to the internal structure of such a scale. The first property relates to whether all the indicators forming the scale measure a latent variable in common.

The second internal structural property pertains to the proportion of variance in the scale scores (derived from summing or averaging the indicators) accounted for by this latent variable that is common to all the indicators (Cronbach, 1951; McDonald, 1999; Revelle, 1979). That is, if an effect indicator scale is primarily a measure of one latent variable common to all the indicators forming the scale, then that latent variable should account for the majority of the variance in the scale scores. Put differently, this variance ratio provides important information about the sampling fluctuations when estimating individuals’ standing on a latent variable common to all the indicators arising from the sampling of indicators (i.e., when dealing with either Type 2 or Type 12 sampling, to use the terminology of Lord, 1956). That is, this variance proportion can be interpreted as the square of the correlation between the scale score and the latent variable common to all the indicators in the infinite universe of indicators of which the scale indicators are a subset. Put yet another way, this variance ratio is important both as reliability and a validity coefficient. This is a reliability issue as the larger this variance ratio is, the more accurately one can predict an individual’s relative standing on the latent variable common to all the scale’s indicators based on his or her observed scale score. At the same time, this variance ratio also bears on the construct validity of the scale given that construct validity encompasses the internal structure of a scale.” (Zinbarg, Yovel, Revelle, and McDonald, 2006).

McDonald has proposed coefficient omega_hierarchical (ω_h) as an estimate of the general factor saturation of a test. Zinbarg, Revelle, Yovel and Li (2005) <https://personality-project.org/revelle/publications/zinbarg.revelle.pmet.05.pdf> compare McDonald’s ω_h to Cronbach’s α and Revelle’s β . They conclude that ω_h is the best estimate. (See also Zinbarg et al., 2006 and Revelle and Zinbarg (2009)).

One way to find ω_h is to do a factor analysis of the original data set, rotate the factors obliquely, factor that correlation matrix, do a Schmid-Leiman ([schmid](#)) transformation to find general factor loadings, and then find ω_h . Here we present code to do that.

ω_h differs as a function of how the factors are estimated. Four options are available, three use the [fa](#) function but with different factoring methods: the default does a minres factor solution, fm="pa" does a principle axes factor analysis fm="mle" does a maximum likelihood solution; fm="pc" does a principal components analysis using ([principal](#)).

For ability items, it is typically the case that all items will have positive loadings on the general factor. However, for non-cognitive items it is frequently the case that some items are to be scored positively, and some negatively. Although probably better to specify which directions the items are to be scored by specifying a key vector, if flip = TRUE (the default), items will be reversed so that they have positive loadings on the general factor. The keys are reported so that scores can be found using the [scoreItems](#) function. Arbitrarily reversing items this way can overestimate the general factor. (See the example with a simulated circumplex).

β , an alternative to ω_h , is defined as the worst split half reliability (Revelle, 1979). It can be estimated by using [ICLUST](#) (a hierarchical clustering algorithm originally developed for main frames

and written in Fortran and that is now part of the psych package. (For a very complimentary review of why the ICLUST algorithm is useful in scale construction, see Cooksey and Soutar, 2005)).

The `omega` function uses exploratory factor analysis to estimate the ω_h coefficient. It is important to remember that "A recommendation that should be heeded, regardless of the method chosen to estimate ω_h , is to always examine the pattern of the estimated general factor loadings prior to estimating ω_h . Such an examination constitutes an informal test of the assumption that there is a latent variable common to all of the scale's indicators that can be conducted even in the context of EFA. If the loadings were salient for only a relatively small subset of the indicators, this would suggest that there is no true general factor underlying the covariance matrix. Just such an informal assumption test would have afforded a great deal of protection against the possibility of misinterpreting the misleading ω_h estimates occasionally produced in the simulations reported here." (Zinbarg et al., 2006, p 137).

A simple demonstration of the problem of an omega estimate reflecting just one of two group factors can be found in the last example.

Diagnostic statistics that reflect the quality of the omega solution include a comparison of the relative size of the g factor eigen value to the other eigen values, the percent of the common variance for each item that is general factor variance (p2), the mean of p2, and the standard deviation of p2. Further diagnostics can be done by describing ([describe](#)) the `$schmid$l` results.

Although `omega_h` is uniquely defined only for cases where 3 or more subfactors are extracted, it is sometimes desired to have a two factor solution. By default this is done by forcing the schmid extraction to treat the two subfactors as having equal loadings.

There are three possible options for this condition: setting the general factor loadings between the two lower order factors to be "equal" which will be the sqrt(oblique correlations between the factors) or to "first" or "second" in which case the general factor is equated with either the first or second group factor. A message is issued suggesting that the model is not really well defined. This solution discussed in Zinbarg et al., 2007. To do this in `omega`, add the option="first" or option="second" to the call.

Although obviously not meaningful for a 1 factor solution, it is of course possible to find the sum of the loadings on the first (and only) factor, square them, and compare them to the overall matrix variance. This is done, with appropriate complaints.

In addition to ω_h , another of McDonald's coefficients is ω_t . This is an estimate of the total reliability of a test.

McDonald's ω_t , which is similar to Guttman's λ_6 , [guttman](#) but uses the estimates of uniqueness (u^2) from factor analysis to find e_j^2 . This is based on a decomposition of the variance of a test score, V_x into four parts: that due to a general factor, \vec{g} , that due to a set of group factors, \vec{f} , (factors common to some but not all of the items), specific factors, \vec{s} unique to each item, and \vec{e} , random error. (Because specific variance can not be distinguished from random error unless the test is given at least twice, some combine these both into error).

Letting $\vec{x} = \vec{c}\vec{g} + \vec{A}\vec{f} + \vec{D}\vec{s} + \vec{e}$ then the communality of item_j, based upon general as well as group factors, $h_j^2 = c_j^2 + \sum f_{ij}^2$ and the unique variance for the item $u_j^2 = \sigma_j^2(1 - h_j^2)$ may be used to estimate the test reliability. That is, if h_j^2 is the communality of item_j, based upon general as well as group factors, then for standardized items, $e_j^2 = 1 - h_j^2$ and

$$\omega_t = \frac{\vec{1}\vec{c}\vec{c}'\vec{1} + \vec{1}\vec{A}\vec{A}'\vec{1}'}{V_x} = 1 - \frac{\sum(1 - h_j^2)}{V_x} = 1 - \frac{\sum u^2}{V_x}$$

Because $h_j^2 \geq r_{smc}^2$, $\omega_t \geq \lambda_6$.

It is important to distinguish here between the two ω coefficients of McDonald, 1978 and Equation 6.20a of McDonald, 1999, ω_t and ω_h . While the former is based upon the sum of squared loadings on all the factors, the latter is based upon the sum of the squared loadings on the general factor.

$$\omega_h = \frac{\vec{1}cc'\vec{1}}{V_x}$$

Another estimate reported is the omega for an infinite length test with a structure similar to the observed test (omega H asymptotic). This is found by

$$\omega_{limit} = \frac{\vec{1}cc'\vec{1}}{\vec{1}cc'\vec{1} + \vec{1}AA'\vec{1}}$$

Following suggestions by Steve Reise, the Explained Common Variance (ECV) is also reported. This is the ratio of the general factor eigen value to the sum of all of the eigen values. As such, it is a better indicator of unidimensionality than of the amount of test variance accounted for by a general factor.

The input to omega may be a correlation matrix or a raw data matrix, or a factor pattern matrix with the factor intercorrelations (Phi) matrix.

[omega](#) is an exploratory factor analysis function that uses a Schmid-Leiman transformation. [omegaSem](#) first calls [omega](#) and then takes the Schmid-Leiman solution, converts this to a confirmatory sem model and then calls the sem package to conduct a confirmatory model. ω_h is then calculated from the CFA output. Although for well behaved problems, the efa and cfa solutions will be practically identical, the CFA solution will not always agree with the EFA solution. In particular, the estimated R^2 will sometimes exceed 1. (An example of this is the Harman 24 cognitive abilities problem.)

In addition, not all EFA solutions will produce workable CFA solutions. Model misspecifications will lead to very strange CFA estimates.

It is also possible to give [omega](#) a factor pattern matrix and the associated factor intercorrelation. In this case, the analysis will be done on these matrices. This is particularly useful if one is not satisfied with the exploratory EFA solutions and rotation options and somehow comes up with an alternative. (For instance, one might want to do a EFA using fm='pa' with a Kaiser normalized Promax solution with a specified m value.)

[omegaFromSem](#) takes the output from a sem model and uses it to find ω_h . The estimate of factor indeterminacy, found by the multiple R^2 of the variables with the factors, will not match that found by the EFA model. In particular, the estimated R^2 will sometimes exceed 1. (An example of this is the Harman 24 cognitive abilities problem.)

The notion of omega may be applied to the individual factors as well as the overall test. A typical use of omega is to identify subscales of a total inventory. Some of that variability is due to the general factor of the inventory, some to the specific variance of each subscale. Thus, we can find a number of different omega estimates: what percentage of the variance of the items identified with each subfactor is actually due to the general factor. What variance is common but unique to the subfactor, and what is the total reliable variance of each subfactor. These results are reported in omega.group object and in the last few lines of the normal output.

Finally, and still to be tested, is [omegaDirect](#) adapted from Waller (2017). This is a direct rotation to a Schmid-Leiman like solution without doing the hierarchical factoring ([directSl](#)). This rotation

is then interpreted in terms of omega. It is included here to allow for comparisons with the alternative procedures `omega` and `omegaSem`. Preliminary analyses suggests that it produces inappropriate solutions for the case where there is no general factor.

Moral: Finding `omega_h` is tricky and one should probably compare `omega`, `omegaSem`, `omegaDirect` and even `iclust` solutions to understand the differences.

The summary of the omega object is a reduced set of the most useful output.

The various objects returned from omega include:

Value

<code>omega</code>	hierarchical	The ω_h coefficient
<code>omega</code>	<code>lim</code>	The limit of ω_h as the test becomes infinitely large
<code>omega</code>	<code>total</code>	The ω_{total} coefficient
<code>alpha</code>		Cronbach's α
<code>schmid</code>		The Schmid Leiman transformed factor matrix and associated matrices
<code>schmid</code>	<code>\$sl</code>	The g factor loadings as well as the residualized factors
<code>schmid</code>	<code>\$orthog</code>	Varimax rotated solution of the original factors
<code>schmid</code>	<code>\$oblique</code>	The oblimin or promax transformed factors
<code>schmid</code>	<code>\$phi</code>	the correlation matrix of the oblique factors
<code>schmid</code>	<code>\$gloading</code>	The loadings on the higher order, g, factor of the oblimin factors
<code>key</code>		A vector of -1 or 1 showing which direction the items were scored.
<code>model</code>		a list of two elements, one suitable to give to the <code>sem</code> function for structure equation models, the other, to give to the <code>lavaan</code> package.
<code>sem</code>		The output from a sem analysis
<code>omega</code>	<code>group</code>	The summary statistics for the omega total, omega hierarchical (general) and omega within each group.
<code>scores</code>		Factor score estimates are found for the Schmid-Leiman solution. To get scores for the hierarchical model see the note.
<code>various</code>	<code>fit statistics</code>	various fit statistics, see output
<code>OmegaSem</code>		is an object that contains the fits for the OmegaSem output.
<code>loadings</code>		The direct SL rotated object (from <code>omegaDirect</code>)
<code>orth.f</code>		The original, unrotated solution from <code>omegaDirect</code>
<code>Target</code>		The cluster based target for rotation in <code>directSl</code>

Note

Requires the GPArotation package.

The default rotation uses oblimin from the GPArotation package. Alternatives include the simplimax function, as well as [Promax](#) or the [promax](#) rotations. promax will do a Kaiser normalization before applying Promax rotation.

If the factor solution leads to an exactly orthogonal solution (probably only for demonstration data sets), then use the rotate="Promax" option to get a solution.

[omegaSem](#) requires the sem or lavaan packages. [omegaFromSem](#) uses the output from the sem or lavaan package.

[omega](#) may be run on raw data (finding either Pearson or tetrachoric/polychoric correlations, depending upon the poly option) a correlation matrix, a polychoric correlation matrix (found by e.g., [polychoric](#)), or the output of a previous omega run. This last case is particularly useful when working with categorical data using the poly=TRUE option. For in this case, most of the time is spent in finding the correlation matrix. The matrix is saved as part of the omega output and may be used as input for subsequent runs. A similar feature is found in [irt.fa](#) where the output of one analysis can be taken as the input to the subsequent analyses.

However, simulations based upon tetrachoric and polychoric correlations suggest that although the structure is better defined, that the estimates of omega are inflated over the true general factor saturation.

Omega returns factor scores based upon the Schmid-Leiman transformation. To get the hierarchical factor scores, it is necessary to do this outside of omega. See the example (not run).

Consider the case of the raw data in an object data. Then

```
f3 <- fa(data,3,scores="tenBerge", oblique.rotation=TRUE f1 <- fa(f3$scores) hier.scores <- data.frame(f1$scores,f3$scores)
```

When doing fm="pc", principal components are done for the original correlation matrix, but minres is used when examining the intercomponent correlations. A warning is issued that the method was changed to minres for the higher order solution. omega is a factor model, and finding loadings using principal components will overestimate the resulting solution. This is particularly problematic for the amount of group saturation, and thus the omega.group statistics are overestimates.

The last three lines of omega report "Total, General and Subset omega for each subset". These are available as the omega.group object in the output.

The last of these (omega group) is effectively what Steve Reise calls omegaS for the subset omega.

The omega general is the amount of variance in the group that is accounted for by the general factor, the omega total is the amount of variance in the group accounted for by general + group.

This is based upon a cluster solution (that is to say, every item is assigned to one group) and this is why for first column the omega general and group do not add up to omega total. Some of the variance is found in the cross loadings between groups.

Reise and others like to report the ratio of the second line to the first line (what portion of the reliable variance is general factor) and the third row to the first (what portion of the reliable variance is within group but not general. This may be found by using the omega.group object that is returned by omega. (See the last example.)

If using the lavaan=TRUE option in [omegaSem](#) please note that variable names can not start with a digit (e.g. 4.Letter.Words in the [Thurstone](#) data set. The leading digit needs to be removed.

`omegaSem` will do an exploratory efa and omega, create (and return) the commands for doing either a sem or lavaan analysis. The commands are returned as the model object. This can be used for further sem/lavaan analyses.

Omega can also be found from an analysis done using lavaan or sem directly by calling `omegaFromSem` with the original correlation matrix and the fit of the sem/lavaan model. See the last (not run) example)

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See Also

`omega.graph` `ICLUST`, `ICLUST.graph`, `VSS`, `schmid`, `make.hierarchical`

Examples

```
## Not run:
test.data <- Harman74.cor$cov
# if(!require(GPARotation)) {message("Omega requires GPA rotation")} else {
  my.omega <- omega(test.data)
```

```

        print(my.omega,digits=2)
#}

#create 9 variables with a hierarchical structure
v9 <- sim.hierarchical()
#with correlations of
round(v9,2)
#find omega
v9.omega <- omega(v9,digits=2)
v9.omega

#create 8 items with a two factor solution, showing the use of the flip option
sim2 <- item.sim(8)
omega(sim2) #an example of misidentification-- remember to look at the loadings matrices.
omega(sim2,2) #this shows that in fact there is no general factor
omega(sim2,2,option="first") #but, if we define one of the two group factors
#as a general factor, we get a falsely high omega
#apply omega to analyze 6 mental ability tests
data(ability.cov) #has a covariance matrix
omega(ability.cov$cov)

#om <- omega(Thurstone)
#round(om$omega.group,2)
#round(om$omega.group[2]/om$omega.group[1],2) #fraction of reliable that is general variance
# round(om$omega.group[3]/om$omega.group[1],2) #fraction of reliable that is group variance

#To find factor score estimates for the hierarchical model it is necessary to
#do two extra steps.

#Consider the case of the raw data in an object data. (An example from simulation)
# set.seed(42)
# gload <- matrix(c(.9,.8,.7),nrow=3)
# fload <- matrix(c(.8,.7,.6,rep(0,9),.7,.6,.5,rep(0,9),.7,.6,.4), ncol=3)
# data <- sim.hierarchical(gload=gload,fload=fload, n=100000, raw=TRUE)
#
# f3 <- fa(data$observed,3,scores="tenBerge", oblique.scores=TRUE)
# f1 <- fa(f3$scores)

# om <- omega(data$observed,sl=FALSE) #draw the hierarchical figure
# The scores from om are based upon the Schmid-Leiman factors and although the g factor
# is identical, the group factors are not.
# This is seen in the following correlation matrix
# hier.scores <- cbind(om$scores,f1$scores,f3$scores)
# lowerCor(hier.scores)
#
#jensen <- sim.hierarchical() #create a hierarchical structure
#om.jen <- omegaSem(jensen,lavaan=TRUE) #do the exploratory omega with confirmatory as well
#lav.mod <- om.jen$omegaSem$model$lavaan #get the lavaan code or create it yourself
# lav.mod <- 'g =~ +V1+V2+V3+V4+V5+V6+V7+V8+V9
#           F1=~ + V1 + V2 + V3
#           F2=~ + V4 + V5 + V6
#           F3=~ + V7 + V8 + V9 '
#lav.jen <- cfa(lav.mod,sample.cov=jensen,sample.nobs=500,orthogonal=TRUE,std.lv=TRUE)

```

```
# omegaFromSem(lav.jen,jensen)
#the directSl solution
#direct.jen <- directSl(jen)
#direct.jen

#try a one factor solution -- this is not recommended, but sometimes done
#it will just give omega_total
# lav.mod.1 <- 'g =~ +V1+V2+V3+V4+V5+V6+V7+V8+V9 '
#lav.jen.1<- cfa(lav.mod.1,sample.cov=jensen,sample.nobs=500,orthogonal=TRUE,std.lv=TRUE)
# omegaFromSem(lav.jen.1,jensen)

## End(Not run)
```

omega.graph

Graph hierarchical factor structures

Description

Hierarchical factor structures represent the correlations between variables in terms of a smaller set of correlated factors which themselves can be represented by a higher order factor.

Two alternative solutions to such structures are found by the [omega](#) function. The correlated factors solutions represents the effect of the higher level, general factor, through its effect on the correlated factors. The other representation makes use of the Schmid Leiman transformation to find the direct effect of the general factor upon the original variables as well as the effect of orthogonal residual group factors upon the items.

Graphic presentations of these two alternatives are helpful in understanding the structure. `omega.graph` and `omega.diagram` draw both such structures. Graphs are drawn directly onto the graphics window or expressed in “dot” commands for conversion to graphics using implementations of Graphviz (if using `omega.graph`).

Using Graphviz allows the user to clean up the Rgraphviz output. However, if Graphviz and Rgraphviz are not available, use `omega.diagram`.

See the other structural diagramming functions, [fa.diagram](#) and [structure.diagram](#).

In addition

Usage

```
omega.diagram(om.results,sl=TRUE,sort=TRUE,labels=NULL,flabels=NULL,cut=.2,
gcut=.2,simple=TRUE, errors=FALSE, digits=1,e.size=.1,rsz=.15,side=3,
main=NULL,cex=NULL,color.lines=TRUE,marg=c(.5,.5,1.5,.5),adj=2, ...)
omega.graph(om.results, out.file = NULL, sl = TRUE, labels = NULL, size = c(8, 6),
node.font = c("Helvetica", 14), edge.font = c("Helvetica", 10),
rank.direction=c("RL","TB","LR","BT"), digits = 1, title = "Omega", ...)
```

Arguments

om.results	The output from the omega function
out.file	Optional output file for off line analysis using Graphviz
sl	Orthogonal clusters using the Schmid-Leiman transform (sl=TRUE) or oblique clusters
labels	variable labels
flabels	Labels for the factors (not counting g)
size	size of graphics window
node.font	What font to use for the items
edge.font	What font to use for the edge labels
rank.direction	Defaults to left to right
digits	Precision of labels
cex	control font size
color.lines	Use black for positive, red for negative
marg	The margins for the figure are set to be wider than normal by default
adj	Adjust the location of the factor loadings to vary as factor mod 4 + 1
title	Figure title
main	main figure caption
...	Other options to pass into the graphics packages
e.size	the size to draw the ellipses for the factors. This is scaled by the number of variables.
cut	Minimum path coefficient to draw
gcut	Minimum general factor path to draw
simple	draw just one path per item
sort	sort the solution before making the diagram
side	on which side should errors be drawn?
errors	show the error estimates
rsize	size of the rectangles

Details

While omega.graph requires the Rgraphviz package, omega.diagram does not. `codeomega` requires the GPArotation package.

Value

clust.graph	A graph object
sem	A matrix suitable to be run through the sem function in the sem package.

Note

omega.graph requires rgraphviz. – omega requires GPArotation

Author(s)

<https://personality-project.org/revelle.html>

Maintainer: William Revelle < revelle@northwestern.edu >

References

<https://personality-project.org/r/r.omega.html>

Revelle, W. (in preparation) An Introduction to Psychometric Theory with applications in R. <https://personality-project.org/r/book>

Revelle, W. (1979). Hierarchical cluster analysis and the internal structure of tests. *Multivariate Behavioral Research*, 14, 57-74. (<https://personality-project.org/revelle/publications/iclust.pdf>)

Zinbarg, R.E., Revelle, W., Yovel, I., & Li, W. (2005). Cronbach's Alpha, Revelle's Beta, McDonald's Omega: Their relations with each and two alternative conceptualizations of reliability. *Psychometrika*, 70, 123-133. <https://personality-project.org/revelle/publications/zinbarg.revelle.pmet.05.pdf>

Zinbarg, R., Yovel, I., Revelle, W. & McDonald, R. (2006). Estimating generalizability to a universe of indicators that all have one attribute in common: A comparison of estimators for omega. *Applied Psychological Measurement*, 30, 121-144. DOI: 10.1177/0146621605278814 <https://journals.sagepub.com/doi/10.1177/0146621605278814>

See Also

[omega](#), [make.hierarchical](#), [ICLUST.rgraph](#)

Examples

```
#24 mental tests from Holzinger-Swineford-Harman
if(require(GPArotation) ) {om24 <- omega(Harman74.cor$cov,4) } #run omega

#
#example hierarchical structure from Jensen and Weng
if(require(GPArotation) ) {jen.omega <- omega(make.hierarchical())}
```

outlier

Find and graph Mahalanobis squared distances to detect outliers

Description

The Mahalanobis distance is $D^2 = (x - \mu)' \Sigma^{-1} (x - \mu)$ where Σ is the covariance of the x matrix. D2 may be used as a way of detecting outliers in distribution. Large D2 values, compared to the expected Chi Square values indicate an unusual response pattern. The mahalanobis function in stats does not handle missing data.

Usage

```
outlier(x, plot = TRUE, bad = 5, na.rm = TRUE, xlab, ylab, ...)
```

Arguments

x	A data matrix or data.frame
plot	Plot the resulting QQ graph
bad	Label the bad worst values
na.rm	Should missing data be deleted
xlab	Label for x axis
ylab	Label for y axis
...	More graphic parameters, e.g., cex=.8

Details

Adapted from the mahalanobis function and help page from stats.

Value

The D2 values for each case

Author(s)

William Revelle

References

Yuan, Ke-Hai and Zhong, Xiaoling, (2008) Outliers, Leverage Observations, and Influential Cases in Factor Analysis: Using Robust Procedures to Minimize Their Effect, Sociological Methodology, 38, 329-368.

See Also

[mahalanobis](#)

Examples

```
#first, just find and graph the outliers
d2 <- outlier(sat.act)
#combine with the data frame and plot it with the outliers highlighted in blue
sat.d2 <- data.frame(sat.act, d2)
pairs.panels(sat.d2, bg=c("yellow", "blue")[(d2 > 25)+1], pch=21)
```

p.rep	<i>Find the probability of replication for an F, t, or r and estimate effect size</i>
-------	---

Description

The probability of replication of an experimental or correlational finding as discussed by Peter Killeen (2005) is the probability of finding an effect in the same direction upon an exact replication. For articles submitted to Psychological Science, p.rep needs to be reported.

F, t, p and r are all estimates of the size of an effect. But F, t, and p also are also a function of the sample size. Effect size, d prime, may be expressed as differences between means compared to within cell standard deviations, or as a correlation coefficient. These functions convert p, F, and t to d prime and the r equivalent.

Usage

```
p.rep(p = 0.05, n=NULL, twotailed = FALSE)
p.rep.f(F, df2, twotailed=FALSE)
p.rep.r(r, n, twotailed=TRUE)
p.rep.t(t, df, df2=NULL, twotailed=TRUE)
```

Arguments

p	conventional probability of statistic (e.g., of F, t, or r)
F	The F statistic
df	Degrees of freedom of the t-test, or of the first group if unequal sizes
df2	Degrees of freedom of the denominator of F or the second group in an unequal sizes t test
r	Correlation coefficient
n	Total sample size if using r
t	t-statistic if doing a t-test or testing significance of a regression slope
twotailed	Should a one or two tailed test be used?

Details

The conventional Null Hypothesis Significance Test (NHST) is the likelihood of observing the data given the null hypothesis of no effect. But this tells us nothing about the probability of the null hypothesis. Peter Killeen (2005) introduced the probability of replication as a more useful measure. The probability of replication is the probability that an exact replication study will find a result in the *same direction* as the original result.

p.rep is based upon a 1 tailed probability value of the observed statistic.

Other frequently called for statistics are estimates of the effect size, expressed either as Cohen's d, Hedges g, or the equivalent value of the correlation, r.

For p.rep.t, if the cell sizes are unequal, the effect size estimates are adjusted by the ratio of the mean cell size to the harmonic mean cell size (see Rownow et al., 2000).

Value

p.rep	Probability of replication
dprime	Effect size (Cohen's d) if more than just p is specified
prob	Probability of F, t, or r. Note that this can be either the one-tailed or two tailed probability value.
r.equivalent	For t-tests, the r equivalent to the t (see Rosenthal and Rubin(2003), Rosnow, Rosenthal, and Rubin, 2000))

Note

The p.rep value is the one tailed probability value of obtaining a result in the same direction.

References

Cummings, Geoff (2005) Understanding the average probability of replication: comment on Killeen (2005). *Psychological Science*, 16, 12, 1002-1004).

Killeen, Peter H. (2005) An alternative to Null-Hypothesis Significance Tests. *Psychological Science*, 16, 345-353

Rosenthal, R. and Rubin, Donald B.(2003), r-sub(equivalent): A Simple Effect Size Indicator. *Psychological Methods*, 8, 492-496.

Rosnow, Ralph L., Rosenthal, Robert and Rubin, Donald B. (2000) Contrasts and correlations in effect-size estimation, *Psychological Science*, 11. 446-453.

Examples

```
p.rep(.05) #probability of replicating a result if the original study had a p = .05
p.rep.f(9.0,98) #probability of replicating a result with F = 9.0 with 98 df
p.rep.r(.4,50) #probability of replicating a result if r =.4 with n = 50
p.rep.t(3,98) #probability of replicating a result if t = 3 with df =98
p.rep.t(2.14,84,14) #effect of equal sample sizes (see Rosnow et al.)
```

paired.r

Test the difference between (un)paired correlations

Description

Test the difference between two (paired or unpaired) correlations. Given 3 variables, x, y, z, is the correlation between xy different than that between xz? If y and z are independent, this is a simple t-test of the z transformed rs. But, if they are dependent, it is a bit more complicated.

Usage

```
paired.r(xy, xz, yz=NULL, n, n2=NULL, twotailed=TRUE)
```

Arguments

xy	r(xy)
xz	r(xz)
yz	r(yz)
n	Number of subjects for first group
n2	Number of subjects in second group (if not equal to n)
twotailed	Calculate two or one tailed probability values

Details

To find the z of the difference between two independent correlations, first convert them to z scores using the Fisher r-z transform and then find the z of the difference between the two correlations. The default assumption is that the group sizes are the same, but the test can be done for different size groups by specifying n2.

If the correlations are not independent (i.e., they are from the same sample) then the correlation with the third variable r(yz) must be specified. Find a t statistic for the difference of the two dependent correlations.

Value

a list containing the calculated t or z values and the associated two (or one) tailed probability.

t	t test of the difference between two dependent correlations
p	probability of the t or of the z
z	z test of the difference between two independent correlations

Author(s)

William Revelle

See Also

[r.test](#) for more tests of independent as well as dependent (paired) tests. [p.rep.r](#) for the probability of replicating a particular correlation. [cor.test](#) from stats for testing a single correlation and [corr.test](#) for finding the values and probabilities of multiple correlations. See also [set.cor](#) to do multiple correlations from matrix input.

Examples

```
paired.r(.5,.3, .4, 100) #dependent correlations
paired.r(.5,.3,NULL,100) #independent correlations same sample size
paired.r(.5,.3,NULL, 100, 64) # independent correlations, different sample sizes
```

pairs.panels

*SPLM, histograms and correlations for a data matrix***Description**

Adapted from the help page for pairs, pairs.panels shows a scatter plot of matrices (SPLM), with bivariate scatter plots below the diagonal, histograms on the diagonal, and the Pearson correlation above the diagonal. Useful for descriptive statistics of small data sets. If lm=TRUE, linear regression fits are shown for both y by x and x by y. Correlation ellipses are also shown. Points may be given different colors depending upon some grouping variable. Robust fitting is done using lowess or loess regression. Confidence intervals of either the lm or loess are drawn if requested.

Usage

```
## S3 method for class 'panels'
pairs(x, smooth = TRUE, scale = FALSE, density=TRUE, ellipses=TRUE,
      digits = 2, method="pearson", pch = 20, lm=FALSE, cor=TRUE, jiggle=FALSE, factor=2,
      hist.col="cyan", show.points=TRUE, rug=TRUE, breaks = "Sturges", cex.cor=1, wt=NULL,
      smoother=FALSE, stars=FALSE, ci=FALSE, alpha=.05, ...)
```

Arguments

x	a data.frame or matrix
smooth	TRUE draws loess smooths
scale	TRUE scales the correlation font by the size of the absolute correlation.
density	TRUE shows the density plots as well as histograms
ellipses	TRUE draws correlation ellipses
lm	Plot the linear fit rather than the LOESS smoothed fits.
digits	the number of digits to show
method	method parameter for the correlation ("pearson", "spearman", "kendall")
pch	The plot character (defaults to 20 which is a '.').
cor	If plotting regressions, should correlations be reported?
jiggle	Should the points be jittered before plotting?
factor	factor for jittering (1-5)
hist.col	What color should the histogram on the diagonal be?
show.points	If FALSE, do not show the data points, just the data ellipses and smoothed functions
rug	if TRUE (default) draw a rug under the histogram, if FALSE, don't draw the rug
breaks	If specified, allows control for the number of breaks in the histogram (see the hist function)

<code>cex.cor</code>	If this is specified, this will change the size of the text in the correlations. this allows one to also change the size of the points in the plot by specifying the normal cex values. If just specifying cex, it will change the character size, if cex.cor is specified, then cex will function to change the point size.
<code>wt</code>	If specified, then weight the correlations by a weights matrix (see note for some comments)
<code>smoother</code>	If TRUE, then smooth.scatter the data points – slow but pretty with lots of subjects
<code>stars</code>	For those people who like to show the significance of correlations by using magic astricks, set stars=TRUE
<code>ci</code>	Draw confidence intervals for the linear model or for the loess fit, defaults to ci=FALSE. If confidence intervals are not drawn, the fitting function is lowess.
<code>alpha</code>	The alpha level for the confidence regions, defaults to .05
<code>...</code>	other options for pairs

Details

Shamelessly adapted from the pairs help page. Uses `panel.cor`, `panel.cor.scale`, and `panel.hist`, all taken from the help pages for pairs. Also adapts the ellipse function from John Fox's car package.

[pairs.panels](#) is most useful when the number of variables to plot is less than about 6-10. It is particularly useful for an initial overview of the data.

To show different groups with different colors, use a plot character (`pch`) between 21 and 25 and then set the background color to vary by group. (See the second example).

When plotting more than about 10 variables, it is useful to set the gap parameter to something less than 1 (e.g., 0). Alternatively, consider using [cor.plot](#)

In addition, when plotting more than about 100-200 cases, it is useful to set the plotting character to be a point. (`pch="."`)

Sometimes it useful to draw the correlation ellipses and best fitting loess without the points. (`points.false=TRUE`).

Value

A scatter plot matrix (SPLOM) is drawn in the graphic window. The lower off diagonal draws scatter plots, the diagonal histograms, the upper off diagonal reports the Pearson correlation (with pairwise deletion).

If `lm=TRUE`, then the scatter plots are drawn above and below the diagonal, each with a linear regression fit. Useful to show the difference between regression lines.

Note

If the data are either categorical or character, this is flagged with an astrix for the variable name. If character, they are changed to factors before plotting.

The `wt` parameter allows for scatter plots of the raw data while showing the weighted correlation matrix (found by using [cor.wt](#)). The current implementation uses the first two columns of the weights matrix for all analyses. This is useful, but not perfect. The use of this option would be to plot the means from a [statsBy](#) analysis and then display the weighted correlations by specifying the means and ns from the statsBy run. See the final (not run) example.

See Also

`pairs` which is the base from which `pairs.panels` is derived, `cor.plot` to do a heat map of correlations, and `scatter.hist` to draw a single correlation plot with histograms and best fitted lines.

To find the probability "significance" of the correlations using normal theory, use `corr.test`. To find confidence intervals using boot strapping procedures, use `cor.ci`. To graphically show confidence intervals, see `cor.plot.upperLowerCi`.

Examples

```
pairs.panels(attitude) #see the graphics window
data(iris)
pairs.panels(iris[1:4],bg=c("red","yellow","blue")[iris$Species],
             pch=21,main="Fisher Iris data by Species") #to show color grouping

pairs.panels(iris[1:4],bg=c("red","yellow","blue")[iris$Species],
             pch=21+as.numeric(iris$Species),main="Fisher Iris data by Species",hist.col="red")
             #to show changing the diagonal

#to show 'significance'
pairs.panels(iris[1:4],bg=c("red","yellow","blue")[iris$Species],
             pch=21+as.numeric(iris$Species),main="Fisher Iris data by Species",hist.col="red",stars=TRUE)

#demonstrate not showing the data points
data(sat.act)
pairs.panels(sat.act,show.points=FALSE)
#better yet is to show the points as a period
pairs.panels(sat.act,pch=".")
#show many variables with 0 gap between scatterplots
# data(bfi)
# pairs.panels(bfi,show.points=FALSE,gap=0)

#plot raw data points and then the weighted correlations.
#output from statsBy
sb <- statsBy(sat.act,"education")
pairs.panels(sb$mean,wt=sb$n) #report the weighted correlations
#compare with
pairs.panels(sb$mean) #unweighed correlations
```

pairwiseCount

Count number of pairwise cases for a data set with missing (NA) data and impute values.

Description

When doing `cor(x, use= "pairwise")`, it is nice to know the number of cases for each pairwise correlation. This is particularly useful when doing SAPA type analyses. More importantly, when

there are some missing pairs, it is useful to supply imputed values so that further analyses may be done. This is useful if using the Massively Missing Completely at Random (MMCAR) designs used by the SAPA project.

Usage

```
pairwiseCount(x, y = NULL, diagonal=TRUE)
pairwiseDescribe(x,y,diagonal=FALSE,...)
pairwiseImpute(keys,R,fix=FALSE)
pairwiseReport(x,cut=0)
count.pairwise(x, y = NULL,diagonal=TRUE) #deprecated
```

Arguments

x	An input matrix, typically a data matrix ready to be correlated.
y	An optional second input matrix
diagonal	if TRUE, then report the diagonal, else fill the diagonals with NA
...	Other parameters to pass to describe
keys	A keys.list specifying which items belong to which scale.
R	A correlation matrix to be described or imputed
cut	Report the item pairs and numbers with cell sizes less than cut
fix	If TRUE, then replace all NA correlations with the mean correlation for that within or between scale

Details

When using Massively Missing Completely at Random (MMCAR) designs used by the SAPA project, it is important to count the number of pairwise observations ([pairwiseCount](#)). If there are pairs with 1 or fewer observations, these will produce NA values for correlations making subsequent factor analyses [fa](#) or reliability analyses [omega](#) or [scoreOverlap](#) impossible.

In order to identify item pairs with counts less than a certain value [pairwiseReport](#) reports the names of those pairs with fewer than 'cut' observations.

To remedy the problem of missing correlations, we impute the missing correlations using [pairwiseImpute](#). The technique takes advantage of the scale based structure of SAPA items. Items within a scale (e.g. Letter Number Series similar to the [ability](#) items) are imputed to correlate with items from another scale (e.g., Matrix Reasoning) at the average of these two between scale inter-item mean correlations. The average correlations within and between scales are reported by [pairwiseImpute](#) and if the fix parameter is specified, the imputed correlation matrix is returned.

Value

result	= matrix of counts of pairwise observations (if pairwiseCount)
av.r	The average correlation value of the observed correlations within/between scales
count	The number of observed correlations within/between each scale
percent	The percentage of complete data by scale
imputed	The original correlation matrix with NA values replaced by the mean correlation for items within/between the appropriate scale.

Author(s)

Maintainer: William Revelle <revelle@northwestern.edu>

Examples

```
x <- matrix(rnorm(900),ncol=6)
y <- matrix(rnorm(450),ncol=3)
x[x < 0] <- NA
y[y > 1] <- NA

pairwiseCount(x)
pairwiseCount(y)
pairwiseCount(x,y)
pairwiseCount(x,diagonal=FALSE)
pairwiseDescribe(x,quant=c(.1,.25,.5,.75,.9))

#examine the structure of the ability data set
keys <- list(ICAR16=colnames(ability),reasoning = cs(reason.4,reason.16,reason.17,reason.19),
  letters=cs(letter.7, letter.33,letter.34,letter.58, letter.7),
  matrix=cs(matrix.45,matrix.46,matrix.47,matrix.55),
  rotate=cs(rotate.3,rotate.4,rotate.6,rotate.8))
pairwiseImpute(keys,ability)
```

parcels

Find miniscales (parcels) of size 2 or 3 from a set of items

Description

Given a set of n items, form $n/2$ or $n/3$ mini scales or parcels of the most similar pairs or triplets of items. These may be used as the basis for subsequent scale construction or multivariate (e.g., factor) analysis.

Usage

```
parcels(x, size = 3, max = TRUE, flip=TRUE,congruence = FALSE)
keysort(keys)
```

Arguments

x	A matrix/dataframe of items or a correlation/covariance matrix of items
size	Form parcels of size 2 or size 3
flip	if flip=TRUE, negative correlations lead to at least one item being negatively scored
max	Should item correlation/covariance be adjusted for their maximum correlation
congruence	Should the correlations be converted to congruence coefficients?
keys	Sort a matrix of keys to reflect item order as much as possible

Details

Items used in measuring ability or other aspects of personality are typically not very reliable. One suggestion has been to form items into homogeneous item composites (HICs), Factorially Homogeneous Item Dimensions (FHIDs) or mini scales (parcels). Parcelling may be done rationally, factorially, or empirically based upon the structure of the correlation/covariance matrix. `link{parcels}` facilitates the finding of parcels by forming a keys matrix suitable for using in `score.items`. These keys represent the $n/2$ most similar pairs or the $n/3$ most similar triplets.

The algorithm is straightforward: For size = 2, the correlation matrix is searched for the highest correlation. These two items form the first parcel and are dropped from the matrix. The procedure is repeated until there are no more pairs to form.

For size=3, the three items with the greatest sum of variances and covariances with each other is found. This triplet is the first parcel. All three items are removed and the procedure then identifies the next most similar triplet. The procedure repeats until $n/3$ parcels are identified.

Value

keys	A matrix of scoring keys to be used to form mini scales (parcels) These will be in order of importance, that is, the first parcel (P1) will reflect the most similar pair or triplet. The keys may also be sorted by average item order by using the <code>keysort</code> function.
------	---

Author(s)

William Revelle

References

Cattell, R. B. (1956). Validation and intensification of the sixteen personality factor questionnaire. *Journal of Clinical Psychology* , 12 (3), 205 -214.

See Also

`score.items` to score the parcels or `iclust` for an alternative way of forming item clusters.

Examples

```
parcels(Thurstone)
keys <- parcels(bfi)
keys <- keysort(keys)
score.items(keys,bfi)
```

partial.r	<i>Find the partial correlations for a set (x) of variables with set (y) removed.</i>
-----------	---

Description

A straightforward application of matrix algebra to remove the effect of the variables in the y set from the x set. Input may be either a data matrix or a correlation matrix. Variables in x and y are specified by location. If x and y are not specified, then the effect of all variables are partialled from all the other correlations.

Usage

```
partial.r(data, x, y, use="pairwise", method="pearson")
```

Arguments

data	A data or correlation matrix
x	The variable names or locations associated with the X set.
y	The variable names or locations associated with the Y set
use	How should we treat missing data? The default is pairwise complete.
method	Which method of correlation should we use, the default is pearson.

Details

There are two ways to use [partial.r](#). One is to find the complete partial correlation matrix (that is, partial all the other variables out of each variable). This may be done by simply specify the raw data or correlation matrix. (In the case of raw data, correlations will be found according to use and method.) In this case, just specify the data matrix.

This is useful in the case of multiple regression. If we think of the data as an X matrix and a Y vector ($D = X + Y$) with correlations R. Then the partial correlations of the X predictors are just the last column of R^{-1} . See the [Tal.Or](#) example below.

The second usage is to partial a set of variables(y) out of another set (x). It is sometimes convenient to partial the effect of a number of variables (e.g., sex, age, education) out of the correlations of another set of variables. This could be done laboriously by finding the residuals of various multiple correlations, and then correlating these residuals. The matrix algebra alternative is to do it directly. To find the confidence intervals and "significance" of the correlations, use the [corr.p](#) function with $n = n - s$ where s is the numer of covariates.

Value

The matrix of partial correlations.

Author(s)

William Revelle

References

Revelle, W. (in prep) An introduction to psychometric theory with applications in R. To be published by Springer. (working draft available at <https://personality-project.org/r/book/>)

See Also

[setCor](#) for a similar application for regression. [lowerMat](#) to neatly show a correlation matrix, and [corr.p](#) to find the confidence intervals of a correlation.

Examples

```
jen <- make.hierarchical()    #make up a correlation matrix
lowerMat(jen[1:5,1:5])
par.r <- partial.r(jen,c(1,3,5),c(2,4))
lowerMat(par.r)
cp <- corr.p(par.r,n=98) #assumes the jen data based upon n =100.
print(cp,short=FALSE) #show the confidence intervals as well
#partial all from all correlations.
lowerMat(partial.r(jen))

#Consider the Tal.Or data set.
lowerCor(Tal.Or)
#partial gender and age from these relations (they hardly change)
partial.r(Tal.Or,1:4,5:6)
#find the partial correlations between the first three variables and the DV (reaction)
round(partial.r(Tal.Or[1:4])[4,1:3],2) #The partial correlations with the criterion
```

peas

Galton's Peas

Description

Francis Galton introduced the correlation coefficient with an analysis of the similarities of the parent and child generation of 700 sweet peas.

Usage

```
data(peas)
```

Format

A data frame with 700 observations on the following 2 variables.

parent The mean diameter of the mother pea for 700 peas

child The mean diameter of the daughter pea for 700 sweet peas

Details

Galton's introduction of the correlation coefficient was perhaps the most important contribution to the study of individual differences. This data set allows a graphical analysis of the data set. There are two different graphic examples. One shows the regression lines for both relationships, the other finds the correlation as well.

Source

Stanton, Jeffrey M. (2001) Galton, Pearson, and the Peas: A brief history of linear regression for statistics instructors, Journal of Statistics Education, 9. (retrieved from the web from <https://www.amstat.org/publications/jse>) reproduces the table from Galton, 1894, Table 2.

The data were generated from this table.

References

Galton, Francis (1877) Typical laws of heredity. paper presented to the weekly evening meeting of the Royal Institution, London. Volume VIII (66) is the first reference to this data set. The data appear in

Galton, Francis (1894) Natural Inheritance (5th Edition), New York: MacMillan).

See Also

The other Galton data sets: [heights](#), [galton](#), [cubits](#)

Examples

```
data(peas)
pairs.panels(peas,lm=TRUE,xlim=c(14,22),ylim=c(14,22),main="Galton's Peas")
describe(peas)
pairs.panels(peas,main="Galton's Peas")
```

phi	<i>Find the phi coefficient of correlation between two dichotomous variables</i>
-----	--

Description

Given a 1 x 4 vector or a 2 x 2 matrix of frequencies, find the phi coefficient of correlation. Typical use is in the case of predicting a dichotomous criterion from a dichotomous predictor.

Usage

```
phi(t, digits = 2)
```

Arguments

t	a 1 x 4 vector or a 2 x 2 matrix
digits	round the result to digits

Details

In many prediction situations, a dichotomous predictor (accept/reject) is validated against a dichotomous criterion (success/failure). Although a polychoric correlation estimates the underlying Pearson correlation as if the predictor and criteria were continuous and bivariate normal variables, and the tetrachoric correlation if both x and y are assumed to dichotomized normal distributions, the phi coefficient is the Pearson applied to a matrix of 0's and 1s.

The phi coefficient was first reported by Yule (1912), but should not be confused with the [Yule Q](#) coefficient.

For a very useful discussion of various measures of association given a 2 x 2 table, and why one should probably prefer the [Yule Q](#) coefficient, see Warren (2008).

Given a two x two table of counts

a	b	a+b (R1)
c	d	c+d (R2)
a+c(C1)	b+d (C2)	a+b+c+d (N)

convert all counts to fractions of the total and then

$$\Phi = [a - (a+b)*(a+c)]/\sqrt{((a+b)(c+d)(a+c)(b+d))} = (a - R1 * C1)/\sqrt{R1 * R2 * C1 * C2}$$

This is in contrast to the Yule coefficient, Q, where

$$Q = (ad - bc)/(ad+bc) \text{ which is the same as } [a - (a+b)*(a+c)]/(ad+bc)$$

Since the phi coefficient is just a Pearson correlation applied to dichotomous data, to find a matrix of phis from a data set involves just finding the correlations using `cor` or [lowerCor](#) or [corr.test](#).

Value

phi coefficient of correlation

Author(s)

William Revelle with modifications by Leo Gurtler

References

Warrens, Matthijs (2008), On Association Coefficients for 2x2 Tables and Properties That Do Not Depend on the Marginal Distributions. *Psychometrika*, 73, 777-789.

Yule, G.U. (1912). On the methods of measuring the association between two attributes. *Journal of the Royal Statistical Society*, 75, 579-652.

See Also

[phi2tetra](#), [AUC](#), [Yule](#), [Yule.inv](#), [Yule2phi](#), [comorbidity](#), [tetrachoric](#) and [polychoric](#)

Examples

```
phi(c(30,20,20,30))
phi(c(40,10,10,40))
x <- matrix(c(40,5,20,20),ncol=2)
phi(x)
```

phi.demo

*A simple demonstration of the Pearson, phi, and polychoric corelation***Description**

A not very interesting demo of what happens if bivariate continuous data are dichotomized. Basically a demo of r, phi, and polychor.

Usage

```
phi.demo(n=1000,r=.6, cuts=c(-2,-1,0,1,2))
```

Arguments

n	number of cases to simulate
r	correlation between latent and observed
cuts	form dichotomized variables at the value of cuts

Details

A demonstration of the problem of different base rates on the phi correlation, and how these are partially solved by using the polychoric correlation. Not one of my more interesting demonstrations. See <https://personality-project.org/r/simulating-personality.html> and <https://personality-project.org/r/r.datageneration.html> for better demonstrations of data generation.

Value

a matrix of correlations and a graphic plot. The items above the diagonal are the tetrachoric correlations, below the diagonal are raw correlations.

Author(s)

William Revelle

References

<https://personality-project.org/r/simulating-personality.html> and <https://personality-project.org/r/r.datageneration.html> for better demonstrations of data generation.

See Also

[VSS.simulate,item.sim](#)

Examples

```
#demo <- phi.demo() #compare the phi (lower off diagonal and polychoric correlations
# (upper off diagonal)
#show the result from tetrachoric which corrects for zero entries by default
#round(demo$tetrachoric$rho,2)
#show the result from phi2poly
#tetrachorics above the diagonal, phi below the diagonal
#round(demo$phis,2)
```

phi2tetra	<i>Convert a phi coefficient to a tetrachoric correlation</i>
-----------	---

Description

Given a phi coefficient (a Pearson r calculated on two dichotomous variables), and the marginal frequencies (in percentages), what is the corresponding estimate of the tetrachoric correlation?

Given a two x two table of counts

a b
c d

The phi coefficient is $(a - (a+b)*(a+c))/\sqrt{((a+b)(a+c)(b+d)(c+d))}$.

This function reproduces the cell entries for specified marginals and then calls the tetrachoric function. (Which was originally based upon John Fox’s polychor function.) The phi2poly name will become deprecated in the future.

Usage

```
phi2tetra(ph,m,n=NULL,correct=TRUE)
phi2poly(ph,cp,cc,n=NULL,correct=TRUE) #deprecated
```

Arguments

- | | |
|---------|--|
| ph | phi |
| m | a vector of the selection ratio and probability of criterion. In the case where ph is a matrix, m is a vector of the frequencies of the selected cases |
| correct | When finding tetrachoric correlations, should we correct for continuity for small marginals. See tetrachoric for a discussion. |
| n | If the marginals are given as frequencies, what was the total number of cases? |

cp probability of the predictor – the so called selection ratio
cc probability of the criterion – the so called success rate.

Details

used to require the mvtnorm package but this has been replaced with mnormt

Value

a tetrachoric correlation

Author(s)

William Revelle

See Also

[tetrachoric](#), [Yule2phi.matrix](#), [phi2poly.matrix](#)

Examples

```
phi2tetra(.3,c(.5,.5))
#phi2poly(.3,.3,.7)
```

plot.psych

Plotting functions for the psych package of class "psych"

Description

Combines several plotting functions into one for objects of class "psych". This can be used to plot the results of [fa](#), [irt.fa](#), [VSS](#), [ICLUST](#), [omega](#), [factor.pa](#), or [principal](#).

Usage

```
## S3 method for class 'psych'
plot(x,labels=NULL,...)
## S3 method for class 'irt'
plot(x,xlab,ylab,main,D,type=c("ICC","IIC","test"),cut=.3,labels=NULL,
     keys=NULL, xlim,ylim,y2lab,lncol="black",...)
## S3 method for class 'poly'
plot(x,D,xlab,ylab,xlim,ylim,main,type=c("ICC","IIC","test"),cut=.3,labels,
     keys=NULL,y2lab,lncol="black",...)
## S3 method for class 'residuals'
plot(x,main,type=c("qq","chi","hist","cor"),std, bad=4,
     numbers=TRUE, upper=FALSE,diag=FALSE,...)
```

Arguments

<code>x</code>	The object to plot
<code>labels</code>	Variable labels
<code>xlab</code>	Label for the x axis – defaults to Latent Trait
<code>ylab</code>	Label for the y axis
<code>xlim</code>	The limits for the x axis
<code>ylim</code>	Specify the limits for the y axis
<code>main</code>	Main title for graph
<code>type</code>	"ICC" plots items, "IIC" plots item information, "test" plots test information, defaults to IIC., "qq" does a quantile plot, "chi" plots chi square distributions, "hist" shows the histogram, "cor" does a corPlot of the residuals.
<code>D</code>	The discrimination parameter
<code>cut</code>	Only plot item responses with discrimination greater than cut
<code>keys</code>	Used in plotting irt results from irt.fa.
<code>y2lab</code>	ylab for test reliability, defaults to "reliability"
<code>bad</code>	label the most 1.. bad items in residuals
<code>numbers</code>	if using the cor option in plot residuals, show the numeric values
<code>upper</code>	if using the cor option in plot residuals, show the upper off diagonal values
<code>diag</code>	if using the cor option in plot residuals, show the diagonal values
<code>std</code>	Standardize the residuals?
<code>lncol</code>	The color of the lines in the IRT plots. Defaults to all being black, but it is possible to specify lncol as a vector of colors to be used.
<code>...</code>	other calls to plot

Details

Passes the appropriate values to plot. For plotting the results of `irt.fa`, there are three options: `type = "IIC"` (default) will plot the item characteristic response function. `type = "IIC"` will plot the item information function, and `type = "test"` will plot the test information function.

Note that plotting an irt result will call either `plot.irt` or `plot.poly` depending upon the type of data that were used in the original `irt.fa` call.

These are calls to the generic plot function that are intercepted for objects of type "psych". More precise plotting control is available in the separate plot functions. `plot` may be used for psych objects returned from `fa`, `irt.fa`, `ICLUST`, `omega`, as well as `principal`

A "jiggle" parameter is available in the `fa.plot` function (called from `plot.psych` when the type is a factor or cluster. If `jiggle=TRUE`, then the points are jittered slightly (controlled by amount) before plotting. This option is useful when plotting items with identical factor loadings (e.g., when comparing hypothetical models).

Objects from `irt.fa` are plotted according to "type" (Item informations, item characteristics, or test information). In addition, plots for selected items may be done if using the keys matrix. Plots of irt information return three invisible objects, a summary of information for each item at levels of

the trait, the average area under the curve (the average information) for each item as well as where the item is most informative.

If plotting multiple factor solutions in `plot.poly`, then `main` can be a vector of names, one for each factor. The default is to give `main` + the factor number.

It is also possible to create irt like plots based upon just a scoring key and item difficulties, or from a factor analysis and item difficulties. These are not true IRT type analyses, in that the parameters are not estimated from the data, but are rather indications of item location and discrimination for arbitrary sets of items. To do this, find `irt.stats.like` and then plot the results.

`plot.residuals` allows the user to graphically examine the residuals of models formed by `fa`, `irt.fa`, `omega`, as well as `principal` and display them in a number of ways. "qq" will show quantiles of standardized or unstandardized residuals, "chi" will show quantiles of the squared standardized or unstandardized residuals plotted against the expected chi square values, "hist" will draw the histogram of the raw or standardized residuals, and "cor" will show a `corPlot` of the residual correlations.

Value

Graphic output for factor analysis, cluster analysis and item response analysis.

Note

More precise plotting control is available in the separate plot functions.

Author(s)

William Revelle

See Also

`VSS.plot` and `fa.plot`, `cluster.plot`, `fa`, `irt.fa`, `VSS`, `ICLUST`, `omega`, or `principal`

Examples

```
test.data <- Harman74.cor$cov
f4 <- fa(test.data,4)
plot(f4)
plot(resid(f4))
plot(resid(f4),main="Residuals from a 4 factor solution",qq=FALSE)
#not run
#data(bfi)
#e.irt <- irt.fa(bfi[11:15]) #just the extraversion items
#plot(e.irt) #the information curves
#
ic <- iclust(test.data,3) #shows hierarchical structure
plot(ic) #plots loadings
#
```

polar	<i>Convert Cartesian factor loadings into polar coordinates</i>
-------	---

Description

Factor and cluster analysis output typically presents item by factor correlations (loadings). Tables of factor loadings are frequently sorted by the size of loadings. This style of presentation tends to make it difficult to notice the pattern of loadings on other, secondary, dimensions. By converting to polar coordinates, it is easier to see the pattern of the secondary loadings.

Usage

```
polar(f, sort = TRUE)
```

Arguments

- f A matrix of loadings or the output from a factor or cluster analysis program
- sort sort=TRUE: sort items by the angle of the items on the first pair of factors.

Details

Although many uses of factor analysis/cluster analysis assume a simple structure where items have one and only one large loading, some domains such as personality or affect items have a more complex structure and some items have high loadings on two factors. (These items are said to have complexity 2, see [VSS](#)). By expressing the factor loadings in polar coordinates, this structure is more readily perceived.

For each pair of factors, item loadings are converted to an angle with the first factor, and a vector length corresponding to the amount of variance in the item shared with the two factors.

For a two dimensional structure, this will lead to a column of angles and a column of vector lengths. For n factors, this leads to $n * (n-1)/2$ columns of angles and an equivalent number of vector lengths.

Value

- polar A data frame of polar coordinates

Author(s)

William Revelle

References

Rafaeli, E. & Revelle, W. (2006). A premature consensus: Are happiness and sadness truly opposite affects? *Motivation and Emotion*. \

Hofstee, W. K. B., de Raad, B., & Goldberg, L. R. (1992). Integration of the big five and circumplex approaches to trait structure. *Journal of Personality and Social Psychology*, 63, 146-163.

See Also

[ICLUST](#), [cluster.plot](#), [circ.tests](#), [fa](#)

Examples

```
circ.data <- circ.sim(24,500)
circ.fa <- fa(circ.data,2)
circ.polar <- round(polar(circ.fa),2)
circ.polar
#compare to the graphic
cluster.plot(circ.fa)
```

polychor.matrix

Phi or Yule coefficient matrix to polychoric coefficient matrix

Description

A set of deprecated functions that have replaced by [Yule2tetra](#) and [Yule2phi](#).

Some older correlation matrices were reported as matrices of Phi or of Yule correlations. That is, correlations were found from the two by two table of counts:

a	b
c	d

Yule Q is $(ad - bc)/(ad+bc)$.

With marginal frequencies of a+b, c+d, a+c, b+d.

Given a square matrix of such correlations, and the proportions for each variable that are in the a + b cells, it is possible to reconvert each correlation into a two by two table and then estimate the corresponding polychoric correlation (using John Fox's polychor function).

Usage

```
Yule2poly.matrix(x, v)  #deprecated
phi2poly.matrix(x, v)   #deprecated
Yule2phi.matrix(x, v)   #deprecated
```

Arguments

x	a matrix of phi or Yule coefficients
v	A vector of marginal frequencies

Details

These functions call [Yule2poly](#), [Yule2phi](#) or [phi2poly](#) for each cell of the matrix. See those functions for more details. See [phi.demo](#) for an example.

Value

A matrix of correlations

Author(s)

William Revelle

Examples

```
#demo <- phi.demo()
#compare the phi (lower off diagonal and polychoric correlations (upper off diagonal)
#show the result from poly.mat
#round(demo$tetrachoric$rho,2)
#show the result from phi2poly
#tetrachorics above the diagonal, phi below the diagonal
#round(demo$phis,2)
```

predict.psych	<i>Prediction function for factor analysis or principal components</i>
---------------	--

Description

Finds predicted factor/component scores from a factor analysis or components analysis of data set A predicted to data set B. Predicted factor scores use the weights matrix used to find estimated factor scores, predicted components use the loadings matrix. Scores are either standardized with respect to the prediction sample or based upon the original data.

Usage

```
## S3 method for class 'psych'
predict(object, data,old.data,...)
```

Arguments

object	the result of a factor analysis or principal components analysis of data set A
data	Data set B, of the same number of variables as data set A.
old.data	if specified, the data set B will be standardized in terms of values from the old data. This is probably the preferred option.
...	More options to pass to predictions

Value

Predicted factor/components scores. The scores are based upon standardized items where the standardization is either that of the original data (old.data) or of the prediction set. This latter case can lead to confusion if just a small number of predicted scores are found.

Note

Thanks to Reinhold Hatzinger for the suggestion and request

Author(s)

William Revelle

See Also

[fa](#), [principal](#)

Examples

```
set.seed(42)
x <- sim.item(12,500)
f2 <- fa(x[1:250,],2,scores="regression") # a two factor solution
p2 <- principal(x[1:250,],2,scores=TRUE) # a two component solution
round(cor(f2$scores,p2$scores),2) #correlate the components and factors from the A set
#find the predicted scores (The B set)
pf2 <- predict(f2,x[251:500,],x[1:250,])
#use the original data for standardization values
pp2 <- predict(p2,x[251:500,],x[1:250,])
#standardized based upon the first set
round(cor(pf2,pp2),2) #find the correlations in the B set
#test how well these predicted scores match the factor scores from the second set
fp2 <- fa(x[251:500,],2,scores=TRUE)
round(cor(fp2$scores,pf2),2)

pf2.n <- predict(f2,x[251:500,]) #Standardized based upon the new data set
round(cor(fp2$scores,pf2.n))
#predict factors of set two from factors of set 1, factor order is arbitrary

#note that the signs of the factors in the second set are arbitrary
```

Description

Does an eigen value decomposition and returns eigen values, loadings, and degree of fit for a specified number of components. Basically it is just doing a principal components analysis (PCA) for n principal components of either a correlation or covariance matrix. Can show the residual correlations as well. The quality of reduction in the squared correlations is reported by comparing residual correlations to original correlations. Unlike `princomp`, this returns a subset of just the best `nfactors`. The eigen vectors are rescaled by the sqrt of the eigen values to produce the component loadings more typical in factor analysis.

Usage

```
principal(r, nfactors = 1, residuals = FALSE, rotate="varimax", n.obs=NA, covar=FALSE,
  scores=TRUE, missing=FALSE, impute="median", oblique.scores=TRUE, method="regression", ...)
```

Arguments

<code>r</code>	a correlation matrix. If a raw data matrix is used, the correlations will be found using pairwise deletions for missing values.
<code>nfactors</code>	Number of components to extract
<code>residuals</code>	FALSE, do not show residuals, TRUE, report residuals
<code>rotate</code>	"none", "varimax", "quartimax", "promax", "oblimin", "simplimax", and "cluster" are possible rotations/transformations of the solution. See fa for all rotations available.
<code>n.obs</code>	Number of observations used to find the correlation matrix if using a correlation matrix. Used for finding the goodness of fit statistics.
<code>covar</code>	If false, find the correlation matrix from the raw data or convert to a correlation matrix if given a square matrix as input.
<code>scores</code>	If TRUE, find component scores
<code>missing</code>	if scores are TRUE, and missing=TRUE, then impute missing values using either the median or the mean
<code>impute</code>	"median" or "mean" values are used to replace missing values
<code>oblique.scores</code>	If TRUE (default), then the component scores are based upon the structure matrix. If FALSE, upon the pattern matrix.
<code>method</code>	Which way of finding component scores should be used. The default is "regression"
<code>...</code>	other parameters to pass to functions such as <code>factor.scores</code> or the various rotation functions.

Details

Useful for those cases where the correlation matrix is improper (perhaps because of SAPA techniques).

There are a number of data reduction techniques including principal components analysis (PCA) and factor analysis (EFA). Both PC and FA attempt to approximate a given correlation or covariance matrix of rank n with matrix of lower rank (p). ${}_n R_n \approx_n F_{kk} F'_n + U^2$ where k is much less

than n . For principal components, the item uniqueness is assumed to be zero and all elements of the correlation or covariance matrix are fitted. That is, ${}_nR_n \approx_n F_{kk}F_n'$. The primary empirical difference between a components versus a factor model is the treatment of the variances for each item. Philosophically, components are weighted composites of observed variables while in the factor model, variables are weighted composites of the factors.

For a $n \times n$ correlation matrix, the n principal components completely reproduce the correlation matrix. However, if just the first k principal components are extracted, this is the best k dimensional approximation of the matrix.

It is important to recognize that rotated principal components are not principal components (the axes associated with the eigen value decomposition) but are merely components. To point this out, unrotated principal components are labelled as PCi, while rotated PCs are now labeled as RCi (for rotated components) and obliquely transformed components as TCi (for transformed components). (Thanks to Ulrike Gromping for this suggestion.)

Rotations and transformations are either part of psych (Promax and cluster), of base R (varimax), or of GPArotation (simplimax, quartimax, oblimin, etc.).

Of the various rotation/transformation options, varimax, Varimax, quartimax, bentlerT, geominT, and bifactor do orthogonal rotations. Promax transforms obliquely with a target matrix equal to the varimax solution. oblimin, quartimin, simplimax, bentlerQ, geominQ and biquartimin are oblique transformations. Most of these are just calls to the GPArotation package. The “cluster” option does a targeted rotation to a structure defined by the cluster representation of a varimax solution. With the optional “keys” parameter, the “target” option will rotate to a target supplied as a keys matrix. (See [target.rot.](#))

The rotation matrix (rot.mat) is returned from all of these options. This is the inverse of the Θ (theta?) object returned by the GPArotation package. The correlations of the factors may be found by $\Phi = \theta'\theta$

Some of the statistics reported are more appropriate for (maximum likelihood) factor analysis rather than principal components analysis, and are reported to allow comparisons with these other models.

Although for items, it is typical to find component scores by scoring the salient items (using, e.g., [scoreItems](#)) component scores are found by regression where the regression weights are $R^{-1}\lambda$ where λ is the matrix of component loadings. The regression approach is done to be parallel with the factor analysis function [fa](#). The regression weights are found from the inverse of the correlation matrix times the component loadings. This has the result that the component scores are standard scores (mean=0, sd = 1) of the standardized input. A comparison to the scores from [princomp](#) shows this difference. [princomp](#) does not, by default, standardize the data matrix, nor are the components themselves standardized. The regression weights are found from the Structure matrix, not the Pattern matrix. If the scores are found with the covar option = TRUE, then the scores are not standardized but are just mean centered.

Jolliffe (2002) discusses why the interpretation of rotated components is complicated. Rencher (1992) discourages the use of rotated components. The approach used here is consistent with the factor analytic tradition. The correlations of the items with the component scores closely matches (as it should) the component loadings (as reported in the structure matrix).

The output from the print.psych function displays the component loadings (from the pattern matrix), the h2 (communalities) the u2 (the uniquenesses), com (the complexity of the component loadings for that variable (see below). In the case of an orthogonal solution, h2 is merely the row sum of the squared component loadings. But for an oblique solution, it is the row sum of the (squared) orthogonal component loadings (remember, that rotations or transformations do not

change the communality). This information is returned (invisibly) from the print function as the object `Vaccounted`.

Value

<code>values</code>	Eigen Values of all components – useful for a scree plot
<code>rotation</code>	which rotation was requested?
<code>n.obs</code>	number of observations specified or found
<code>communality</code>	Communality estimates for each item. These are merely the sum of squared factor loadings for that item.
<code>complexity</code>	Hoffman's index of complexity for each item. This is just $\frac{(\sum a_i^2)^2}{\sum a_i^4}$ where a_i is the factor loading on the i th factor. From Hofmann (1978), MBR. See also Pettersson and Turkheimer (2010).
<code>loadings</code>	A standard loading matrix of class "loadings"
<code>fit</code>	Fit of the model to the correlation matrix
<code>fit.off</code>	how well are the off diagonal elements reproduced?
<code>residual</code>	Residual matrix – if requested
<code>dof</code>	Degrees of Freedom for this model. This is the number of observed correlations minus the number of independent parameters (number of items * number of factors - $nf*(nf-1)/2$). That is, $dof = ni * (ni-1)/2 - ni * nf + nf*(nf-1)/2$.
<code>objective</code>	value of the function that is minimized by maximum likelihood procedures. This is reported for comparison purposes and as a way to estimate chi square goodness of fit. The objective function is $f = (trace((FF' + U2)^{-1}R) - log((FF' + U2)^{-1}R) - n.items$. Because components do not minimize the off diagonal, this fit will be not as good as for factor analysis. It is included merely for comparison purposes.
<code>STATISTIC</code>	If the number of observations is specified or found, this is a chi square based upon the objective function, f . Using the formula from factanal : $\chi^2 = (n.obs - 1 - (2 * p + 5)/6 - (2 * factors)/3)) * f$
<code>PVAL</code>	If $n.obs > 0$, then what is the probability of observing a chisquare this large or larger?
<code>phi</code>	If oblique rotations (using oblimin from the <code>GPArotation</code> package) are requested, what is the interfactor correlation.
<code>scores</code>	If <code>scores=TRUE</code> , then estimates of the factor scores are reported
<code>weights</code>	The beta weights to find the principal components from the data
<code>R2</code>	The multiple R square between the factors and factor score estimates, if they were to be found. (From Grice, 2001) For components, these are of course 1.0.
<code>valid</code>	The correlations of the component score estimates with the components, if they were to be found and unit weights were used. (So called course coding).
<code>rot.mat</code>	The rotation matrix used to produce the rotated component loadings.

Note

By default, the accuracy of the varimax rotation function seems to be less than the Varimax function. This can be enhanced by specifying `eps=1e-14` in the call to `principal` if using varimax rotation. Furthermore, note that Varimax by default does not apply the Kaiser normalization, but varimax does. Gottfried Helms compared these two rotations with those produced by SPSS and found identical values if using the appropriate options. (See the last two examples.)

Author(s)

William Revelle

References

- Grice, James W. (2001), Computing and evaluating factor scores. *Psychological Methods*, 6, 430-450
- Jolliffe, I. (2002) *Principal Component Analysis* (2nd ed). Springer.
- Rencher, A. C. (1992) Interpretation of Canonical Discriminant Functions, Canonical Variates, and Principal Components, *the American Statistician*, (46) 217-225.
- Revelle, W. An introduction to psychometric theory with applications in R (in prep) Springer. Draft chapters available at <https://personality-project.org/r/book/>

See Also

`VSS` (to test for the number of components or factors to extract), `VSS.scree` and `fa.parallel` to show a scree plot and compare it with random resamplings of the data), `factor2cluster` (for course coding keys), `fa` (for factor analysis), `factor.congruence` (to compare solutions), `predict.psych` to find factor/component scores for a new data set based upon the weights from an original data set.

Examples

```
#Four principal components of the Harman 24 variable problem
#compare to a four factor principal axes solution using factor.congruence
pc <- principal(Harman74.cor$cov,4,rotate="varimax")
mr <- fa(Harman74.cor$cov,4,rotate="varimax") #minres factor analysis
pa <- fa(Harman74.cor$cov,4,rotate="varimax",fm="pa") # principal axis factor analysis
round(factor.congruence(list(pc,mr,pa)),2)

pc2 <- principal(Harman.5,2,rotate="varimax")
pc2
round(cor(Harman.5,pc2$scores),2) #compare these correlations to the loadings
#now do it for unstandardized scores, and transform obliquely
pc2o <- principal(Harman.5,2,rotate="promax",covar=TRUE)
pc2o
round(cov(Harman.5,pc2o$scores),2)
pc2o$Structure #this matches the covariances with the scores
biplot(pc2,main="Biplot of the Harman.5 socio-economic variables",labels=paste0(1:12))

#For comparison with SPSS (contributed by Gottfried Helms)
```

```
pc2v <- principal(iris[1:4],2,rotate="varimax",normalize=FALSE,eps=1e-14)
print(pc2v,digits=7)
pc2V <- principal(iris[1:4],2,rotate="Varimax",eps=1e-7)
p <- print(pc2V,digits=7)
round(p$Vaccounted,2) # the amount of variance accounted for is returned as an object of print
```

print.psych

Print and summary functions for the psych class

Description

Give limited output (print) or somewhat more detailed (summary) for most of the functions in psych.

Usage

```
## S3 method for class 'psych'
print(x,digits=2,all=FALSE,cut=NULL,sort=FALSE,short=TRUE,lower=TRUE,signif=NULL,...)

## S3 method for class 'psych'
summary(object,digits=2,items=FALSE,...)
## S3 method for class 'psych'
anova(object,object2,...)
```

Arguments

x	Output from a psych function (e.g., factor.pa, omega, ICLUST, score.items, cluster.cor)
object	Output from a psych function
items	items=TRUE (default) does not print the item whole correlations
digits	Number of digits to use in printing
all	if all=TRUE, then the object is declassified and all output from the function is printed
cut	Cluster loadings < cut will not be printed. For the factor analysis functions (fa and factor.pa etc.), cut defaults to 0, for ICLUST to .3, for omega to .2.
sort	Cluster loadings are in sorted order
short	Controls how much to print
lower	For square matrices, just print the lower half of the matrix
object2	Another object from fa or omega)
signif	If not NULL, a numeric value, show just signif number of leading digits for describe output
...	More options to pass to summary and print

Details

Most of the psych functions produce too much output. `print.psych` and `summary.psych` use generic methods for printing just the highlights. To see what else is available, ask for the structure of the particular object: `(str(theobject))`.

Alternatively, to get complete output, `unclass(theobject)` and then print it. This may be done by using the `all=TRUE` option.

As an added feature, if the `promax` function is applied to a factanal loadings matrix, the normal output just provides the rotation matrix. `print.psych` will provide the factor correlations. (Following a suggestion by John Fox and Uli Keller to the R-help list). The alternative is to just use the `Promax` function directly on the factanal object.

Value

Various psych functions produce copious output. This is a way to summarize the most important parts of the output of the `score.items`, `cluster.scores`, and `ICLUST` functions. See those ([score.items](#), [cluster.cor](#), [cluster.loadings](#), or [ICLUST](#)) for details on what is produced.

The `signf` option is available for the output from [describe](#) to adjust the number of digits shown for all columns. This is slightly different from what happens if you specify `digits`, which rounds all output to the number of digits. `print(x,signif=3)` will print just the 3 largest digits of `x`, which will frequently result in scientific notation for any column where that would be appropriate for at least one row.

Note

See [score.items](#), [cluster.cor](#), [cluster.loadings](#), or [ICLUST](#) for details on what is printed.

Author(s)

William Revelle

Examples

```
data(bfi)
keys.list <- list(agree=c(-1,2:5),conscientious=c(6:8,-9,-10),
  extraversion=c(-11,-12,13:15),neuroticism=c(16:20),openness = c(21,-22,23,24,-25))
keys <- make.keys(25,keys.list,item.labels=colnames(bfi[1:25]))
scores <- score.items(keys,bfi[1:25])
scores
summary(scores)
```

Promax

Perform Procrustes,bifactor, promax or targeted rotations and return the inter factor angles.

Description

The bifactor rotation implements the rotation introduced by Jennrich and Bentler (2011) by calling GPForth in the GPArotation package. promax is an oblique rotation function introduced by Hendrickson and White (1964) and implemented in the promax function in the stats package. Unfortunately, promax does not report the inter factor correlations. Promax does. TargetQ does a target rotation with elements that can be missing (NA), or numeric (e.g., 0, 1). It uses the GPArotation package. target.rot does general target rotations to an arbitrary target matrix. The default target rotation is for an independent cluster solution. equamax facilitates the call to GPArotation to do an equamax rotation. Equamax, although available as a specific option within GPArotation is easier to call by name if using equamax. The varimin rotation suggested by Ertl (2013) is implemented by appropriate calls to GPArotation.

Usage

```
bifactor(L, Tmat=diag(ncol(L)), normalize=FALSE, eps=1e-5, maxit=1000)
biquartimin(L, Tmat=diag(ncol(L)), normalize=FALSE, eps=1e-5, maxit=1000)
TargetQ(L, Tmat=diag(ncol(L)), normalize=FALSE, eps=1e-5, maxit=1000, Target=NULL)
Promax(x,m=4, normalize=FALSE, pro.m = 4)
Procrustes(L,Target) #adapted from Niels Waler
target.rot(x,keys=NULL)
varimin(L, Tmat = diag(ncol(L)), normalize = FALSE, eps = 1e-05, maxit = 1000)
vgQ.bimin(L) #called by bifactor
vgQ.targetQ(L,Target=NULL) #called by TargetQ
vgQ.varimin(L) #called by varimin
equamax(L, Tmat=diag(ncol(L)), eps=1e-5, maxit=1000)
```

Arguments

x	A loadings matrix
L	A loadings matrix
m	the power to which to raise the varimax loadings (for Promax)
pro.m	the power to which to raise the various loadings in Promax.
keys	An arbitrary target matrix, can be composed of any weights, but probably -1,0, 1 weights. If missing, the target is the independent cluster structure determined by assigning every item to it's highest loaded factor.
Target	A matrix of values (mainly 0s, some 1s, some NAs) to which the matrix is transformed.
Tmat	An initial rotation matrix
normalize	parameter passed to optimization routine (GPForth in the GPArotation package and Promax)
eps	parameter passed to optimization routine (GPForth in the GPArotation package)
maxit	parameter passed to optimization routine (GPForth in the GPArotation package)

Details

The two most useful of these six functions is probably `biquartimin` which implements the oblique bifactor rotation introduced by Jennrich and Bentler (2011). The second is `TargetQ` which allows for missing NA values in the target. Next best is the orthogonal case, `bifactor`. None of these seem to be implemented in `GPArotation` (yet).

The difference between `biquartimin` and `bifactor` is just that the latter is the orthogonal case which is documented in Jennrich and Bentler (2011). It seems as if these two functions are sensitive to the starting values and random restarts (modifying `T`) might be called for.

`bifactor` output for the 24 cognitive variable of Holzinger matches that of Jennrich and Bentler as does output for the Chen et al. problem when `fm="mle"` is used and the Jennrich and Bentler solution is rescaled from covariances to correlations.

`Promax` is a very direct adaptation of the `stats::promax` function. The addition is that it will return the interfactor correlations as well as the loadings and rotation matrix.

`varimin` implements the varimin criterion proposed by Suitbert Ertl (2013). Rather than maximize the varimax criterion, it minimizes it. For a discussion of the benefits of this procedure, consult Ertl (2013).

In addition, these functions will take output from either the `factanal`, `fa` or earlier (`factor.pa`, `factor.minres` or `principal`) functions and select just the loadings matrix for analysis.

`equamax` is just a call to `GPArotation`'s `cFT` function (for the Crawford Ferguson family of rotations).

`TargetQ` implements Michael Browne's algorithm and allows specification of NA values. The `Target` input is a list (see examples). It is interesting to note how powerful specifying what a factor isn't works in defining a factor. That is, by specifying the pattern of 0s and letting most other elements be NA, the factor structure is still clearly defined.

The `target.rot` function is an adaptation of a function of Michael Browne's to do rotations to arbitrary target matrices. Suggested by Pat Shrout.

The default for `target.rot` is to rotate to an independent cluster structure (every items is assigned to a group with its highest loading.)

`target.rot` will not handle targets that have linear dependencies (e.g., a pure bifactor model where there is a `g` loading and a group factor for all variables).

Value

<code>loadings</code>	Oblique factor loadings
<code>rotmat</code>	The rotation matrix applied to the original loadings to produce the promax solution or the targeted matrix
<code>Phi</code>	The interfactor correlation matrix

Note

A direct adaptation of the `stats::promax` function following suggestions to the R-help list by Ulrich Keller and John Fox. Further modified to do targeted rotation similar to a function of Michael Browne.

`varimin` is a direct application of the `GPArotation` `GPForth` function modified to do varimin.

Author(s)

William Revelle

References

- Ertel, S. (2013). Factor analysis: healing an ailing model. Universitätsverlag Gottingen.
- Hendrickson, A. E. and White, P. O, 1964, British Journal of Statistical Psychology, 17, 65-70.
- Jennrich, Robert and Bentler, Peter (2011) Exploratory Bi-Factor Analysis. Psychometrika, 1-13

See Also

[promax](#), [fa](#), or [principal](#) for examples of data analysis and [Holzinger](#) or [Bechtoldt](#) for examples of bifactor data. [factor.rotate](#) for 'hand rotation'.

Examples

```
jen <- sim.hierarchical()
f3 <- fa(jen,3,rotate="varimax")
f3  #not a very clean solution
Promax(f3)
target.rot(f3)
m3 <- fa(jen,nfactors=3)
Promax(m3) #example of taking the output from factanal
#compare this rotation with the solution from a targeted rotation aimed for
#an independent cluster solution
target.rot(m3)
#now try a bifactor solution
fb <- fa(jen,3,rotate="bifactor")
fq <- fa(jen,3,rotate="biquartimin")
#Sutbert Ertel has suggested varimin
fm <- fa(jen,3,rotate="varimin") #the Ertel varimin
fn <- fa(jen,3,rotate="none") #just the unrotated factors
#compare them
factor.congruence(list(f3,fb,fq,fm,fn))
# compare an oblimin with a target rotation using the Browne algorithm
#note that we are changing the factor #order (this is for demonstration only)
Targ <- make.keys(9,list(f1=1:3,f2=7:9,f3=4:6))
Targ <- scrub(Targ,isvalue=1) #fix the 0s, allow the NAs to be estimated
Targ <- list(Targ) #input must be a list
#show the target
Targ
fa(Thurstone,3,rotate="TargetQ",Target=Targ) #targeted rotation
#compare with oblimin
fa(Thurstone,3)
```

Description

This is a set of minor, if not trivial, helper functions. `lowerCor` finds the correlation of `x` variables and then prints them using `lowerMat` which is a trivial, but useful, function to round off and print the lower triangle of a matrix. `reflect` reflects the output of a factor analysis or principal components analysis so that one or more factors is reflected. (Requested by Alexander Weiss.) `progressBar` prints out ... as a calling routine (e.g., `tetrachoric`) works through a tedious calculation. `shannon` finds the Shannon index (H) of diversity or of information. `test.all` tests all the examples in a package. `best.items` sorts a factor matrix for absolute values and displays the expanded items names. `fa.lookup` returns sorted factor analysis output with item labels. `cor2` correlates two data.frames (of equal length). `levels2numeric` and `char2numeric` convert dataframe columns that are categorical/levels to numeric values.

Usage

```
psych.misc()
lowerCor(x,digits=2,use="pairwise",method="pearson")
cor2(x,y,digits=2,use="pairwise",method="pearson")
lowerMat(R, digits = 2)
tableF(x,y)
reflect(f,flip=NULL)
progressBar(value,max,label=NULL)
shannon(x,correct=FALSE,base=2)
test.all(pl,package="psych",dependencies
        = c("Depends", "Imports", "LinkingTo"),find=FALSE,skip=NULL)
levels2numeric(x)
char2numeric(x)
isCorrelation(x) #test if an object is a symmetric matrix
fromTo(data,from,to=NULL) #convert character names to locations as specified in colnames
#of data
cs(...) #convert a list of text words to character vector
acs(...) #convert a list of text words to a single string
```

Arguments

<code>R</code>	A rectangular matrix or data frame (probably a correlation matrix)
<code>x</code>	A data matrix or data frame or a vector depending upon the function.
<code>y</code>	A data matrix or data frame or a vector
<code>f</code>	The object returned from either a factor analysis (fa) or a principal components analysis (principal)
<code>digits</code>	round to digits

use	Should pairwise deletion be done, or one of the other options to cor
method	"pearson", "kendall", "spearman"
value	the current value of some looping variable
max	The maximum value the loop will achieve
label	what function is looping
flip	The factor or components to be reversed keyed (by factor number)
correct	Correct for the maximum possible information in this item
base	What is the base for the log function (default=2, e implies base = exp(1))
pl	The name of a package (or list of packages) to be activated and then have all the examples tested.
package	Find the dependencies for this package, e.g., psych
dependencies	Which type of dependency to examine?
find	Look up the dependencies, and then test all of their examples
skip	Do not test these dependencies
data	A dataframe or matrix to choose from
from	select from column with name from to column with name to
to	select from column from to column to
...	Any string of legitimate objects

Details

[lowerCor](#) prints out the lower off diagonal matrix rounded to digits with column names abbreviated to digits + 3 characters, but also returns the full and unrounded matrix. By default, it uses pairwise deletion of variables. It in turn calls

[lowerMat](#) which does the pretty printing.

It is important to remember to not call [lowerCor](#) when all you need is [lowerMat](#)!

[cs](#) is a direct copy of the Cs function in the Hmisc package by Frank Harrell. Added to psych to avoid the overhead of the Hmisc package.

Value

[tableF](#) is fast alternative to the table function for creating two way tables of numeric variables. It does not have any of the elegant checks of the table function and thus is much faster. Used in the [tetrachoric](#) and [polychoric](#) functions to maximize speed.

[lowerCor](#) Finds and prints (using [lowerMat](#)) the lower diagonal correlation matrix but returns (invisibly) the full correlation matrix found with the use and method parameters. The default values are for pairwise deletion of variables, and to print to 2 decimal places.

[lowerMat](#) Shows the lower triangle of a matrix, rounded to digits with titles abbreviated to digits + 3

[progressBar](#) Display a series of dots as we progress through a slow loop (removed from anything using multicores).

tableF (for tableFast) is a cut down version of table that does no error checking, nor returns pretty output, but is significantly faster than table. It will just work on two integer vectors. This is used in polychoric an tetrachoric for about a 50% speed improvement for large problems.

shannon finds Shannon's H index of information. Used for estimating the complexity or diversity of the distribution of responses in a vector or matrix.

$$H = - \sum p_i \log(p_i)$$

test.all allows one to test all the examples in specified package. This allows us to make sure that those examples work when other packages (e.g., psych) are also loaded. This is used when developing revisions to the psych package to make sure the the other packages work. Some packages will not work and/or crash the system (e.g., DeducerPlugInScaling requires Java and even with Java, crashes when loaded, even if psych is not there!). Alternatively, if testing a long list of dependencies, you can skip the first part by specifying them by name.

cor2 will find and display the correlations between two sets of variables, rounded to digits, using the other options. If x is a list of multiple sets (two or more), then all sets are correlated.

levels2numeric converts character data with levels to numeric data. Used in the SAPA analyses where we code some variables, (e.g., gender, education) with character codes to help in the documentation of files, but want to do analyses of correlations with other categorical variables.

char2numeric converts character data with levels to numeric data. Used for cases when data from questionnaires include the response categories rather than numeric data. Unless the levels of the data are in meaningful order, the numeric results are not useful. Most useful if doing polychoric analyses.

fromTo selects the columns in data from to

See Also

corr.test to find correlations, count the pairwise occurrences, and to give significance tests for each correlation. **r.test** for a number of tests of correlations, including tests of the difference between correlations. **lowerUpper** will display the differences between two matrices.

Examples

```
lowerMat(Thurstone)
lb <- lowerCor(bfi[1:10]) #finds and prints the lower correlation matrix,
# returns the square matrix.
#fiml <- corFiml(bfi[1:10]) #FIML correlations require lavaan package
#lowerMat(fiml) #to get pretty output
f3 <- fa(Thurstone,3)
f3r <- reflect(f3,2) #reflect the second factor
#find the complexity of the response patterns of the iqitems.
round(shannon(iqitems),2)
#test.all('BinNor') #Does the BinNor package work when we are using other packages
bestItems(lb,3,cut=.1)
#to make this a latex table
#df2latex(bestItems(lb,2,cut=.2))
#
data(bfi.dictionary)
f2 <- fa(bfi[1:10],2)
```

```

fa.lookup(f2,bfi.dictionary)

sa1 <-sat.act[1:2]
sa2 <- sat.act[3:4]
sa3 <- sat.act[5:6]
cor2(sa1,sa2)
cor2(list(sa1,sa2)) #show within set and between set cors
cor2(list(sa1,sa2,sa3))
lowerCor(fromTo(sat.act,"ACT","SATQ")) #show some correlations
vect <- cs(ACT,SATQ) #skip the quotes
vect #they are in this vector
#to combine longer terms
vect <- cs("Here is a longish",vector, that, we ,"want to combine", into, several)
vect
temp <- acs("Here is a longish",vector, that, we ,"want to combine", into, one)
temp
lowerCor(fromTo(sat.act,cs(ACT,SATQ)))

```

r.test

Tests of significance for correlations

Description

Tests the significance of a single correlation, the difference between two independent correlations, the difference between two dependent correlations sharing one variable (Williams's Test), or the difference between two dependent correlations with different variables (Steiger Tests).

Usage

```

r.test(n, r12, r34 = NULL, r23 = NULL, r13 = NULL, r14 = NULL, r24 = NULL,
       n2 = NULL,pooled=TRUE, twotailed = TRUE)

```

Arguments

n	Sample size of first group
r12	Correlation to be tested
r34	Test if this correlation is different from r12, if r23 is specified, but r13 is not, then r34 becomes r13
r23	if $r_a = r(12)$ and $r_b = r(13)$ then test for differences of dependent correlations given r23
r13	implies $r_a = r(12)$ and $r_b = r(34)$ test for difference of dependent correlations
r14	implies $r_a = r(12)$ and $r_b = r(34)$
r24	$r_a = r(12)$ and $r_b = r(34)$

n2	n2 is specified in the case of two independent correlations. n2 defaults to n if not specified
pooled	use pooled estimates of correlations
twotailed	should a twotailed or one tailed test be used

Details

Depending upon the input, one of four different tests of correlations is done. 1) For a sample size n, find the t value for a single correlation where

$$t = \frac{r * \sqrt{(n - 2)}}{\sqrt{(1 - r^2)}}$$

and

$$se = \sqrt{\frac{1 - r^2}{n - 2}}$$

.

2) For sample sizes of n and n2 (n2 = n if not specified) find the z of the difference between the z transformed correlations divided by the standard error of the difference of two z scores:

$$z = \frac{z_1 - z_2}{\sqrt{\frac{1}{(n_1 - 3) + (n_2 - 3)}}}$$

.

3) For sample size n, and correlations r12, r13 and r23 test for the difference of two dependent correlations (r12 vs r13).

4) For sample size n, test for the difference between two dependent correlations involving different variables.

Consider the correlations from Steiger (1980), Table 1: Because these all from the same subjects, any tests must be of dependent correlations. For dependent correlations, it is necessary to specify at least 3 correlations (e.g., r12, r13, r23)

Variable	M1	F1	V1	M2	F2	V2
M1	1.00					
F1	.10	1.00				
V1	.40	.50	1.00			
M2	.70	.05	.50	1.00		
F2	.05	.70	.50	.50	1.00	
V2	.45	.50	.80	.50	.60	1.00

For clarity, correlations may be specified by value. If specified by location and if doing the test of dependent correlations, if three correlations are specified, they are assumed to be in the order r12, r13, r23.

Consider the examples from Steiger:

Case A: where Masculinity at time 1 (M1) correlates with Verbal Ability .5 (r_{12}), femininity at time 1 (F1) correlates with Verbal ability $r_{13}=.4$, and M1 correlates with F1 ($r_{23}=.1$). Then, given the correlations: $r_{12} = .4$, $r_{13} = .5$, and $r_{23} = .1$, $t = -.89$ for $n=103$, i.e., `r.test(n=103, r12=.4, r13=.5, r23=.1)`

Case B: Test whether correlation between two variables (e.g., F and V) is the same over time (e.g. $F1V1 = F2V2$)

`r.test(n = 103, r12 = 0.5, r34 = 0.6, r23 = 0.5, r13 = 0.7, r14 = 0.5, r24 = 0.8)`

Value

test	Label of test done
z	z value for tests 2 or 4
t	t value for tests 1 and 3
p	probability value of z or t

Note

Steiger specifically rejects using the Hotelling T test to test the difference between correlated correlations. Instead, he recommends Williams' test. (See also Dunn and Clark, 1971). These tests follow Steiger's advice. The test of two independent correlations is just a z test of the difference of the Fisher's z transformed correlations divided by the standard error of the difference. (See Cohen et al, p 49).

One of the beautiful features of R is what works on single value works on vectors and matrices. Thus, `r.test` can be used to test the pairwise difference of all the elements of a correlation matrix. See the last example.

By default, the probabilities are reported to 2 decimal places. This will, of course, sometimes lead to statements such as $p < .1$ when in fact $p < .1001$ or even more precisely $p < .1000759$. To achieve the higher precision, use a print statement with the preferred number of digits. See the next to last set of examples (courtesy of Julia Rohrer).

Author(s)

William Revelle

References

- Cohen, J. and Cohen, P. and West, S.G. and Aiken, L.S. (2003) Applied multiple regression/correlation analysis for the behavioral sciences, L.Erlbaum Associates, Mahwah, N.J.
- Olkin, I. and Finn, J. D. (1995). Correlations redux. *Psychological Bulletin*, 118(1):155-164.
- Steiger, J.H. (1980), Tests for comparing elements of a correlation matrix, *Psychological Bulletin*, 87, 245-251.
- Williams, E.J. (1959) Regression analysis. Wiley, New York, 1959.

See Also

See also [corr.test](#) which tests all the elements of a correlation matrix, and [cortest.mat](#) to compare two matrices of correlations. `r.test` extends the tests in [paired.r](#), [r.con](#)

Examples

```

n <- 30
r <- seq(0,.9,.1)
rc <- matrix(r.con(r,n),ncol=2)
test <- r.test(n,r)
r.rc <- data.frame(r=r,z=fisherz(r),lower=rc[,1],upper=rc[,2],t=test$t,p=test$p)
round(r.rc,2)

r.test(50,r)
r.test(30,.4,.6)      #test the difference between two independent correlations
r.test(103,.4,.5,.1)  #Steiger case A of dependent correlations
r.test(n=103, r12=.4, r13=.5,r23=.1)
#for complicated tests, it is probably better to specify correlations by name
r.test(n=103,r12=.5,r34=.6,r13=.7,r23=.5,r14=.5,r24=.8)  #steiger Case B

##By default, the precision of p values is 2 decimals
#Consider three different precisions shown by varying the requested number of digits
r12 = 0.693458895410494
r23 = 0.988475791500198
r13 = 0.695966022434845
print(r.test(n = 5105 , r12 = r12 , r23 = r23 , r13 = r13 )) #probability < 0.1
print(r.test(n = 5105 , r12 = r12, r23 = r23 , r13 = r13 ),digits=4) #p < 0.1001
print(r.test(n = 5105 , r12 = r12, r23 = r23 , r13 = r13 ),digits=8) #p< <0.1000759

#an example of how to compare the elements of two matrices
R1 <- lowerCor(bfi[1:200,1:5]) #find one set of Correlations
R2 <- lowerCor(bfi[201:400,1:5]) #and now another set sampled from the same population
test <- r.test(n=200, r12 = R1, r34 = R2)
round(lowerUpper(R1,R2,diff=TRUE),digits=2) #show the differences between correlations
#lowerMat(test$p) #show the p values of the difference between the two matrices
adjusted <- p.adjust(test$p[upper.tri(test$p)])
both <- test$p
both[upper.tri(both)] <- adjusted
round(both,digits=2) #The lower off diagonal are the raw ps, the upper the adjusted ps

```

rangeCorrection

Correct correlations for restriction of range. (Thorndike Case 2)

Description

In applied settings, it is typical to find a correlation between a predictor and some criterion. Unfortunately, if the predictor is used to choose the subjects, the range of the predictor is seriously reduced. This restricts the observed correlation to be less than would be observed in the full range of the predictor. A correction for this problem is well known as Thorndike Case 2:

Let R the unrestricted correlaton, r the restricted correlation, S the unrestricted standard deviation, s the restricted standard deviation, then

$$R = (rS/s) / \sqrt{1-r^2 + r^2(S^2/s^2)}.$$

Several other cases of restriction were also considered by Thorndike and are implemented in [rangeCorrection](#).

Usage

```
rangeCorrection(r, sdu, sdr, sdxu=NULL, sdxr=NULL, case=2)
```

Arguments

<code>r</code>	The observed correlation
<code>sdu</code>	The unrestricted standard deviation)
<code>sdr</code>	The restricted standard deviation
<code>sdxu</code>	Unrestricted standard deviation for case 4
<code>sdxr</code>	Restricted standard deviation for case 4
<code>case</code>	Which of the four Thurstone/Stauffer cases to use

Details

When participants in a study are selected on one variable, that will reduce the variance of that variable and the resulting correlation. Thorndike (1949) considered four cases of range restriction. Others have continued this discussion but have changed the case numbers.

Can be used to find correlations in a restricted sample as well as the unrestricted sample. Not the same as the correction to reliability for restriction of range.

Value

The corrected correlation.

Author(s)

William Revelle

References

Revelle, William. (in prep) An introduction to psychometric theory with applications in R. Springer. Working draft available at <https://personality-project.org/r/book/>

Stauffer, Joseph and Mendoza, Jorge. (2001) The proper sequence for correcting correlation coefficients for range restriction and unreliability. *Psychometrika*, 66, 63-68.

See Also

cRRr in the psychometric package.

Examples

```
rangeCorrection(.33,100.32,48.19) #example from Revelle (in prep) Chapter 4.
```

read.file

*Shortcuts for reading from the clipboard or a file***Description**

Input from a variety of sources may be read. data.frames may be read from files with suffixes of .txt, .text, .TXT, .dat, .DATA, .data, .csv, .rds, rda, .xpt, or .sav (i.e., data from SPSS sav files may be easily read.) Data exported by JMP or EXCEL in the csv format are also able to be read. Fixed Width Files saved in .txt mode may be read if widths is specified. Files saved with writeRDS have suffixes of .rds or Rds, and are read using readRDS. Files associated with objects with suffixes .rda and .Rda are loaded. The default values for read.spss are adjusted for more standard input from SPSS files. Input from the clipboard is easy but a bit obscure, particularly for Mac users. This is just an easier way to do so. Data may be copied to the clipboard from Excel spreadsheets, csv files, or fixed width formatted files and then into a data.frame. Data may also be read from lower (or upper) triangular matrices and filled out to square matrices.

Usage

```
read.file(file=NULL,header=TRUE,use.value.labels=FALSE,to.data.frame=TRUE,sep=",",
widths=NULL,f=NULL, filetype=NULL,...)
#for .txt, .text, TXT, .csv, .sav, .xpt, XPT, R, r, Rds, .rds, or .rda,
# .Rda, .RData, .Rdata, .dat and .DAT files

read.clipboard(header = TRUE, ...) #assumes headers and tab or space delimited
read.clipboard.csv(header=TRUE,sep=',',...) #assumes headers and comma delimited
read.clipboard.tab(header=TRUE,sep='\t',...) #assumes headers and tab delimited
#read in a matrix given the lower off diagonal
read.clipboard.lower(diag=TRUE,names=FALSE,...)
read.clipboard.upper(diag=TRUE,names=FALSE,...)

#read in data using a fixed format width (see read.fwf for instructions)
read.clipboard.fwf(header=FALSE,widths=rep(1,10),...)
read.https(filename,header=TRUE)

read.file.csv(file=NULL,header=TRUE,f=NULL,...)
write.file(x,file=NULL,row.names=FALSE,f=NULL,...)
write.file.csv(x,file=NULL,row.names=FALSE,f=NULL,...)
```

Arguments

header	Does the first row have variable labels (generally assumed to be TRUE).
sep	What is the designated separator between data fields? For typical csv files, this will be a comma, but if commas designate decimals, then a ; can be used to designate different records.

diag	for upper or lower triangular matrices, is the diagonal specified or not
names	for read.clipboard.lower or upper, are colnames in the the first column
widths	how wide are the columns in fixed width input. The default is to read 10 columns of size 1.
filename	Name or address of remote https file to read.
...	Other parameters to pass to read
f	A file name to read. If omitted, file.choose is called to dynamically get the file name.
file	A file name to read. (same as f, but perhaps more intuitive) If omitted and if f is omitted, then file.choose is called to dynamically get the file name.
x	The data frame or matrix to write to
row.names	Should the output file include the rownames?
to.data.frame	Should the spss input be converted to a data frame?
use.value.labels	Should the SPSS input values be converted to numeric?
filetype	If specified the reading will use this term rather than the suffix.

Details

A typical session of R might involve data stored in text files, generated online, etc. Although it is easy to just read from a file (particularly if using [file.choose](#), copying from the file to the clipboard and then reading from the clipboard is also very convenient (and somewhat more intuitive to the naive user). This is particularly convenient when copying from a text book or article and just moving a section of text into R.)

The [read.file](#) function combines the [file.choose](#) and either [read.table](#), [read.fwf](#), [read.spss](#) or [read.xport](#)(from foreign) or [load](#) or [readRDS](#) commands. By examining the file suffix, it chooses the appropriate way to read. For more complicated file structures, see the foreign package. For even more complicated file structures, see the rio or haven packages.

Note that [read.file](#) assumes by default that the first row has column labels (header =TRUE). If this is not true, then make sure to specify header = FALSE. If the file is fixed width, the assumption is that it does not have a header field. In the unlikely case that a fwf file does have a header, then you probably should try `fn <- file.choose()` and then `my.data <- read.fwf(fn,header=TRUE,widths=widths)`

Further note: If the file is a .Rda, .rda, etc. file, the read.file command will load this file and return the name of the file. In this case, it is necessary to either assign the output (the file name) to an object that has a different name than any of the objects in the file, or to call read.file() without any specification.

If the file has no suffix the default action is to quit with a warning. However, if the filetype is specified, it will use that type in the reading (e.g. filetype="txt" will read as text file, even if there is no suffix.)

If the file is specified and has a prefix of http:// https:// it will be downloaded and then read.

Currently supported input formats are

.sav SPSS.sav files

.csv	A comma separated file (e.g. from Excel or Qualtrics)
.txt	A typical text file
.TXT	A typical text file
.text	A typical text file
.data	A data file
.dat	A data file
.rds	A R data file
.Rds	A R data file (created by a write)
.Rda	A R data structure (created using save)
.rda	A R data structure (created using save)
.RData	A R data structure (created using save)
.rdata	A R data structure (created using save)
.R	A R data structure created using dput
.r	A R data structure created using dput
.xpt	A SAS data file in xport format
.XPT	A SAS data file in XPORT format

The foreign function `read.spss` is used to read SPSS .sav files using the most common options. Just as `read.spss` issues various warnings, so does `read.file`. In general, these can be ignored. For more detailed information about using `read.spss`, see the help pages in the foreign package.

If you have a file written by JMP, you must first export to a csv or text file.

The `write.file` function combines the `file.choose` and either `write.table` or `saveRDS`. By examining the file suffix, it chooses the appropriate way to write. For more complicated file structures, see the foreign package, or the save function in R Base. If no suffix is added, it will write as a .txt file.

Currently supported output formats are

.csv	A comma separated file (e.g. for reading into Excel)
.txt	A typical text file
.text	A typical text file
.rds	A R data file
.Rds	A R data file (created by a write)
.Rda	A R data structure (created using save)
.rda	A R data structure (created using save)
.R	A R data structure created using dput
.r	A R data structure created using dput

Note that `new=TRUE` option in `write.file` works only in R.app and not in RStudio. To create a new file using RStudio (or on a PC) you can use the `link{fileCreate}` function.

`read.clipboard` was based upon a suggestion by Ken Knoblauch to the R-help listserve.

If the input file that was copied into the clipboard was an Excel file with blanks for missing data, then `read.clipboard.tab()` will correctly replace the blanks with NAs. Similarly for a csv file with blank entries, `read.clipboard.csv` will replace empty fields with NA.

`read.clipboard.lower` and `read.clipboard.upper` are adapted from John Fox's `read.moments` function

in the sem package. They will read a lower (or upper) triangular matrix from the clipboard and return a full, symmetric matrix for use by factanal, `factor.pa`, `ICLUST`, etc. If the diagonal is false, it will be replaced by 1.0s. These two function were added to allow easy reading of examples from various texts and manuscripts with just triangular output.

Many articles will report lower triangular matrices with variable labels in the first column. `read.clipboard.lower` will handle this case. Names must be in the first column if `names=TRUE` is specified.

Other articles will report upper triangular matrices with variable labels in the first row. `read.clipboard.upper` will handle this. Note that labels in the first column will not work for `read.clipboard.upper`. The names, if present, must be in the first row.

`read.clipboard.fwf` will read fixed format files from the clipboard. It includes a patch to `read.fwf` which will not read from the clipboard or from remote file. See `read.fwf` for documentation of how to specify the widths.

Value

the contents of the file to be read or of the clipboard.

Author(s)

William Revelle

Examples

```
#Because these are dynamic functions, they need to be run interactively and
# can not be shown as examples.

#my.data <- read.file() #search the directory for a file and then read it.
#or, if the file is a rda, etc. file
#read.file() #without assigning a value.

#filesList() #search the system for a particular file and then list all the files in that directory
#fileCreate() #search for a particular directory and create a file there.

#the example data set from read.delim in the readr package to read a remote csv file
#my.data <-read.file("https://github.com/tidyverse/readr/raw/master/inst/extdata/mtcars.csv")
#my.data <- read.clipboard()
#my.data <- read.clipboard.csv()
#my.data <- read.clipboard(header=FALSE)
#my.matrix <- read.clipboard.lower()
```

rescale

Function to convert scores to "conventional " metrics

Description

Psychologists frequently report data in terms of transformed scales such as "IQ" (mean=100, sd=15, "SAT/GRE" (mean=500, sd=100), "ACT" (mean=18, sd=6), "T-scores" (mean=50, sd=10), or "Stanines" (mean=5, sd=2). The `rescale` function converts the data to standard scores and then rescales to the specified mean(s) and standard deviation(s).

Usage

```
rescale(x, mean = 100, sd = 15, df=TRUE)
```

Arguments

x	A matrix or data frame
mean	Desired mean of the rescaled scores- may be a vector
sd	Desired standard deviation of the rescaled scores
df	if TRUE, returns a data frame, otherwise a matrix

Value

A data.frame (default) or matrix of rescaled scores.

Author(s)

William Revelle

See Also

See Also [scale](#)

Examples

```
T <- rescale(attitude, 50, 10) #all put on same scale
describe(T)
T1 <- rescale(attitude, seq(0, 300, 50), seq(10, 70, 10)) #different means and sigmas
describe(T1)
```

residuals.psych

Extract residuals from various psych objects

Description

Residuals in the various psych functions are extracted and then may be "pretty" printed.

Usage

```
## S3 method for class 'psych'
residuals(object, diag=TRUE, ...)
## S3 method for class 'psych'
resid(object, diag=TRUE, ...)
```

Arguments

<code>object</code>	The object returned by a psych function.
<code>diag</code>	if FALSE, then convert the diagonal of the residuals to NA
<code>...</code>	Other parameters to be passed to residual (ignored but required by the generic function)

Details

Currently implemented for `fa`, `principal`, `omega`, `irt.fa`, and `fa.extension`.

Value

residuals: a matrix of residual estimates

Author(s)

William Revelle

Examples

```
f3 <- fa(Thurstone,3)
residuals(f3)
sum(residuals(f3)^2) #include diagonal
sum(residuals(f3,diag=FALSE)^2,na.rm=TRUE) #drop diagonal
```

reverse.code

Reverse the coding of selected items prior to scale analysis

Description

Some IRT functions require all items to be coded in the same direction. Some data sets have items that need to be reverse coded (e.g., 6 -> 1, 1 -> 6). `reverse.code` will flip items based upon a keys vector of 1s and -1s. Reversed items are subtracted from the item max + item min. These may be specified or may be calculated.

Usage

```
reverse.code(keys, items, mini = NULL, maxi = NULL)
```

Arguments

<code>keys</code>	A vector of 1s and -1s. -1 implies reverse the item
<code>items</code>	A data set of items
<code>mini</code>	if NULL, the empirical minimum for each item. Otherwise, a vector of minima
<code>maxi</code>	f NULL, the empirical maximum for each item. Otherwise, a vector of maxima

Details

Not a very complicated function, but useful in the case that items need to be reversed prior to using IRT functions from the ltm or eRM packages. Most psych functions do not require reversing prior to analysis, but will do so within the function.

Value

The corrected items.

Examples

```
original <- matrix(sample(6,50,replace=TRUE),10,5)
keys <- c(1,1,-1,-1,1) #reverse the 3rd and 4th items
new <- reverse.code(keys,original,mini=rep(1,5),maxi=rep(6,5))
original[1:3,]
new[1:3,]
```

sai

State Anxiety data from the PMC lab over multiple occasions.

Description

State Anxiety was measured two-three times in 11 studies at the Personality-Motivation-Cognition laboratory. Here are item responses for 11 studies (9 repeated twice, 2 repeated three times). In all studies, the first occasion was before a manipulation. In some studies, caffeine, or movies or incentives were then given to some of the participants before the second and third STAI was given. In addition, Trait measures are available and included in the tai data set (3032 subjects).

Usage

```
data(sai)
data(tai)
data(sai.dictionary)
```

Format

A data frame with 3032 unique observations on the following 23 variables.

id a numeric vector

study a factor with levels ages cart fast fiat film flat home pat rob salt shedshop xray

time 1=First, 2 = Second, 3=third administration

TOD TOD (time of day 1= 8:50-9:30 am,2 = 1=3 pm, 3= 7:-8pm

drug drug (placebo (0) vs. caffeine (1))

film film (1=Frontline (concentration camp), 2 = Halloween 3= National Geographic (control), 4- Parenthood (humor)

anxious anxious

at.ease at ease
 calm calm
 comfortable comfortable
 confident confident
 content content
 high.strung high.strung
 jittery jittery
 joyful joyful
 nervous nervous
 pleasant pleasant
 rattled over-excited and rattled
 regretful regretful
 relaxed relaxed
 rested rested
 secure secure
 tense tense
 upset upset
 worried worried
 worrying worrying

Details

The standard experimental study at the Personality, Motivation and Cognition (PMC) laboratory (Revelle and Anderson, 1997) was to administer a number of personality trait and state measures (e.g. the *epi*, *msq*, *msqR* and *sai*) to participants before some experimental manipulation of arousal/effort/anxiety. Following the manipulation (with a 30 minute delay if giving caffeine/placebo), some performance task was given, followed once again by measures of state arousal/effort/anxiety.

Here are the item level data on the *sai* (state anxiety) and the *tai* (trait anxiety). Scores on these scales may be found using the scoring keys. The *affect* data set includes pre and post scores for two studies (flat and maps) which manipulated state by using four types of movies.

In addition to being useful for studies of motivational state, these studies provide examples of test-retest and alternate form reliabilities. Given that 10 items overlap with the *msqR* data, they also allow for a comparison of immediate duplication of items with 30 minute delays.

Studies CART, FAST, SHED, RAFT, and SHOP were either control groups, or did not experimentally vary arousal/effort/anxiety.

AGES, CITY, EMIT, RIM, SALT, and XRAY were caffeine manipulations between time 1 and 2 (RIM and VALE were repeated day 1 and day 2)

FIAT, FLAT, MAPS, MIXX, and THRU were 1 day studies with film manipulation between time 1 and time 2.

SAM1 and SAM2 were the first and second day of a two day study. The STAI was given once per day. MSQ not MSQR was given.

VALE and PAT were two day studies with the STAI given pre and post on both days

RIM was a two day study with the STAI and MSQ given once per day.

Usually, time of day 1 = 8:50-9am am, and 2 = 7:30 pm, however, in rob, with paid subjects, the times were 0530 and 22:30.

Source

Data collected at the Personality, Motivation, and Cognition Laboratory, Northwestern University, between 1991 and 1999.

References

Charles D. Spielberger and Richard L. Gorsuch and R. E. Lushene, (1970) Manual for the State-Trait Anxiety Inventory.

Revelle, William and Anderson, Kristen Joan (1997) Personality, motivation and cognitive performance: Final report to the Army Research Institute on contract MDA 903-93-K-0008

Rafaeli, Eshkol and Revelle, William (2006), A premature consensus: Are happiness and sadness truly opposite affects? *Motivation and Emotion*, 30, 1, 1-12.

Smillie, Luke D. and Cooper, Andrew and Wilt, Joshua and Revelle, William (2012) Do Extraverts Get More Bang for the Buck? Refining the Affective-Reactivity Hypothesis of Extraversion. *Journal of Personality and Social Psychology*, 103 (2), 206-326.

Examples

```
data(sai)
table(sai$study,sai$time) #show the counts for repeated measures
#table(sai$study,sai$TOD) #and the studies by time of day
#table(sai$study,sai$drug) # and the studies with drug
#Here are the keys to score the sai total score, positive and negative items
sai.keys <- list(sai = c("tense","regretful" , "upset", "worrying", "anxious", "nervous" ,
"jittery" , "high.strung", "worried" , "rattled","-calm",
"-secure","-at.ease","-rested","-comfortable", "-confident" ,"-relaxed" , "-content" ,
"-joyful", "-pleasant" ) ,
sai.p = c("calm","at.ease","rested","comfortable", "confident", "secure" ,"relaxed" ,
"content" , "joyful", "pleasant" ),
sai.n = c( "tense" , "anxious", "nervous" , "jittery" , "rattled", "high.strung",
"upset", "worrying","worried","regretful" )
)

#just get the control subjects
#control <- subset(sai,sai$study %in% c("Cart", "Fast", "SHED", "RAFT", "SHOP"))
#pre and post drug studies
#drug <- subset(sai,sai$study %in% c("AGES", "CITY","EMIT", "SALT", "VALE", "XRAY"))
#pre and post film studies
#film <- subset(sai,sai$study %in% c("FIAT","FLAT", "MAPS", "MIXX"))

#this next set allows us to score those sai items that overlap with the msq item sets
msq.items <- c("anxious" , "at.ease" , "calm" , "confident", "content", "jittery",
"nervous" , "relaxed" , "tense" , "upset" ) #these overlap with the msq
```

```

sai.msq.keys <- list(pos=c( "at.ease" , "calm" , "confident", "content","relaxed"),
  neg = c("anxious", "jittery", "nervous" ,"tense" , "upset"),
  anx = c("anxious", "jittery", "nervous" ,"tense", "upset","-at.ease" , "-calm" ,
    "-confident", "-content","-relaxed"))
sai.not.msq.keys <- list(pos=c( "secure","rested","comfortable" ,"joyful" , "pleasant" ),
  neg=c("regretful","worrying", "high.strung","worried", "rattled" ),
  anx = c("regretful","worrying", "high.strung","worried", "rattled", "-secure",
    "-rested", "-comfortable", "-joyful", "-pleasant" ))
sai.alternate.forms <- list( pos1=c( "at.ease","calm","confident","content","relaxed"),
  neg1 = c("anxious", "jittery", "nervous" ,"tense" , "upset"),
  anx1 = c("anxious", "jittery", "nervous" ,"tense", "upset","-at.ease" , "-calm" ,
    "-confident", "-content","-relaxed"),
  pos2=c( "secure","rested","comfortable" ,"joyful" , "pleasant" ),
  neg2=c("regretful","worrying", "high.strung","worried", "rattled" ),
  anx2 = c("regretful","worrying", "high.strung","worried", "rattled", "-secure",
    "-rested", "-comfortable", "-joyful", "-pleasant" ))

#sai.repeated <- c("AGES","Cart","Fast","FIAT","FILM","FLAT","HOME","PAT","RIM","SALT",
# "SAM","SHED","SHOP","VALE","XRAY")
#sai12 <- subset(sai,sai$study %in% sai.repeated) #the subset with repeated measures
#Choose those studies with repeated measures by :
#sai.control <- subset(sai,sai$study %in% c("Cart", "Fast", "SHED", "SHOP"))
#sai.film <- subset(sai,sai$study %in% c("FIAT","FLAT") )
#sai.drug <- subset(sai,sai$study %in% c("AGES", "SALT", "VALE", "XRAY"))
#sai.day <- subset(sai,sai$study %in% c("SAM", "RIM"))

```

sat.act

3 Measures of ability: SATV, SATQ, ACT

Description

Self reported scores on the SAT Verbal, SAT Quantitative and ACT were collected as part of the Synthetic Aperture Personality Assessment (SAPA) web based personality assessment project. Age, gender, and education are also reported. The data from 700 subjects are included here as a demonstration set for correlation and analysis.

Usage

```
data(sat.act)
```

Format

A data frame with 700 observations on the following 6 variables.

gender males = 1, females = 2

education self reported education 1 = high school ... 5 = graduate work

age age

ACT ACT composite scores may range from 1 - 36. National norms have a mean of 20.

SATV SAT Verbal scores may range from 200 - 800.
SATQ SAT Quantitative scores may range from 200 - 800

Details

These items were collected as part of the SAPA project (<https://sapa-project.org>) to develop online measures of ability (Revelle, Wilt and Rosenthal, 2009). The score means are higher than national norms suggesting both self selection for people taking online personality and ability tests and a self reporting bias in scores.
See also the iq.items data set.

Source

<https://personality-project.org>

References

Revelle, William, Wilt, Joshua, and Rosenthal, Allen (2009) Personality and Cognition: The Personality-Cognition Link. In Gruszka, Alexandra and Matthews, Gerald and Szymura, Blazej (Eds.) Handbook of Individual Differences in Cognition: Attention, Memory and Executive Control, Springer.

Examples

```
data(sat.act)
describe(sat.act)
pairs.panels(sat.act)
```

scaling.fits	<i>Test the adequacy of simple choice, logistic, or Thurstonian scaling.</i>
--------------	--

Description

Given a matrix of choices and a vector of scale values, how well do the scale values capture the choices? That is, what is size of the squared residuals given the model versus the size of the squared choice values?

Usage

```
scaling.fits(model, data, test = "logit", digits = 2, rowwise = TRUE)
```

Arguments

model	A vector of scale values
data	A matrix or dataframe of choice frequencies
test	"choice", "logistic", "normal"
digits	Precision of answer
rowwise	Are the choices ordered by column over row (TRUE) or row over column False)

Details

How well does a model fit the data is the classic problem of all of statistics. One fit statistic for scaling is the just the size of the residual matrix compared to the original estimates.

Value

GF	Goodness of fit of the model
original	Sum of squares for original data
resid	Sum of squares for residuals given the data and the model
residual	Residual matrix

Note

Mainly for demonstration purposes for a course on psychometrics

Author(s)

William Revelle

References

Revelle, W. (in preparation) Introduction to psychometric theory with applications in R, Springer.
<https://personality-project.org/r/book>

See Also

[thurstone, vegetables](#)

scatterHist	<i>Draw a scatter plot with associated X and Y histograms, densities and correlation</i>
-------------	--

Description

Draw a X Y scatter plot with associated X and Y histograms with estimated densities. Partly a demonstration of the use of layout. Also includes lowess smooth or linear model slope, as well as correlation. Adapted from addicted to R example 78 with further modifications suggested by Jared Smith.

Usage

```
scatterHist(x,y=NULL,smooth=TRUE,ab=FALSE,correl=TRUE,density=TRUE,ellipse=TRUE,
  digits=2,method,cex.cor=1, title="Scatter plot + histograms", xlab=NULL,ylab=NULL,
  smoother=FALSE,nrpoints=0, xlab.hist=NULL,ylab.hist=NULL,grid=FALSE, xlim=NULL,
  ylim=NULL, x.breaks=11,y.breaks=11, x.space=0, y.space=0 ,freq=TRUE, x.axes=TRUE,
  y.axes=TRUE,size=c(1,2),...)
```

```
scatter.hist(x,y=NULL,smooth=TRUE,ab=FALSE, correl=TRUE, density=TRUE, ellipse=TRUE,
  digits=2, method,cex.cor=1, title="Scatter plot + histograms",
  xlab=NULL,ylab=NULL,smoother=FALSE, nrpoints=0, xlab.hist=NULL, ylab.hist=NULL,
  grid=FALSE, xlim=NULL,ylim=NULL,x.breaks=11,y.breaks=11,
  x.space=0,y.space=0,freq=TRUE,x.axes=TRUE,y.axes=TRUE,size=c(1,2),...)
```

Arguments

x	The X vector, or the first column of a data.frame or matrix.
y	The Y vector, of if X is a data.frame or matrix, the second column of X
smooth	if TRUE, then add a loess smooth to the plot
ab	if TRUE, then show the best fitting linear fit
correl	TRUE: Show the correlation
density	TRUE: Show the estimated densities
ellipse	TRUE: draw 1 and 2 sigma ellipses and smooth
digits	How many digits to use if showing the correlation
method	Which method to use for correlation ("pearson","spearman","kendall") defaults to "pearson"
smoother	if TRUE, use smoothScatter instead of plot. Nice for large N.
nrpoints	If using smoothScatter, show nrpoints as dots. Defaults to 0
grid	If TRUE, show a grid for the scatter plot.
cex.cor	Adjustment for the size of the correlation
xlab	Label for the x axis
ylab	Label for the y axis
xlim	Allow specification for limits of x axis, although this seems to just work for the scatter plots.
ylim	Allow specification for limits of y axis
x.breaks	Number of breaks to suggest to the x axis histogram.
y.breaks	Number of breaks to suggest to the y axis histogram.
x.space	space between bars
y.space	Space between y bars
freq	Show frequency counts, otherwise show density counts
x.axes	Show the x axis for the x histogram
y.axes	Show the y axis for the y histogram

size	The sizes of the ellipses (in sd units). Defaults to 1,2
xlab.hist	Not currently available
ylab.hist	Label for y axis histogram. Not currently available.
title	An optional title
...	Other parameters for graphics

Details

Just a straightforward application of layout and barplot, with some tricks taken from [pairs.panels](#). The various options allow for correlation ellipses (1 and 2 sigma from the mean), lowess smooths, linear fits, density curves on the histograms, and the value of the correlation. ellipse = TRUE implies smooth = TRUE. The grid option provides a background grid to the scatterplot.)

Note

Adapted from Addicted to R example 78. Modified following some nice suggestions from Jared Smith.

Author(s)

William Revelle

See Also

[pairs.panels](#) for multiple plots, [multi.hist](#) for multiple histograms.

Examples

```
data(sat.act)
with(sat.act,scatter.hist(SATV,SATQ))
#or for something a bit more splashy
scatter.hist(sat.act[5:6],pch=(19+sat.act$gender),col=c("blue","red")[sat.act$gender],grid=TRUE)
```

Schmid	<i>12 variables created by Schmid and Leiman to show the Schmid-Leiman Transformation</i>
--------	---

Description

John Schmid and John M. Leiman (1957) discuss how to transform a hierarchical factor structure to a bifactor structure. Schmid contains the example 12 x 12 correlation matrix. schmid.leiman is a 12 x 12 correlation matrix with communalities on the diagonal. This can be used to show the effect of correcting for attenuation. Two additional data sets are taken from Chen et al. (2006).

Usage

```
data(Schmid)
```

Details

Two artificial correlation matrices from Schmid and Leiman (1957). One real and one artificial covariance matrices from Chen et al. (2006).

- Schmid: a 12 x 12 artificial correlation matrix created to show the Schmid-Leiman transformation.
- schmid.leiman: A 12 x 12 matrix with communalities on the diagonal. Treating this as a covariance matrix shows the 6 x 6 factor solution
- Chen: An 18 x 18 covariance matrix of health related quality of life items from Chen et al. (2006). Number of observations = 403. The first item is a measure of the quality of life. The remaining 17 items form four subscales: The items are (a) Cognition subscale: "Have difficulty reasoning and solving problems?" "React slowly to things that were said or done?"; "Become confused and start several actions at a time?" "Forget where you put things or appointments?"; "Have difficulty concentrating?" (b) Vitality subscale: "Feel tired?" "Have enough energy to do the things you want?" (R) "Feel worn out?" ; "Feel full of pep?" (R). (c) Mental health subscale: "Feel calm and peaceful?"(R) "Feel downhearted and blue?"; "Feel very happy"(R) ; "Feel very nervous?" ; "Feel so down in the dumps nothing could cheer you up? (d) Disease worry subscale: "Were you afraid because of your health?"; "Were you frustrated about your health?"; "Was your health a worry in your life?" .
- West: A 16 x 16 artificial covariance matrix from Chen et al. (2006).

Source

John Schmid Jr. and John. M. Leiman (1957), The development of hierarchical factor solutions. *Psychometrika*, 22, 83-90.

F.F. Chen, S.G. West, and K.H. Sousa.(2006) A comparison of bifactor and second-order models of quality of life. *Multivariate Behavioral Research*, 41(2):189-225, 2006.

References

Y.-F. Yung, D.Thissen, and L.D. McLeod. (1999) On the relationship between the higher-order factor model and the hierarchical factor model. *Psychometrika*, 64(2):113-128, 1999.

Examples

```
data(Schmid)
cor.plot(Schmid,TRUE)
print(fa(Schmid,6,rotate="oblimin"),cut=0) #shows an oblique solution
round(cov2cor(schmid.leiman),2)
cor.plot(cov2cor(West),TRUE)
```

schmid

*Apply the Schmid Leiman transformation to a correlation matrix***Description**

One way to find omega is to do a factor analysis of the original data set, rotate the factors obliquely, do a Schmid Leiman transformation, and then find omega. Here is the code for Schmid Leiman. The S-L transform takes a factor or PC solution, transforms it to an oblique solution, factors the oblique solution to find a higher order (g) factor, and then residualizes g out of the the group factors.

Usage

```
schmid(model, nfactors = 3, fm = "minres", digits=2, rotate="oblimin",
       n.obs=NA, option="equal", Phi=NULL, covar=FALSE, ...)
```

Arguments

model	A correlation matrix
nfactors	Number of factors to extract
fm	the default is to do minres. fm="pa" for principal axes, fm="pc" for principal components, fm = "minres" for minimum residual (OLS), pc="ml" for maximum likelihood
digits	if digits not equal NULL, rounds to digits
rotate	The default, oblimin, produces somewhat more correlated factors than the alternative, simplimax. Other options include Promax (not Kaiser normalized) or promax (Promax with Kaiser normalization). See fa for possible oblique rotations.
n.obs	Number of observations, used to find fit statistics if specified. Will be calculated if input is raw data
option	When asking for just two group factors, option can be for "equal", "first" or "second"
Phi	If Phi is specified, then the analysis is done on a pattern matrix with the associated factor intercorrelation (Phi) matrix. This allows for reanalysess of published results
covar	Defaults to FALSE and finds correlations. If set to TRUE, then do the calculations on the unstandardized variables.
...	Allows additional parameters to be passed to the factoring routines

Details

Schmid Leiman orthogonalizations are typical in the ability domain, but are not seen as often in the non-cognitive personality domain. S-L is one way of finding the loadings of items on the general factor for estimating omega.

A typical example would be in the study of anxiety and depression. A general neuroticism factor (g) accounts for much of the variance, but smaller group factors of tense anxiety, panic disorder, depression, etc. also need to be considered.

An alternative model is to consider hierarchical cluster analysis techniques such as [ICLUST](#).

Requires the GPArotation package.

Although 3 factors are the minimum number necessary to define the solution uniquely, it is occasionally useful to allow for a two factor solution. There are three possible options for this condition: setting the general factor loadings between the two lower order factors to be "equal" which will be the sqrt(oblique correlations between the factors) or to "first" or "second" in which case the general factor is equated with either the first or second group factor. A message is issued suggesting that the model is not really well defined.

A diagnostic tool for testing the appropriateness of a hierarchical model is p2 which is the percent of the common variance for each variable that is general factor variance. In general, p2 should not have much variance.

Value

s1	loadings on g + nfactors group factors, communalities, uniqueness, percent of g ² of h ²
orthog	original orthogonal factor loadings
oblique	oblique factor loadings
phi	correlations among the transformed factors
gload	loadings of the lower order factors on g
...	

Author(s)

William Revelle

References

<https://personality-project.org/r/r.omega.html> gives an example taken from Jensen and Weng, 1994 of a S-L transformation.

See Also

[omega](#), [omega.graph](#), [fa.graph](#), [ICLUST](#), [VSS](#)

Examples

```
jen <- sim.hierarchical() #create a hierarchical demo
if(!require(GPArotation)) {
  message("I am sorry, you must have GPArotation installed to use schmid.")} else {
  p.jen <- schmid(jen,digits=2) #use the oblimin rotation
  p.jen <- schmid(jen,rotate="promax") #use the promax rotation
}
```

Schutz

*The Schutz correlation matrix example from Shapiro and ten Berge***Description**

Shapiro and ten Berge use the Schutz correlation matrix as an example for Minimum Rank Factor Analysis. The Schutz data set is also a nice example of how normal minres or maximum likelihood will lead to a Heywood case, but minrank factoring will not.

Usage

```
data("Schutz")
```

Format

The format is: num [1:9, 1:9] 1 0.8 0.28 0.29 0.41 0.38 0.44 0.4 0.41 0.8 ... - attr(*, "dim-names")=List of 2 ..\$:1] "Word meaning" "Odd Words" "Boots" "Hatchets"\$: chr [1:9] "V1" "V2" "V3" "V4" ...

Details

These are 9 cognitive variables of importance mainly because they are used as an example by Shapiro and ten Berge for their paper on Minimum Rank Factor Analysis.

The solution from the [fa](#) function with the `fm='minrank'` option is very close (but not exactly equal) to their solution.

This example is used to show problems with different methods of factoring. Of the various factoring methods, `fm = "minres"`, `"uls"`, or `"mle"` produce a Heywood case. Minrank, alpha, and pa do not.

See the blant data set for another example of differences across methods.

Source

Richard E. Schutz,(1958) Factorial Validity of the Holzinger-Crowdeer Uni-factor tests. Educational and Psychological Measurement, 48, 873-875.

References

Alexander Shapiro and Jos M.F. ten Berge (2002) Statistical inference of minimum rank factor analysis. Psychometrika, 67. 70-94

Examples

```
data(Schutz)
corPlot(Schutz,numbers=TRUE,upper=FALSE)
#f4min <- fa(Schutz,4,fm="minrank") #for an example of minimum rank factor Analysis
#compare to
#f4 <- fa(Schutz,4,fm="mle") #for the maximum likelihood solution which has a Heywood case
```

score.alpha	<i>Score scales and find Cronbach's alpha as well as associated statistics</i>
-------------	--

Description

Given a matrix or data.frame of k keys for m items (-1, 0, 1), and a matrix or data.frame of items scores for m items and n people, find the sum scores or average scores for each person and each scale. In addition, report Cronbach's alpha, the average r, the scale intercorrelations, and the item by scale correlations. (Superseded by [score.items](#)).

Usage

```
score.alpha(keys, items, labels = NULL, totals=TRUE,digits = 2) #deprecated
```

Arguments

keys	A matrix or dataframe of -1, 0, or 1 weights for each item on each scale
items	Data frame or matrix of raw item scores
labels	column names for the resulting scales
totals	Find sum scores (default) or average score
digits	Number of digits for answer (default =2)

Details

This function has been replaced with [score.items](#) (for multiple scales) and [alpha](#) for single scales.

The process of finding sum or average scores for a set of scales given a larger set of items is a typical problem in psychometric research. Although the structure of scales can be determined from the item intercorrelations, to find scale means, variances, and do further analyses, it is typical to find the sum or the average scale score.

Various estimates of scale reliability include "Cronbach's alpha", and the average interitem correlation. For k = number of items in a scale, and av.r = average correlation between items in the scale, $\alpha = k * av.r / (1 + (k-1)*av.r)$. Thus, alpha is an increasing function of test length as well as the test homogeneity.

Alpha is a poor estimate of the general factor saturation of a test (see Zinbarg et al., 2005) for it can seriously overestimate the size of a general factor, and a better but not perfect estimate of total test reliability because it underestimates total reliability. None the less, it is a useful statistic to report.

Value

scores	Sum or average scores for each subject on the k scales
alpha	Cronbach's coefficient alpha. A simple (but non-optimal) measure of the internal consistency of a test. See also beta and omega.
av.r	The average correlation within a scale, also known as alpha 1 is a useful index of the internal consistency of a domain.

n.items	Number of items on each scale
cor	The intercorrelation of all the scales
item.cor	The correlation of each item with each scale. Because this is not corrected for item overlap, it will overestimate the amount that an item correlates with the other items in a scale.

Author(s)

William Revelle

References

An introduction to psychometric theory with applications in R (in preparation). <https://personality-project.org/r/book>

See Also

[score.items](#), [alpha](#), [correct.cor](#), [cluster.loadings](#), [omega](#)

Examples

```
y <- attitude      #from the datasets package
keys <- matrix(c(rep(1,7),rep(1,4),rep(0,7),rep(-1,3)),ncol=3)
labels <- c("first","second","third")
x <- score.alpha(keys,y,labels) #deprecated
```

score.multiple.choice *Score multiple choice items and provide basic test statistics*

Description

Ability tests are typically multiple choice with one right answer. `score.multiple.choice` takes a scoring key and a data matrix (or data.frame) and finds total or average number right for each participant. Basic test statistics (alpha, average r, item means, item-whole correlations) are also reported.

Usage

```
score.multiple.choice(key, data, score = TRUE, totals = FALSE, ilabels = NULL,
  missing = TRUE, impute = "median", digits = 2, short=TRUE, skew=FALSE)
```

Arguments

key	A vector of the correct item alternatives
data	a matrix or data frame of items to be scored.
score	score=FALSE, just convert to right (1) or wrong (0). score=TRUE, find the totals or average scores and do item analysis
totals	total=FALSE: find the average number correct total=TRUE: find the total number correct
ilabels	item labels
missing	missing=TRUE: missing values are replaced with means or medians missing=FALSE: missing values are not scored
impute	impute="median", replace missing items with the median score impute="mean": replace missing values with the item mean
digits	How many digits of output
short	short=TRUE, just report the item statistics, short=FALSE, report item statistics and subject scores as well
skew	Should the skewness and kurtosis of the raw data be reported? Defaults to FALSE because what is the meaning of skew for a multiple choice item?

Details

Basically combines `score.items` with a conversion from multiple choice to right/wrong.

The item-whole correlation is inflated because of item overlap.

The example data set is taken from the Synthetic Aperture Personality Assessment personality and ability test at <https://sapa-project.org>.

Value

scores	Subject scores on one scale
missing	Number of missing items for each subject
item.stats	scoring key, response frequencies, item whole correlations, n subjects scored, mean, sd, skew, kurtosis and se for each item
alpha	Cronbach's coefficient alpha
av.r	Average interitem correlation

Author(s)

William Revelle

See Also

[score.items](#), [omega](#)

Examples

```
data(iitems)
iq.keys <- c(4,4,4, 6,6,3,4,4, 5,2,2,4, 3,2,6,7)
score.multiple.choice(iq.keys,iitems)
#just convert the items to true or false
iq.tf <- score.multiple.choice(iq.keys,iitems,score=FALSE)
describe(iq.tf) #compare to previous results
```

scoreIrt	<i>Find Item Response Theory (IRT) based scores for dichotomous or polytomous items</i>
----------	---

Description

[irt.fa](#) finds Item Response Theory (IRT) parameters through factor analysis of the tetrachoric or polychoric correlations of dichotomous or polytomous items. [scoreIrt](#) uses these parameter estimates of discrimination and location to find IRT based scores for the responses. As many factors as found for the correlation matrix will be scored. [scoreIrt.2pl](#) will score lists of scales.

Usage

```
scoreIrt(stats=NULL, items, keys=NULL, cut = 0.3, bounds=c(-4,4), mod="logistic")
scoreIrt.1pl(keys.list, items, correct=.5, messages=FALSE, cut=.3, bounds=c(-4,4),
  mod="logistic") #Rasch like scaling
scoreIrt.2pl(itemLists, items, correct=.5, messages=FALSE, cut=.3, bounds=c(-4,4),
  mod="logistic") #2 pl scoring
#the next is an alias for scoreIrt both of which are wrappers for
#   score.irt.2 and score.irt.poly
score.irt(stats=NULL, items, keys=NULL, cut = 0.3, bounds=c(-4,4), mod="logistic")
#the higher order call just calls one of the next two
#for dichotomous items
score.irt.2(stats, items, keys=NULL, cut = 0.3, bounds=c(-4,4), mod="logistic")
#for polytomous items
score.irt.poly(stats, items, keys=NULL, cut = 0.3, bounds=c(-4,4), mod="logistic")
#to create irt like statistics for plotting
irt.stats.like(items, stats, keys=NULL, cut=.3)

irt.tau(x) #find the tau values for the x object
irt.se(stats, scores=0, D=1.702)
```

Arguments

stats	Output from irt.fa is used for parameter estimates of location and discrimination. Stats may also be the output from a normal factor analysis (fa)
items	The raw data, may be either dichotomous or polytomous.

<code>itemLists</code>	a list of items to be factored and scored for each scale, can be a <code>keys.list</code> as used in <code>scoreItems</code> or <code>scoreIrt.1pl</code>
<code>keys.list</code>	A list of items to be scored with keying direction (see example)
<code>keys</code>	A keys matrix of which items should be scored for each factor
<code>cut</code>	Only items with discrimination values $>$ cut will be used for scoring.
<code>x</code>	The raw data to be used to find the tau parameter in <code>irt.tau</code>
<code>bounds</code>	The lower and upper estimates for the fitting function
<code>mod</code>	Should a logistic or normal model be used in estimating the scores?
<code>correct</code>	What value should be used for continuity correction when finding the tetrachoric or polychoric correlations when using <code>irt.fa</code>
<code>messages</code>	Should messages be suppressed when running multiple scales?
<code>scores</code>	A single score or a vector of scores to find standard errors
<code>D</code>	The scaling function for the test information statistic used in <code>irt.se</code>

Details

Although there are more elegant ways of finding subject scores given a set of item locations (difficulties) and discriminations, simply finding that value of theta θ that best fits the equation $P(x|\theta) = 1/(1 + \exp(\beta(\delta - \theta)))$ for a score vector X, and location δ and discrimination β provides more information than just total scores. With complete data, total scores and irt estimates are almost perfectly correlated. However, the irt estimates provide much more information in the case of missing data.

The bounds parameter sets the lower and upper limits to the estimate. This is relevant for the case of a subject who gives just the lowest score on every item, or just the top score on every item. Formerly (prior to 1.6.12) this was done by estimating these tail scores by finding the probability of missing every item taken, converting this to a quantile score based upon the normal distribution, and then assigning a z value equivalent to 1/2 of that quantile. Similarly, if a person gets all the items they take correct, their score is defined as the quantile of the z equivalent to the probability of getting all of the items correct, and then moving up the distribution half way. If these estimates exceed either the upper or lower bounds, they are adjusted to those boundaries.

As of 1.6.9, the procedure is very different. We now assume that all items are bounded with one passed item that is easier than all items given, and one failed item that is harder than any item given. This produces much cleaner results.

There are several more elegant packages in R that provide Full Information Maximum Likelihood IRT based estimates. In particular, the MIRT package seems especially good. The ltm package give equivalent estimates to MIRT for dichotomous data but produces unstable estimates for polytomous data and should be avoided.

Although the `scoreIrt` estimates are not FIML based they seem to correlated with the MIRT estimates with values exceeding .99. Indeed, based upon very limited simulations there are some small hints that the solutions match the true score estimates slightly better than do the MIRT estimates. [scoreIrt](#) seems to do a good job of recovering the basic structure.

The two wrapper functions [scoreIrt.1pl](#) and [scoreIrt.2pl](#) are very fast and are meant for scoring one or many scales at a time with a one factor model ([scoreIrt.2pl](#)) or just Rasch like scoring. Just specify the scoring direction for a number of scales ([scoreIrt.1pl](#)) or just items to score for a

number of scales `scoreIrt.2pl`. `scoreIrt.2pl` will then apply `irt.fa` to the items for each scale separately, and then find the 2pl scores.

The `keys.list` is a list of items to score for each scale. Preceding the item name with a negative sign will reverse score that item (relevant for `scoreIrt.1pl`). Alternatively, a keys matrix can be created using `make.keys`. The keys matrix is a matrix of 1s, 0s, and -1s reflecting whether an item should be scored or not scored for a particular factor. See `scoreItems` or `make.keys` for details. The default case is to score all items with absolute discriminations $> \text{cut}$.

If one wants to score scales taking advantage of differences in item location but not do a full IRT analysis, then find the item difficulties from the raw data using `irt.tau` or combine this information with a scoring keys matrix (see `scoreItems` and `make.keys` and create quasi-IRT statistics using `irt.stats.like`. This is the equivalent of doing a quasi-Rasch model, in that all items are assumed to be equally discriminating. In this case, tau values may be found first (using `irt.tau` or just found before doing the scoring. This is all done for you inside of `scoreIrt.1pl`.

Such irt based scores are particularly useful if finding scales based upon massively missing data (e.g., the SAPA data sets). Even without doing the full irt analysis, we can take into account different item difficulties.

David Condon has added a very nice function to do 2PL analysis for a number of scales at one time. `scoreIrt.2pl` takes the raw data file and a list of items to score for each of multiple scales. These are then factored (currently just one factor for each scale) and the loadings and difficulties are used for scoring.

There are conventionally two different metrics and models that are used. The logistic metric and model and the normal metric and model. These are chosen using the `mod` parameter.

`irt.se` finds the standard errors for scores with a particular value. These are based upon the information curves calculated by `irt.fa` and are not based upon the particular score of a particular subject.

Value

<code>scores</code>	A data frame of theta estimates, total scores based upon raw sums, and estimates of fit.
<code>tau</code>	Returned by <code>irt.tau</code> : A data frame of the tau values for an object of dichotomous or polytomous items. Found without bothering to find the correlations.

Note

It is very important to note that when using `irt.fa` to find the discriminations, to set the `sort` option to be `FALSE`. This is now the default. Otherwise, the discriminations will not match the item order.

Always under development. Suggestions for improvement are most appreciated.

`scoreIrt` is just a wrapper to `score.irt.poly` and `score.irt.2`. The previous version had `score.irt` which is now deprecated as I try to move to camelCase.

`scoreIrt.2pl` is a wrapper for `irt.fa` and `scoreIrt`. It was originally developed by David Condon.

Author(s)

William Revelle, David Condon

References

- Kamata, Akihito and Bauer, Daniel J. (2008) A Note on the Relation Between Factor Analytic and Item Response Theory Models Structural Equation Modeling, 15 (1) 136-153.
- McDonald, Roderick P. (1999) Test theory: A unified treatment. L. Erlbaum Associates.
- Revelle, William. (in prep) An introduction to psychometric theory with applications in R. Springer. Working draft available at <https://personality-project.org/r/book/>

See Also

[irt.fa](#) for finding the parameters. For more conventional scoring algorithms see [scoreItems](#). [irt.responses](#) will plot the empirical response patterns for the alternative response choices for multiple choice items. For more conventional IRT estimations, see the `ltm` package.

Examples

```
if(FALSE) { #not run in the interest of time, but worth doing
d9 <- sim.irt(9,1000,-2.5,2.5,mod="normal") #dichotomous items
test <- irt.fa(d9$items)
scores <- scoreIrt(test,d9$items)
scores.df <- data.frame(scores,true=d9$theta) #combine the estimates with the true thetas.
pairs.panels(scores.df,pch=".",
main="Comparing IRT and classical with complete data")
#now show how to do this with a quasi-Rasch model
tau <- irt.tau(d9$items)
scores.rasch <- scoreIrt(tau,d9$items,key=rep(1,9))
scores.dfr <- data.frame(scores.df,scores.rasch) #almost identical to 2PL model!
pairs.panels(scores.dfr)
#with all the data, why bother ?

#now delete some of the data
d9$items[1:333,1:3] <- NA
d9$items[334:666,4:6] <- NA
d9$items[667:1000,7:9] <- NA
scores <- scoreIrt(test,d9$items)
scores.df <- data.frame(scores,true=d9$theta) #combine the estimates with the true thetas.
pairs.panels(scores.df, pch=".",
main="Comparing IRT and classical with random missing data")
#with missing data, the theta estimates are noticeably better.
#now show how to do this with a quasi-Rasch model
tau <- irt.tau(d9$items)
scores.rasch <- scoreIrt(tau,d9$items,key=rep(1,9))
scores.dfr <- data.frame(scores.df,rasch = scores.rasch)
pairs.panels(scores.dfr) #rasch is actually better!

v9 <- sim.irt(9,1000,-2.,2.,mod="normal") #dichotomous items
items <- v9$items
test <- irt.fa(items)
total <- rowSums(items)
ord <- order(total)
```

```

items <- items[ord,]

#now delete some of the data - note that they are ordered by score
items[1:333,5:9] <- NA
items[334:666,3:7] <- NA
items[667:1000,1:4] <- NA
items[990:995,1:9] <- NA #the case of terrible data
items[996:998,] <- 0 #all wrong
items[999:1000] <- 1 #all right
scores <- scoreIrt(test,items)
unitweighted <- scoreIrt(items=items,keys=rep(1,9)) #each item has a discrimination of 1
#combine the estimates with the true thetas.
scores.df <- data.frame(v9$theta[ord],scores,unitweighted)

colnames(scores.df) <- c("True theta","irt theta","total","fit","rasch","total","fit")
pairs.panels(scores.df,pch=".",main="Comparing IRT and classical with missing data")
#with missing data, the theta estimates are noticeably better estimates
#of the generating theta than using the empirically derived factor loading weights

#now show the ability to score multiple scales using keys
ab.tau <- irt.tau(ability) #first find the tau values
ab.keys <- make.keys(ability,list(g=1:16,reason=1:4,letter=5:8,matrix=9:12,rotate=13:16))
ab.scores <- scoreIrt(stats=ab.tau, items = ability, keys = ab.keys)

#and now do it for polytomous items
bfi.tau <- irt.tau(bfi[1:25])
bfi.keys <- make.keys(bfi[1:25],list(agree=c(-1,2:5),conscientious=c(6:8,-9,-10),
extra=c(11:12,-13,-14,-15),neur = 16:20,open =c(21,-22,23,24,-25)))
bfi.scores <- scoreIrt(bfi.tau,bfi[1:25],bfi.keys)
}

```

scoreItems

Score item composite scales and find Cronbach's alpha, Guttman lambda 6 and item whole correlations

Description

Given a data.frame or matrix of n items and N observations and a list of the direction to score them (a keys.list with k keys) find the sum scores or average scores for each person and each scale. In addition, report Cronbach's alpha, Guttman's Lambda 6, the average r, the scale intercorrelations, and the item by scale correlations (raw and corrected for item overlap). Replace missing values with the item median or mean if desired. Items may be keyed 1 (score it), -1 (reverse score it), or 0 (do not score it). Negatively keyed items will be reverse scored. Although prior versions used a keys matrix, it is now recommended to just use a list of scoring keys. See [make.keys](#) for a convenient way to make the keys file. If the input is a square matrix, then it is assumed that the input is a covariance or correlation matrix and scores are not found, but the item statistics are reported. (Similar functionality to [cluster.cor](#)). [response.frequencies](#) reports the frequency of item endorsements for each response category for polytomous or multiple choice items. [scoreFast](#)

and [scoreVeryFast](#) just find sums/mean scores and do not report reliabilities. Much faster for large data sets.

Usage

```
scoreItems(keys, items, totals = FALSE, ilabels = NULL, missing=TRUE, impute="median",
  delete=TRUE, min = NULL, max = NULL, digits = 2, n.obs=NULL, select=TRUE)
score.items(keys, items, totals = FALSE, ilabels = NULL, missing=TRUE, impute="median",
  delete=TRUE, min = NULL, max = NULL, digits = 2, select=TRUE)
scoreFast(keys, items, totals = FALSE, ilabels = NULL, missing=TRUE, impute="none",
  delete=TRUE, min = NULL, max = NULL, count.responses=FALSE, digits = 2)
scoreVeryFast(keys, items, totals=FALSE, min=NULL, max=NULL, count.responses=FALSE)
response.frequencies(items, max=10, uniqueitems=NULL)
```

Arguments

keys	A list of scoring keys or a matrix or dataframe of -1, 0, or 1 weights for each item on each scale which may be created by hand, or by using make.keys . Just using a list of scoring keys (see example) is probably more convenient.
items	Matrix or dataframe of raw item scores
totals	if TRUE find total scores, if FALSE (default), find average scores
ilabels	a vector of item labels.
missing	missing = TRUE is the normal case and data are imputed according to the impute option. missing=FALSE, only complete cases are scored.
impute	impute="median" replaces missing values with the item medians, impute = "mean" replaces values with the mean response. impute="none" the subject's scores are based upon the average of the keyed, but non missing scores. impute = "none" is probably more appropriate for a large number of missing cases (e.g., SAPA data).
delete	if delete=TRUE, automatically delete items with no variance (and issue a warning)
min	May be specified as minimum item score allowed, else will be calculated from data. min and max should be specified if items differ in their possible minima or maxima. See notes for details.
max	May be specified as maximum item score allowed, else will be calculated from data. Alternatively, in response frequencies, it is maximum number of alternative responses to count.
uniqueitems	If specified, the set of possible unique response categories
digits	Number of digits to report for mean scores
n.obs	If scoring from a correlation matrix, specify the number of subjects allows for the calculation of the confidence intervals for alpha.
select	By default, just find the statistics of those items that are included in scoring keys. This allows scoring of data sets that have bad data for some items that are not included in the scoring keys. This also speeds up the scoring of small subsets of item from larger data sets.
count.responses	If TRUE, report the number of items/scale answered for each subject.

Details

The process of finding sum or average scores for a set of scales given a larger set of items is a typical problem in applied psychometrics and in psychometric research. Although the structure of scales can be determined from the item intercorrelations, to find scale means, variances, and do further analyses, it is typical to find scores based upon the sum or the average item score. For some strange reason, personality scale scores are typically given as totals, but attitude scores as averages. The default for `scoreItems` is the average as it would seem to make more sense to report scale scores in the metric of the item.

When scoring more than one scale, it is convenient to have a list of the items on each scale and the direction to score the items. This may be converted to a `keys.matrix` using `make.keys` or may be entered as a `keys.list` directly.

Various estimates of scale reliability include "Cronbach's alpha", Guttman's Lambda 6, and the average interitem correlation. For k = number of items in a scale, and $av.r$ = average correlation between items in the scale, $\alpha = k * av.r / (1 + (k-1)*av.r)$. Thus, alpha is an increasing function of test length as well as the test homogeneity.

Surprisingly, more than a century after Spearman (1904) introduced the concept of reliability to psychologists, there are still multiple approaches for measuring it. Although very popular, Cronbach's α (1951) underestimates the reliability of a test and over estimates the first factor saturation.

α (Cronbach, 1951) is the same as Guttman's λ_3 (Guttman, 1945) and may be found by

$$\lambda_3 = \frac{n}{n-1} \left(1 - \frac{tr(\vec{V})_x}{V_x} \right) = \frac{n}{n-1} \frac{V_x - tr(\vec{V}_x)}{V_x} = \alpha$$

Perhaps because it is so easy to calculate and is available in most commercial programs, alpha is without doubt the most frequently reported measure of internal consistency reliability. Alpha is the mean of all possible split half reliabilities (corrected for test length). For a unifactorial test, it is a reasonable estimate of the first factor saturation, although if the test has any microstructure (i.e., if it is "lumpy") coefficients β (Revelle, 1979; see [ICLUST](#)) and ω_h (see [omega](#)) (McDonald, 1999; Revelle and Zinbarg, 2009) are more appropriate estimates of the general factor saturation. ω_t (see [omega](#)) is a better estimate of the reliability of the total test.

Guttman's Lambda 6 (G6) considers the amount of variance in each item that can be accounted for the linear regression of all of the other items (the squared multiple correlation or smc), or more precisely, the variance of the errors, e_j^2 , and is

$$\lambda_6 = 1 - \frac{\sum e_j^2}{V_x} = 1 - \frac{\sum (1 - r_{smc}^2)}{V_x}.$$

The squared multiple correlation is a lower bound for the item communality and as the number of items increases, becomes a better estimate.

G6 is also sensitive to lumpyness in the test and should not be taken as a measure of unifactorial structure. For lumpy tests, it will be greater than alpha. For tests with equal item loadings, $\alpha > G6$, but if the loadings are unequal or if there is a general factor, $G6 > \alpha$. Although it is normal when scoring just a single scale to calculate G6 from just those items within the scale, logically it is appropriate to estimate an item reliability from all items available. This is done here and is labeled as $G6^*$ to identify the subtle difference.

Alpha and $G6^*$ are both positive functions of the number of items in a test as well as the average intercorrelation of the items in the test. When calculated from the item variances and total test

variance, as is done here, raw alpha is sensitive to differences in the item variances. Standardized alpha is based upon the correlations rather than the covariances. alpha is a generalization of an earlier estimate of reliability for tests with dichotomous items developed by Kuder and Richardson, known as KR20, and a shortcut approximation, KR21. (See Revelle, in prep; Revelle and Condon, in press.).

A useful index is the ratio of reliable variance to unreliable variance and is known as the Signal/Noise ratio. This is just

$$s/n = \frac{n\bar{r}}{1 - n\bar{r}}$$

(Cronbach and Gleser, 1964; Revelle and Condon (in press)).

Standard errors for unstandardized alpha are reported using the formula from Duhachek and Iacobucci (2005).

More complete reliability analyses of a single scale can be done using the [omega](#) function which finds ω_h and ω_t based upon a hierarchical factor analysis. Alternative estimates of the Greatest Lower Bound for the reliability are found in the [guttman](#) function.

Alpha is a poor estimate of the general factor saturation of a test (see Revelle and Zinbarg, 2009; Zinbarg et al., 2005) for it can seriously overestimate the size of a general factor, and a better but not perfect estimate of total test reliability because it underestimates total reliability. None the less, it is a common statistic to report. In general, the use of alpha should be discouraged and the use of more appropriate estimates (ω_h and ω_t) should be encouraged.

Correlations between scales are attenuated by a lack of reliability. Correcting correlations for reliability (by dividing by the square roots of the reliabilities of each scale) sometimes help show structure. This is done in the scale intercorrelation matrix with raw correlations below the diagonal and unattenuated correlation above the diagonal.

There are several alternative ways to treat missing values. By default, missing values are replaced with the corresponding median value for that item. Means can be used instead (impute="mean"), or subjects with missing data can just be dropped (missing = FALSE). For data with a great deal of missingness, yet another option is to just find the average of the available responses (impute="none"). This is useful for findings means for scales for the SAPA project (see <https://sapa-project.org>) where most scales are estimated from random sub samples of the items from the scale. In this case, the alpha reliabilities are seriously overinflated because they are based upon the total number of items in each scale. The "alpha observed" values are based upon the average number of items answered in each scale using the standard form for alpha a function of inter-item correlation and number of items.

Using the impute="none" option as well as asking for totals (totals="TRUE") will be done, although a warning will be issued because scores will now reflect the number of items responded to much more than the actual pattern of responses.

The number of missing responses for each person for each scale is reported in the missing object. One possibility is to drop scores just for those scales with missing responses. This may be done adding the code:

```
scores$scores[scores$missing > 0] <- NA
```

This is shown in the last example.

Note that the default for scoreItems is to impute missing items with their median, but the default for scoreFast is to not impute but must return the scale scores based upon the mean or total value for the items scored.

`scoreItems` can be applied to correlation matrices to find just the reliability statistics. This will be done automatically if the items matrix is symmetric.

`scoreFast` just finds the scores (with or without imputation) and does not report other statistics. It is much faster! `scoreVeryFast` is even more stripped down, no imputation, just scores based upon the observed data. No statistics.

Value

<code>scores</code>	Sum or average scores for each subject on the k scales
<code>alpha</code>	Cronbach's coefficient alpha. A simple (but non-optimal) measure of the internal consistency of a test. See also beta and omega. Set to 1 for scales of length 1.
<code>av.r</code>	The average correlation within a scale, also known as alpha 1, is a useful index of the internal consistency of a domain. Set to 1 for scales with 1 item.
<code>G6</code>	Guttman's Lambda 6 measure of reliability
<code>G6*</code>	A generalization of Guttman's Lambda 6 measure of reliability using all the items to find the smc.
<code>n.items</code>	Number of items on each scale
<code>item.cor</code>	The correlation of each item with each scale. Because this is not corrected for item overlap, it will overestimate the amount that an item correlates with the other items in a scale.
<code>cor</code>	The intercorrelation of all the scales based upon the interitem correlations (see note for why these differ from the correlations of the observed scales themselves).
<code>corrected</code>	The correlations of all scales (below the diagonal), alpha on the diagonal, and the unattenuated correlations (above the diagonal)
<code>item.corrected</code>	The item by scale correlations for each item, corrected for item overlap by replacing the item variance with the smc for that item
<code>response.freq</code>	The response frequency (based upon number of non-missing responses) for each alternative.
<code>missing</code>	How many items were not answered for each scale
<code>num.ob.item</code>	The average number of items with responses on a scale. Used in calculating the alpha.observed— relevant for SAPA type data structures.

Note

It is important to recognize in the case of massively missing data (e.g., data from a Synthetic Aperture Personality Assessment (<https://sapa-project.org>) or the International Cognitive Ability Resources (<https://icar-project.com>) study where perhaps only 10-50% of the items per scale are given to any one subject)) that the number of items per scale, and hence standardized alpha, is not the nominal value and hence alpha of the observed scales will be overestimated. For this case (impute="none"), an additional alpha (alpha.ob) is reported.

More importantly in this case of massively missing data, there is a difference between the correlations of the composite scales based upon the correlations of the items and the correlations of the scored scales based upon the observed data. That is, the `cor` object will have correlations as if all

items had been given, while the correlation of the scores object will reflect the actual correlation of the scores. For SAPA data, it is recommended to use the `cor` object. Confidence of these correlations may be found using the `cor.ci` function.

Further note that the inter-scale correlations are based upon the correlations of scales formed from the covariance matrix of the items. This will differ from the correlation of scales based upon the correlation of the items. Thus, although `scoreItems` will produce reliabilities and intercorrelations from either the raw data or from a correlation matrix, these values will differ slightly. In addition, with a great deal of missing data, the scale intercorrelations will differ from the correlations of the scores produced, for the latter will be attenuated.

An alternative to classical test theory scoring is to use `scoreIrt` to find score estimates based upon Item Response Theory. This is particularly useful in the case of SAPA data which tend to be massively missing. It is also useful to find scores based upon polytomous items following a factor analysis of the polychoric correlation matrix (see `irt.fa`). However, remember that this only makes sense if the items are unidimensional. That is to say, if forming item composites from (e.g., `bestScales`), that are empirically derived, they will necessarily have a clear factor structure and the IRT based scoring does not make sense.

When reverse scoring items from a set where items differ in their possible minima or maxima, it is important to specify the min and max values. Items are reversed by subtracting them from max + min. Thus, if items range from 1 to 6, items are reversed by subtracting them from 7. But, if the data set includes other variables, (say an id field) that far exceeds the item min or max, then the max id will incorrectly be used to reverse key. min and max can either be single values, or vectors for all items. Compare two examples of scoring the `bfi` data set.

If scales are formed with overlapping items, then the correlations of the scales will be seriously inflated. `scoreOverlap` will adjust the correlations for this overlap.

Yet another possibility for scoring large data sets is to ignore all the reliability calculations and just find the scores. This may be done using `scoreFast` or `scoreVeryFast`. These two functions just find mean scores (`scoreVeryFast` without imputation) or will do imputation if desired `scoreFast`. For 200K cases on 1000 variables with 11 scales, `scoreVeryFast` took 4.7 seconds on a Mac PowerBook with a 2.8GHZ Intel I7 and `scoreFast` took 23.2 seconds. `scoreIrt.1pl` for the same problem took xxx with options("mc.cores"=1) (not parallel processing) and 1259 seconds with options("mc.cores"=NULL) (implying 2 cores) and with four cores was very slow (probably too much parallel processing).

Author(s)

William Revelle

References

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See Also

[make.keys](#) for a convenient way to create the keys file, [score.multiple.choice](#) for multiple choice items,

[alpha](#), [correct.cor](#), [cluster.cor](#), [cluster.loadings](#), [omega](#), [guttman](#) for item/scale analysis.

If scales are formed from overlapping sets of items, their correlations will be inflated. This is corrected for when using the [scoreOverlap](#) function which, although it will not produce scores, will report scale intercorrelations corrected for item overlap.

In addition, the [irt.fa](#) function provides an alternative way of examining the structure of a test and emphasizes item response theory approaches to the information returned by each item and the total test. Associated with these IRT parameters is the [scoreIrt](#) function for finding IRT based scores as well as [irt.responses](#) to show response curves for the alternatives in a multiple choice test.

[scoreIrt](#) will find both IRT based estimates as well as average item response scores. These latter correlate perfectly with those found by [scoreItems](#). If using a keys matrix, the [score.irt](#) results are based upon the item difficulties with the assumption that all items are equally discriminating (effectively a Rasch model). These scores are probably most useful in the case of massively missing data because they can take into account the item difficulties.

[scoreIrt.1pl](#) finds the item difficulty parameters and then applies a 1 parameter (Rasch like) model. It chooses items based upon a [keys.list](#).

Examples

```
#see the example including the bfi data set
data(bfi)
keys.list <- list(agree=c("-A1","A2","A3","A4","A5"),
  conscientious=c("C1","C2","C3","-C4","-C5"),extraversion=c("-E1","-E2","E3","E4","E5"),
  neuroticism=c("N1","N2","N3","N4","N5"), openness = c("O1","-O2","O3","O4","-O5"))
keys <- make.keys(bfi,keys.list) #no longer necessary
scores <- scoreItems(keys,bfi,min=1,max=6) #using a keys matrix
scores <- scoreItems(keys.list,bfi,min=1,max=6) # or just use the keys.list
summary(scores)
#to get the response frequencies, we need to not use the age variable
scores <- scoreItems(keys[1:25,],bfi[1:25]) #we do not need to specify min or max if
#there are no values (such as age) outside the normal item range.

scores
#The scores themselves are available in the scores$scores object. I.e.,
describe(scores$scores)
```

#compare this output to that for the impute="none" option for SAPA type data

```
#first make many of the items missing in a missing pattern way
missing.bfi <- bfi
missing.bfi[1:1000,3:8] <- NA
missing.bfi[1001:2000,c(1:2,9:10)] <- NA
scores <- scoreItems(keys.list,missing.bfi,impute="none",min=1,max=6)
scores
describe(scores$scores) #the actual scores themselves

#If we want to delete scales scores for people who did not answer some items for one
#(or more) scales, we can do the following:

scores <- scoreItems(keys.list,missing.bfi,totals=TRUE,min=1,max=6) #find total scores
describe(scores$scores) #note that missing data were replaced with median for the item
scores$scores[scores$missing > 0] <- NA #get rid of cases with missing data
describe(scores$scores)
```

scoreOverlap	<i>Find correlations of composite variables (corrected for overlap) from a larger matrix.</i>
--------------	---

Description

Given a $n \times c$ cluster definition matrix of -1s, 0s, and 1s (the keys) , and a $n \times n$ correlation matrix, or an $N \times n$ data matrix, find the correlations of the composite clusters. The keys matrix can be entered by hand, copied from the clipboard ([read.clipboard](#)), or taken as output from the [factor2cluster](#) or [make.keys](#) functions. Similar functionality to [scoreItems](#) which also gives item by cluster correlations.

Usage

```
scoreOverlap(keys, r, correct = TRUE, SMC = TRUE, av.r = TRUE, item.smc = NULL,
             impute = TRUE,select=TRUE)
cluster.cor(keys, r.mat, correct = TRUE,SMC=TRUE,item.smc=NULL,impute=TRUE)
```

Arguments

keys	A list of scale/cluster keys, or a matrix of cluster keys
r.mat	A correlation matrix
r	Either a correlation matrix or a raw data matrix
correct	TRUE shows both raw and corrected for attenuation correlations
SMC	Should squared multiple correlations be used as communality estimates for the correlation matrix?
item.smc	the smcs of the items may be passed into the function for speed, or calculated if SMC=TRUE

impute	if TRUE, impute missing scale correlations based upon the average interitem correlation, otherwise return NA.
av.r	Should the average r be used in correcting for overlap? smcs otherwise.
select	By default, just find statistics for items included in the scoring keys. This allows for finding scores from matrices with bad items if they are not included in the set of scoring keys.

Details

This are two of the functions used in the SAPA (<https://sapa-project.org>) procedures to form synthetic correlation matrices. Given any correlation matrix of items, it is easy to find the correlation matrix of scales made up of those items. This can also be done from the original data matrix or from the correlation matrix using [scoreItems](#) which is probably preferred unless the keys are overlapping.

In the case of overlapping keys, (items being scored on multiple scales), [scoreOverlap](#) will adjust for this overlap by replacing the overlapping covariances (which are variances when overlapping) with the corresponding best estimate of an item's "true" variance using either the average correlation or the smc estimate for that item. This parallels the operation done when finding alpha reliability. This is similar to ideas suggested by Cureton (1966) and Bashaw and Anderson (1966) but uses the smc or the average interitem correlation (default).

A typical use in the SAPA project is to form item composites by clustering or factoring (see [fa](#), [ICLUST](#), [principal](#)), extract the clusters from these results ([factor2cluster](#)), and then form the composite correlation matrix using [cluster.cor](#). The variables in this reduced matrix may then be used in multiple correlatin procedures using [mat.regress](#).

The original correlation is pre and post multiplied by the (transpose) of the keys matrix.

If some correlations are missing from the original matrix this will lead to missing values (NA) for scale intercorrelations based upon those lower level correlations. If impute=TRUE (the default), a warning is issued and the correlations are imputed based upon the average correlations of the non-missing elements of each scale.

Because the alpha estimate of reliability is based upon the correlations of the items rather than upon the covariances, this estimate of alpha is sometimes called "standardized alpha". If the raw items are available, it is useful to compare standardized alpha with the raw alpha found using [scoreItems](#). They will differ substantially only if the items differ a great deal in their variances.

[scoreOverlap](#) answers an important question when developing scales and related subscales, or when comparing alternative versions of scales. For by removing the effect of item overlap, it gives a better estimate the relationship between the latent variables estimated by the observed sum (mean) scores.

Value

cor	the (raw) correlation matrix of the clusters
sd	standard deviation of the cluster scores
corrected	raw correlations below the diagonal, alphas on diagonal, disattenuated above diagonal
alpha	The (standardized) alpha reliability of each scale.

G6	Guttman's Lambda 6 reliability estimate is based upon the smcs for each item in a scale. G6 uses the smc based upon the entire item domain.
av.r	The average inter item correlation within a scale
size	How many items are in each cluster?

Note

See SAPA Revelle, W., Wilt, J., and Rosenthal, A. (2010) Personality and Cognition: The Personality-Cognition Link. In Gruszka, A. and Matthews, G. and Szymura, B. (Eds.) Handbook of Individual Differences in Cognition: Attention, Memory and Executive Control, Springer.

The second example uses the [msq](#) data set of 72 measures of motivational state to examine the overlap between four lower level scales and two higher level scales.

Author(s)

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References

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Cureton, E. (1966). Corrected item-test correlations. Psychometrika, 31(1):93-96.

See Also

[factor2cluster](#), [mat.regress](#), [alpha](#), and most importantly, [scoreItems](#), which will do all of what cluster.cor does for most users. cluster.cor is an important helper function for [iclust](#)

Examples

```
#use the msq data set that shows the structure of energetic and tense arousal
small.msq <- msq[ c("active", "energetic", "vigorous", "wakeful", "wide.awake",
"full.of.pep", "lively", "sleepy", "tired", "drowsy", "intense", "jittery", "fearful",
"tense", "clutched.up", "quiet", "still", "placid", "calm", "at.rest") ]
small.R <- cor(small.msq, use="pairwise")
keys.list <- list(
EA = c("active", "energetic", "vigorous", "wakeful", "wide.awake", "full.of.pep",
"lively", "-sleepy", "-tired", "-drowsy"),
TA = c("intense", "jittery", "fearful", "tense", "clutched.up", "-quiet", "-still",
"-placid", "-calm", "-at.rest") ,

high.EA = c("active", "energetic", "vigorous", "wakeful", "wide.awake", "full.of.pep",
"lively"),
low.EA = c("sleepy", "tired", "drowsy"),
lowTA = c("quiet", "still", "placid", "calm", "at.rest"),
highTA = c("intense", "jittery", "fearful", "tense", "clutched.up")
)

keys <- make.keys(small.R, keys.list)
```

```
adjusted.scales <- scoreOverlap(keys.list,small.R)
#compare with unadjusted
confounded.scales <- cluster.cor(keys,small.R)
summary(adjusted.scales)
#note that the EA and high and low EA and TA and high and low TA
# scale correlations are confounded
summary(confounded.scales)
```

scrub	<i>A utility for basic data cleaning and recoding. Changes values outside of minimum and maximum limits to NA.</i>
-------	--

Description

A tedious part of data analysis is addressing the problem of miscoded data that need to be converted to NA or some other value. For a given data.frame or matrix, scrub will set all values of columns from=from to to=to that are less than a set (vector) of min values or more than a vector of max values to NA. Can also be used to do basic recoding of data for all values=isvalue to newvalue.

The length of the where, isvalue, and newvalues must either match, or be 1.

Usage

```
scrub(x, where, min, max,isvalue,newvalue)
```

Arguments

x	a data frame or matrix
where	The variables to examine. (Can be by name or by column number)
min	a vector of minimum values that are acceptable
max	a vector of maximum values that are acceptable
isvalue	a vector of values to be converted to newvalue (one per variable)
newvalue	a vector of values to replace those that match isvalue

Details

Solves a tedious problem that can be done directly but that is sometimes awkward. Will either replace specified values with NA or

Value

The corrected data frame.

Note

Probably could be optimized to avoid one loop

Author(s)

William Revelle

See Also[reverse.code](#), [rescale](#) for other simple utilities.**Examples**

```

data(attitude)
x <- scrub(attitude,isvalue=55) #make all occurrences of 55 NA
x1 <- scrub(attitude, where=c(4,5,6), isvalue =c(30,40,50),
  newvalue = c(930,940,950)) #will do this for the 4th, 5th, and 6th variables
x2 <- scrub(attitude, where=c(4,4,4), isvalue =c(30,40,50),
  newvalue = c(930,940,950)) #will just do it for the 4th column
#get rid of a complicated set of cases and replace with missing values
y <- scrub(attitude,where=2:4,min=c(20,30,40),max= c(120,110,100),isvalue= c(32,43,54))
y1 <- scrub(attitude,where="learning",isvalue=55,newvalue=999) #change a column by name
y2 <- scrub(attitude,where="learning",min=45,newvalue=999) #change a column by name

y3 <- scrub(attitude,where="learning",isvalue=c(45,48),
  newvalue=999) #change a column by name look for multiple values in that column
y4 <- scrub(attitude,where="learning",isvalue=c(45,48),
  newvalue= c(999,-999)) #change values in one column to one of two different things

```

SD

Find the Standard deviation for a vector, matrix, or data.frame - do not return error if there are no cases

Description

Find the standard deviation of a vector, matrix, or data.frame. In the latter two cases, return the sd of each column. Unlike the sd function, return NA if there are no observations rather than throw an error.

Usage

```
SD(x, na.rm = TRUE) #deprecated
```

Arguments

x	a vector, data.frame, or matrix
na.rm	na.rm is assumed to be TRUE

Details

Finds the standard deviation of a vector, matrix, or data.frame. Returns NA if no cases.

Just an adaptation of the stats:sd function to return the functionality found in R < 2.7.0 or R >= 2.8.0 Because this problem seems to have been fixed, SD will be removed eventually.

Value

The standard deviation

Note

Until R 2.7.0, sd would return a NA rather than an error if no cases were observed. SD brings back that functionality. Although unusual, this condition will arise when analyzing data with high rates of missing values. This function will probably be removed as 2.7.0 becomes outdated.

Author(s)

William Revelle

See Also

These functions use SD rather than sd: [describe.by](#), [skew](#), [kurtosi](#)

Examples

```
data(attitude)
apply(attitude,2,sd) #all complete
attitude[,1] <- NA
SD(attitude) #missing a column
describe(attitude)
```

setCor

Multiple Regression and Set Correlation from matrix or raw input

Description

Given a correlation matrix or a matrix or dataframe of raw data, find the multiple regressions and draw a path diagram relating a set of y variables as a function of a set of x variables. A set of co-variates (z) can be partialled from the x and y sets. Regression diagrams are automatically included. Model can be specified in conventional formula form, or in terms of x variables and y variables. Multiplicative models (interactions) and quadratic terms may be specified in the formula mode if using raw data. By default, the data may be zero centered before finding the interactions. Will also find Cohen's Set Correlation between a predictor set of variables (x) and a criterion set (y). Also finds the canonical correlations between the x and y sets.

Usage

```
setCor(y,x,data,z=NULL,n.obs=NULL,use="pairwise",std=TRUE,square=FALSE,
      main="Regression Models",plot=TRUE,show=FALSE,zero=TRUE, alpha = .05)
setCor.diagram(sc,main="Regression model",digits=2,show=FALSE,cex=1,l.cex=1,...)
set.cor(y,x,data,z=NULL,n.obs=NULL,use="pairwise",std=TRUE,square=FALSE,
      main="Regression Models",plot=TRUE,show=FALSE,zero=TRUE) #an alias to setCor
mat.regress(y, x,data, z=NULL,n.obs=NULL,use="pairwise",square=FALSE)
matReg(x,y,C,m=NULL,z=NULL,n.obs=0) #does not handle formula input
```

Arguments

y	Three options: 'formula' form (similar to lm) or either the column numbers of the y set (e.g., c(2,4,6)) or the column names of the y set (e.g., c("Flags","Addition")). See notes and examples for each.
x	either the column numbers of the x set (e.g., c(1,3,5)) or the column names of the x set (e.g., c("Cubes","PaperFormBoard")). x and y may also be set by use of the formula style of lm.
data	A matrix or data.frame of correlations or, if not square, of raw data
C	A variance/covariance matrix, or a correlation matrix
m	The column name or numbers of the set of mediating variables (see mediate).
z	the column names or numbers of the set of covariates.
n.obs	If specified, then confidence intervals, etc. are calculated, not needed if raw data are given.
use	find the correlations using "pairwise" (default) or just use "complete" cases (to match the lm function)
std	Report standardized betas (based upon the correlations) or raw bs (based upon covariances)
main	The title for setCor.diagram
square	if FALSE, then square matrices are treated as correlation matrices not as data matrices. In the rare case that one has as many cases as variables, then set square=TRUE.
sc	The output of setCor may be used for drawing diagrams
digits	How many digits should be displayed in the setCor.diagram?
show	Show the unweighted matrix correlation between the x and y sets?
zero	zero center the data before finding the interaction terms.
alpha	p value of the confidence intervals for the beta coefficients
plot	By default, setCor makes a plot of the results, set to FALSE to suppress the plot
cex	Text size of boxes displaying the variables in the diagram
l.cex	Text size of numbers in arrows, defaults to cex
...	Additional graphical parameters for setCor.diagram

Details

Although it is more common to calculate multiple regression and canonical correlations from the raw data, it is, of course, possible to do so from a matrix of correlations or covariances. In this case, the input to the function is a square covariance or correlation matrix, as well as the column numbers (or names) of the x (predictor), y (criterion) variables, and if desired z (covariates). The function will find the correlations if given raw data.

Input is either the set of y variables and the set of x variables, this can be written in the standard formula style of lm (see last example). In this case, pairwise or higher interactions (product terms) may also be specified. By default, when finding product terms, the data are zero centered (Cohen,

Cohen, West and Aiken, 2003), although this option can be turned off (`zero=FALSE`) to match the results of `lm` or the results discussed in Hayes (2013).

Covariates to be removed are specified by a negative sign in the formula input or by using the `z` variable. Note that when specifying covariates, the regressions are done as if the regressions were done on the partialled variables. This means that the degrees of freedom and the R^2 reflect the regressions of the partialled variables. (See the last example.)

The output is a set of multiple correlations, one for each dependent variable in the y set, as well as the set of canonical correlations.

An additional output is the R^2 found using Cohen's set correlation (Cohen, 1982). This is a measure of how much variance and the x and y set share.

Cohen (1982) introduced the set correlation, a multivariate generalization of the multiple correlation to measure the overall relationship between two sets of variables. It is an application of canonical correlation (Hotelling, 1936) and $1 - \prod(1 - \rho_i^2)$ where ρ_i^2 is the squared canonical correlation. Set correlation is the amount of shared variance (R^2) between two sets of variables. With the addition of a third, covariate set, set correlation will find multivariate R^2 , as well as partial and semi partial R^2 . (The semi and bipartial options are not yet implemented.) Details on set correlation may be found in Cohen (1982), Cohen (1988) and Cohen, Cohen, Aiken and West (2003).

R^2 between two sets is just

$$R^2 = 1 - \frac{|R_{yx}|}{|R_y||R_x|} = 1 - \prod(1 - \rho_i^2)$$

where R is the complete correlation matrix of the x and y variables and R_x and R_y are the two sets involved.

Unfortunately, the R^2 is sensitive to one of the canonical correlations being very high. An alternative, T^2 , is the proportion of additive variance and is the average of the squared canonicals. (Cohen et al., 2003), see also Cramer and Nicewander (1979). This average, because it includes some very small canonical correlations, will tend to be too small. Cohen et al. admonition is appropriate: "In the final analysis, however, analysts must be guided by their substantive and methodological conceptions of the problem at hand in their choice of a measure of association." (p613).

Yet another measure of the association between two sets is just the simple, unweighted correlation between the two sets. That is,

$$R_{uw} = \frac{1R_{xy}1'}{(1R_{yy}1')^{.5}(1R_{xx}1')^{.5}}$$

where R_{xy} is the matrix of correlations between the two sets. This is just the simple (unweighted) sums of the correlations in each matrix. This technique exemplifies the robust beauty of linear models and is particularly appropriate in the case of one dimension in both x and y , and will be a drastic underestimate in the case of items where the betas differ in sign.

When finding the unweighted correlations, as is done in `alpha`, items are flipped so that they all are positively signed.

A typical use in the SAPA project is to form item composites by clustering or factoring (see `fa`, `ICLUST`, `principal`), extract the clusters from these results (`factor2cluster`), and then form the composite correlation matrix using `cluster.cor`. The variables in this reduced matrix may then be used in multiple R procedures using `setCor`.

Although the overall matrix can have missing correlations, the correlations in the subset of the matrix used for prediction must exist.

If the number of observations is entered, then the conventional confidence intervals, statistical significance, and shrinkage estimates are reported.

If the input is rectangular (not square), correlations or covariances are found from the data.

The print function reports t and p values for the beta weights, the summary function just reports the beta weights.

The Variance Inflation Factor is reported but should be taken with the normal cautions of interpretation discussed by Guide and Ketokivi. That is to say, $VIF > 10$ is not a magic cutoff to define colinearity. It is merely $1/(1-smc(R(x)))$.

`matReg` is primarily a helper function for `mediate` but is a general multiple regression function given a covariance matrix and the specified x, y and z variables. Its output includes betas, se, t, p and R2. The call includes m for mediation variables, but these are only used to adjust the degrees of freedom. `matReg` does not work on data matrices, nor does it take formula input. It is really just a helper function for `mediate`

Value

beta	the beta weights for each variable in X for each variable in Y
R	The multiple R for each equation (the amount of change a unit in the predictor set leads to in the criterion set).
R2	The multiple R2 (% variance accounted for) for each equation
VIF	The Variance Inflation Factor which is just $1/(1-smc(x))$
se	Standard errors of beta weights (if n.obs is specified)
t	t value of beta weights (if n.obs is specified)
Probability	Probability of beta = 0 (if n.obs is specified)
shrunkR2	Estimated shrunk R2 (if n.obs is specified)
setR2	The multiple R2 of the set correlation between the x and y sets
itemresidual	The residual correlation matrix of Y with x and z removed
ruw	The unit weighted multiple correlation for each dependent variable
Ruw	The unit weighted set correlation

Note

As of April 30, 2011, the order of x and y was swapped in the call to be consistent with the general $y \sim x$ syntax of the `lm` and `aov` functions. In addition, the primary name of the function was switched to `setCor` from `mat.regress` to reflect the estimation of the set correlation.

In October, 2017 I added the ability to specify the input in formula mode and allow for higher level and multiple interactions.

The denominator degrees of freedom for the set correlation does not match that reported by Cohen et al., 2003 in the example on page 621 but does match the formula on page 615, except for the typo in the estimation of F (see Cohen 1982). The difference seems to be that they are adding in a correction factor of $df_2 = df_2 + df_1$.

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References

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J. Cohen, P. Cohen, S.G. West, and L.S. Aiken. (2003) *Applied multiple regression/correlation analysis for the behavioral sciences*. L. Erlbaum Associates, Mahwah, N.J., 3rd ed edition.

H. Hotelling. (1936) Relations between two sets of variates. *Biometrika* 28(3/4):321-377.

E. Cramer and W. A. Nicewander (1979) Some symmetric, invariant measures of multivariate association. *Psychometrika*, 44:43-54.

V. D. R. Guide Jr. and M. Ketokivim (2015) Notes from the Editors: Redefining some methodological criteria for the journal. *Journal of Operations Management*. 37. v-viii.

See Also

[mediate](#) for an alternative regression model with 'mediation' [cluster.cor](#), [factor2cluster](#), [principal](#), [ICLUST](#), [link{cancor}](#) and [cca](#) in the [yacca](#) package. [GSBE](#) for further demonstrations of mediation and moderation.

Examples

```
#First compare to lm using data input
summary(lm(rating ~ complaints + privileges, data = attitude))
setCor(rating ~ complaints + privileges, data = attitude, std=FALSE) #do not standardize
z.attitude <- data.frame(scale(attitude)) #standardize
summary(lm(rating ~ complaints + privileges, data = z.attitude)) #regressions on z scores
setCor(rating ~ complaints + privileges, data = z.attitude) #by default we standardize

R <- cor(attitude) #find the correlations
#Do the regression on the correlations
#Note that these match the regressions on the standard scores of the data
setCor(rating ~ complaints + privileges, data =R, n.obs=30)

#now, partial out learning and critical
setCor(rating ~ complaints + privileges - learning - critical, data =R, n.obs=30)
#compare with the full regression:
setCor(rating ~ complaints + privileges + learning + critical, data =R, n.obs=30)
#Canonical correlations:

#The first Kelley data set from Hotelling
kelley1 <- structure(c(1, 0.6328, 0.2412, 0.0586, 0.6328, 1, -0.0553, 0.0655,
0.2412, -0.0553, 1, 0.4248, 0.0586, 0.0655, 0.4248, 1), .Dim = c(4L,
4L), .Dimnames = list(c("reading.speed", "reading.power", "math.speed",
"math.power"), c("reading.speed", "reading.power", "math.speed",
"math.power")))
```



```

lowerMat(kelley1)
mod1 <- setCor(y = math.speed + math.power ~ reading.speed + reading.power,
  data = kelley1, n.obs=140)
mod1$cancor
#Hotelling reports .3945 and .0688 we get 0.39450592 0.06884787

#the second Kelley data from Hotelling
kelley <- structure(list(speed = c(1, 0.4248, 0.042, 0.0215, 0.0573), power = c(0.4248,
1, 0.1487, 0.2489, 0.2843), words = c(0.042, 0.1487, 1, 0.6693,
0.4662), symbols = c(0.0215, 0.2489, 0.6693, 1, 0.6915), meaningless = c(0.0573,
0.2843, 0.4662, 0.6915, 1)), .Names = c("speed", "power", "words",
"symbols", "meaningless"), class = "data.frame", row.names = c("speed",
"power", "words", "symbols", "meaningless"))

lowerMat(kelley)

setCor(power + speed ~ words + symbols + meaningless,data=kelley) #formula mode
#setCor(y= 1:2,x = 3:5,data = kelley) #order of variables input

#Hotelling reports canonical correlations of .3073 and .0583 or squared correlations of
# 0.09443329 and 0.00339889 vs. our values of cancor = 0.3076 0.0593 with squared values
#of 0.0946 0.0035,

setCor(y=c(7:9),x=c(1:6),data=Thurstone,n.obs=213) #easier to just list variable
#locations if we have long names

#now try partialling out some variables
set.cor(y=c(7:9),x=c(1:3),z=c(4:6),data=Thurstone) #compare with the previous
#compare complete print out with summary printing
sc <- setCor(SATV + SATQ ~ gender + education,data=sat.act) # regression from raw data
sc
summary(sc)

setCor(Pedigrees ~ Sentences + Vocabulary - First.Letters - Four.Letter.Words ,
data=Thurstone) #showing formula input with two covariates

#Do some regressions with real data
setCor(reaction ~ cond + pmi + import, data = Tal.Or)
#partial out importance
setCor(reaction ~ cond + pmi - import, data = Tal.Or, main="Partial out importance")
#compare with using lm by partialling
mod1 <- lm(reaction ~ cond + pmi + import, data = Tal.Or)
reaction.import <- lm(reaction~import,data=Tal.Or)$resid
cond.import <- lm(cond~import,data=Tal.Or)$resid
pmi.import <- lm(pmi~import,data=Tal.Or)$resid
mod.partial <- lm(reaction.import ~ cond.import + pmi.import)
summary(mod.partial)
#lm uses raw scores, so set std = FALSE for setCor
print(setCor(y = reaction ~ cond + pmi - import, data = Tal.Or,std = FALSE,
  main = "Partial out importance"),digits=4)

#Show how to find quadratic terms
sc <- setCor(reaction ~ cond + pmi + I(import^2), data = Tal.Or)
sc

```

```
#pairs.panels(sc$data) #show the SPLOM of the data
```

sim

Functions to simulate psychological/psychometric data.

Description

A number of functions in the psych package will generate simulated data with particular structures. These functions include `sim` for a factor simplex, and `sim.simplex` for a data simplex, `sim.circ` for a circumplex structure, `sim.congeneric` for a one factor factor congruence model, `sim.dichot` to simulate dichotomous items, `sim.hierarchical` to create a hierarchical factor model, `sim.item` a more general item simulation, `sim.minor` to simulate major and minor factors, `sim.omega` to test various examples of omega, `sim.parallel` to compare the efficiency of various ways of determining the number of factors, `sim.rasch` to create simulated rasch data, `sim.irt` to create general 1 to 4 parameter IRT data by calling `sim.npl` 1 to 4 parameter logistic IRT or `sim.npn` 1 to 4 parameter normal IRT, `sim.poly` to create polytomous items by calling `sim.poly.npn` 1-4 parameter polytomous normal theory items or `sim.poly.npl` 1-4 parameter polytomous logistic items, and `sim.poly.ideal` which creates data following an ideal point or unfolding model by calling `sim.poly.ideal.npn` 1-4 parameter polytomous normal theory ideal point model or `sim.poly.ideal.npl` 1-4 parameter polytomous logistic ideal point model.

`sim.structural` a general simulation of structural models, and `sim.anova` for ANOVA and lm simulations, and `sim.VSS`. Some of these functions are separately documented and are listed here for ease of the help function. See each function for more detailed help.

Usage

```
sim(fx=NULL,Phi=NULL,fy=NULL,alpha=.8,lambda = 0,n=0,mu=NULL,raw=TRUE)
sim.simplex(nvar =12, alpha=.8,lambda=0,beta=1,mu=NULL, n=0)
sim.general(nvar=9,nfact =3, g=.3,r=.3,n=0)
sim.minor(nvar=12,nfact=3,n=0,g=NULL,fbig=NULL,fsmall = c(-.2,.2),bipolar=TRUE)
sim.omega(nvar=12,nfact=3,n=500,g=NULL,sem=FALSE,fbig=NULL,fsmall =
  c(-.2,.2),bipolar=TRUE,om.fact=3,flip=TRUE,option="equal",ntrials=10)
sim.parallel(ntrials=10,nvar = c(12,24,36,48),nfact = c(1,2,3,4,6),
  n = c(200,400))
sim.rasch(nvar = 5,n = 500, low=-3,high=3,d=NULL, a=1,mu=0,sd=1)
sim.irt(nvar = 5, n = 500, low=-3, high=3, a=NULL,c=0, z=1,d=NULL, mu=0,sd=1,
  mod="logistic",theta=NULL)
sim.npl(nvar = 5, n = 500, low=-3,high=3,a=NULL,c=0,z=1,d=NULL,mu=0,sd=1,theta=NULL)
sim.npn(nvar = 5, n = 500, low=-3,high=3,a=NULL,c=0,z=1,d=NULL,mu=0,sd=1,theta=NULL)
sim.poly(nvar = 5 ,n = 500,low=-2,high=2,a=NULL,c=0,z=1,d=NULL,
  mu=0,sd=1,cat=5,mod="logistic",theta=NULL)
sim.poly.npn(nvar = 5 ,n = 500,low=-2,high=2,a=NULL,c=0,z=1,d=NULL, mu=0, sd=1,
  cat=5,theta=NULL)
sim.poly.npl(nvar = 5 ,n = 500,low=-2,high=2,a=NULL,c=0,z=1,d=NULL, mu=0, sd=1,
  cat=5,theta=NULL)
sim.poly.ideal(nvar = 5 ,n = 500,low=-2,high=2,a=NULL,c=0,z=1,d=NULL,
  mu=0,sd=1,cat=5,mod="logistic")
```

```

sim.poly.ideal.npn(nvar = 5,n = 500,low=-2,high=2,a=NULL,c=0,z=1,d=NULL, mu=0,sd=1,cat=5)
sim.poly.ideal.npl(nvar = 5,n = 500,low=-2,high=2,a=NULL,c=0,z=1,d=NULL,
    mu=0,sd=1,cat=5,theta=NULL)
sim.poly.mat(R,m,n)

```

Arguments

fx	The measurement model for x. If NULL, a 4 factor model is generated
Phi	The structure matrix of the latent variables
fy	The measurement model for y
mu	The means structure for the fx factors
n	Number of cases to simulate. If n=0 or NULL, the population matrix is returned.
raw	if raw=TRUE, raw data are returned as well.
nvar	Number of variables for a simplex structure
nfact	Number of large factors to simulate in sim.minor,number of group factors in sim.general,sim.omega
g	General factor correlations in sim.general and general factor loadings in sim.omega and sim.minor
sem	Should the sim.omega function do both an EFA omega as well as a CFA omega using the sem package?
r	group factor correlations in sim.general
alpha	the base correlation for an autoregressive simplex
lambda	the trait component of a State Trait Autoregressive Simplex
beta	Test reliability of a STARS simplex
fbig	Factor loadings for the main factors. Default is a simple structure with loadings sampled from (.8,.6) for nvar/nfact variables and 0 for the remaining. If fbig is specified, then each factor has loadings sampled from it.
bipolar	if TRUE, then positive and negative loadings are generated from fbig
om.fact	Number of factors to extract in omega
flip	In omega, should item signs be flipped if negative
option	In omega, for the case of two factors, how to weight them?
fsmall	nvar/2 small factors are generated with loadings sampled from (-.2,0,.2)
ntrials	Number of replications per level
low	lower difficulty for sim.rasch or sim.irt
high	higher difficulty for sim.rasch or sim.irt
a	if not specified as a vector, the discrimination parameter $a = \alpha$ will be set to 1.0 for all items
d	if not specified as a vector, item difficulties ($d = \delta$) will range from low to high
c	the gamma parameter: if not specified as a vector, the guessing asymptote is set to 0

<code>z</code>	the zeta parameter: if not specified as a vector, set to 1
<code>sd</code>	the standard deviation for the underlying latent variable in the irt simulations
<code>mod</code>	which IRT model to use, <code>mod="logistic"</code> simulates a logistic function, otherwise, a normal function
<code>cat</code>	Number of categories to simulate in <code>sim.poly</code> . If <code>cat=2</code> , then this is the same as simulating t/f items and <code>sim.poly</code> is functionally equivalent to <code>sim.irt</code>
<code>theta</code>	The underlying latent trait value for each simulated subject
<code>R</code>	A correlation matrix to be simulated using the <code>sim.poly.mat</code> function
<code>m</code>	The matrix of marginals for all the items

Details

Simulation of data structures is a very useful tool in psychometric research and teaching. By knowing “truth” it is possible to see how well various algorithms can capture it. For a much longer discussion of the use of simulation in psychometrics, see the accompany vignettes.

The simulations documented here are a miscellaneous set of functions that will be documented in other help files eventually.

The default values for `sim.structure` is to generate a 4 factor, 12 variable data set with a simplex structure between the factors. This, and the simplex of items (`sim.simplex`) can also be converted in a STARS model with an autoregressive component (`alpha`) and a stable trait component (`lambda`).

Two data structures that are particular challenges to exploratory factor analysis are the simplex structure and the presence of minor factors. Simplex structures `sim.simplex` will typically occur in developmental or learning contexts and have a correlation structure of r between adjacent variables and r^n for variables n apart. Although just one latent variable (r) needs to be estimated, the structure will have $nvar-1$ factors.

An alternative version of the simplex is the State-Trait-Auto Regressive Structure (STARS) which has both a simplex state structure, with autoregressive path `alpha` and a trait structure with path `lambda`. This simulated in `sim.simplex` by specifying a non-zero `lambda` value.

Many simulations of factor structures assume that except for the major factors, all residuals are normally distributed around 0. An alternative, and perhaps more realistic situation, is that there are a few major (big) factors and many minor (small) factors. The challenge is thus to identify the major factors. `sim.minor` generates such structures. The structures generated can be thought of as having a major factor structure with some small correlated residuals. To make these simulations complete, the possibility of a general factor is considered. For simplicity, `sim.minor` allows one to specify a set of loadings to be sampled from for `g`, `fmajor` and `fminor`. Alternatively, it is possible to specify the complete factor matrix.

Another structure worth considering is direct modeling of a general factor with several group factors. This is done using `sim.general`.

Although coefficient ω is a very useful indicator of the general factor saturation of a unifactorial test (one with perhaps several sub factors), it has problems with the case of multiple, independent factors. In this situation, one of the factors is labelled as “general” and the omega estimate is too large. This situation may be explored using the `sim.omega` function with `general` left as `NULL`. If there is a general factor, then results from `sim.omega` suggests that omega estimated either from EFA or from SEM does a pretty good job of identifying it but that the EFA approach using Schmid-Leiman transformation is somewhat more robust than the SEM approach.

The four irt simulations, `sim.rasch`, `sim.irt`, `sim.npl` and `sim.npn`, simulate dichotomous items following the Item Response model. `sim.irt` just calls either `sim.npl` (for logistic models) or `sim.npn` (for normal models) depending upon the specification of the model.

The logistic model is

$$P(i, j) = \gamma + \frac{\zeta - \gamma}{1 + e^{\alpha(\delta - \theta)}}$$

where γ is the lower asymptote or guessing parameter, ζ is the upper asymptote (normally 1), α is item discrimination and δ is item difficulty. For the 1 Parameter Logistic (Rasch) model, $\gamma=0$, $\zeta=1$, $\alpha=1$ and item difficulty is the only free parameter to specify.

For the 2PL and 2PN models, $a = \alpha$ and $d = \delta$ are specified.

For the 3PL or 3PN models, items also differ in their guessing parameter $c = \gamma$.

For the 4PL and 4PN models, the upper asymptote, $z = \zeta$ is also specified.

(Graphics of these may be seen in the demonstrations for the [logistic](#) function.)

The normal model (`irt.npn` calculates the probability using `pnorm` instead of the logistic function used in `irt.npl`, but the meaning of the parameters are otherwise the same. With the $a = \alpha$ parameter = 1.702 in the logistic model the two models are practically identical.

In parallel to the dichotomous IRT simulations are the poly versions which simulate polytomous item models. They have the additional parameter of how many categories to simulate. In addition, the `sim.poly.ideal` functions will simulate an ideal point or unfolding model in which the response probability varies by the distance from each subject's ideal point. Some have claimed that this is a more appropriate model of the responses to personality questionnaires. It will lead to simplex like structures which may be fit by a two factor model. The middle items form one factor, the extreme a bipolar factor.

By default, the theta parameter is created in each function as normally distributed with mean $\mu=0$ and $sd=1$. In the case where you want to specify the theta to be equivalent from another simulation or fixed for a particular experimental condition, either take the theta object from the output of a previous simulation, or create it using whatever properties are desired.

The previous functions all assume one latent trait. Alternatively, we can simulate dichotomous or polytomous items with a particular structure using the `sim.poly.mat` function. This takes as input the population correlation matrix, the population marginals, and the sample size. It returns categorical items with the specified structure.

Other simulation functions in psych are:

[sim.structure](#) A function to combine a measurement and structural model into one data matrix. Useful for understanding structural equation models. Combined with [structure.diagram](#) to see the proposed structure.

[sim.congeneric](#) A function to create congeneric items/tests for demonstrating classical test theory. This is just a special case of `sim.structure`.

[sim.hierarchical](#) A function to create data with a hierarchical (bifactor) structure.

[sim.item](#) A function to create items that either have a simple structure or a circumplex structure.

[sim.circ](#) Create data with a circumplex structure.

[sim.dichot](#) Create dichotomous item data with a simple or circumplex structure.

[sim.minor](#) Create a factor structure for `nvar` variables defined by `nfact` major factors and `nvar/2` "minor" factors for `n` observations.

Although the standard factor model assumes that K major factors ($K \ll nvar$) will account for the correlations among the variables

$$R = FF' + U^2$$

where R is of rank P and F is a $P \times K$ matrix of factor coefficients and U is a diagonal matrix of uniquenesses. However, in many cases, particularly when working with items, there are many small factors (sometimes referred to as correlated residuals) that need to be considered as well. This leads to a data structure such that

$$R = FF' + MM' + U^2$$

where R is a $P \times P$ matrix of correlations, F is a $P \times K$ factor loading matrix, M is a $P \times P/2$ matrix of minor factor loadings, and U is a diagonal matrix ($P \times P$) of uniquenesses.

Such a correlation matrix will have a poor χ^2 value in terms of goodness of fit if just the K factors are extracted, even though for all intents and purposes, it is well fit.

`sim.minor` will generate such data sets with big factors with loadings of .6 to .8 and small factors with loadings of -.2 to .2. These may both be adjusted.

sim.parallel Create a number of simulated data sets using `sim.minor` to show how parallel analysis works. The general observation is that with the presence of minor factors, parallel analysis is probably best done with component eigen values rather than factor eigen values, even when using the factor model.

sim.anova Simulate a 3 way balanced ANOVA or linear model, with or without repeated measures. Useful for teaching research methods and generating teaching examples.

sim.multilevel To understand some of the basic concepts of multilevel modeling, it is useful to create multilevel structures. The correlations of aggregated data is sometimes called an 'ecological correlation'. That group level and individual level correlations are independent makes such inferences problematic. This simulation allows for demonstrations that correlations within groups do not imply, nor are implied by, correlations between group means.

Author(s)

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References

Revelle, W. (in preparation) An Introduction to Psychometric Theory with applications in R. Springer. at <https://personality-project.org/r/book/>

See Also

See above

Examples

```
simplex <- sim.simplex() #create the default simplex structure
lowerMat(simplex) #the correlation matrix
#create a congeneric matrix
congeneric <- sim.congeneric()
lowerMat(congeneric)
```

```

R <- sim.hierarchical()
lowerMat(R)
#now simulate categorical items with the hierarchical factor structure.
#Let the items be dichotomous with varying item difficulties.
marginals = matrix(c(seq(.1,.9,.1),seq(.9,.1,-.1)),byrow=TRUE,nrow=2)
X <- sim.poly.mat(R=R,m=marginals,n=1000)
lowerCor(X) #show the raw correlations
#lowerMat(tetrachoric(X)$rho) # show the tetrachoric correlations (not run)
#generate a structure
fx <- matrix(c(.9,.8,.7,rep(0,6),c(.8,.7,.6)),ncol=2)
fy <- c(.6,.5,.4)
Phi <- matrix(c(1,0,.5,0,1,.4,0,0,0),ncol=3)
R <- sim.structure(fx,Phi,fy)
cor.plot(R$model) #show it graphically

simp <- sim.simplex()
#show the simplex structure using cor.plot
cor.plot(simp,colors=TRUE,main="A simplex structure")
#Show a STARS model
simp <- sim.simplex(alpha=.8,lambda=.4)
#show the simplex structure using cor.plot
cor.plot(simp,colors=TRUE,main="State Trait Auto Regressive Simplex" )

dichot.sim <- sim.irt() #simulate 5 dichotomous items
poly.sim <- sim.poly(theta=dichot.sim$theta) #simulate 5 polytomous items that correlate
#with the dichotomous items

```

sim.anova

Simulate a 3 way balanced ANOVA or linear model, with or without repeated measures.

Description

For teaching basic statistics, it is useful to be able to generate examples suitable for analysis of variance or simple linear models. `sim.anova` will generate the design matrix of three independent variables (IV1, IV2, IV3) with an arbitrary number of levels and effect sizes for each main effect and interaction. IVs can be either continuous or categorical and can have linear or quadratic effects. Either a single dependent variable or multiple (within subject) dependent variables are generated according to the specified model. The repeated measures are assumed to be tau equivalent with a specified reliability.

Usage

```

sim.anova(es1 = 0, es2 = 0, es3 = 0, es12 = 0, es13 = 0,
  es23 = 0, es123 = 0, es11=0,es22=0, es33=0,n = 2,n1 = 2, n2 = 2, n3 = 2,
  within=NULL,r=.8,factors=TRUE,center = TRUE,std=TRUE)

```

Arguments

es1	Effect size of IV1
es2	Effect size of IV2
es3	Effect size of IV3
es12	Effect size of the IV1 x IV2 interaction
es13	Effect size of the IV1 x IV3 interaction
es23	Effect size of the IV2 x IV3 interaction
es123	Effect size of the IV1 x IV2 * IV3 interaction
es11	Effect size of the quadratic term of IV1
es22	Effect size of the quadratic term of IV2
es33	Effect size of the quadratic term of IV3
n	Sample size per cell (if all variables are categorical) or (if at least one variable is continuous), the total sample size
n1	Number of levels of IV1 (0) if continuous
n2	Number of levels of IV2
n3	Number of levels of IV3
within	if not NULL, then within should be a vector of the means of any repeated measures.
r	the correlation between the repeated measures (if they exist). This can be thought of as the reliability of the measures.
factors	report the IVs as factors rather than numeric
center	center=TRUE provides orthogonal contrasts, center=FALSE adds the minimum value + 1 to all contrasts
std	Standardize the effect sizes by standardizing the IVs

Details

A simple simulation for teaching about ANOVA, regression and reliability. A variety of demonstrations of the relation between anova and lm can be shown.

The default is to produce categorical IVs (factors). For more than two levels of an IV, this will show the difference between the linear model and anova in terms of the comparisons made.

The within vector can be used to add congenentially equivalent dependent variables. These will have intercorrelations (reliabilities) of r and means as specified as values of within.

To demonstrate the effect of centered versus non-centering, make factors = center=FALSE. The default is to center the IVs. By not centering them, the lower order effects will be incorrect given the higher order interaction terms.

Value

y.df is a data.frame of the 3 IV values as well as the DV values.

IV1 ... IV3	Independent variables 1 ... 3
DV	If there is a single dependent variable
DV.1 ... DV.n	If within is specified, then the n within subject dependent variables

Author(s)

William Revelle

See AlsoThe general set of simulation functions in the psych package [sim](#)**Examples**

```

set.seed(42)
data.df <- sim.anova(es1=1,es2=.5,es13=1) # one main effect and one interaction
describe(data.df)
pairs.panels(data.df) #show how the design variables are orthogonal
#
summary(lm(DV~IV1*IV2*IV3,data=data.df))
summary(aov(DV~IV1*IV2*IV3,data=data.df))
set.seed(42)
#demonstrate the effect of not centering the data on the regression
data.df <- sim.anova(es1=1,es2=.5,es13=1,center=FALSE) #
describe(data.df)
#
#this one is incorrect, because the IVs are not centered
summary(lm(DV~IV1*IV2*IV3,data=data.df))

summary(aov(DV~IV1*IV2*IV3,data=data.df)) #compare with the lm model
#now examine multiple levels and quadratic terms
set.seed(42)
data.df <- sim.anova(es1=1,es13=1,n2=3,n3=4,es22=1)
summary(lm(DV~IV1*IV2*IV3,data=data.df))
summary(aov(DV~IV1*IV2*IV3,data=data.df))
pairs.panels(data.df)
#
data.df <- sim.anova(es1=1,es2=-.5,within=c(-1,0,1),n=10)
pairs.panels(data.df)

```

sim.congeneric

*Simulate a congeneric data set***Description**

Classical Test Theory (CTT) considers four or more tests to be congenERICALLY equivalent if all tests may be expressed in terms of one factor and a residual error. Parallel tests are the special case where (usually two) tests have equal factor loadings. Tau equivalent tests have equal factor loadings but may have unequal errors. Congeneric tests may differ in both factor loading and error variances.

Usage

```

sim.congeneric(loads = c(0.8, 0.7, 0.6, 0.5), N = NULL, err=NULL, short = TRUE,
               categorical=FALSE, low=-3, high=3, cuts=NULL)

```

Arguments

N	How many subjects to simulate. If NULL, return the population model
loads	A vector of factor loadings for the tests
err	A vector of error variances – if NULL then error = 1 - loading ²
short	short=TRUE: Just give the test correlations, short=FALSE, report observed test scores as well as the implied pattern matrix
categorical	continuous or categorical (discrete) variables.
low	values less than low are forced to low
high	values greater than high are forced to high
cuts	If specified, and categorical = TRUE, will cut the resulting continuous output at the value of cuts

Details

When constructing examples for reliability analysis, it is convenient to simulate congeneric data structures. These are the most simple of item structures, having just one factor. Mainly used for a discussion of reliability theory as well as factor score estimates.

The implied covariance matrix is just `pattern %*% t(pattern)`.

Value

model	The implied population correlation matrix if N=NULL or short=FALSE, otherwise the sample correlation matrix
pattern	The pattern matrix implied by the loadings and error variances
r	The sample correlation matrix for long output
observed	a matrix of test scores for n tests
latent	The latent trait and error scores

Author(s)

William Revelle

References

Revelle, W. (in prep) An introduction to psychometric theory with applications in R. To be published by Springer. (working draft available at <https://personality-project.org/r/book/>)

See Also

[item.sim](#) for other simulations, [fa](#) for an example of factor scores, [irt.fa](#) and [polychoric](#) for the treatment of item data with discrete values.

Examples

```
test <- sim.congeneric(c(.9,.8,.7,.6)) #just the population matrix
test <- sim.congeneric(c(.9,.8,.7,.6),N=100) # a sample correlation matrix
test <- sim.congeneric(short=FALSE, N=100)
round(cor(test$observed),2) # show a congeneric correlation matrix
f1=fa(test$observed,scores=TRUE)
round(cor(f1$scores,test$latent),2)
#factor score estimates are correlated with but not equal to the factor scores
set.seed(42)
#500 responses to 4 discrete items
items <- sim.congeneric(N=500,short=FALSE,low=-2,high=2,categorical=TRUE)
d4 <- irt.fa(items$observed) #item response analysis of congeneric measures
```

sim.hierarchical	<i>Create a population or sample correlation matrix, perhaps with hierarchical structure.</i>
------------------	---

Description

Create a population orthogonal or hierarchical correlation matrix from a set of factor loadings and factor intercorrelations. Samples of size *n* may be then be drawn from this population. Return either the sample data, sample correlations, or population correlations. This is used to create sample data sets for instruction and demonstration.

Usage

```
sim.hierarchical(gload=NULL, fload=NULL, n = 0, raw = FALSE,mu = NULL)
make.hierarchical(gload=NULL, fload=NULL, n = 0, raw = FALSE) #deprecated
```

Arguments

<i>gload</i>	Loadings of group factors on a general factor
<i>fload</i>	Loadings of items on the group factors
<i>n</i>	Number of subjects to generate: <i>N</i> =0 => population values
<i>raw</i>	<i>raw</i> =TRUE, report the raw data, <i>raw</i> =FALSE, report the sample correlation matrix.
<i>mu</i>	means for the individual variables

Details

Many personality and cognitive tests have a hierarchical factor structure. For demonstration purposes, it is useful to be able to create such matrices, either with population values, or sample values.

Given a matrix of item factor loadings (fload) and of loadings of these factors on a general factor (gload), we create a population correlation matrix by using the general factor law ($R = F' \theta F$ where $\theta = g'g$).

To create sample values, we use code adapted from the `mvrnorm` function in MASS.

The default is to return population correlation matrices. Sample correlation matrices are generated if `n > 0`. Raw data are returned if `raw = TRUE`.

The default values for gload and fload create a data matrix discussed by Jensen and Weng, 1994.

Although written to create hierarchical structures, if the gload matrix is all 0, then a non-hierarchical structure will be generated.

Value

a matrix of correlations or a data matrix

Author(s)

William Revelle

References

<https://personality-project.org/r/r.omega.html>

Jensen, A.R., Weng, L.J. (1994) What is a Good g? Intelligence, 18, 231-258.

See Also

`omega`, `schmid`, `ICLUST`, `VSS` for ways of analyzing these data. Also see `sim.structure` to simulate a variety of structural models (e.g., multiple correlated factor models). The simulation uses the `mvrnorm` function from the MASS package.

Examples

```
gload <- gload<-matrix(c(.9,.8,.7),nrow=3)    # a higher order factor matrix
fload <-matrix(c(                                #a lower order (oblique) factor matrix
  .8,0,0,
  .7,0,.0,
  .6,0,.0,
  0,.7,.0,
  0,.6,.0,
  0,.5,0,
  0,0,.6,
  0,0,.5,
  0,0,.4),    ncol=3,byrow=TRUE)

jensen <- sim.hierarchical(gload,fload)    #the test set used by omega
round(jensen,2)

#simulate a non-hierarchical structure
fload <- matrix(c(c(c(.9,.8,.7,.6),rep(0,20)),c(c(.9,.8,.7,.6),rep(0,20)),
  c(c(.9,.8,.7,.6),rep(0,20)),c(c(c(.9,.8,.7,.6),rep(0,20)),c(.9,.8,.7,.6))),ncol=5)
```

```

gload <- matrix(rep(0,5))
five.factor <- sim.hierarchical(gload,fload,500,TRUE) #create sample data set
#do it again with a hierachical structure
gload <- matrix(rep(.7,5) )
five.factor.g <- sim.hierarchical(gload,fload,500,TRUE) #create sample data set
#compare these two with omega
#not run
#om.5 <- omega(five.factor$observed,5)
#om.5g <- omega(five.factor.g$observed,5)

```

sim.item	<i>Generate simulated data structures for circumplex, spherical, or simple structure</i>
----------	--

Description

Rotations of factor analysis and principal components analysis solutions typically try to represent correlation matrices as simple structured. An alternative structure, appealing to some, is a circumplex structure where the variables are uniformly spaced on the perimeter of a circle in a two dimensional space. Generating simple structure and circumplex data is straightforward, and is useful for exploring alternative solutions to affect and personality structure. A generalization to 3 dimensional (spherical) data is straightforward.

Usage

```

sim.item(nvar = 72, nsub = 500, circum = FALSE, xloading = 0.6, yloading = 0.6,
  gloading = 0, xbias = 0, ybias = 0, categorical = FALSE, low = -3, high = 3,
  truncate = FALSE, cutpoint = 0)
sim.circ(nvar = 72, nsub = 500, circum = TRUE, xloading = 0.6, yloading = 0.6,
  gloading = 0, xbias = 0, ybias = 0, categorical = FALSE, low = -3, high = 3,
  truncate = FALSE, cutpoint = 0)
sim.dichot(nvar = 72, nsub = 500, circum = FALSE, xloading = 0.6, yloading = 0.6,
  gloading = 0, xbias = 0, ybias = 0, low = 0, high = 0)
item.dichot(nvar = 72, nsub = 500, circum = FALSE, xloading = 0.6, yloading = 0.6,
  gloading = 0, xbias = 0, ybias = 0, low = 0, high = 0)
sim.spherical(simple=FALSE, nx=7,ny=12 ,nsub = 500, xloading = .55, yloading = .55,
  zloading=.55, gloading=0, xbias=0, ybias = 0, zbias=0,categorical=FALSE,
  low=-3,high=3,truncate=FALSE,cutpoint=0)
con2cat(old,cuts=c(0,1,2,3),where)

```

Arguments

nvar	Number of variables to simulate
nsub	Number of subjects to simulate
circum	circum=TRUE is circumplex structure, FALSE is simple structure
simple	simple structure or spherical structure in sim.spherical
xloading	the average loading on the first dimension

yloading	Average loading on the second dimension
zloading	the average loading on the third dimension in sim.spherical
gloading	Average loading on a general factor (default=0)
xbias	To introduce skew, how far off center is the first dimension
ybias	To introduce skew on the second dimension
zbias	To introduce skew on the third dimension – if using sim.spherical
categorical	continuous or categorical variables.
low	values less than low are forced to low (or 0 in item.dichot)
high	values greater than high are forced to high (or 1 in item.dichot)
truncate	Change all values less than cutpoint to cutpoint.
cutpoint	What is the cutpoint
nx	number of variables for the first factor in sim.spherical
ny	number of variables for the second and third factors in sim.spherical
old	a matrix or data frame
cuts	Values of old to be used as cut points when converting continuous values to categorical values
where	Which columns of old should be converted to categorical variables. If missing, then all columns are converted.

Details

This simulation was originally developed to compare the effect of skew on the measurement of affect (see Rafaeli and Revelle, 2005). It has been extended to allow for a general simulation of affect or personality items with either a simple structure or a circumplex structure. Items can be continuous normally distributed, or broken down into n categories (e.g., -2, -1, 0, 1, 2). Items can be distorted by limiting them to these ranges, even though the items have a mean of (e.g., 1).

The addition of item.dichot allows for testing structures with dichotomous items of different difficulty (endorsement) levels. Two factor data with either simple structure or circumplex structure are generated for two sets of items, one giving a score of 1 for all items greater than the low (easy) value, one giving a 1 for all items greater than the high (hard) value. The default values for low and high are 0. That is, all items are assumed to have a 50 percent endorsement rate. To examine the effect of item difficulty, low could be -1, high 1. This will lead to item endorsements of .84 for the easy and .16 for the hard. Within each set of difficulties, the first 1/4 are assigned to the first factor factor, the second to the second factor, the third to the first factor (but with negative loadings) and the fourth to the second factor (but with negative loadings).

It is useful to compare the results of sim.item with sim.hierarchical. sim.item will produce a general factor that runs through all the items as well as two orthogonal factors. This produces a data set that is hard to represent with standard rotation techniques. Extracting 3 factors without rotation and then rotating the 2nd and 3rd factors reproduces the correct solution. But simple oblique rotation of 3 factors, or an [omega](#) analysis do not capture the underlying structure. See the last example.

Yet another structure that might be appealing is fully complex data in three dimensions. That is, rather than having items representing the circumference of a circle, items can be structured to represent equally spaced three dimensional points on a sphere. [sim.spherical](#) produces such data.

Value

A data matrix of (nsub) subjects by (nvar) variables.

Author(s)

William Revelle

References

Variations of a routine used in Rafaeli and Revelle, 2006; Rafaeli, E. & Revelle, W. (2006). A premature consensus: Are happiness and sadness truly opposite affects? *Motivation and Emotion*. <https://personality-project.org/revelle/publications/rafaeli.revelle.06.pdf>

Acton, G. S. and Revelle, W. (2004) Evaluation of Ten Psychometric Criteria for Circumplex Structure. *Methods of Psychological Research Online*, Vol. 9, No. 1 (formerly (https://www.dgps.de/fachgruppen/methoden/mpr-online/issue22/mpr110_10.pdf) also at https://personality-project.org/revelle/publications/acton.revelle.mpr110_10.pdf

See Also

See Also the implementation in this to generate numerous simulations. [simulation.circ](#), [circ.tests](#) as well as other simulations ([sim.structural](#) [sim.hierarchical](#))

Examples

```
round(cor(circ.sim(nvar=8,nsub=200)),2)
plot(fa(circ.sim(16,500),2)$loadings,main="Circumplex Structure") #circumplex structure
#
#
plot(fa(item.sim(16,500),2)$loadings,main="Simple Structure") #simple structure
#
cluster.plot(fa(item.dichot(16,low=0,high=1),2))

set.seed(42)

data <- mnormt::rmnorm(1000, c(0, 0), matrix(c(1, .5, .5, 1), 2, 2)) #continuous data
new <- con2cat(data,c(-1.5,-.5,.5,1.5)) #discreet data
polychoric(new)
#not run
#x12 <- sim.item(12,gloading=.6)
#f3 <- fa(x12,3,rotate="none")
#f3 #observe the general factor
#oblimin(f3$loadings[,2:3]) #show the 2nd and 3 factors.
#f3 <- fa(x12,3) #now do it with oblimin rotation
#f3 # not what one naively expect.
```

sim.multilevel	<i>Simulate multilevel data with specified within group and between group correlations</i>
----------------	--

Description

Multilevel data occur when observations are nested within groups. This can produce correlational structures that are sometimes difficult to understand. These two simulations allow for demonstrations that correlations within groups do not imply, nor are implied by, correlations between group means. The correlations of aggregated data is sometimes called an 'ecological correlation'. That group level and individual level correlations are independent makes such inferences problematic. Within individual data are simulated in sim.multi with a variety of possible within person structures.

Usage

```
sim.multi(n.obs=4,nvar = 2, nfact=2, ntrials=96, days=16, mu=0,sigma=1, fact=NULL,
loading=.9, phi=0,phi.i=NULL,beta.i=0,mu.i=0, sigma.i = 1,sin.i=0, cos.i=0, AR1=0,
f.i=NULL, plot=TRUE)
sim.multilevel(nvar = 9, ngroups = 4, ncases = 16, rwg, rbg, eta)
```

Arguments

n.obs	How many subjects should be simulated. Four allows for nice graphics, use more to examine structural properties.
nvar	How many variables are to be simulated?
nfact	How many factors are simulated,defaults to 2
ntrials	How many observations per subject (across time)
days	How many days do these observations reflect? This is relevant if we are adding sine and cosines to the model to model diurnal rhythms.
mu	The grand mean for each variable across subjects
sigma	The between person standard deviation
fact	if NULL, a two factor model is created with loadings of loading or zero in a simple structure form
loading	If fact is NULL, then we create a factor model with loading or zeros
phi	The between person factor intercorrelation
phi.i	The within person factor intercorrelations
beta.i	Within subject rate of change over trials
mu.i	The within subject mean for each subject
sigma.i	the within subject standard deviation
sin.i	To what extent should we diurnally vary by subject?
cos.i	This will specify the within subject diurnal phase (lag)

AR1	Auto regressive value implies error at time t +1 is partly a function of error at time t.
f.i	Factor loadings for each subject
plot	If TRUE, create a lattice plot for each subject
ngroups	The number of groups to simulate
ncases	The number of simulated cases
rwg	The within group correlational structure
rbg	The between group correlational structure
eta	The correlation of the data with the within data

Details

The basic concepts of the independence of within group and between group correlations is discussed very clearly by Pedhazur (1997) as well as by Bliese (2009). `sim.multi` generates within subject data to model the traditional two level structure of multilevel data.

This is meant to show how within subject data measured over ntrials can vary independently within and between subjects. Furthermore, several variables can correlate within subjects show a person by person factor structure.

Factor scores for n.obs subjects are created for nfact factors with loadings on nvar variables. A simple structure model is assumed, so that the loadings on nvar/fact are set to loading for each factor, the others are set to 0. Factors are allowed to correlate phi between subjects and phi.i for each subject. (Which can be different for each subject). Scores can change over time with a slope of beta.i and can vary diurnally as a function of sine and cosine of time (24 hours/day converted to radians). Error is added to every trial and can be related across trials with a lag of 1. Thus, if we set AR1=1, then the errors at time t = error + error at t -1. This will lead to auto correlations of about .5. (See `autoR`).

`sim.multilevel` merely simulates pooled correlations (mixtures of between group and within group correlations) to allow for a better understanding of the problems inherent in multi-level modeling.

Data (wg) are created with a particular within group structure (rwg). Independent data (bg) are also created with a between group structure (rbg). Note that although there are ncases rows to this data matrix, there are only ngroups independent cases. That is, every ngroups case is a repeat. The resulting data frame (xy) is a weighted sum of the wg and bg. This is the inverse procedure for estimating rwg and rbg from an observed rxy which is done by the `statsBy` function.

$$r_{xy} = \eta_{x_{within}} * \eta_{y_{within}} * r_{xy_{within}} + \eta_{x_{between}} * \eta_{y_{between}} * r_{xy_{between}}$$

Value

x.df	A data frame for further analysis using <code>statsBy</code> including nvar variable values for each of n.obs subjects (id) for ntrials.
wg	A matrix (ncases * nvar) of simulated within group scores
bg	A matrix (ncases * nvar) of simulated between group scores
xy	A matrix ncases * (nvar +1) of pooled data

Author(s)

William Revelle

References

P. D. Bliese. Multilevel modeling in R (2.3) a brief introduction to R, the multilevel package and the nlme package, 2009.

Pedhazur, E.J. (1997) Multiple regression in behavioral research: explanation and prediction. Harcourt Brace.

Revelle, W. An introduction to psychometric theory with applications in R (in prep) Springer. Draft chapters available at <https://personality-project.org/r/book/>

See Also

`statsBy` for the decomposition of multi level data and `withinBetween` for an example data set.

Examples

```
#First, show a few results from sim.multi

x.df <- sim.multi() #the default is 4 subjects for two variables
#                  over 16 days measured 6 times/day

#sb <- statsBy(x.df,group ="id",cors=TRUE)
#round(sb$within,2) #show the within subject correlations

#get some parameters to simulate
data(withinBetween)
wb.stats <- statsBy(withinBetween,"Group")
rwg <- wb.stats$rwg
rbg <- wb.stats$rbg
eta <- rep(.5,9)

#simulate them. Try this again to see how it changes
XY <- sim.multilevel(ncases=100,ngroups=10,rwg=rwg,rbg=rbg,eta=eta)
lowerCor(XY$wg) #based upon 89 df
lowerCor(XY$bg) #based upon 9 df  --
```

sim.structure

Create correlation matrices or data matrices with a particular measurement and structural model

Description

Structural Equation Models decompose correlation or correlation matrices into a measurement (factor) model and a structural (regression) model. `sim.structural` creates data sets with known measurement and structural properties. Population or sample correlation matrices with known properties are generated. Optionally raw data are produced.

It is also possible to specify a measurement model for a set of x variables separately from a set of y variables. They are then combined into one model with the correlation structure between the two sets.

Finally, the general case is given a population correlation matrix, generate data that will reproduce (with sampling variability) that correlation matrix. [sim.correlation](#).

Usage

```
sim.structure(fx=NULL,Phi=NULL, fy=NULL, f=NULL, n=0, uniq=NULL, raw=TRUE,
             items = FALSE, low=-2,high=2,d=NULL,cat=5, mu=0)
sim.structural(fx=NULL, Phi=NULL, fy=NULL, f=NULL, n=0, uniq=NULL, raw=TRUE,
              items = FALSE, low=-2,high=2,d=NULL,cat=5, mu=0) #deprecated
sim.correlation(R,n=1000,data=FALSE)
```

Arguments

fx	The measurement model for x
Phi	The structure matrix of the latent variables
fy	The measurement model for y
f	The measurement model
n	Number of cases to simulate. If n=0, the population matrix is returned.
uniq	The uniquenesses if creating a covariance matrix
raw	if raw=TRUE, raw data are returned as well for n > 0.
items	TRUE if simulating items, FALSE if simulating scales
low	Restrict the item difficulties to range from low to high
high	Restrict the item difficulties to range from low to high
d	A vector of item difficulties, if NULL will range uniformly from low to high
cat	Number of categories when creating binary (2) or polytomous items
mu	A vector of means, defaults to 0
R	The correlation matrix to reproduce
data	if TRUE, return the raw data, otherwise return the sample correlation matrix.

Details

Given the measurement model, fx and the structure model Phi, the model is $f \%*\% \text{Phi} \%*\% t(f)$. Reliability is $f \%*\% t(f)$. $f\phi f'$ and the reliability for each test is the items communality or just the diag of the model.

If creating a correlation matrix, (uniq=NULL) then the diagonal is set to 1, otherwise the diagonal is diag(model) + uniq and the resulting structure is a covariance matrix.

Given the model, raw data are generated using the mvnrm function.

A special case of a structural model are one factor models such as parallel tests, tau equivalent tests, and congeneric tests. These may be created by letting the structure matrix = 1 and then defining a vector of factor loadings. Alternatively, make.congeneric will do the same.

`sim.correlation` will create data sampled from a specified correlation matrix for a particular sample size. If desired, it will just return the sample correlation matrix. With `data=TRUE`, it will return the sample data as well.

Value

<code>model</code>	The implied population correlation or covariance matrix
<code>reliability</code>	The population reliability values
<code>r</code>	The sample correlation or covariance matrix
<code>observed</code>	If <code>raw=TRUE</code> , a sample data matrix

Author(s)

William Revelle

References

Revelle, W. (in preparation) An Introduction to Psychometric Theory with applications in R. Springer. at <https://personality-project.org/r/book/>

See Also

`make.hierarchical` for another structural model and `make.congeneric` for the one factor case. `structure.list` and `structure.list` for making symbolic structures.

Examples

```
fx <- matrix(c( .9, .8, .6, rep(0,4), .6, .8, -.7), ncol=2)
fy <- matrix(c(.6, .5, .4), ncol=1)
rownames(fx) <- c("V", "Q", "A", "nach", "Anx")
rownames(fy) <- c("gpa", "Pre", "MA")
Phi <- matrix( c(1,0,.7,.0,1,.7,.7,.7,1), ncol=3)
gre.gpa <- sim.structural(fx, Phi, fy)
print(gre.gpa, 2)
#correct for attenuation to see structure

round(correct.cor(gre.gpa$model, gre.gpa$reliability), 2)
congeneric <- sim.structure(f=c(.9, .8, .7, .6)) # a congeneric model
congeneric
```

sim.VSS	<i>create VSS like data</i>
---------	-----------------------------

Description

Simulation is one of most useful techniques in statistics and psychometrics. Here we simulate a correlation matrix with a simple structure composed of a specified number of factors. Each item is assumed to have complexity one. See [circ.sim](#) and [item.sim](#) for alternative simulations.

Usage

```
sim.VSS(ncases=1000, nvariables=16, nfactors=4, meanloading=.5,dichot=FALSE,cut=0)
```

Arguments

ncases	number of simulated subjects
nvariables	Number of variables
nfactors	Number of factors to generate
meanloading	with a mean loading
dichot	dichot=FALSE give continuous variables, dichot=TRUE gives dichotomous variables
cut	if dichotomous = TRUE, then items with values > cut are assigned 1, otherwise 0.

Value

a ncases x nvariables matrix

Author(s)

William Revelle

See Also

[VSS](#), [ICLUST](#)

Examples

```
## Not run:
simulated <- sim.VSS(1000,20,4,.6)
vss <- VSS(simulated,rotate="varimax")
VSS.plot(vss)

## End(Not run)
```

simulation.circ

*Simulations of circumplex and simple structure***Description**

Rotations of factor analysis and principal components analysis solutions typically try to represent correlation matrices as simple structured. An alternative structure, appealing to some, is a circumplex structure where the variables are uniformly spaced on the perimeter of a circle in a two dimensional space. Generating these data is straightforward, and is useful for exploring alternative solutions to affect and personality structure.

Usage

```
simulation.circ(samplesize=c(100,200,400,800), numberofvariables=c(16,32,48,72))
circ.sim.plot(x.df)
```

Arguments

`samplesize` a vector of sample sizes to simulate
`numberofvariables`
 vector of the number of variables to simulate
`x.df` A data frame resulting from [simulation.circ](#)

Details

"A common model for representing psychological data is simple structure (Thurstone, 1947). According to one common interpretation, data are simple structured when items or scales have non-zero factor loadings on one and only one factor (Revelle & Rocklin, 1979). Despite the commonplace application of simple structure, some psychological models are defined by a lack of simple structure. Circumplexes (Guttman, 1954) are one kind of model in which simple structure is lacking.

"A number of elementary requirements can be teased out of the idea of circumplex structure. First, circumplex structure implies minimally that variables are interrelated; random noise does not a circumplex make. Second, circumplex structure implies that the domain in question is optimally represented by two and only two dimensions. Third, circumplex structure implies that variables do not group or clump along the two axes, as in simple structure, but rather that there are always interstitial variables between any orthogonal pair of axes (Saucier, 1992). In the ideal case, this quality will be reflected in equal spacing of variables along the circumference of the circle (Gurtman, 1994; Wiggins, Steiger, & Gaelick, 1981). Fourth, circumplex structure implies that variables have a constant radius from the center of the circle, which implies that all variables have equal communality on the two circumplex dimensions (Fisher, 1997; Gurtman, 1994). Fifth, circumplex structure implies that all rotations are equally good representations of the domain (Conte & Plutchik, 1981; Larsen & Diener, 1992)." (Acton and Revelle, 2004)

Acton and Revelle reviewed the effectiveness of 10 tests of circumplex structure and found that four did a particularly good job of discriminating circumplex structure from simple structure, or

circumplexes from ellipsoidal structures. Unfortunately, their work was done in Pascal and is not easily available. Here we release R code to do the four most useful tests:

The Gap test of equal spacing

Fisher's test of equality of axes

A test of indifference to Rotation

A test of equal Variance of squared factor loadings across arbitrary rotations.

Included in this set of functions are simple procedure to generate circumplex structured or simple structured data, the four test statistics, and a simple simulation showing the effectiveness of the four procedures.

`circ.sim.plot` compares the four tests for circumplex, ellipsoid and simple structure data as function of the number of variables and the sample size. What one can see from this plot is that although no one test is sufficient to discriminate these alternative structures, the set of four tests does a very good job of doing so. When testing a particular data set for structure, comparing the results of all four tests to the simulated data will give a good indication of the structural properties of the data.

Value

A data.frame with simulation results for circumplex, ellipsoid, and simple structure data sets for each of the four tests.

Note

The simulations default values are for sample sizes of 100, 200, 400, and 800 cases, with 16, 32, 48 and 72 items.

Author(s)

William Revelle

References

Acton, G. S. and Revelle, W. (2004) Evaluation of Ten Psychometric Criteria for Circumplex Structure. *Methods of Psychological Research Online*, Vol. 9, No. 1 (formerly at https://www.dgps.de/fachgruppen/methoden/mpr/online/issue22/mpr110_10.pdf and now at https://personality-project.org/revelle/publications/acton.revelle.mpr110_10.pdf).

See Also

See also `circ.tests`, `sim.circ`, `sim.structural`, `sim.hierarchical`

Examples

```
#not run
demo <- simulation.circ()
boxplot(demo[3:14])
title("4 tests of Circumplex Structure",sub="Circumplex, Ellipsoid, Simple Structure")
circ.sim.plot(demo[3:14]) #compare these results to real data
```

smc

Find the Squared Multiple Correlation (SMC) of each variable with the remaining variables in a matrix

Description

The squared multiple correlation of a variable with the remaining variables in a matrix is sometimes used as initial estimates of the communality of a variable.

SMCs are also used when estimating reliability using Guttman's lambda 6 [guttman](#) coefficient.

The SMC is just $1 - 1/\text{diag}(\mathbf{R}.\text{inv})$ where $\mathbf{R}.\text{inv}$ is the inverse of \mathbf{R} .

Usage

```
smc(R, covar=FALSE)
```

Arguments

R	A correlation matrix or a dataframe. In the latter case, correlations are found.
covar	if covar = TRUE and R is either a covariance matrix or data frame, then return the $\text{smc} * \text{variance}$ for each item

Value

a vector of squared multiple correlations. Or, if covar=TRUE, a vector of squared multiple correlations * the item variances

If the matrix is not invertible, then a vector of 1s is returned.

In the case of correlation or covariance matrices with some NAs, those variables with NAs are dropped and the SMC for the remaining variables are found. The missing SMCs are then estimated by finding the maximum correlation for that column (with a warning).

Author(s)

William Revelle

See Also

[mat.regress](#), [fa](#)

Examples

```
R <- make.hierarchical()
round(smc(R), 2)
```

spi	<i>A sample from the SAPA Personality Inventory including an item dictionary and scoring keys.</i>
-----	--

Description

The SPI (SAPA Personality Inventory) is a set of 135 items primarily selected from International Personality Item Pool (ipip.ori.org). This is an example data set collected using SAPA procedures the sapa-project.org web site. This data set includes 10 demographic variables as well. The data set with 4000 observations on 145 variables may be used for examples in scale construction and validation, as well as empirical scale construction to predict multiple criteria.

Usage

```
data("spi")
data(spi.dictionary)
data(spi.keys)
```

Format

A data frame with 4000 observations on the following 145 variables. (The q numbers are the SAPA item numbers).

age Age in years from 11 -90

sex Reported biological sex (coded by X chromosomes => 1=Male, 2 = Female)

health Self rated health 1-5: poor, fair, good, very good, excellent

p1edu Parent 1 education

p2edu Parent 2 education

education Respondents education: less than 12, HS grad, current univ, some univ, associate degree, college degree, in grad/prof, grad/prof degree

wellness Self rated "wellnes" 1-2

exer Frequency of exercise: very rarely, < 1/month, < 1/wk, 1 or 2 times/week, 3-5/wk, > 5 times/week

smoke never, not last year, < 1/month, <1/week, 1-3 days/week, most days, up to 5 x /day, up to 20 x /day, > 20x/day

ER Emergency room visits none, 1x, 2x, 3 or more times

q_253 see the spi.dictionary for these items (q_253

q_1328 see the dictionary for all items q_1328)

Details

Using the data contributed by about 125,000 visitors to the <https://SAPA-project.org> website, David Condon has developed a hierarchical framework for assessing personality at two levels. The higher level has the familiar five factors that have been studied extensively in personality research since the 1980s – Conscientiousness, Agreeableness, Neuroticism, Openness, and Extraversion. The lower level has 27 factors that are considerably more narrow. These were derived based on administrations of about 700 public-domain IPIP items to 3 large samples. Condon describes these scales as being "empirically-derived" because relatively little theory was used to select the number of factors in the hierarchy and the items in the scale for each factor (to be clear, he means relatively little personality theory though he relied on quite a lot of sampling and statistical theory). You can read all about the procedures used to develop this framework in his book/manual. If you would like to reproduce these analyses, you can download the data files from Dataverse (links are also provided in the manual) and compile this script in R (he used knitr). Instructions are provided in the Preface to the manual.

This small subset of the data is provided for demonstration purposes.

Source

<https://sapa-project.org/research/SPI/SPIdevelopment.pdf>.

References

Condon, D. (2017) The SAPA Personality Inventory: An empirically-derived, hierarchically-organized self-report personality assessment model

Examples

```
data(spi)
data(sapa.dictionary)
bestScales(spi, criteria="health", dictionary=sapi.dictionary)

sc <- scoreVeryFast(spi.keys, spi) #much faster scoring for just scores
sc <- scoreItems(spi.keys, spi) #gives the alpha reliabilities and various stats

corPlot(sc$corrected, numbers=TRUE, cex=.4, xlas=2, min.length=6,
        main="Structure of SPI (disattenuated r above the diagonal)")
```

spider

Make "radar" or "spider" plots.

Description

Radar plots and spider plots are just two of the many ways to show multivariate data. [radar](#) plots correlations as vectors ranging in length from 0 (corresponding to $r=-1$) to 1 (corresponding to an $r=1$). The vectors are arranged radially around a circle. Spider plots connect the end points of each vector. The plots are most appropriate if the variables are organized in some meaningful manner.

Usage

```
spider(y,x,data,labels=NULL,rescale=FALSE,center=FALSE,connect=TRUE,overlay=FALSE,
       scale=1,ncolors=31,fill=FALSE,main=NULL,...)
radar(x,labels=NULL,center=FALSE,connect=FALSE,scale=1,ncolors=31,fill=FALSE,
      add=FALSE,linetyp="solid", main="Radar Plot",...)
```

Arguments

y	The y variables to plot. Each y is plotted against all the x variables
x	The x variables defining each line. Each y is plotted against all the x variables
data	A correlation matrix from which the x and y variables are selected
labels	Labels (assumed to be colnames of the data matrix) for each x variable
rescale	If TRUE, then rescale the data to have mean 0 and sd = 1. This is used if plotting raw data rather than correlations.
center	if TRUE, then lines originate at the center of the plot, otherwise they start at the mid point.
connect	if TRUE, a spider plot is drawn, if FALSE, just a radar plot
scale	can be used to magnify the plot, to make small values appear larger.
ncolors	if ncolors > 2, then positive correlations are plotted with shades of blue and negative correlations shades of red. This is particularly useful if fill is TRUE. ncolors should be an odd number, so that neutral values are coded as white.
fill	if TRUE, fill the polygons with colors scaled to size of correlation
overlay	If TRUE, plot multiple spiders on one plot, otherwise plot them as separate plots
add	If TRUE, add a new spider diagram to the previous one.
linetyp	see lty in the par options
main	A label or set of labels for the plots
...	Additional parameters can be passed to the underlying graphics call

Details

Displaying multivariate profiles may be done by a series of lines (see, e.g., `matplot`), by colors (see, e.g., `cor.plot`, or by radar or spider plots.

To show just one variable as a function of several others, use `radar`. To make multiple plots, use `spider`. An additional option when comparing just a few y values is to do overlay plots. Alternatively, set the plotting options to do several on one page.

Value

Either a spider or radar plot

Author(s)

William Revelle

See Also[cor.plot](#)**Examples**

```

op <- par(mfrow=c(3,2))
spider(y=1,x=2:9,data=Thurstone,connect=FALSE) #a radar plot
spider(y=1,x=2:9,data=Thurstone) #same plot as a spider plot
spider(y=1:3,x=4:9,data=Thurstone,overlay=TRUE)
#make a somewhat oversized plot
spider(y=26:28,x=1:25,data=cor(bfi,use="pairwise"),fill=TRUE,scale=2)
par(op)

```

splitHalf

*Alternative estimates of test reliability***Description**

Eight alternative estimates of test reliability include the six discussed by Guttman (1945), four discussed by ten Berge and Zegers (1978) ($\mu_0 \dots \mu_3$) as well as β (the worst split half, Revelle, 1979), the glb (greatest lowest bound) discussed by Bentler and Woodward (1980), and ω_h and ω_t (McDonald, 1999; Zinbarg et al., 2005). Greatest and lowest split-half values are found by brute force or sampling.

Usage

```

splitHalf(r,raw=FALSE,brute=FALSE,n.sample=10000,covar=FALSE,check.keys=TRUE,
          key=NULL,ci=.05,use="pairwise")
guttman(r,key=NULL)
tenberge(r)
glb(r,key=NULL)
glb.fa(r,key=NULL)

```

Arguments

r	A correlation or covariance matrix or raw data matrix.
raw	return a vector of split half reliabilities
brute	Use brute force to try all combinations of n take n/2.
n.sample	if brute is false, how many samples of split halves should be tried?
covar	Should the covariances or correlations be used for reliability calculations
check.keys	If TRUE, any item with a negative loading on the first factor will be flipped in sign
key	a vector of -1, 0, 1 to select or reverse key items. See if the key vector is less than the number of variables, then item numbers to be reverse can be specified.
use	Should we find the correlations using "pairwise" or "complete" (see ?cor)
ci	The alpha level to use for the confidence intervals of the split half estimates

Details

Surprisingly, more than a century after Spearman (1904) introduced the concept of reliability to psychologists, there are still multiple approaches for measuring it. Although very popular, Cronbach's α (1951) underestimates the reliability of a test and over estimates the first factor saturation. Using [splitHalf](#) for tests with 16 or fewer items, all possible splits may be found fairly easily. For tests with 17 or more items, n.sample splits are randomly found. Thus, for 16 or fewer items, the upper and lower bounds are precise. For 17 or more items, they are close but will probably slightly underestimate the highest and overestimate the lowest reliabilities.

The guttman function includes the six estimates discussed by Guttman (1945), four of ten Berge and Zegers (1978), as well as Revelle's β (1979) using [splitHalf](#). The companion function, [omega](#) calculates omega hierarchical (ω_h) and omega total (ω_t).

Guttman's first estimate λ_1 assumes that all the variance of an item is error:

$$\lambda_1 = 1 - \frac{tr(\vec{V}_x)}{V_x} = \frac{V_x - tr(\vec{V}_x)}{V_x}$$

This is a clear underestimate.

The second bound, λ_2 , replaces the diagonal with a function of the square root of the sums of squares of the off diagonal elements. Let $C_2 = \vec{1}(\vec{V} - diag(\vec{V})^2\vec{1})'$, then

$$\lambda_2 = \lambda_1 + \frac{\sqrt{\frac{n}{n-1}C_2}}{V_x} = \frac{V_x - tr(\vec{V}_x) + \sqrt{\frac{n}{n-1}C_2}}{V_x}$$

Effectively, this is replacing the diagonal with $n \cdot$ the square root of the average squared off diagonal element.

Guttman's 3rd lower bound, λ_3 , also modifies λ_1 and estimates the true variance of each item as the average covariance between items and is, of course, the same as Cronbach's α .

$$\lambda_3 = \lambda_1 + \frac{\frac{V_X - tr(\vec{V}_X)}{n(n-1)}}{V_X} = \frac{n\lambda_1}{n-1} = \frac{n}{n-1} \left(1 - \frac{tr(\vec{V})_x}{V_x} \right) = \frac{n}{n-1} \frac{V_x - tr(\vec{V}_x)}{V_x} = \alpha$$

This is just replacing the diagonal elements with the average off diagonal elements. $\lambda_2 \geq \lambda_3$ with $\lambda_2 > \lambda_3$ if the covariances are not identical.

λ_3 and λ_2 are both corrections to λ_1 and this correction may be generalized as an infinite set of successive improvements. (Ten Berge and Zegers, 1978)

$$\mu_r = \frac{1}{V_x} (p_0 + (p_1 + (p_2 + \dots (p_{r-1} + (p_r)^{1/2})^{1/2} \dots)^{1/2})^{1/2}), r = 0, 1, 2, \dots$$

where

$$p_h = \sum_{i \neq j} \sigma_{ij}^{2h}, h = 0, 1, 2, \dots, r-1$$

and

$$p_h = \frac{n}{n-1} \sigma_{ij}^{2h}, h = r$$

tenberge and Zegers (1978). Clearly $\mu_0 = \lambda_3 = \alpha$ and $\mu_1 = \lambda_2$. $\mu_r \geq \mu_{r-1} \geq \dots \mu_1 \geq \mu_0$, although the series does not improve much after the first two steps.

Guttman's fourth lower bound, λ_4 was originally proposed as any split half reliability but has been interpreted as the greatest split half reliability. If \vec{X} is split into two parts, \vec{X}_a and \vec{X}_b , with correlation r_{ab} then

$$\lambda_4 = 2 \left(1 - \frac{V_{X_a} + V_{X_b}}{V_X} \right) = \frac{4r_{ab}}{V_x} = \frac{4r_{ab}}{V_{X_a} + V_{X_b} + 2r_{ab}V_{X_a}V_{X_b}}$$

which is just the normal split half reliability, but in this case, of the most similar splits. For 16 or fewer items, this is found by trying all possible splits. For 17 or more items, this is estimated by taking n sample random splits.

λ_5 , Guttman's fifth lower bound, replaces the diagonal values with twice the square root of the maximum (across items) of the sums of squared interitem covariances

$$\lambda_5 = \lambda_1 + \frac{2\sqrt{C_2}}{V_X}.$$

Although superior to λ_1 , λ_5 underestimates the correction to the diagonal. A better estimate would be analogous to the correction used in λ_3 :

$$\lambda_{5+} = \lambda_1 + \frac{n}{n-1} \frac{2\sqrt{C_2}}{V_X}.$$

λ_6 , Guttman's final bound considers the amount of variance in each item that can be accounted for the linear regression of all of the other items (the squared multiple correlation or smc), or more precisely, the variance of the errors, e_j^2 , and is

$$\lambda_6 = 1 - \frac{\sum e_j^2}{V_x} = 1 - \frac{\sum (1 - r_{smc}^2)}{V_x}$$

.

The smc is found from all the items. A modification to Guttman λ_6 , λ_6^* reported by the `score.items` function is to find the smc from the entire pool of items given, not just the items on the selected scale.

Guttman's λ_4 is the greatest split half reliability. Although originally found here by combining the output from three different approaches, this has now been replaced by using `splitHalf` to find the maximum value by brute force (for 16 or fewer items) or by taking a substantial number of random splits.

The algorithms that had been tried before included:

- Do an ICLUST of the reversed correlation matrix. ICLUST normally forms the most distinct clusters. By reversing the correlations, it will tend to find the most related clusters. Truly a weird approach but tends to work.
- Alternatively, a kmeans clustering of the correlations (with the diagonal replaced with 0 to make pseudo distances) can produce 2 similar clusters.
- Clusters identified by assigning items to two clusters based upon their order on the first principal factor. (Highest to cluster 1, next 2 to cluster 2, etc.)

These three procedures will produce keys vectors for assigning items to the two splits. The maximum split half reliability is found by taking the maximum of these three approaches. This is not elegant but is fast.

The brute force and the sampling procedures seem to provide more stable and larger estimates.

Yet another procedure, implemented in [splitHalf](#) is actually form all possible (for n items <= 16) or sample 10,000 (or more) split halves corrected for test length. This function returns the best and worst splits as item keys that can be used for scoring purposes, if desired. Can do up to 24 items in reasonable time, but gets much slower for more than about 24 items.

There are three greatest lower bound functions. One, [glb](#) finds the greatest split half reliability, λ_4 . This considers the test as set of items and examines how best to partition the items into splits. The other two, [glb.fa](#) and [glb.algebraic](#), are alternative ways of weighting the diagonal of the matrix.

[glb.fa](#) estimates the communalities of the variables from a factor model where the number of factors is the number with positive eigen values. Then reliability is found by

$$glb = 1 - \frac{\sum e_j^2}{V_x} = 1 - \frac{\sum (1 - h^2)}{V_x}$$

This estimate will differ slightly from that found by [glb.algebraic](#), written by Andreas Moeltner which uses calls to `csdp` in the `Rcsdp` package. His algorithm, which more closely matches the description of the [glb](#) by Jackson and Woodhouse, seems to have a positive bias (i.e., will over estimate the reliability of some items; they are said to be = 1) for small sample sizes. More exploration of these two algorithms is underway.

Compared to [glb.algebraic](#), [glb.fa](#) seems to have less (positive) bias for smallish sample sizes (n < 500) but larger for large (> 1000) sample sizes. This interacts with the number of variables so that equal bias sample size differs as a function of the number of variables. The differences are, however small. As samples sizes grow, [glb.algebraic](#) seems to converge on the population value while [glb.fa](#) has a positive bias.

Value

<code>beta</code>	The worst split half reliability. This is an estimate of the general factor saturation.
<code>maxrb</code>	The maximum split half reliability. This is Guttman's lambda 4
<code>alpha</code>	Also known as Guttman's Lambda 3
<code>ci</code>	The 2.5%, 50%, and 97.5% values of the raw or sampled split half
<code>tenberge\$mu1</code>	<code>tenBerge mu 1</code> is functionally alpha
<code>tenberge\$mu2</code>	one of the sequence of estimates <code>mu1 ... mu3</code>
<code>glb</code>	glb found from factor analysis

Author(s)

William Revelle

References

- Cronbach, L.J. (1951) Coefficient alpha and the internal structure of tests. *Psychometrika*, 16, 297-334.
- Guttman, L. (1945). A basis for analyzing test-retest reliability. *Psychometrika*, 10 (4), 255-282.

Revelle, W. (1979). Hierarchical cluster-analysis and the internal structure of tests. *Multivariate Behavioral Research*, 14 (1), 57-74.

Revelle, W. and Zinbarg, R. E. (2009) Coefficients alpha, beta, omega and the glb: comments on Sijtsma. *Psychometrika*, 2009.

Ten Berge, J. M. F., & Zegers, F. E. (1978). A series of lower bounds to the reliability of a test. *Psychometrika*, 43 (4), 575-579.

Zinbarg, R. E., Revelle, W., Yovel, I., & Li, W. (2005). Cronbach's α , Revelle's β , and McDonald's ω_h : Their relations with each other and two alternative conceptualizations of reliability. *Psychometrika*, 70 (1), 123-133.

See Also

[alpha](#), [omega](#), [ICLUST](#), [glb.algebraic](#)

Examples

```
data(attitude)
splitHalf(attitude)
splitHalf(attitude,covar=TRUE) #do it on the covariances
glb(attitude)
glb.fa(attitude)
if(require(Rcsdp)) {glb.algebraic(cor(attitude)) }
guttman(attitude)

#to show the histogram of all possible splits for the ability test
#sp <- splitHalf(ability,raw=TRUE) #this saves the results
#hist(sp$raw,breaks=101,ylab="SplitHalf reliability",main="SplitHalf
# reliabilities of a test with 16 ability items")
sp <- splitHalf(bfi[1:10],key=c(1,9,10))
```

statsBy

Find statistics (including correlations) within and between groups for basic multilevel analyses

Description

When examining data at two levels (e.g., the individual and by some set of grouping variables), it is useful to find basic descriptive statistics (means, sds, ns per group, within group correlations) as well as between group statistics (over all descriptive statistics, and overall between group correlations). Of particular use is the ability to decompose a matrix of correlations at the individual level into correlations within group and correlations between groups.

Usage

```
statsBy(data, group, cors = FALSE, cor="cor", method="pearson", use="pairwise",
poly=FALSE, na.rm=TRUE,alpha=.05)
statsBy.boot(data,group,ntrials=10,cors=FALSE,replace=TRUE,method="pearson")
statsBy.boot.summary(res.list,var="ICC2")
faBy(stats, nfactors = 1, rotate = "oblimin", fm = "minres", free = TRUE, all=FALSE,
min.n = 12,quant=.1, ...)
```

Arguments

data	A matrix or dataframe with rows for subjects, columns for variables. One of these columns should be the values of a grouping variable.
group	The names or numbers of the variable in data to use as the grouping variables.
cors	Should the results include the correlation matrix within each group? Default is FALSE.
cor	Type of correlation/covariance to find within groups and between groups. The default is Pearson correlation. To find within and between covariances, set cor="cov". Although polychoric, tetrachoric, and mixed correlations can be found within groups, this does not make sense for the between groups or the pooled within groups. In this case, correlations for each group will be as specified, but the between groups and pooled within will be Pearson. See the discussion below.
method	What kind of correlations should be found (default is Pearson product moment)
use	How to treat missing data. use="pairwise" is the default
poly	Find polychoric.tetrachoric correlations within groups if requested.
na.rm	Should missing values be deleted (na.rm=TRUE) or should we assume the data clean?
alpha	The alpha level for the confidence intervals for the ICC1 and ICC2
ntrials	The number of trials to run when bootstrapping statistics
replace	Should the bootstrap be done by permuting the data (replace=FALSE) or sampling with replacement (replace=TRUE)
res.list	The results from statsBy.boot may be summarized using boot.stats
var	Name of the variable to be summarized from statsBy.boot
stats	The output of statsBy
nfactors	The number of factors to extract in each subgroup
rotate	The factor rotation/transformation
fm	The factor method (see fa for details)
free	Allow the factor solution to be freely estimated for each individual (see note).
all	Report individual factor analyses for each group as well as the summary table
min.n	The minimum number of within subject cases before we factor analyze it.
quant	Show the upper and lower quant quantile of the factor loadings in faBy
...	Other parameters to pass to the fa function

Details

Multilevel data are endemic in psychological research. In multilevel data, observations are taken on subjects who are nested within some higher level grouping variable. The data might be experimental (participants are nested within experimental conditions) or observational (students are nested within classrooms, students are nested within college majors.) To analyze this type of data, one uses random effects models or mixed effect models, or more generally, multilevel models. There are at least two very powerful packages (nlme and multilevel) which allow for complex analysis of hierarchical (multilevel) data structures. `statsBy` is a much simpler function to give some of the basic descriptive statistics for two level models. It is meant to supplement true multilevel modeling.

For a group variable (group) for a data.frame or matrix (data), basic descriptive statistics (mean, sd, n) as well as within group correlations (cors=TRUE) are found for each group.

The amount of variance associated with the grouping variable compared to the total variance is the type 1 IntraClass Correlation (ICC1): $ICC1 = (MSb - MSw) / (MSb + MSw * (npr - 1))$ where npr is the average number of cases within each group.

The reliability of the group differences may be found by the ICC2 which reflects how different the means are with respect to the within group variability. $ICC2 = (MSb - MSw) / MSb$. Because the mean square between is sensitive to sample size, this estimate will also reflect sample size.

Perhaps the most useful part of `statsBy` is that it decomposes the observed correlations between variables into two parts: the within group and the between group correlation. This follows the decomposition of an observed correlation into the pooled correlation within groups (rwg) and the weighted correlation of the means between groups discussed by Pedazur (1997) and by Bliese in the multilevel package.

$$r_{xy} = \eta_{xwg} * \eta_{ywg} * r_{xywg} + \eta_{xbg} * \eta_{ybg} * r_{xybg}$$

where r_{xy} is the normal correlation which may be decomposed into a within group and between group correlations r_{xywg} and r_{xybg} and η is the correlation of the data with the within group values, or the group means.

It is important to realize that the within group and between group correlations are independent of each other. That is to say, inferring from the 'ecological correlation' (between groups) to the lower level (within group) correlation is inappropriate. However, these between group correlations are still very meaningful, if inferences are made at the higher level.

There are actually two ways of finding the within group correlations pooled across groups. We can find the correlations within every group, weight these by the sample size and then report this pooled value (pooled). This is found if the cors option is set to TRUE. It is logically equivalent to doing a sample size weighted meta-analytic correlation. The other way, rwg, considers the covariances, variances, and thus correlations when each subject's scores are given as deviation score from the group mean.

If finding tetrachoric, polychoric, or mixed correlations, these two estimates will differ, for the pooled value is the weighted polychoric correlation, but the rwg is the Pearson correlation.

Confidence values and significance of r_{xywg} , pwg, reflect the pooled number of cases within groups, while r_{xybg} , pbg, the number of groups. These are not corrected for multiple comparisons.

`withinBetween` is an example data set of the mixture of within and between group correlations. `sim.multilevel` will generate simulated data with a multilevel structure.

The `statsBy.boot` function will randomize the grouping variable ntrials times and find the statsBy output. This can take a long time and will produce a great deal of output. This output can then

be summarized for relevant variables using the `statsBy.boot.summary` function specifying the variable of interest. These two functions are useful in order to find if the mere act of grouping leads to large between group correlations.

Consider the case of the relationship between various tests of ability when the data are grouped by level of education (`statsBy(sat.act,"education")`) or when affect data are analyzed within and between an affect manipulation (`statsBy(flat,group="Film")`). Note in this latter example, that because subjects were randomly assigned to Film condition for the pretest, that the pretest ICC1s cluster around 0.

`faBy` uses the output of `statsBy` to perform a factor analysis on the correlation matrix within each group. If the free parameter is FALSE, then each solution is rotated towards the group solution (as much as possible). The output is a list of each factor solution, as well as a summary matrix of loadings and interfactor correlations for all groups.

Value

means	The means for each group for each variable.
sd	The standard deviations for each group for each variable.
n	The number of cases for each group and for each variable.
ICC1	The intraclass correlation reflects the amount of total variance associated with the grouping variable.
ICC2	The intraclass correlation (2) reflecting how much the groups means differ.
ci1	The confidence intervals for the ICC1
ci2	The confidence intervals for the ICC2
F	The F from a one-way anova of group means.
rwg	The pooled within group correlations.
rbg	The sample size weighted between group correlations.
etawg	The correlation of the data with the within group values.
etabg	The correlation of the data with the group means.
pbg	The probability of the between group correlation
pwg	The probability of the within group correlation
r	In the case that we want the correlations in each group, r is a list of the within group correlations for every group. Set cors=TRUE
within	is just another way of displaying these correlations. within is a matrix which reports the lower off diagonal correlations as one row for each group.
pooled	The sample size weighted correlations. This is just within weighted by the sample sizes. The cors option must be set to TRUE to get this. See the note.

Note

If finding polychoric correlations, the two estimates of the pooled within group correlations will differ, for the pooled value is the weighted polychoric correlation, but the rwg is the Pearson correlation.

The statsBy.boot function will sometimes fail if sampling with replacement because if the group sizes differ drastically, some groups will be empty. In this case, sample without replacement.

The statsBy.boot function can take a long time. (As I am writing this, I am running 1000 replications of a problem with 64,000 cases and 84 groups. It is taking about 3 seconds per replication on a MacBook Pro.)

The [faBy](#) function takes the output of statsBy (with the cors=TRUE option) and then factors each individual subject. By default, the solutions are organized so that the factors "match" the group solution in terms of their order. It is also possible to attempt to force the solutions to match by order and also by using the TargetQ rotation function. (free=FALSE)

Author(s)

William Revelle

References

Pedhazur, E.J. (1997) Multiple regression in behavioral research: explanation and prediction. Harcourt Brace.

See Also

[describeBy](#) and the functions within the multilevel package.

Examples

```
#Taken from Pedhazur, 1997
pedhazur <- structure(list(Group = c(1L, 1L, 1L, 1L, 1L, 2L, 2L, 2L, 2L,
2L), X = c(5L, 2L, 4L, 6L, 3L, 8L, 5L, 7L, 9L, 6L), Y = 1:10), .Names = c("Group",
"X", "Y"), class = "data.frame", row.names = c(NA, -10L))
pedhazur
ped.stats <- statsBy(pedhazur,"Group")
ped.stats

#Now do this for the sat.act data set
sat.stats <- statsBy(sat.act,c("education","gender"),cor=TRUE) #group by two grouping variables
print(sat.stats,short=FALSE)
lowerMat(sat.stats$pbj) #get the probability values

#show means by groups
round(sat.stats$mean)

#Do separate factor analyses for each group
#faBy(sat.stats,1)
```

structure.diagram	<i>Draw a structural equation model specified by two measurement models and a structural model</i>
-------------------	--

Description

Graphic presentations of structural equation models are a very useful way to conceptualize sem and confirmatory factor models. Given a measurement model on x (xmodel) and on y (ymodel) as well as a path model connecting x and y (phi), draw the graph. If the ymodel is not specified, just draw the measurement model (xmodel + phi). If the Rx or Ry matrices are specified, show the correlations between the x variables, or y variables.

Perhaps even more usefully, the function returns a model appropriate for running directly in the *sem* package written by John Fox or the *lavaan* package by Yves Rosseel. For this option to work directly, it is necessary to specify that errors=TRUE.

Input can be specified as matrices or the output from [fa](#), factanal, or a rotation package such as *GPArotation*.

For symbolic graphs, the input matrices can be character strings or mixtures of character strings and numeric vectors.

As an option, for those without Rgraphviz installed, [structure.sem](#) will just create the sem model and skip the graph. (This functionality is now included in [structure.diagram](#).)

structure.diagram will draw the diagram without using Rgraphviz and is probably the preferred option. structure.graph will be removed eventually.

[lavaan.diagram](#) will draw either cfa or sem results from the lavaan package. It has been tested for cfa, sem and mimic type output. It takes the output object from *lavaan* and then calls [structure.diagram](#).

Usage

```
structure.diagram(fx, Phi=NULL, fy=NULL, labels=NULL, cut=.3, errors=FALSE, simple=TRUE,
  regression=FALSE, lr=TRUE, Rx=NULL, Ry=NULL, digits=1, e.size=.1,
  main="Structural model", ...)
structure.graph(fx, Phi = NULL, fy = NULL, out.file = NULL, labels = NULL, cut = 0.3,
  errors=TRUE, simple=TRUE, regression=FALSE, size = c(8, 6),
  node.font = c("Helvetica", 14), edge.font = c("Helvetica", 10),
  rank.direction = c("RL", "TB", "LR", "BT"), digits = 1,
  title = "Structural model", ...)
structure.sem(fx, Phi = NULL, fy = NULL, out.file = NULL, labels = NULL,
  cut = 0.3, errors=TRUE, simple=TRUE, regression=FALSE)
lavaan.diagram(fit, main, e.size=.1, ...)
sem.diagram(fit, main="A SEM from the sem package", ...)
sem.graph(fit, out.file=NULL, main= "A SEM from the sem package", ...)
```

Arguments

fx a factor model on the x variables.

Phi	A matrix of directed relationships. Lower diagonal values are drawn. If the upper diagonal values match the lower diagonal, two headed arrows are drawn. For a single, directed path, just the value may be specified.
fy	a factor model on the y variables (can be empty)
Rx	The correlation matrix among the x variables
Ry	The correlation matrix among the y variables
out.file	name a file to send dot language instructions.
labels	variable labels if not specified as colnames for the matrices
cut	Draw paths for values > cut
fit	The output from a lavaan cfa or sem
errors	draw an error term for observed variables
simple	Just draw one path per x or y variable
regression	Draw a regression diagram (observed variables cause Y)
lr	Direction of diagram is from left to right (lr=TRUE, default) or from bottom to top (lr=FALSE)
e.size	size of the ellipses in structure.diagram
main	main title of diagram
size	page size of graphic
node.font	font type for graph
edge.font	font type for graph
rank.direction	Which direction should the graph be oriented
digits	Number of digits to draw
title	Title of graphic
...	other options to pass to Rgraphviz

Details

The recommended function is `structure.diagram` which does not use `Rgraphviz` but which does not produce dot code either.

All three structure function return a matrix of commands suitable for using in the `sem` or `lavaan` packages. (Specify `errors=TRUE` to get code that will run directly in the `sem` package.)

The `structure.graph` output can be directed to an output file for post processing using the dot graphic language but requires that `Rgraphviz` is installed.

`lavaan.diagram` will create `sem`, `cfa`, or `mimic` diagrams depending upon the `lavaan` input.

`sem.diagram` and `sem.graph` convert the output from a simple CFA done with the `sem` package and draw them using `structure.diagram` or `structure.graph`. `lavaan.diagram` converts the output (`fit`) from a simple CFA done with the `lavaan` package and draws them using `structure.diagram`. The figure is organized to show the appropriate paths between:

The correlations between the X variables (if `Rx` is specified)

The X variables and their latent factors (if `fx` is specified)

The latent X and the latent Y (if `Phi` is specified)

The latent Y and the observed Y (if fy is specified)
 The correlations between the Y variables (if Ry is specified)

A confirmatory factor model would specify just fx and Phi, a structural model would include fx, Phi, and fy. The raw correlations could be shown by just including Rx and Ry.

`lavaan.diagram` may be called from the `diagram` function which also will call `fa.diagram`, `omega.diagram` or `iclust.diagram`, depending upon the class of the fit.

Other diagram functions include `fa.diagram`, `omega.diagram`. All of these functions use the various dia functions such as `dia.rect`, `dia.ellipse`, `dia.arrow`, `dia.curve`, `dia.curved.arrow`, and `dia.shape`.

Value

<code>sem</code>	(invisible) a model matrix (partially) ready for input to John Fox's sem package. It is of class "mod" for prettier output.
<code>lavaan</code>	(invisible) A model specification for the lavaan package.
<code>dotfile</code>	If out.file is specified, a dot language file suitable for using in a dot graphics program such as graphviz or Omnigraffle.

A graphic structural diagram in the graphics window

Author(s)

William Revelle

See Also

`fa.graph`, `omega.graph`, `sim.structural` to create artificial data sets with particular structural properties.

Examples

```
#A set of measurement and structural models
#First set up the various matrices
fx <- matrix(c(.9,.8,.7,rep(0,9), .6,.7,-.8,rep(0,9),.5,.6,.4),ncol=3)
fy <- matrix(c(.9,.8,.6,rep(0,4),.6,.8,-.7),ncol=2)
Phi <- matrix(c(1,.35,0,0,0,
               .35,1,.5,0,0,
               0,.5, 1,0,0,
               .7,-.6, 0, 1,0,
               .0, 0, .4,0,1 ),ncol=5,byrow=TRUE)

#now draw a number of models
f1 <- structure.diagram(fx,main = "A measurement model for x")
f2 <- structure.diagram(fx,Phi, main = "A measurement model for x")
f3 <- structure.diagram(fy=fy, main = "A measurement model for y")
f4 <- structure.diagram(fx,Phi,fy,main="A structural path diagram")
f5 <- structure.diagram(fx,Phi,fy,main="A structural path diagram",errors=TRUE)

#a mimic model
```

```

fy <- matrix(c(.9,.8,.6,rep(0,4),.6,.8,-.7),ncol=2)
fx <- matrix(c(.6,.5,0,.4),ncol=2)
mimic <- structure.diagram(fx,fy=fy,simple=FALSE,errors=TRUE, main="A mimic diagram")

fy <- matrix(c(rep(.9,8),rep(0,16),rep(.8,8)),ncol=2)
structure.diagram(fx,fy=fy)

#symbolic input
X2 <- matrix(c("a",0,0,"b","e1",0,0,"e2"),ncol=4)
colnames(X2) <- c("X1","X2","E1","E2")
phi2 <- diag(1,4,4)
phi2[2,1] <- phi2[1,2] <- "r"
f2 <- structure.diagram(X2,Phi=phi2,errors=FALSE,main="A symbolic model")

#symbolic input with error
X2 <- matrix(c("a",0,0,"b"),ncol=2)
colnames(X2) <- c("X1","X2")
phi2 <- diag(1,2,2)
phi2[2,1] <- phi2[1,2] <- "r"
f3 <- structure.diagram(X2,Phi=phi2,main="an alternative representation",e.size=.4)

#and yet another one
X6 <- matrix(c("a","b","c",rep(0,6),"d","e","f"),nrow=6)
colnames(X6) <- c("L1","L2")
rownames(X6) <- c("x1","x2","x3","x4","x5","x6")
Y3 <- matrix(c("u","w","z"),ncol=1)
colnames(Y3) <- "Y"
rownames(Y3) <- c("y1","y2","y3")
phi21 <- matrix(c(1,0,"r1",0,1,"r2",0,0,1),ncol=3)
colnames(phi21) <- rownames(phi21) <- c("L1","L2","Y")
f4 <- structure.diagram(X6,phi21,Y3)

###the following example is not run but is included to show how to work with lavaan
if(FALSE) {
library(lavaan)
mod.1 <- 'A =~ A1 + A2 + A3 + A4 + A5
          C =~ C1 + C2 + C3 + C4 + C5
          E =~ E1 +E2 + E3 + E4 +E5'
fit.1 <- sem(mod.1,bfi[complete.cases(bfi),],std.lv=TRUE)
lavaan.diagram(fit.1)

#compare with
f3 <- fa(bfi[complete.cases(bfi),1:15],3)
fa.diagram(f3)

mod.3 <- 'A =~ A1 + A2 + A3 + A4 + A5
          C =~ C1 + C2 + C3 + C4 + C5
          E =~ E1 +E2 + E3 + E4 +E5
          A ~ age + gender
          C ~ age + gender
          E ~ age + gender'

fit.3 <- sem(mod.3,bfi[complete.cases(bfi),],std.lv=TRUE)

```



```

lavaan.diagram(fit.3, cut=0,simple=FALSE,main="mimic model")
}
# and finally, a regression model
X7 <- matrix(c("a","b","c","d","e","f"),nrow=6)
f5 <- structure.diagram(X7,regression=TRUE,main = "Regression model")

#and a really messy regression model
x8 <- c("b1","b2","b3")
r8 <- matrix(c(1,"r12","r13","r12",1,"r23","r13","r23",1),ncol=3)
f6<- structure.diagram(x8,Phi=r8,regression=TRUE,main="Regression model")

```

structure.list	Create factor model matrices from an input list
----------------	---

Description

When creating a structural diagram or a structural model, it is convenient to not have to specify all of the zero loadings in a structural matrix. `structure.list` converts list input into a design matrix. `phi.list` does the same for a correlation matrix. Factors with NULL values are filled with 0s.

Usage

```

structure.list(nvars, f.list,f=NULL, f.labels = NULL, item.labels = NULL)
phi.list(nf,f.list, f.labels = NULL)

```

Arguments

nvars	Number of variables in the design matrix
f.list	A list of items included in each factor (for <code>structure.list</code> , or the factors that correlate with the specified factor for <code>phi.list</code>)
f	prefix for parameters – needed in case of creating an X set and a Y set
f.labels	Names for the factors
item.labels	Item labels
nf	Number of factors in the phi matrix

Details

This is almost self explanatory. See the examples.

Value

`factor.matrix` a matrix of factor loadings to model

See Also

[structure.graph](#) for drawing it, or [sim.structure](#) for creating this data structure.

Examples

```
fx <- structure.list(9,list(F1=c(1,2,3),F2=c(4,5,6),F3=c(7,8,9)))
fy <- structure.list(3,list(Y=c(1,2,3)), "Y")
phi <- phi.list(4,list(F1=c(4),F2=c(1,4),F3=c(2),F4=c(1,2,3)))
fx
phi
fy
```

superMatrix

*Form a super matrix from two sub matrices.***Description**

Given the matrices $n \times m$, and $j \times k$, form the super matrix of dimensions $(n+j)$ and $(m+k)$ with with elements x and y along the super diagonal. Useful when considering structural equations. The measurement models x and y can be combined into a larger measurement model of all of the variables. If either x or y is a list of matrices, then recursively form a super matrix of all of those elements.

Usage

```
superMatrix(x,y)
super.matrix(x, y) #Deprecated
```

Arguments

x	A $n \times m$ matrix or a list of such matrices
y	A $j \times k$ matrix or a list of such matrices

Details

Several functions, e.g., [sim.structural](#), [structure.graph](#), [make.keys](#) use matrices that can be thought of as formed from a set of submatrices. In particular, when using [make.keys](#) in order to score a set of items ([scoreItems](#) or [scoreOverlap](#)) or to form specified clusters ([cluster.cor](#)), it is convenient to define different sets of scoring keys for different sets of items and to combine these scoring keys into one super key.

Value

A $(n+j) \times (m+k)$ matrix with appropriate row and column names

Author(s)

William Revelle

See Also

[sim.structural](#), [structure.graph](#), [make.keys](#)

Examples

```
mx <- matrix(c(.9,.8,.7,rep(0,4),.8,.7,.6),ncol=2)
my <- matrix(c(.6,.5,.4))

colnames(mx) <- paste("X",1:dim(mx)[2],sep="")
rownames(mx) <- paste("Xv",1:dim(mx)[1],sep="")
colnames(my) <- "Y"
rownames(my) <- paste("Yv",1:3,sep="")
mxy <- superMatrix(mx,my)
#show the use of a list to do this as well
key1 <- make.keys(6,list(first=c(1,-2,3),second=4:6,all=1:6)) #make a scoring key
key2 <- make.keys(4,list(EA=c(1,2),TA=c(3,4)))
superMatrix(list(key1,key2))
```

table2matrix	<i>Convert a table with counts to a matrix or data.frame representing those counts.</i>
--------------	---

Description

Some historical sets are reported as summary tables of counts in a limited number of bins. Transforming these tables to data.frames representing the original values is useful for pedagogical purposes. (E.g., transforming the original Galton table of height x cubits in order to demonstrate regression.) The column and row names must be able to be converted to numeric values.

Usage

```
table2matrix(x, labs = NULL)
table2df(x, count=NULL,labs = NULL)
```

Arguments

- x A two dimensional table of counts with row and column names that can be converted to numeric values.
- count if present, then duplicate each row count times
- labs Labels for the rows and columns. These will be used for the names of the two columns of the resulting matrix

Details

The original Galton (1888) of heights by cubits (arm length) is in tabular form. To show this as a correlation or as a scatter plot, it is useful to convert the table to a matrix or data frame of two columns.

This function may also be used to convert an item response pattern table into a data table. e.g., the Bock data set [bock](#).

Value

A matrix (or data.frame) of sum(x) rows and two columns.

Author(s)

William Revelle

See Also

[cubits](#) and [bock](#) data sets

Examples

```
data(cubits)
cubit <- table2matrix(cubits, labs=c("height", "cubit"))
describe(cubit)
ellipses(cubit, n=1)
data(bock)
responses <- table2df(bock.table[, 2:6], count=bock.table[, 7], labs= paste("lsat6.", 1:5, sep=""))
describe(responses)
```

Tal_Or

Data set testing causal direction in presumed media influence

Description

Nurit Tal-Or, Jonanathan Cohen, Yariv Tasfati, and Albert Gunther (2010) examined the presumed effect of media on other people and change in attitudes. This data set is from Study 2, and examined the effect of presumed influence of the media upon subsequent actions. It is used as an example of mediation by Hayes (2013) and for the mediate function.

Usage

```
data("Tal.Or")
```

Format

A data frame with 123 observations on the following 6 variables.

cond Experimental Condition: 0 low media importance, 1 high media importance

pmi Presumed media influence (based upon the mean of two items

import Importance of the issue

reaction Subjects rated agreement about possible reactions to the story (mean of 4 items).

gender 1 = male, 2 = female

age a numeric vector

Details

Tal-Or et al. (2010) examined the presumed effect of the media in two experimental studies. These data are from study 2. ‘... perceptions regarding the influence of a news story about an expected shortage in sugar were manipulated indirectly, by manipulating the perceived exposure to the news story, and behavioral intentions resulting from the story were consequently measured.” (p 801).

Source

The data were downloaded from the webpages of Andrew Hayes (<https://www.afhayes.com/public/hayes2018data.zip>) supporting the first and second edition of his book. The name of the original data set was pmi. (Gender was recoded to reflect the number of X chromosomes).

The original data are from Nurit Tal-Or, Jonathan Cohen, Yariv Tsfati, and Albert C. Gunther and are used with their kind permission.

References

Nurit Tal-Or, Jonathan Cohen, Yariv Tsfati and Albert C. Gunther (2010), Testing Causal Direction in the Influence of Presumed Media Influence, *Communication Research*, 37, 801-824.

Hayes, Andrew F. (2013) *Introduction to mediation, moderation, and conditional process analysis: A regression-based approach*. Guilford Press.

Examples

```
data(Tal.Or)
mediate(reaction ~ cond + (pmi), data =Tal.Or,n.iter=50)
```

test.irt

A simple demonstration (and test) of various IRT scoring algorithms.

Description

Item Response Theory provides a number of alternative ways of estimating latent scores. Here we compare 6 different ways to estimate the latent variable associated with a pattern of responses. Originally developed as a test for `scoreIrt`, but perhaps useful for demonstration purposes. Items are simulated using `sim.irt` and then scored using factor scores from `factor.scores` using statistics found using `irt.fa`, simple weighted models for 1 and 2 PL and 2 PN. Results show almost perfect agreement with estimates from MIRT and ltm for the dichotomous case and with MIRT for the polytomous case. (Results from ltm are unstable for the polytomous case, sometimes agreeing with `scoreIrt` and MIRT, sometimes being much worse.)

Usage

```
test.irt(nvar = 9, n.obs = 1000, mod = "logistic",type="tetra", low = -3, high = 3,
  seed = NULL)
```

Arguments

nvar	Number of variables to create (simulate) and score
n.obs	Number of simulated subjects
mod	"logistic" or "normal" theory data are generated
type	"tetra" for dichotomous, "poly" for polytomous
low	items range from low to high
high	items range from low to high
seed	Set the random number seed using some non-nul value. Otherwise, use the existing sequence of random numbers

Details

n.obs observations (0/1) on nvar variables are simulated using either a logistic or normal theory model. Then, a number of different scoring algorithms are applied and shown graphically. Requires the ltm package to be installed to compare ltm scores.

Value

A dataframe of scores as well as the generating theta true score. A graphic display of the correlations is also shown.

Author(s)

William Revelle

See Also

[scoreIrt](#), [irt.fa](#)

Examples

```
#not run
#test.irt(9,1000)
```

test.psych

Testing of functions in the psych package

Description

Test to make sure the psych functions run on basic test data sets

Usage

```
test.psych(first=1,last=5,short=TRUE,all=FALSE,fapc=FALSE)
```

Arguments

first	first=1: start with dataset first
last	last=5: test for datasets until last
short	short=TRUE - don't return any analyses
all	To get around a failure on certain Solaris 32 bit systems, all=FALSE is the default
fapc	if fapc=TRUE, then do a whole series of tests of factor and principal component extraction and rotations.

Details

When modifying the psych package, it is useful to make sure that adding some code does not break something else. The test.psych function tests the major functions on various standard data sets. It also shows off a number of the capabilities of the psych package.

Uses 5 standard data sets:

USArrests Violent Crime Rates by US State (4 variables)

attitude The Chatterjee-Price Attitude Data

Harman23.cor\$cov Harman Example 2.3 8 physical measurements

Harman74.cor\$cov Harman Example 7.4 24 mental measurements

ability.cov\$cov 8 Ability and Intelligence Tests

It also uses the bfi and ability data sets from psych

Value

out if short=FALSE, then list of the output from all functions tested

Warning

Warning messages will be thrown by fa.parallel and sometimes by fa for random datasets.

Note

Although test.psych may be used as a quick demo of the various functions in the psych package, in general, it is better to try the specific functions themselves. The main purpose of test.psych is to make sure functions throw error messages or correct for weird conditions.

The datasets tested are part of the standard R data sets and represent some of the basic problems encountered.

When version 1.1.10 was released, it caused errors when compiling and testing on some Solaris 32 bit systems. The all option was added to avoid this problem (since I can't replicate the problem on Macs or PCs). all=TRUE adds one more test, for a non-positive definite matrix.

Author(s)

William Revelle

Examples

```
#test <- test.psych()
#not run
#test.psych(all=TRUE)
# f3 <- fa(bfi[1:15],3,n.iter=5)
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="Varimax")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="varimax")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="bifactor")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="varimin")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="bentlerT")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="geominT")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="equamax")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="Promax")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="cluster")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="biquartimin")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="equamax")
# f3 <- fa(bfi[1:15],3,n.iter=5,rotate="Promax")
#
# fpoly <- fa(bfi[1:10],2,n.iter=5,cor="poly")
# f1 <- fa(ability,n.iter=4)
# f1p <- fa(ability,n.iter=4,cor="tet")
```

testRetest

Find various test-retest statistics, including test, person and item reliability

Description

Given two presentations of a test, it is straightforward to find the test-retest reliability, as well as the item reliability and person stability across items. Using the multi-level structure of the data, it is also possible to do a variance decomposition to find variance components for people, items, time, people x time, people x items, and items x time as well as the residual variance. This leads to various generalizability coefficients.

Usage

```
testRetest(t1,t2=NULL,keys=NULL,id="id", time= "time", select=NULL,
check.keys=TRUE, warnings=TRUE,lmer=TRUE)
```

Arguments

t1	a data.frame or matrix for the first time of measurement.
t2	a data.frame or matrix for the second time of measurement. May be NULL if time is specified in t1
keys	item names (or locations) to analyze, preface by "-" to reverse score.
id	subject identification codes to match across time

time	The name of the time variable identifying time 1 or 2 if just one data set is supplied.
select	A subset of items to analyze
check.keys	If TRUE will automatically reverse items based upon their correlation with the first principal component. Will throw a warning when doing so, but some people seem to miss this kind of message.
warnings	If TRUE, then warn when items are reverse scored
lmer	If TRUE, include the lmer variance decomposition. By default, this is true, but this can lead to long times for large data sets.

Details

There are many ways of measuring reliability. Test - Retest is one way. If the time interval is very short (or immediate), this is known as a dependability correlation, if the time interval is longer, a stability coefficient. In all cases, this is a correlation between two measures at different time points. Given the multi-level nature of these data, it is possible to find variance components associated with individuals, time, item, and time by item, etc. This leads to several different estimates of reliability (see [multilevel.reliability](#) for a discussion and references).

It is also possible to find the subject reliability across time (this is the correlation across the items at time 1 with time 2 for each subject). This is a sign of subject reliability (Wood et al, 2017). Items can show differing amounts of test-retest reliability over time. Unfortunately, the within person correlation has problems if people do not differ very much across items. If all items are in the same keyed direction, and measuring the same construct, then the response profile for an individual is essentially flat. This implies that the even with almost perfect reproducibility, that the correlation can actually be negative. The within person distance (d2) across items is just the mean of the squared differences for each item. Although highly negatively correlated with the rqq score, this does distinguish between random responders (high dqq and low rqq) from consistent responders with lower variance (low dqq and low rqq).

Several individual statistics are reported in the scores object. These can be displayed by using [pairs.panels](#) for a graphic display of the relationship and ranges of the various measures.

Although meant to decompose the variance for tests with items nested within tests, if just given two tests, the variance components for people and for time will also be shown. The resulting variance ratio of people to total variance is the intraclass correlation between the two tests. See also [ICC](#) for the more general case.

Value

r12	The time 1 time 2 correlation of scaled scores across time
alpha	Guttman's lambda 3 (aka alpha) and lambda 6* (item reliabilities based upon smcs) are found for the scales at times 1 and 2.
rqq	The within subject test retest reliability of response patterns over items
item.stats	Item reliabilities, item loadings at time 1 and 2, item means at time 1 and time 2
scores	A data frame of principal component scores at time 1 and time 2, raw scores from time 1 and time 2, the within person standard deviation for time 1 and time 2, and the rqq and dqq scores for each subject.

xy.df	If given separate t1 and t2 data.frames, this is combination suitable for using multilevel.reliability
key	A key vector showing which items have been reversed
m1	The multilevel output

Note

lmer=TRUE is the default and will do the variance decomposition using lmer. This will take some time. For 3032 cases with 10 items from the msqR and sai data set, this takes 92 seconds, but just .63 seconds if lmer = FALSE. For the 1895 subjects with repeated measures on the [sai](#), it takes 85 seconds with lmer and .38 without out lmer.

In the case of just two tests (no items specified), the item based statistics (alpha, rqq, item.stats, scores, xy.df) are not reported.

Two examples are given. The first takes 200 cases from the link{sai} data set. Subjects were given the link{sai} twice with an intervening mood manipulation (four types of short film clips, with or without placebo/caffeine). The test retest stability of the sai are based upon the 20 sai items. The second example compares the scores of the 10 sai items that overlap with 10 items from the [msqR](#) data set from the same study. link{sai} and [msqR](#) were given immediately after each other and although the format differs slightly, can be seen as measures of dependability.

Author(s)

William Revelle

References

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See Also

[alpha](#), [omega scoreItems](#), [cor2](#)

Examples

```
#lmer set to FALSE for speed.
#set lmer to TRUE to get variance components
sai.xray <- subset(sai,sai$study=="XRAY")
#The case where the two measures are identified by time
#automatically reverses items but throws a warning
stability <- testRetest(sai.xray[-c(1,3)],lmer=FALSE)
stability #show the results
#get a second data set
sai.xray1 <- subset(sai.xray,sai.xray$time==1)
msq.xray <- subset(msqR,(msqR$study=="XRAY") & (msqR$time==1))

select <- colnames(sai.xray1)[colnames(sai.xray1 ) %in% colnames(msqR)]
select <-select[-c(1:3)] #get rid of the id information
#The case where the two times are in the form x, y

dependability <- testRetest(sai.xray1,msq.xray,keys=select[-c(1:3)],lmer=FALSE)
dependability #show the results
```

tetrachoric	<i>Tetrachoric, polychoric, biserial and polyserial correlations from various types of input</i>
-------------	--

Description

The tetrachoric correlation is the inferred Pearson Correlation from a two x two table with the assumption of bivariate normality. The polychoric correlation generalizes this to the n x m table. Particularly important when doing Item Response Theory or converting comorbidity statistics using normal theory to correlations. Input may be a 2 x 2 table of cell frequencies, a vector of cell frequencies, or a data.frame or matrix of dichotomous data (for tetrachoric) or of numeric data (for polychoric). The biserial correlation is between a continuous y variable and a dichotomous x variable, which is assumed to have resulted from a dichotomized normal variable. Biserial is a special case of the polyserial correlation, which is the inferred latent correlation between a continuous variable (X) and an ordered categorical variable (e.g., an item response). Input for these latter two are data frames or matrices. Requires the mnormt package.

Usage

```
tetrachoric(x,y=NULL,correct=.5,smooth=TRUE,global=TRUE,weight=NULL,na.rm=TRUE,
  delete=TRUE)
polychoric(x,smooth=TRUE,global=TRUE,polycor=FALSE,ML=FALSE, std.err=FALSE,
  weight=NULL,correct=.5,progress=TRUE,na.rm=TRUE, delete=TRUE)
biserial(x,y)
polyserial(x,y)
polydi(p,d,taup,taud,global=TRUE,ML = FALSE, std.err = FALSE,
  weight=NULL,progress=TRUE,na.rm=TRUE,delete=TRUE,correct=.5)
```

```
#deprecated use polychoric instead
poly.mat(x, short = TRUE, std.err = FALSE, ML = FALSE)
```

Arguments

x	<p>The input may be in one of four forms:</p> <ul style="list-style-type: none"> a) a data frame or matrix of dichotomous data (e.g., the lsat6 from the bock data set) or discrete numerical (i.e., not too many levels, e.g., the big 5 data set, bfi) for polychoric, or continuous for the case of biserial and polyserial. b) a 2 x 2 table of cell counts or cell frequencies (for tetrachoric) or an n x m table of cell counts (for both tetrachoric and polychoric). c) a vector with elements corresponding to the four cell frequencies (for tetrachoric) d) a vector with elements of the two marginal frequencies (row and column) and the comorbidity (for tetrachoric)
y	A (matrix or dataframe) of discrete scores. In the case of tetrachoric, these should be dichotomous, for polychoric not too many levels, for biserial they should be discrete (e.g., item responses) with not too many (<10?) categories.
correct	Correction value to use to correct for continuity in the case of zero entry cell for tetrachoric, polychoric, polybi, and mixed.cor. See the examples for the effect of correcting versus not correcting for continuity.
smooth	if TRUE and if the tetrachoric/polychoric matrix is not positive definite, then apply a simple smoothing algorithm using cor.smooth
global	When finding pairwise correlations, should we use the global values of the tau parameter (which is somewhat faster), or the local values (global=FALSE)? The local option is equivalent to the polycor solution, or to doing one correlation at a time. global=TRUE borrows information for one item pair from the other pairs using those item's frequencies. This will make a difference in the presence of lots of missing data. With very small sample sizes with global=FALSE and correct=TRUE, the function will fail (for as yet underdetermined reasons).
polycor	A no longer used option, kept to stop other packages from breaking.
weight	A vector of length of the number of observations that specifies the weights to apply to each case. The NULL case is equivalent of weights of 1 for all cases.
short	short=TRUE, just show the correlations, short=FALSE give the full hetcor output from John Fox's hetcor function if installed and if doing polychoric Deprecated
std.err	std.err=FALSE does not report the standard errors (faster) deprecated
progress	Show the progress bar (if not doing multicores)
ML	ML=FALSE do a quick two step procedure, ML=TRUE, do longer maximum likelihood — very slow! Deprecated
na.rm	Should missing data be deleted
delete	Cases with no variance are deleted with a warning before proceeding.
p	The polytomous input to polydi
d	The dichotomous input to polydi

taup	The tau values for the polytomous variables – if global=TRUE
taud	The tau values for the dichotomous variables – if global = TRUE

Details

Tetrachoric correlations infer a latent Pearson correlation from a two x two table of frequencies with the assumption of bivariate normality. The estimation procedure is two stage ML. Cell frequencies for each pair of items are found. In the case of tetrachorics, cells with zero counts are replaced with .5 as a correction for continuity (correct=TRUE).

The data typically will be a raw data matrix of responses to a questionnaire scored either true/false (tetrachoric) or with a limited number of responses (polychoric). In both cases, the marginal frequencies are converted to normal theory thresholds and the resulting table for each item pair is converted to the (inferred) latent Pearson correlation that would produce the observed cell frequencies with the observed marginals. (See [draw.tetra](#) and [draw.cor](#) for illustrations.)

This is a very computationally intensive function which can be speeded up considerably by using multiple cores and using the parallel package. The number of cores to use when doing polychoric or tetrachoric may be specified using the options command. The greatest step in speed is going from 1 core to 2. This is about a 50% savings. Going to 4 cores seems to have about at 66% savings, and 8 a 75% savings. The number of parallel processes defaults to 2 but can be modified by using the [options](#) command: options("mc.cores"=4) will set the number of cores to 4.

The tetrachoric correlation is used in a variety of contexts, one important one being in Item Response Theory (IRT) analyses of test scores, a second in the conversion of comorbidity statistics to correlation coefficients. It is in this second context that examples of the sensitivity of the coefficient to the cell frequencies becomes apparent:

Consider the test data set from Kirk (1973) who reports the effectiveness of a ML algorithm for the tetrachoric correlation (see examples).

Examples include the lsat6 and lsat7 data sets in the [bock](#) data.

The polychoric function forms matrices of polychoric correlations by an local function (polyc) and will also report the tau values for each alternatives. Earlier versions used John Fox's polychor function which has now been replaced by the polyc function.

For finding one polychoric correlation from a table, see the Olsson example (below).

[polychoric](#) replaces [poly.mat](#) and is recommended. [poly.mat](#) was an alternative wrapper to the polycor function.

biserial and polyserial correlations are the inferred latent correlations equivalent to the observed point-biserial and point-polyserial correlations (which are themselves just Pearson correlations).

The polyserial function is meant to work with matrix or dataframe input and treats missing data by finding the pairwise Pearson r corrected by the overall (all observed cases) probability of response frequency. This is particularly useful for SAPA procedures (<https://sapa-project.org>) (Rev-elle et al. 2010, 2016) with large amounts of missing data and no complete cases. See also the International Cognitive Ability Resource (<https://icar-project.com>) for similar data.

Ability tests and personality test matrices will typically have a cleaner structure when using tetrachoric or polychoric correlations than when using the normal Pearson correlation. However, if either alpha or omega is used to find the reliability, this will be an overestimate of the squared correlation of a latent variable the observed variable.

A biserial correlation (not to be confused with the point-biserial correlation which is just a Pearson correlation) is the latent correlation between x and y where y is continuous and x is dichotomous but assumed to represent an (unobserved) continuous normal variable. Let p = probability of x level 1, and $q = 1 - p$. Let z_p = the normal ordinate of the z score associated with p . Then, $r_{bi} = r_s * \sqrt{(pq)}/z_p$.

The 'ad hoc' polyserial correlation, r_{ps} is just $r = r * \sqrt{(n-1)/n} * \sigma_y / \sum(z_{pi})$ where z_{pi} are the ordinates of the normal curve at the normal equivalent of the cut point boundaries between the item responses. (Olsson, 1982)

All of these were inspired by (and adapted from) John Fox's polychor package which should be used for precise ML estimates of the correlations. See, in particular, the `hetcor` function in the polychor package. The results from polychoric match the polychor answers to at least 5 decimals when using `correct=FALSE`, and `global = FALSE`.

Particularly for tetrachoric correlations from sets of data with missing data, the matrix will sometimes not be positive definite. Various smoothing alternatives are possible, the one done here is to do an eigen value decomposition of the correlation matrix, set all negative eigen values to $10 * .Machine\$double.eps$, normalize the positive eigen values to sum to the number of variables, and then reconstitute the correlation matrix. A warning is issued when this is done.

For very small data sets, the correction for continuity for the polychoric correlations can lead to difficulties, particularly if using the `global=FALSE` option, or if doing just one correlation at a time. Setting a smaller correction value (i.e., `correct=.1`) seems to help.

John Uebersax (2015) makes the interesting point that both polychoric and tetrachoric correlations should be called latent correlations or latent continuous correlations because of the way they are found and not tetrachoric or polychoric which is the way they were found in the past. That is, what is the correlation between two latent variables that when artificially broken into two (tetrachoric) or more (polychoric) values produces the $n \times n$ table of observed frequencies.

For combinations of continuous, categorical, and dichotomous variables, see [mixed.cor](https://github.com/juebersax/mixed.cor).

If using data with a variable number of response alternatives, it is necessary to use the `global=FALSE` option in polychoric.

For relatively small samples with dichotomous data if some cells are empty, or if the resampled matrices are not positive semi-definite, warnings are issued. this leads to serious problems if using `multi.cores` (the default if using a Mac). The solution seems to be to not use `multi.cores` (e.g., `options(mc.cores=1)`)

Value

<code>rho</code>	The (matrix) of tetrachoric/polychoric/biserial correlations
<code>tau</code>	The normal equivalent of the cutpoints
<code>fixed</code>	If any correlations were adjusted for continuity, the total number of adjustments will be reported.

Note

For tetrachoric, in the degenerate case of a cell entry with zero observations, a correction for continuity is applied and .5 is added to the cell entry. A warning is issued. If `correct=FALSE` the correction is not applied. This correction is, by default, on. It can be adjusted by specifying a smaller value. See the examples.

For `correct=FALSE`, the results agree perfectly with John Fox's `polycor` function.
Switched to using `sadmvn` from the `mnormt` package to speed up by 50%.

Author(s)

William Revelle

References

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See Also

[mixed.cor](#) to find the correlations between mixtures of continuous, polytomous, and dichotomous variables. See also the `polychor` function in the `polycor` package. [irt.fa](#) uses the tetrachoric function to do item analysis with the [fa](#) factor analysis function. [draw.tetra](#) shows the logic behind a tetrachoric correlation (for teaching purposes.)

Examples

```
#if(require(mnormt)) {
data(bock)
tetrachoric(lsat6)
polychoric(lsat6) #values should be the same
tetrachoric(matrix(c(44268,193,14,0),2,2)) #MPLUS reports.24

#Do not apply continuity correction -- compare with previous analysis!
tetrachoric(matrix(c(44268,193,14,0),2,2),correct=0)

#the default is to add correct=.5 to 0 cells
tetrachoric(matrix(c(61661,1610,85,20),2,2)) #Mplus reports .35
tetrachoric(matrix(c(62503,105,768,0),2,2)) #Mplus reports -.10
tetrachoric(matrix(c(24875,265,47,0),2,2)) #Mplus reports 0

polychoric(matrix(c(61661,1610,85,20),2,2)) #Mplus reports .35
```

```

polychoric(matrix(c(62503,105,768,0),2,2)) #Mplus reports -.10
polychoric(matrix(c(24875,265,47,0),2,2)) #Mplus reports 0

#Do not apply continuity correction- compare with previous analysis
tetrachoric(matrix(c(24875,265,47,0),2,2), correct=0)
polychoric(matrix(c(24875,265,47,0),2,2), correct=0) #the same result

#examples from Kirk 1973
#note that Kirk's tables have joint probability followed by marginals, but
#tetrachoric needs marginals followed by joint probability

tetrachoric(c(.5,.5,.333333)) #should be .5
tetrachoric(c(.5,.5,.1150267)) #should be -.75
tetrachoric(c(.5,.5,.397584)) #should be .8
tetrachoric(c(.158655254,.158655254,.145003)) #should be .99

#the example from Olsson, 1979
x <- as.table(matrix(c(13,69,41,6,113,132,0,22,104),3,3))
polychoric(x,correct=FALSE)
#Olsson reports rho = .49, tau row = -1.77, -.14 and tau col = -.69, .67

#give a vector of two marginals and the comorbidity
tetrachoric(c(.2, .15, .1))
tetrachoric(c(.2, .1001, .1))
#} else {
#      message("Sorry, you must have mnormt installed")

# 4 plots comparing biserial to point biserial and latent Pearson correlation
set.seed(42)
x.4 <- sim.congeneric(loads =c(.9,.6,.3,0),N=1000,short=FALSE)
y <- x.4$latent[,1]
for(i in 1:4) {
  x <- x.4$observed[,i]
  r <- round(cor(x,y),1)
  ylow <- y[x<= 0]
  yhigh <- y[x > 0]
  yc <- c(ylow,yhigh)
  rpb <- round(cor((x>=0),y),2)
  rbis <- round(biserial(y,(x>=0)),2)
  ellipses(x,y,ylim=c(-3,3),xlim=c(-4,3),pch=21 - (x>0),
    main =paste("r = ",r,"rpb = ",rpb,"rbis =",rbis))

  dlow <- density(ylow)
  dhigh <- density(yhigh)
  points(dlow$y*5-4,dlow$x,typ="l",lty="dashed")
  lines(dhigh$y*5-4,dhigh$x,typ="l")
}

```

thurstone	<i>Thurstone Case V scaling</i>
-----------	---------------------------------

Description

Thurstone Case V scaling allows for a scaling of objects compared to other objects. As one of the cases considered by Thurstone, Case V makes the assumption of equal variances and uncorrelated distributions.

Usage

```
thurstone(x, ranks = FALSE, digits = 2)
```

Arguments

x	A square matrix or data frame of preferences, or a rectangular data frame or matrix rank order choices.
ranks	TRUE if rank orders are presented
digits	number of digits in the goodness of fit

Details

Louis L. Thurstone was a pioneer in psychometric theory and measurement of attitudes, interests, and abilities. Among his many contributions was a systematic analysis of the process of comparative judgment (thurstone, 1927). He considered the case of asking subjects to successively compare pairs of objects. If the same subject does this repeatedly, or if subjects act as random replicates of each other, their judgments can be thought of as sampled from a normal distribution of underlying (latent) scale scores for each object, Thurstone proposed that the comparison between the value of two objects could be represented as representing the differences of the average value for each object compared to the standard deviation of the differences between objects. The basic model is that each item has a normal distribution of response strength and that choice represents the stronger of the two response strengths. A justification for the normality assumption is that each decision represents the sum of many independent inputs and thus, through the central limit theorem, is normally distributed.

Thurstone considered five different sets of assumptions about the equality and independence of the variances for each item (Thurston, 1927). Torgerson expanded this analysis slightly by considering three classes of data collection (with individuals, between individuals and mixes of within and between) crossed with three sets of assumptions (equal covariance of decision process, equal correlations and small differences in variance, equal variances).

The data may be either a square matrix or dataframe of preferences (as proportions with the probability of the column variable being chosen over the row variable) or a matrix or dataframe of rank orders (1 being preferred to 2, etc.)

Value

GF	Goodness of fit 1 = $1 - \text{sum}(\text{squared residuals}/\text{squared original})$ for lower off diagonal.
	Goodness of fit 2 = $1 - \text{sum}(\text{squared residuals}/\text{squared original})$ for full matrix.
residual	square matrix of residuals (of class dist)
data	The original choice data
...	

Author(s)

William Revelle

References

Thurstone, L. L. (1927) A law of comparative judgments. *Psychological Review*, 34, 273-286.
 Revelle, W. An introduction to psychometric theory with applications in R. (in preparation), Springer.
<https://personality-project.org/r/book>

Examples

```
data(vegetables)
thurstone(veg)
```

tr	<i>Find the trace of a square matrix</i>
----	--

Description

Hardly worth coding, if it didn't appear in so many formulae in psychometrics, the trace of a (square) matrix is just the sum of the diagonal elements.

Usage

```
tr(m)
```

Arguments

m	A square matrix
---	-----------------

Details

The tr function is used in various matrix operations and is the sum of the diagonal elements of a matrix.

Value

The sum of the diagonal elements of a square matrix.
i.e. `tr(m) <- sum(diag(m))`.

Examples

```
m <- matrix(1:16,ncol=4)
m
tr(m)
```

Tucker

9 Cognitive variables discussed by Tucker and Lewis (1973)

Description

Tucker and Lewis (1973) introduced a reliability coefficient for ML factor analysis. Their example data set was previously reported by Tucker (1958) and taken from Thurstone and Thurstone (1941). The correlation matrix is a 9 x 9 for 710 subjects and has two correlated factors of ability: Word Fluency and Verbal.

Usage

```
data(Tucker)
```

Format

A data frame with 9 observations on the following 9 variables.

t42 Prefixes
t54 Suffixes
t45 Chicago Reading Test: Vocabulary
t46 Chicago Reading Test: Sentences
t23 First and last letters
t24 First letters
t27 Four letter words
t10 Completion
t51 Same or Opposite

Details

The correlation matrix from Tucker (1958) was used in Tucker and Lewis (1973) for the Tucker-Lewis Index of factoring reliability.

Source

Tucker, Ledyard (1958) An inter-battery method of factor analysis, *Psychometrika*, 23, 111-136.

References

L.~Tucker and C.~Lewis. (1973) A reliability coefficient for maximum likelihood factor analysis. *Psychometrika*, 38(1):1–10.

F.~J. Floyd and K.~F. Widaman. (1995) Factor analysis in the development and refinement of clinical assessment instruments., *Psychological Assessment*, 7(3):286 – 299.

Examples

```
data(Tucker)
fa(Tucker, 2, n.obs=710)
omega(Tucker, 2)
```

unidim

Several indices of the unidimensionality of a set of variables.

Description

There are a variety of ways of assessing whether a set of items measures one latent trait. `unidim` is just one more way. If a one factor model holds in the data, then the factor analytic decomposition F implies that FF' should reproduce the correlations with communalities along the diagonal. In this case, the fit FF' should be identical to the correlation matrix minus the uniquenesses. `unidim` is just the ratio of these two estimates. The higher it is, the more the evidence for unidimensionality.

Usage

```
unidim(x, keys.list = NULL, flip = FALSE)
```

Arguments

- | | |
|------------------------|--|
| <code>x</code> | An input matrix or data frame. If <code>x</code> is not a correlation matrix, then the correlations are found. |
| <code>keys.list</code> | If specified, then a number of scales can be tested at once. (See <code>scoreItems</code> for a similar procedure.) |
| <code>flip</code> | If <code>TRUE</code> , then items will be keyed based upon their loadings on the first factor. Automatically done if <code>keys.list</code> is <code>NULL</code> . |

Details

This is an exploratory index that is still under development. A number of test cases suggest that it provides high values when the data are in fact unidimensional, low values when they are not.

The logic is deceptively simple: Unidimensionality implies that a one factor model of the data fits the covariances of the data. If this is the case, then factor model implies $R = FF' + U2$ will have residuals of 0. Similarly, this also implies that the observed correlations will equal the model. Thus, the sum of the observed correlations (with the diagonal replaced by the communalities) should match the factor model. Compare these two models: $R - U2$ versus FF' .

Value

<code>uni.orig</code>	The raw value of the unidimensional criterion
<code>uni.adj</code>	The unidimensional criterion when items are keyed in positive direction.
<code>fit1</code>	The off diagonal fit from fa
<code>alpha</code>	Standardized alpha of the keyed items (after appropriate reversals)
<code>av.r</code>	The average interitem correlation of the keyed items.
<code>raw.model</code>	The ratio of the FF' model to the $\text{sum}(R)$
<code>adj.model</code>	The ratio of the FF' model to the $\text{sum}(R)$ when items are flipped.
<code>itemraw.total</code>	The ratio of the $\text{sum}(R - \text{uniqueness})/\text{sum}(R)$
<code>itemadj.total</code>	Same ratio with flipped items

Note

A perhaps interesting idea but still an exploratory statistic. Treat with appropriate caution.

Author(s)

William Revelle

See Also

[fa](#) for factor analysis, [omega](#) for reliability.

Examples

```
#test the unidimensionality of the five factors of the bfi data set.

keys.list <-
  list(agree=c("A1","A2","A3","A4","A5"),conscientious=c("C1","C2","C3","C4","C5"),
  extraversion=c("E1","E2","E3","E4","E5"),neuroticism=c("N1","N2","N3","N4","N5"),
  openness = c("O1","O2","O3","O4","O5"), all =
  c("A1","A2","A3","A4","A5","C1","C2","C3","C4","C5","E1","E2","E3","E4","E5","N1",
  "N2","N3","N4","N5","O1","O2","O3","O4","O5") )
unidim(bfi,keys.list)

#Try a known 3 factor structure
x <- sim.minor(nfact=3,bipolar=FALSE)
unidim(x$model)
```

```
keys.list <- list(first =c(1:4),second = 5:8,third=9:12,all=1:12)
unidim(x$model,keys.list)

x <- sim.minor(nfact=3)
unidim(x$model,keys.list,flip=TRUE)
```

Utility

Useful utility functions for file/directory exploration and manipulation.

Description

Wrappers for `dirname`, `file.choose`, `readLines`. `file.create`, `file.path` to be called directly for listing directories, creating files, showing the files in a directory, and listing the content of files in a directory. `fileCreate` gives the functionality of `file.choose`(`new=TRUE`). `filesList` combines `file.choose`, `dirname`, and `list.files` to show the files in a directory, `fileScan` extends this and then returns the first few lines of each readable file

Usage

```
fileScan(f = NULL, nlines = 3, max = NULL, from = 1, filter = NULL)
filesList(f=NULL)
filesInfo(f=NULL,max=NULL)
fileCreate(newName="new.file")
```

Arguments

<code>f</code>	File path to use as base path (will use <code>file.choose()</code> if missing. If <code>f</code> is a directory, will list the files in that directory, if <code>f</code> is a file, will find the directory for that file and then list all of those files.)
<code>nlines</code>	How many lines to display
<code>max</code>	maximum number of files to display
<code>from</code>	First file (number) to display
<code>filter</code>	Just display files with "filter" in the name
<code>newName</code>	The name of the file to be created.

Details

Just a collection of simple wrappers to powerful core R functions. Allows the user more direct control of what directory to list, to create a file, or to display the content of files. The functions called include `file.choose`, `file.path`, `file.info`, `file.create`, `dirname`, and `dir.exists`. All of these are very powerful functions, but not easy to call interactively.

Note

Work arounds for core-R functions for interactive file manipulation

Author(s)

William Revelle

See Also

[read.file](#) to read in data from a file or [read.clipboard](#) from the clipboard. [dfOrder](#) to sort data.frames.

Examples

```
#all of these require interactive input and thus are not given as examples
#fileCreate("my.new.file.txt")
#filesList() #choose the items in the directory where a file is displayed
#fileScan() #show the content of the files in a director
#or, if you have a file in mind
# f <- file.choose() #go find it
#filesList(f)
#fileScan(f)
```

vegetables

*Paired comparison of preferences for 9 vegetables***Description**

A classic data set for demonstrating Thurstonian scaling is the preference matrix of 9 vegetables from Guilford (1954). Used by Guilford, Nunnally, and Nunnally and Bernstein, this data set allows for examples of basic scaling techniques.

Usage

```
data(vegetables)
```

Format

A data frame with 9 choices on the following 9 vegetables. The values reflect the perecentage of times where the column entry was preferred over the row entry.

```
Turn Turnips
Cab Cabbage
Beet Beets
Asp Asparagus
Car Carrots
Spin Spinach
S.Beans String Beans
Peas Peas
Corn Corn
```

Details

Louis L. Thurstone was a pioneer in psychometric theory and measurement of attitudes, interests, and abilities. Among his many contributions was a systematic analysis of the process of comparative judgment (thurstone, 1927). He considered the case of asking subjects to successively compare pairs of objects. If the same subject does this repeatedly, or if subjects act as random replicates of each other, their judgments can be thought of as sampled from a normal distribution of underlying (latent) scale scores for each object, Thurstone proposed that the comparison between the value of two objects could be represented as representing the differences of the average value for each object compared to the standard deviation of the differences between objects. The basic model is that each item has a normal distribution of response strength and that choice represents the stronger of the two response strengths. A justification for the normality assumption is that each decision represents the sum of many independent inputs and thus, through the central limit theorem, is normally distributed.

Thurstone considered five different sets of assumptions about the equality and independence of the variances for each item (Thurston, 1927). Torgerson expanded this analysis slightly by considering three classes of data collection (with individuals, between individuals and mixes of within and between) crossed with three sets of assumptions (equal covariance of decision process, equal correlations and small differences in variance, equal variances).

This vegetable data set is used by Guilford and by Nunnally to demonstrate Thurstonian scaling.

Source

Guilford, J.P. (1954) Psychometric Methods. McGraw-Hill, New York.

References

Nunnally, J. C. (1967). Psychometric theory., McGraw-Hill, New York.

Revelle, W. An introduction to psychometric theory with applications in R. (in preparation), Springer.
<https://personality-project.org/r/book>

See Also

[thurstone](#)

Examples

```
data(vegetables)
thurstone(veg)
```


Description

There are multiple ways to determine the appropriate number of factors in exploratory factor analysis. Routines for the Very Simple Structure (VSS) criterion allow one to compare solutions of varying complexity and for different number of factors. Graphic output indicates the "optimal" number of factors for different levels of complexity. The Velicer MAP criterion is another good choice. `nfactors` finds and plots several of these alternative estimates.

Usage

```
vss(x, n = 8, rotate = "varimax", diagonal = FALSE, fm = "minres",
n.obs=NULL,plot=TRUE,title="Very Simple Structure",use="pairwise",cor="cor",...)
VSS(x, n = 8, rotate = "varimax", diagonal = FALSE, fm = "minres",
n.obs=NULL,plot=TRUE,title="Very Simple Structure",use="pairwise",cor="cor",...)
nfactors(x,n=20,rotate="varimax",diagonal=FALSE,fm="minres",n.obs=NULL,
        title="Number of Factors",pch=16,use="pairwise", cor="cor",...)
```

Arguments

<code>x</code>	a correlation matrix or a data matrix
<code>n</code>	Number of factors to extract – should be more than hypothesized!
<code>rotate</code>	what rotation to use c("none", "varimax", "oblimin", "promax")
<code>diagonal</code>	Should we fit the diagonal as well
<code>fm</code>	factoring method – fm="pa" Principal Axis Factor Analysis, fm = "minres" minimum residual (OLS) factoring fm="mle" Maximum Likelihood FA, fm="pc" Principal Components
<code>n.obs</code>	Number of observations if doing a factor analysis of correlation matrix. This value is ignored by VSS but is necessary for the ML factor analysis package.
<code>plot</code>	plot=TRUE Automatically call VSS.plot with the VSS output, otherwise don't plot
<code>title</code>	a title to be passed on to VSS.plot
<code>pch</code>	the plot character for the nfactors plots
<code>use</code>	If doing covariances or Pearson R, should we use "pairwise" or "complete cases"
<code>cor</code>	What kind of correlation to find, defaults to Pearson but see fa for the choices
<code>...</code>	parameters to pass to the factor analysis program The most important of these is if using a correlation matrix is covmat= xx

Details

Determining the most interpretable number of factors from a factor analysis is perhaps one of the greatest challenges in factor analysis. There are many solutions to this problem, none of which is uniformly the best. "Solving the number of factors problem is easy, I do it everyday before breakfast." But knowing the right solution is harder. (Horn and Engstrom, 1979) (Henry Kaiser in personal communication with J.L. Horn, as cited by Horn and Engstrom, 1979, MBR p 283).

Techniques most commonly used include

- 1) Extracting factors until the chi square of the residual matrix is not significant.

- 2) Extracting factors until the change in chi square from factor n to factor $n+1$ is not significant.
- 3) Extracting factors until the eigen values of the real data are less than the corresponding eigen values of a random data set of the same size (parallel analysis) [fa.parallel](#).
- 4) Plotting the magnitude of the successive eigen values and applying the scree test (a sudden drop in eigen values analogous to the change in slope seen when scrambling up the talus slope of a mountain and approaching the rock face.
- 5) Extracting principal components until the eigen value < 1 .
- 6) Extracting factors as long as they are interpretable.
- 7) Using the Very Simple Structure Criterion (VSS).
- 8) Using Wayne Velicer's Minimum Average Partial (MAP) criterion.

Each of the procedures has its advantages and disadvantages. Using either the chi square test or the change in square test is, of course, sensitive to the number of subjects and leads to the nonsensical condition that if one wants to find many factors, one simply runs more subjects. Parallel analysis is partially sensitive to sample size in that for large samples the eigen values of random factors will be very small. The scree test is quite appealing but can lead to differences of interpretation as to when the scree "breaks". The eigen value of 1 rule, although the default for many programs, seems to be a rough way of dividing the number of variables by 3. Extracting interpretable factors means that the number of factors reflects the investigators creativity more than the data. VSS, while very simple to understand, will not work very well if the data are very factorially complex. (Simulations suggests it will work fine if the complexities of some of the items are no more than 2).

Most users of factor analysis tend to interpret factor output by focusing their attention on the largest loadings for every variable and ignoring the smaller ones. Very Simple Structure operationalizes this tendency by comparing the original correlation matrix to that reproduced by a simplified version (S) of the original factor matrix (F). $R = SS' + U^2$. S is composed of just the c greatest (in absolute value) loadings for each variable. C (or complexity) is a parameter of the model and may vary from 1 to the number of factors.

The VSS criterion compares the fit of the simplified model to the original correlations: $VSS = 1 - \text{sumsquares}(r^*) / \text{sumsquares}(r)$ where R^* is the residual matrix $R^* = R - SS'$ and r^* and r are the elements of R^* and R respectively.

VSS for a given complexity will tend to peak at the optimal (most interpretable) number of factors (Revelle and Rocklin, 1979).

Although originally written in Fortran for main frame computers, VSS has been adapted to micro computers (e.g., Macintosh OS 6-9) using Pascal. We now release R code for calculating VSS.

Note that if using a correlation matrix (e.g., `my.matrix`) and doing a factor analysis, the parameters `n.obs` should be specified for the factor analysis: e.g., the call is `VSS(my.matrix, n.obs=500)`. Otherwise it defaults to 1000.

Wayne Velicer's MAP criterion has been added as an additional test for the optimal number of components to extract. Note that VSS and MAP will not always agree as to the optimal number.

The `nfactors` function will do a VSS, find MAP, and report a number of other criteria (e.g., BIC, complexity, chi square, ...)

A variety of rotation options are available. These include varimax, promax, and oblimin. Others can be added. Suggestions are welcome.

Value

A data.frame with entries: map: Velicer's MAP values (lower values are better)
 dof: degrees of freedom (if using FA)
 chisq: chi square (from the factor analysis output (if using FA)
 prob: probability of residual matrix > 0 (if using FA)
 sqresid: squared residual correlations
 RMSEA: the RMSEA for each number of factors
 BIC: the BIC for each number of factors
 eChiSq: the empirically found chi square
 eRMS: Empirically found mean residual
 eCRMS: Empirically found mean residual corrected for df
 eBIC: The empirically found BIC based upon the eChiSq
 fit: factor fit of the complete model
 cfit.1: VSS fit of complexity 1
 cfit.2: VSS fit of complexity 2
 ...
 cfit.8: VSS fit of complexity 8
 cresidual.1: sum squared residual correlations for complexity 1
 ...: sum squared residual correlations for complexity 2 ..8

Author(s)

William Revelle

References

<https://personality-project.org/r/vss.html>, Revelle, W. An introduction to psychometric theory with applications in R (in prep) Springer. Draft chapters available at <https://personality-project.org/r/book/>

Revelle, W. and Rocklin, T. 1979, Very Simple Structure: an Alternative Procedure for Estimating the Optimal Number of Interpretable Factors, *Multivariate Behavioral Research*, 14, 403-414. <https://personality-project.org/revelle/publications/vss.pdf>

Velicer, W. (1976) Determining the number of components from the matrix of partial correlations. *Psychometrika*, 41, 321-327.

See Also

[VSS.plot](#), [ICLUST](#), [omega](#), [fa.parallel](#)

Examples

```
#test.data <- Harman74.cor$cov
#my.vss <- VSS(test.data,title="VSS of 24 mental tests")
#print(my.vss[,1:12],digits =2)
#VSS.plot(my.vss, title="VSS of 24 mental tests")

#now, some simulated data with two factors
```

```
#VSS(sim.circ(nvar=24),fm="minres" ,title="VSS of 24 circumplex variables")
VSS(sim.item(nvar=24),fm="minres" ,title="VSS of 24 simple structure variables")
```

VSS.parallel

Compare real and random VSS solutions

Description

Another useful test for the number of factors is when the eigen values of a random matrix are greater than the eigen values of a real matrix. Here we show VSS solutions to random data. A better test is probably [fa.parallel](#).

Usage

```
VSS.parallel(ncases, nvariables, scree=FALSE, rotate="none")
```

Arguments

ncases	Number of simulated cases
nvariables	number of simulated variables
scree	Show a scree plot for random data – see omega
rotate	rotate="none" or rotate="varimax"

Value

VSS like output to be plotted by VSS.plot

Author(s)

William Revelle

References

Very Simple Structure (VSS)

See Also

[fa.parallel](#), [VSS.plot](#), [ICLUST](#), [omega](#)

Examples

```
#VSS.plot(VSS.parallel(200,24))
```

VSS.plot*Plot VSS fits*

Description

The Very Simple Structure criterion ([VSS](#)) for estimating the optimal number of factors is plotted as a function of the increasing complexity and increasing number of factors.

Usage

```
VSS.plot(x, title = "Very Simple Structure", line = FALSE)
```

Arguments

x	output from VSS
title	any title
line	connect different complexities

Details

Item-factor models differ in their "complexity". Complexity 1 means that all except the greatest (absolute) loading for an item are ignored. Basically a cluster model (e.g., [ICLUST](#)). Complexity 2 implies all except the greatest two, etc.

Different complexities can suggest different number of optimal number of factors to extract. For personality items, complexity 1 and 2 are probably the most meaningful.

The Very Simple Structure criterion will tend to peak at the number of factors that are most interpretable for a given level of complexity. Note that some problems, the most interpretable number of factors will differ as a function of complexity. For instance, when doing the Harman 24 psychological variable problems, an unrotated solution of complexity one suggests one factor (g), while a complexity two solution suggests that a four factor solution is most appropriate. This latter probably reflects a bi-factor structure.

For examples of VSS.plot output, see <https://personality-project.org/r/r.vss.html>

Value

A plot window showing the VSS criterion varying as the number of factors and the complexity of the items.

Author(s)

Maintainer: William Revelle <revelle@northwestern.edu>

References

<https://personality-project.org/r/r.vss.html>

See Also

[VSS](#), [ICLUST](#), [omega](#)

Examples

```
test.data <- Harman74.cor$cov
my.vss <- VSS(test.data)           #suggests that 4 factor complexity two solution is optimal
VSS.plot(my.vss,title="VSS of Holzinger-Harmon problem")           #see the graphics window
```

VSS.scree	<i>Plot the successive eigen values for a scree test</i>
-----------	--

Description

Cattell’s scree test is one of most simple ways of testing the number of components or factors in a correlation matrix. Here we plot the eigen values of a correlation matrix as well as the eigen values of a factor analysis.

Usage

```
scree(rx,factors=TRUE,pc=TRUE,main="Scree plot",hline=NULL,add=FALSE)
VSS.scree(rx, main = "scree plot")
```

Arguments

rx	a correlation matrix or a data matrix. If data, then correlations are found using pairwise deletions.
factors	If true, draw the scree for factors
pc	If true, draw the scree for components
hline	if null, draw a horizontal line at 1, otherwise draw it at hline (make negative to not draw it)
main	Title
add	Should multiple plots be drawn?

Details

Among the many ways to choose the optimal number of factors is the scree test. A better function to show the scree as well as compare it to randomly parallel solutions is found found in [fa.parallel](#)

Author(s)

William Revelle

References

<https://personality-project.org/r/vss.html>

See Also

[fa.parallel](#) [VSS.plot](#), [ICLUST](#), [omega](#)

Examples

```
scree(attitude)
#VSS.scree(cor(attitude))
```

winsor	<i>Find the Winsorized scores, means, sds or variances for a vector, matrix, or data.frame</i>
--------	--

Description

Among the robust estimates of central tendency are trimmed means and Winsorized means. This function finds the Winsorized scores. The top and bottom trim values are given values of the trimmed and 1- trimmed quantiles. Then means, sds, and variances are found.

Usage

```
winsor(x, trim = 0.2, na.rm = TRUE)
winsor.mean(x, trim = 0.2, na.rm = TRUE)
winsor.means(x, trim = 0.2, na.rm = TRUE)
winsor.sd(x, trim = 0.2, na.rm = TRUE)
winsor.var(x, trim = 0.2, na.rm = TRUE)
```

Arguments

x	A data vector, matrix or data frame
trim	Percentage of data to move from the top and bottom of the distributions
na.rm	Missing data are removed

Details

Among the many robust estimates of central tendency, some recommend the Winsorized mean. Rather than just dropping the top and bottom trim percent, these extreme values are replaced with values at the trim and 1- trim quantiles.

Value

A scalar or vector of winsorized scores or winsorized means, sds, or variances (depending upon the call).

Author(s)

William Revelle with modifications suggested by Joe Paxton and a further correction added (January, 2009) to preserve the original order for the winsor case.

References

Wilcox, Rand R. (2005) Introduction to robust estimation and hypothesis testing. Elsevier/Academic Press. Amsterdam ; Boston.

See Also

[interp.median](#)

Examples

```
data(sat.act)
winsor.means(sat.act) #compare with the means of the winsorized scores
y <- winsor(sat.act)
describe(y)
xy <- data.frame(sat.act,y)
#pairs.panels(xy) #to see the effect of winsorizing
x <- matrix(1:100,ncol=5)
winsor(x)
winsor.means(x)
y <- 1:11
winsor(y,trim=.5)
```

withinBetween

An example of the distinction between within group and between group correlations

Description

A demonstration that a correlation may be decomposed to a within group correlation and a between group correlations and these two correlations are independent. Between group correlations are sometimes called ecological correlations, the decomposition into within and between group correlations is a basic concept in multilevel modeling. This data set shows the composite correlations between 9 variables, representing 16 cases with four groups.

Usage

```
data(withinBetween)
```


Format

A data frame with 16 observations on the following 10 variables.

Group An example grouping factor.

V1 A column of 16 observations

V2 A column of 16 observations

V3 A column of 16 observations

V4 A column of 16 observations

V5 A column of 16 observations

V6 A column of 16 observations

V7 A column of 16 observations

V8 A column of 16 observations

V9 A column of 16 observations

Details

Correlations between individuals who belong to different natural groups (based upon e.g., ethnicity, age, gender, college major, or country) reflect an unknown mixture of the pooled correlation within each group as well as the correlation of the means of these groups. These two correlations are independent and do not allow inferences from one level (the group) to the other level (the individual). This data set shows this independence. The within group correlations between 9 variables are set to be 1, 0, and -1 while those between groups are also set to be 1, 0, -1. These two sets of correlations are crossed such that V1, V4, and V7 have within group correlations of 1, as do V2, V5 and V8, and V3, V6 and V9. V1 has a within group correlation of 0 with V2, V5, and V8, and a -1 within group correlation with V3, V6 and V9. V1, V2, and V3 share a between group correlation of 1, as do V4, V5 and V6, and V7, V8 and V9. The first group has a 0 between group correlation with the second and a -1 with the third group.

[statsBy](#) can decompose the observed correlation in the between and within correlations. [sim.multilevel](#) can produce similar data.

Source

The data were created for this example

References

P. D. Bliese. Multilevel modeling in R (2.3) a brief introduction to R, the multilevel package and the nlme package, 2009.

Pedhazur, E.J. (1997) Multiple regression in behavioral research: explanation and prediction. Harcourt Brace.

Revelle, W. An introduction to psychometric theory with applications in R (in prep) Springer. Draft chapters available at <https://personality-project.org/r/book/>

See Also

[statsBy](#), [describeBy](#), and [sim.multilevel](#)

Examples

```
data(withinBetween)
pairs.panels(withinBetween,bg=c("red","blue","white","black")[withinBetween[,1]],
             pch=21,ellipses=FALSE,lm=TRUE)
stats <- statsBy(withinBetween,'Group')
print(stats,short=FALSE)
```

Yule

From a two by two table, find the Yule coefficients of association, convert to phi, or tetrachoric, recreate table the table to create the Yule coefficient.

Description

One of the many measures of association is the Yule coefficient. Given a two x two table of counts

a	b	R1
c	d	R2
C1	C2	n

Yule Q is $(ad - bc)/(ad + bc)$.

Conceptually, this is the number of pairs in agreement (ad) - the number in disagreement (bc) over the total number of paired observations. Warren (2008) has shown that Yule's Q is one of the "coefficients that have zero value under statistical independence, maximum value unity, and minimum value minus unity independent of the marginal distributions" (p 787).

ad/bc is the odds ratio and $Q = (OR - 1)/(OR + 1)$

Yule's coefficient of colligation is $Y = (\sqrt{OR} - 1)/(\sqrt{OR} + 1)$ Yule.inv finds the cell entries for a particular Q and the marginals (a+b,c+d,a+c, b+d). This is useful for converting old tables of correlations into more conventional [phi](#) or tetrachoric correlations [tetrachoric](#)

Yule2phi and Yule2tetra convert the Yule Q with set marginals to the corresponding phi or tetrachoric correlation.

Bonett and Price show that the Q and Y coefficients are both part of a general family of coefficients raising the OR to a power (c). If c=1, then this is Yule's Q. If .5, then Yule's Y, if c = .75, then this is Digby's H. They propose that $c = .5 - (.5 * \min(\text{cell probability})^2)$ is a more general coefficient. YuleBonett implements this for the 2 x 2 case, YuleCor for the data matrix case.

Usage

```
YuleBonett(x,c=1,bonett=FALSE,alpha=.05) #find the generalized Yule coefficients
YuleCor(x,c=1,bonett=FALSE,alpha=.05) #do this for a matrix
Yule(x,Y=FALSE) #find Yule given a two by two table of frequencies
#find the frequencies that produce a Yule Q given the Q and marginals
Yule.inv(Q,m,n=NULL)
#find the phi coefficient that matches the Yule Q given the marginals
```

```
Yule2phi(Q,m,n=NULL)
Yule2tetra(Q,m,n=NULL,correct=TRUE)
```

```
#Find the tetrachoric correlation given the Yule Q and the marginals
#(deprecated) Find the tetrachoric correlation given the Yule Q and the marginals
Yule2poly(Q,m,n=NULL,correct=TRUE)
```

Arguments

x	A vector of four elements or a two by two matrix, or, in the case of YuleBonett or YuleCor, this can also be a data matrix
c	1 returns Yule Q, .5, Yule's Y, .75 Digby's H
bonett	If FALSE, then find Q, Y, or H, if TRUE, then find the generalized Bonett coefficient
alpha	The two tailed probability for confidence intervals
Y	Y=TRUE return Yule's Y coefficient of colligation
Q	Either a single Yule coefficient or a matrix of Yule coefficients
m	The vector c(R1,C2) or a two x two matrix of marginals or a four element vector of marginals. The preferred form is c(R1,C1)
n	The number of subjects (if the marginals are given as frequencies)
correct	When finding a tetrachoric correlation, should small cell sizes be corrected for continuity. See link{tetrachoric} for a discussion.

Details

Yule developed two measures of association for two by two tables. Both are functions of the odds ratio

Value

Q	The Yule Q coefficient
R	A two by two matrix of counts
result	If given matrix input, then a matrix of phis or tetrachorics
rho	From YuleBonett and YuleCor
ci	The upper and lower confidence intervals in matrix form (From YuleBonett and YuleCor).

Note

Yule.inv is currently done by using the optimize function, but presumably could be redone by solving a quadratic equation.

Author(s)

William Revelle

References

- Yule, G. Uday (1912) On the methods of measuring association between two attributes. *Journal of the Royal Statistical Society*, LXXV, 579-652
- Bonett, D.G. and Price, R.M. (2007) Statistical Inference for Generalized Yule Coefficients in 2 x 2 Contingency Tables. *Sociological Methods and Research*, 35, 429-446.
- Warrens, Matthijs (2008), On Association Coefficients for 2x2 Tables and Properties That Do Not Depend on the Marginal Distributions. *Psychometrika*, 73, 777-789.

See Also

See Also as [phi](#), [tetrachoric](#), [Yule2poly.matrix](#), [Yule2phi.matrix](#)

Examples

```
Nach <- matrix(c(40,10,20,50),ncol=2,byrow=TRUE)
Yule(Nach)
Yule.inv(.81818,c(50,60),n=120)
Yule2phi(.81818,c(50,60),n=120)
Yule2tetra(.81818,c(50,60),n=120)
phi(Nach) #much less
#or express as percents and do not specify n
Nach <- matrix(c(40,10,20,50),ncol=2,byrow=TRUE)
Nach/120
Yule(Nach)
Yule.inv(.81818,c(.41667,.5))
Yule2phi(.81818,c(.41667,.5))
Yule2tetra(.81818,c(.41667,.5))
phi(Nach) #much less
YuleCor(ability[,1:4],,TRUE)
YuleBonett(Nach,1) #Yule Q
YuleBonett(Nach,.5) #Yule Y
YuleBonett(Nach,.75) #Digby H
YuleBonett(Nach,,TRUE) #Yule* is a generalized Yule
```

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