Package ‘robustvarComp’

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R topics documented:

summary.varComprob ........................................... 2
varComprob ....................................................... 3
varComprob.control ............................................. 8

Index 11
Summary Method for "varComprob" Objects

Description

Summary method for R object of class "varComprob".

Usage

## S3 method for class 'varComprob'
summary(object, print.outliers = FALSE, ...)

Arguments

object
an R object of class varComprob, typically created by varComprob.

print.outliers
logical. If TRUE three tables are also printed, summarizing the presence of cell, couple and row outliers in the data set.

...
potentially more arguments passed to methods.

Value

summary(object) returns an object of S3 class "summary.varComprob", basically a list.

Author(s)

Claudio Agostinelli and Victor J. Yohai

Examples

if (!require(nlme))
  stop()

data(Orthodont)

z1 <- rep(1, 4)
z2 <- c(8,10,12,14)
K <- list()
K[[1]] <- tcrossprod(z1,z1) ## Int
K[[2]] <- tcrossprod(z1,z2) + tcrossprod(z2,z1) ## Int:age
K[[3]] <- tcrossprod(z2,z2) ## age
names(K) <- c("Int", "Int:age", "age")
p <- 4
n <- 27
groups <- cbind(rep(1:p, each=n), rep((1:n), p))

## Composite Tau
OrthodontCompositeTau <- varComprob(distance ~ age*Sex, groups = groups,
  data = Orthodont, varcov = K,
  control=varComprob.control(lower=c(0,-Inf,0)))

summary(OrthodontCompositeTau, print.outliers=TRUE)
varComprob

---

**Description**

varComprob and varComprob.fit fit linear mixed-effect models where the marginal variance-covariance matrix is linear in known positive semidefinite matrices. varComprob uses a formula interface, whereas varComprob.fit is the underlying working horse.

**Usage**

```r
varComprob(fixed, data, random, groups, varcov, weights, subset, 
family = stats::gaussian("identity"), na.action, offset, 
control = varComprob.control(...), doFit = TRUE, 
normalizeTrace = FALSE, contrasts = NULL, 
model = TRUE, X = TRUE, Y = TRUE, K = TRUE, ...)
```

```r
varComprob.fit(Y, X, V, control = varComprob.control(), ...)
```

**Arguments**

- `fixed` A two-sided formula specifying the fixed effects of the model. This is the same as in `stats::lm`.
- `data` An optional data frame, list or environment containing the variables in the model. If not found in data, the variables are taken from `environment(fixed)`, typically the environment from which varComprob is called. This is the same as the data argument of `stats::lm`.
- `random` This argument is not yet used.
- `groups` a numeric matrix with two columns which is used to group appropriately the observations according to subject. See details below and the example.
- `varcov` An list of symmetric positive semidefinite matrices. The weighted sum of these matrices represent the contribution of random effects to the marginal variance of the response variable, with unknown weights representing variance components.
- `weights` This argument is not yet used.
- `subset` An optional vector specifying a subset of observations to be used in the fitting process.
- `family` The same as the family argument of `stats::glm`. However, only gaussian('identity') is supported currently.
- `na.action` The same as in `stats::lm`.
- `offset` The same as in `stats::glm`. These offsets are assumed as known fixed effects.
- `control` Usually an object from calling `varComprob.control`.
- `doFit` This argument is not yet used.
- `normalizeTrace` A logical scalar, indicating whether the individual variance-covariance matrices should be normalized such that variance components are on the same scale.
contrasts The same as in \texttt{stats::lm}.

model A logical scalar, indicating whether the model frame will be included in the result.

\textbf{X} For \texttt{varComprob}, this is a logical scalar, indicating whether the fixed-effect design matrix should be included in the result. For \texttt{varComprob.fit} this is the optional numeric array containing the fixed effect design matrix for the model, see details below. If \textbf{X} is missing or an array with zero dimension, it is assumed that \textbf{Y} has zero mean.

\textbf{Y} For \texttt{varComprob}, this is a logical scalar, indicating whether the response variable should be included in the result. For \texttt{varComprob.fit}, this is a numeric matrix of response variables. See details below.

\textbf{K} This is a logical scalar, indicating whether the list of variance-covariance matrices should be included in the result. These matrices are those specified by \texttt{varcov}. See details below.

\textbf{V} This is a numeric array containing the variance-covariance matrices. See details below.

\ldots When \texttt{control} is given, this is ignored. Otherwise, these arguments are passed to \texttt{varComprob.control} and the result will be used as the \texttt{control} argument.

\textbf{Details}

The variance component model is of form

$$y = X\beta + e$$

where \textbf{e} is multivariate normally distributed with mean zero and variance-covariance matrix \textbf{Σ} being

$$\Sigma = \sum_{j=1}^{R} \sigma_j^2 K_j + \sigma_e^2 I$$

in which \textbf{K}_j are known positive semidefinite matrices and \textbf{I} is the identity matrix.

In the \texttt{varComprob} formula interface, the \textbf{X} matrix and response variable are specified by the \texttt{fixed} argument. The \texttt{varcov} argument specifies each variance-covariance matrix in a list.

In \texttt{varComprob.fit}, let \(p\) the number of observations, \(n\) the number of independent replicates and \(k\) the number of regressors. Then \textbf{Y} must be a matrix of dimension \(p \times n\), \textbf{X} must be an array of dimension \(p \times n \times k\) and \textbf{V} must be an array of dimension \(p \times p \times R\), where \(R\) is the number of variance-covariance matrices.

The model fitting process is performed by a robust procedures. See references for more details.

See \texttt{varComprob.control} for arguments controlling the modeling fitting.

\textbf{Value}

The value of any of the two functions is a list with class \texttt{varComprob} or \texttt{varComprob.fit} respectively. The following elements are present in both

\begin{itemize}
  \item \texttt{call}: the actual call.
\end{itemize}
• **beta**: a named numeric vector of parameter estimates. These are the estimated of the fixed effect parameters.
• **vcov.beta**: estimated variance-covariance matrix of the estimated fixed effects parameters.
• **eta**: a named numeric vector of parameter estimates. These are the estimated variance components.
• **vcov.eta**: estimated variance-covariance matrix of the estimated random effects variance parameters.
• **gamma**: a named numeric vector of parameter estimates. These are the estimated ratio of each variance component relative to the error variance.
• **vcov.gamma**: estimated variance-covariance matrix of the estimated ratio of random effects variance parameters with respect the estimated error variance.
• **eta0**: the estimated error variance.
• **resid**: residuals in matrix form \( p \times n \).
• **weights**: final weights of the iterative fixed point equations.
• **dotweights**: another type of weight. See references for details.
• **Sigma**: an estimates of the variance-covariance marginal matrix.
• **scales**: the scales in case of composite robust procedures otherwise NULL.
• **scale**: the scale in case of classical robust procedures otherwise NULL.
• **min**: the minimum attains by the goal function.
• **scale0**: 
• **initial.values**: a list with the following components: beta: initial value for the fixed parameters; gamma: initial value for the ratio of each variance component relative to the error variance; eta0: initial value for the error variance; scales: initial value for the scales in case of composite robust methods otherwise is not available; scale: initial value for the scale in case of classic robust methods otherwise is not available.
• **iterations**: number of iterations.
• **control**: the control argument.
• **method**: the robust method used to perform the estimation.

The function varComprob returns also
• **fixed**: the same as beta.
• **parms**: the same as gamma.
• **sigma2**: the same as eta0.
• **nobs**: the number of observations.
• **na.action**: the na.action used in the model frame.
• **offset**: the same as input.
• **contrasts**: the contrast used in the fixed-effect design matrix.
• **random.labels**: the labels used to differentiate random effects. Note that the error variance is not included here. It is safe to check the number of variance components specified by the model by checking the length of random.labels.
Author(s)

Claudio Agostinelli and Victor J. Yohai

References


Examples

if (!require(nlme))
  stop()
data(Orthodont)

z1 <- rep(1, 4)
z2 <- c(8,10,12,14)
K <- list()
K[[1]] <- tcrossprod(z1,z1)  ## Int
K[[2]] <- tcrossprod(z1,z2) + tcrossprod(z2,z1)  ## Int:age
K[[3]] <- tcrossprod(z2,z2)  ## age
names(K) <- c("Int", "Int:age", "age")
p <- 4
n <- 27
groups <- cbind(rep(1:p, each=n), rep((1:n), p))

## Not run:
## Composite S
OrthodontCompositeS <- varComprob(distance ~ age*Sex, groups = groups, data = Orthodont, varcov = K,
control=varComprob.control(method="compositeS", lower=c(0,-Inf,0)))

## End(Not run)

## Composite Tau
OrthodontCompositeTau <- varComprob(distance ~ age*Sex, groups = groups, data = Orthodont, varcov = K,
control=varComprob.control(lower=c(0,-Inf,0)))

## Not run:
summary(OrthodontCompositeTau)

## Classic S
OrthodontS <- varComprob(distance ~ age*Sex, groups = groups, data = Orthodont, varcov = K,
control=varComprob.control(lower=c(0,-Inf,0), method="S", psi="rocke"))
summary(OrthodontS)
## End(Not run)
## Not run:
if (!require(WWGbook))
  stop()
if (!require(nlme))
  stop()
data(autism)
autism <- autism[complete.cases(autism),]
completi <- table(autism$childid)==5
completi <- names(completi[completi])
indici <- as.vector(unlist(sapply(completi,
    function(x) which(autism$childid==x)))))
ind <- rep(FALSE, nrow(autism))
ind[indici] <- TRUE
autism <- subset(autism, subset=ind) ## complete cases 41
attach(autism)
sicdegp.f <- factor(sicdegp)
age.f <- factor(age)
age.2 <- age - 2
sicdegp2 <= sicdegp
sicdegp2[sicdegp == 3] <= 0
sicdegp2[sicdegp == 2] <= 2
sicdegp2[sicdegp == 1] <= 1
sicdegp2.f <- factor(sicdegp2)
autism_updated <- subset(data.frame(autism,
    sicdegp2.f, age.2), !is.na(vsaee))
autism.grouped <- groupedData(vsaee ~ age.2 | childid, 
    data=autism.updated, order.groups = FALSE)
p <- 5
n <- 41
z1 <- rep(1, p)
z2 <- c(0, 1, 3, 7, 11)
z3 <- z2^2
K <- list()
K[[1]] <- tcrossprod(z1, z1)
K[[2]] <- tcrossprod(z2, z2)
K[[3]] <- tcrossprod(z3, z3)
K[[4]] <- tcrossprod(z1, z2) + tcrossprod(z2, z1)
K[[5]] <- tcrossprod(z1, z3) + tcrossprod(z3, z1)
K[[6]] <- tcrossprod(z2, z3) + tcrossprod(z3, z2)
names(K) <- c("Int", "age", "age2", "Int:age", "Int:age2", "age:age2")
groups <- cbind(rep(1:p, each=n), rep((1:n), p))

## Composite Tau
AutismCompositeTau <- varComprob(vsaee ~ age.2 + I(age.2^2) + sicdegp2.f + age.2:sicdegp2.f + I(age.2^2):sicdegp2.f, 
groups = groups, 
data = autism.grouped, varcov = K, 
control=varComprob.control(
lower=c(0.01,0.01,0.01,-Inf,-Inf,-Inf)))

summary(AutismCompositeTau)

## Classic S
AutismS <- varComprob(vsae ~ age.2 + I(age.2^2) + sicdegp2.f + age.2:sicdegp2.f + I(age.2^2):sicdegp2.f, groups = groups, data = autism.grouped, varcov = K, control=varComprob.control(method="S", psi="rocke", cov.init="covOGK", lower=c(0.01,0.01,0.01,-Inf,-Inf,-Inf)))

summary(AutismS)

## End(Not run)

---

varComprob.control  Tuning Parameters for varComprob() and Auxiliaries

### Description

Tuning Parameters for varComprob() which performs S, composite S and Tau estimators for variance component models.

### Usage

```r
varComprob.control(init = NULL, lower = 0, upper = Inf, epsilon = 0.001, tuning.chi = NULL, bb = 0.5, tuning.psi = NULL, arp.chi = 0.1, arp.psi = NULL, max.it = 100, rel.tol.beta = 1e-06, rel.tol.gamma = 1e-05, rel.tol.scale = 1e-05, trace.lev = 0, method = c("compositeTau", "compositeS", "compositeMM", "Tau", "S", "MM"), psi = c("optimal", "bisquare", "rocke"), beta.univ = FALSE, gamma.univ = FALSE, fixed.init = c("lmrob.S", "lmRob"), cov.init = c("TSGS", "2SGS", "covOGK"), cov = TRUE, ...)
```

### Arguments

- **init**: A list with initial values. The only components used are beta, gamma, eta0, scales (in case of composite methods), scale (in case of classic methods) and Sigma. If one of the components is empty a suitable automatic initial values is calculated.
- **lower**: A numeric vector with length equals to gamma. This parameter is passed to the optim function.
varComprob.control

upper  A numeric vector with length equals to gamma. This parameter is passed to the optim function.

epsilon  A positive numeric scalar. This value is set to the non negative elements of gamma (checked by lower) when the automatic initial values are negative.
tuning.chi  tuning constant vector for the rho_1 function. If NULL, as by default, this is set, depending on "psi" (for now only "bisquare" and "optimal"), to a suitable value.
bb  expected value under the normal model of the rho function with tuning constant equal to tuning.chi.
tuning.psi  tuning constant vector for the rho_2 function. If NULL, as by default, this is set, depending on "psi" (for now only "bisquare" and "optimal"), to a suitable value.
arp.chi  tuning constant vector for the rho_1 function in case psi is set to "rocke".
arp.psi  tuning constant vector for the rho_2 function in case psi is set to "rocke".
max.it  integer specifying the maximum number of IRWLS iterations.
rel.tol.beta  (for the RWLS iterations algorithm of the fixed parameters): relative convergence tolerance for the parameter vector.
rel.tol.gamma  (for the optim function used in the estimation procedure of the random variance parameters): relative convergence tolerance for the parameter vector.
rel.tol.scale  relative convergence tolerance for the scale vector.
trace.lev  integer indicating if the progress of the algorithm should be traced (increasingly); default 'trace.lev = 0' does no tracing.
method  string specifying the estimator-chain. For now available procedures are 'compositeS', 'compositeTau' and 'S'. Default is set to 'compositeTau'.
psi  string specifying the type psi-function used. Available choices for the composite methods are "bisquare" and "optimal". For classic methods "rocke", "bisquare" and "optimal". Default is set to "optimal".
beta.univ  logical. If TRUE a robust simple regression is performed for each explanatory variable in order to get starting values for the fixed effect parameters.
gamma.univ  logical. If TRUE a simple regression is performed for each explanatory variable in order to get starting values for the random variance parameters.
fixed.init  string with function name to be used to calculate initial value of the fixed effect parameters. Possible values are "lmrob.S" and "lmRob".
cov.init  function or string with function name to be used to calculate initial covariance matrix estimate if necessary. Possible string value is "TSGS", "2SGS" and "covOGK". Default is set to "TSGS".
cov  logical. If TRUE the estimated variance-covariance matrix for the fixed and random parameters is reported.
...

Value
returns a named 'list' with over twenty components, corresponding to the arguments.
Author(s)

Claudio Agostinelli and Victor J. Yohai

Examples

## Show the default settings:
str(varComprob.control())
Index

* multivariate
  summary.varComprob, 2
  varComprob, 3
  varComprob.control, 8

* regression
  summary.varComprob, 2
  varComprob, 3
  varComprob.control, 8

* robust
  summary.varComprob, 2
  varComprob, 3
  varComprob.control, 8

list, 2

stats::glm, 3
stats::lm, 3, 4
summary.varComprob, 2

varComprob, 2, 3
varComprob.control, 3, 4, 8