Package ‘rockchalk’

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Type Package

Title Regression Estimation and Presentation

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Description A collection of functions for interpretation and presentation of regression analysis. These functions are used to produce the statistics lectures in <https://pj.freefaculty.org/guides/>. Includes regression diagnostics, regression tables, and plots of interactions and "moderator" variables. The emphasis is on "mean-centered" and "residual-centered" predictors. The vignette 'rockchalk' offers a fairly comprehensive overview. The vignette 'Rstyle' has advice about coding in R. The package title 'rockchalk' refers to our school motto, 'Rock Chalk Jayhawk, Go K.U.'.

License GPL (>= 3.0)

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rockchalk-package ........................................... 3
addLines ......................................................... 4
centerNumerics .................................................. 6
centralValues ................................................... 7
cheating ........................................................... 8
checkIntFormat .................................................... 9
checkPosDef ....................................................... 10
combineLevels .................................................... 10
cutByQuantile ..................................................... 11
cutBySD .......................................................... 12
cutByTable ......................................................... 13
cutFancy .......................................................... 13
descriptiveTable .................................................. 15
dir.create.unique ................................................ 17
drawnorm ........................................................... 18
focalVals .......................................................... 19
formatSummarizedFactors ....................................... 20
formatSummarizedNumerics ...................................... 21
genCorrelatedData .............................................. 22
genCorrelatedData2 .............................................. 23
genCorrelatedData3 .............................................. 26
genX ............................................................... 30
getAuxRsq .......................................................... 32
getDeltaRsquare ................................................... 33
getFocal ............................................................ 34
getPartialCor ...................................................... 35
getVIF .............................................................. 36
gmc ................................................................. 37
kurtosis ............................................................. 38
lazyCor ............................................................. 40
lazyCov ............................................................. 40
lmAuxiliary ........................................................ 41
magRange ........................................................... 42
makeSymmetric ..................................................... 43
makeVec ............................................................. 44
mcDiagnose ........................................................ 44
mcGraph1 ........................................................... 45
meanCenter .......................................................... 48
model.data .......................................................... 52
model.data.default ............................................. 53
mvnorm ............................................................. 56
newdata ............................................................. 58
outreg ............................................................... 65
outreg2HTML ....................................................... 71
padW0 ............................................................... 72
pctable .............................................................. 73
Description

Includes an ever-growing collection of functions that assist in the presentation of regression models. The initial function was `outreg`, which produces LaTeX tables that summarize one or many fitted regression models. It also offers plotting conveniences like `plotPlane` and `plotSlopes`, which illustrate some of the variables from a fitted regression model. For a detailed check on multicollinearity, see `mcDiagnose`. The user should be aware of this fact: Not all of these functions lead to models or types of analysis that we endorse. Rather, they all lead to analysis that is endorsed by some scholars, and we feel it is important to facilitate the comparison of competing methods. For example, the function `standardize` will calculate standardized regression coefficients for all predictors in a regression model's design matrix in order to replicate results from other statistical frameworks, no matter how unwise the use of such coefficients might be. The function `meanCenter` will allow the user to more selectively choose variables for centering (and possibly standardization)
before they are entered into the design matrix. Because of the importance of interaction variables in regression analysis, the `residualCenter` and `meanCenter` functions are offered. While mean centering does not actually help with multicollinearity of interactive terms, many scholars have argued that it does. The `meanCenter` function can be compared with the "residual centering" of interaction terms.

**Author(s)**

Paul E. Johnson <pauljohn@ku.edu>

**References**

http://pj.freefaculty.org/R

---

**addLines**

Superimpose regression lines on a plotted plane

**Description**

The examples will demonstrate the intended usage.

**Usage**

`addLines(to = NULL, from = NULL, col, lwd = 2, lty = 1)`

**Arguments**

- `to`: a 3d plot object produced by `plotPlane`
- `from`: output from a `plotSlopes` or `plotCurves` function (class="rockchalk")
- `col`: color of plotted lines (default: "red")
- `lwd`: line width of added lines (default: 2)
- `lty`: line type of added lines (default: 1)

**Details**

From an educational stand point, the objective is to assist with the student’s conceptualization of the two and three dimensional regression relationships.

**Value**

NULL, nothing, nicht, nada.

**Author(s)**

Paul E. Johnson <pauljohn@ku.edu>
addLines

Examples

```r
#library(rockchalk)

set.seed(12345)

dfadd <- genCorrelatedData2(100, means = c(0,0,0,0), sds = 1, rho = 0,
                          beta = c(0.03, 0.01, 0.1, 0.4, -0.1), stde = 2)
dfadd$xcat1 <- gl(2,50, labels=c("M","F"))
dfadd$xcat2 <- cut(rnorm(100), breaks=c(-Inf, 0, 0.4, 0.9, 1, Inf),
                          labels=c("R", "M", "D", "P", "G"))
dfadd$y2 <- 0.03 + 0.1*dfadd$x1 + 0.1*dfadd$x2 +
            0.25*dfadd$x1*dfadd$x2 + 0.4*dfadd$x3 - 0.1*dfadd$x4 +
            0.2 * as.numeric(dfadd$xcat1) +
            contrasts(dfadd$xcat2)[as.numeric(dfadd$xcat2), ] %*% c(-0.1, 0.1, 0.2, 0) +
            1 * rnorm(100)
summarize(dfadd)

## linear ordinary regression
m1 <- lm(y ~ x1 + x2 + x3 + x4, data = dfadd)
summary(m1)
mcDiagnose(m1)

## These will be parallel lines
plotSlopes(m1, plotx = "x1", modx = "x2", modxVals = "std.dev.",
           n = 5, main = "A plotSlopes result with \"std.dev.\" values of modx")

m1ps <- plotSlopes(m1, plotx = "x1", modx = "x2", modxVals = c(-2,0,2))

m1pp <- plotPlane(m1, plotx1 = "x1", plotx2 = "x2",
                   ticktype = "detailed", npp = 10)
addLines(from = m1ps, to = m1pp, lty = 1, lwd = 2)

m1pp <- plotPlane(m1, plotx1 = "x1", plotx2 = "x2",
                   ticktype = "detailed", npp = 10)
addLines(from = m1ps, to = m1pp, lty = 2, lwd = 5, col = "green")

## Other approach would wrap same into the linesFrom argument in plotPlane
plotPlane(m1, plotx1 = "x1", plotx2 = "x2",
          ticktype = "detailed", npp = 10, linesFrom = m1ps)

## Need to think more on whether dotted lines from ps object should
## be converted to solid lines in plotPlane.
```
Find numeric columns, center them, re-name them, and join them with the original data.

Description

The meanCentered regression function requires centered-inputs when calculations are predicted. For comparison with ordinary regression, it is convenient to have both centered and the original data side-by-side. This function handles that. If the input data has columns c("x1","x2","x3"), then the centered result will have columns c("x1","x2","x3","x1c","x2c","x3c"), where "c" indicates "mean-centered". If standardize=TRUE, then the result will have columns c("x1","x2","x3","x1cs","x2cs","x3cs"), where "cs" indicate "centered and scaled".

Usage

centerNumerics(data, center, standardize = FALSE)

Arguments

data Required. data frame or matrix.
center Optional. If nc is NOT supplied, then all numeric columns in data will be centered (possibly scaled). Can be specified in 2 formats. 1) Vector of column names that are to be centered, 2) Vector named elements giving values of means to be used in centering. Values must be named, as in c("x1" = 17, "x2" = 44). (possibly scaled).
standardize Default FALSE. If TRUE, the variables are first mean-centered, and then divided by their standard deviations (scaled). User can supply a named vector of scale values by which to divide each variable (otherwise sd is used). Vector must have same names and length as center argument. Variables can be entered in any order (will be resorted inside function).

Value

A data frame with 1) All original columns 2) additional columns with centered/scaled data, variables renamed "c" or "cs" to indicate the data is centered or centered and scaled. Attributes "centers" and "scales" are created for "record keeping" on centering and scaling values.

Author(s)
<pauljohn@ku.edu>

Examples

set.seed(12345)
dat <- data.frame(x1=rnorm(100, m = 50), x2 = rnorm(100, m = 50), x3 = rnorm(100, m = 50), y = rnorm(100), x4 = gl(2, 50, labels = c("Male","Female")))
centralValues  

Central Tendency estimates for variables

Description

This is needed for the creation of summaries and predicted values of regression models. It takes a data frame and returns a new data frame with one row in which the mean or mode of the columns is reported.

Usage

centralValues(x)

Arguments

x a data frame

Value

a data frame with the same variables and one row, the summary indicators.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

Examples

myDat <- data.frame(x=rnorm(100), y=rpois(100,1=4), z = cut(rnorm(100), c(-10,-1,0,10)))
centralValues(myDat)
Description

Extracted from the "cheating-replication.dta" data file with permission by the authors, Benjamin Nyblade and Steven Reed. The Stata data file provided by the authors included many constructed variables that have been omitted. Within R, these can be easily re-constructed by users.

Usage

data(cheating)

Format

data.frame: 16623 obs. on 27 variables

Details

Special thanks to NyBlade and Reed for permission to repackage this data. Also special thanks to them for creating an especially transparent variable naming scheme.

The data set includes many columns for variables that can easily be re-constructed from the columns that are provided here. While Stata users might need to manually create 'dummy variables' and interactions, R users generally do not do that manually.

These variables from the original data set were omitted:

- Dummy variables for the year variable: c("yrd1", "yrd2", ..., "yrd17", "yrd18")
- Dummy variables for the ku variable: c("ku1", "ku2", ..., "ku141", "ku142")
- Mean centered variables: constr2 <- c("viab_candcampminusm", "viab_candothercampminusm", "viabsq_candcampminusm", "viabsq_candothercampminusm")

In the end, we are left with these variables:


Author(s)

Paul E. Johnson <pauljohn@ku.edu>, on behalf of Benjamin Nyblade and Steven Reed
checkIntFormat

Source

https://bnyblade.com/research/publications/.

References


Examples

require(rockchalk)
data(cheating)

table1model2 <- glm(cheating ~ viab + I(viab^2) + inc + cons + ur + newcand + jwins + cons_cwins + oth_cwins, family = binomial(link = "logit"), data = cheating)
predictOMatic(table1model2)
predictOMatic(table1model2, interval = "confidence")

## The publication used "rare events logistic", which I'm not bothering
## with here because I don't want to invoke additional imported packages.
## But the ordinary logit results are proof of concept.

checkIntFormat A way of checking if a string is a valid file name.

Description

A copy from R's grDevices::checkIntFormat because it is not exported there.

Usage

checkIntFormat(s)

Arguments

s An integer

Value

logical: TRUE or FALSE

Author(s)

R Core Development Team
checkPosDef

Check a matrix for positive definiteness

Description

Uses eigen to check positive definiteness. Follows example used in MASS package by W. N. Venables and Brian D. Ripley

Usage

checkPosDef(X, tol = 1e-06)

Arguments

- **X**: A matrix
- **tol**: Tolerance (closeness to 0 required to declare failure)

Value

TRUE or FALSE

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

combineLevels

recode a factor by "combining" levels

Description

This makes it easy to put levels together and create a new factor variable. If a factor variable is currently coded with levels c("Male","Female","Man", "M"), and the user needs to combine the redundant levels for males, this is the function to use! This is a surprisingly difficult problem in R.

Usage

combineLevels(fac, levs, newLabel = "combinedLevels")

Arguments

- **fac**: An R factor variable, either ordered or not.
- **levs**: The levels to be combined. Users may specify either a numerical vector of level values, such as c(1,2,3), to combine the first three elements of level(fac), or they may specify level names. This can be done as a character vector of *correctly spelled* factor values, such as c("Yes","Maybe","Always") or it may be provided as a subset of the output from levels, such as levels(fac)[1:3].
- **newLabel**: A character string that represents the label of the new level to be created when levs values are combined.
Details

If the factor is an ordinal factor, then levels may be combined only if they are adjacent. A factor with levels c("Lo", "Med", "Hi", "Extreme") allows us to combine responses "Lo" and "Med", while it will NOT allow us to combine "Lo" with "Hi".

A non-ordered factor can be reorganized to combine any values, no matter what positions they occupy in the levels vector.

Value

A new factor variable, with unused levels removed.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

Examples

```r
x <- c("M","A","B","C","A","B","A","M")
x <- factor(x)
levels(x)
x2a <- combineLevels(x, levs = c("M","A"), newLabel = "M_or_A")
addmargins(table(x2a, x, exclude=FALSE))
x2b <- combineLevels(x, c(1,4), "M_or_A")
addmargins(table(x2b, x, exclude=FALSE))
x3 <- combineLevels(x, levs = c("M","A","C"), newLabel = "MAC")
addmargins(table(x3, x, exclude=FALSE))

## Now an ordinal factor
z <- c("M","A","B","C","A","B","A","M")
z <- ordered(z)
levels(z)
table(z, exclude=FALSE)
z2a <- combineLevels(z, levs = c(1,2), "Good")
addmargins(table(z2a, z, exclude = NULL))
z2b <- combineLevels(z, levs = c("A","B"), "AorB")
addmargins(table(z2b, z, exclude = NULL))
```

---

cutByQuantile

*Calculates the "center" quantiles, always including the median, when n is odd.*

Description

If the numeric variable has fewer than 6 unique observed values, this will send the data to cutByTable. The default return will find dividing points at three quantiles: c(0.25, 0.50, 0.75) If n=4, the dividing points will be c(0.20, 0.40, 0.60, 0.80) If n=5, c(0.0, 0.25, 0.50, 0.75, 1.0) Larger n that are odd will include 0.5 and evenly spaced points out to proportions 0 and 1.0. Larger n that is even will return evenly spaced points calculated by R's pretty function.
Usage

cutByQuantile(x, n = 3)

Arguments

x
A numeric vector.

n
The number of quantile points. See details.

Value

A vector

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

Description

If the numeric variable has fewer than 6 unique observed values, this will send the data to cut-ByTable.

Usage

cutBySD(x, n = 3)

Arguments

x
A numeric variable

n
Should be an odd number 1, 3, 5, or 7. If 2 < n < 5, values that divide the data at c(m-sd, m, m+sd) are returned. If n > 4, the returned values are c(m-2sd, m-sd, m, m+sd, m+2sd).

Value

A named vector

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

Examples

x <- rnorm(100, m = 100, s = 20)
cutBySD(x, n = 3)
cutBySD(x, n = 5)
cutByTable

Select most frequently occurring values from numeric or categorical variables.

Description

The "n" most frequently occurring values are returned, sorted by frequency of occurrence (in descending order). The names attribute includes information about the percentage of cases that have the indicated values.

Usage

cutByTable(x, n = 5, pct = TRUE)

Arguments

x A numeric or character variable
n The maximum number of values that may be returned.
pct Default = TRUE. Include percentage of responses within each category

Details

This is used by plotSlopes, plotCurves, and other "newdata" making functions.

Value

A named vector.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

cutFancy

Create an ordinal variable by grouping numeric data input.

Description

This is a convenience function for usage of R’s cut function. Users can specify cutpoints or category labels or desired proportions of groups in various ways. In that way, it has a more flexible interface than cut. It also tries to notice and correct some common user errors, such as omitting the outer boundaries from the probs argument. The returned values are labeled by their midpoints, rather than cut’s usual boundaries.

Usage

cutFancy(y, cutpoints = "quantile", probs, categories)
Arguments

y

The input data from which the categorized variable will be created.

cutpoints

Optional parameter, a vector of thresholds at which to cut the data. If it is not supplied, the default value cutpoints="quantile" will take effect. Users can supplement with probs and/or categories as shown in examples.

probs

This is an optional parameter, relevant only when the R function quantile function is used to calculate cutpoints. The length should be number of desired categories PLUS ONE, as in c(0, .3, .6, 1). That will create categories that represent 1) less than .3, between .3 and .6, and above .6. A common user error is to specify only the internal divider values, such as probs = c(.3,.6). To anticipate and correct that error, this function will insert the lower limit of 0 and the upper limit of 1 if they are not already present in probs.

categories

Can be a number to designate the number of sub-groups created, or it can be a vector of names used. If cutpoints and probs are not specified, the parameter categories should be an integer to specify how many data groups to create. If category names are not provided, the names for the ordinal variable will be the midpoint of the numeric range from which they are constructed.

Details

The dividing points, thought of as "thresholds" or "cutpoints", can be specified in several ways. cutFancy will automatically create equally-sized sets of observations for a given number of categories if neither probs nor cutpoints is specified. The bare minimum input needed is categories=5, for example, to ask for 5 equally sized groups. More user control can be had by specifying either cutpoints or probs. If cutpoints is not specified at all, or if cutpoints="quantile", then probs can be used to specify the proportions of the data points that are to fall within each range. On the other hand, one can specify cutpoints = "quantile" and then probs will be used to specify the proportions of the data points that are to fall within each range.

If categories is not specified, the category names will be created. Names for ordinal categories will be the numerical midpoints for the outcomes. Perhaps this will deviate from your expectation, which might be ordinal categories name "0", "1", "2", and so forth. The numerically labeled values we provide can be used in various ways during the analysis process. Read "?factor" to learn ways to convert the ordinal output to other formats. Examples include various ways of converting the ordinal output to numeric.

The categories parameter works together with cutpoints. cutpoints allows a character string "quantile". If cutpoints is not specified, or if the user specifies a character string cutpoints="quantile", then the probs would be used to determine the cutpoints. However, if probs is not specified, then the categories argument can be used. If cutpoints="quantile", then

- if categories is one integer, then it is interpreted as the number of "equally sized" categories to be created, or

- categories can be a vector of names. The length of the vector is used to determine the number of categories, and the values are put to use as factor labels.
Value

an ordinal vector with attributes "cutpoints" and "props" (proportions)

Examples

```r
set.seed(234234)
y <- rnorm(1000, m = 35, sd = 14)
yord <- cutFancy(y, cutpoints = c(30, 40, 50))
table(yord)
attr(yord, "props")
attr(yord, "cutpoints")
yord <- cutFancy(y, categories = 4L)
table(yord, exclude = NULL)
attr(yord, "props")
attr(yord, "cutpoints")
yord <- cutFancy(y, probs = c(0, .1, .3, .7, .9, 1.0),
categories = c("A", "B", "C", "D", "E"))
table(yord, exclude = NULL)
attr(yord, "props")
attr(yord, "cutpoints")
yord <- cutFancy(y, probs = c(0, .1, .3, .7, .9, 1.0))
table(yord, exclude = NULL)
attr(yord, "props")
attr(yord, "cutpoints")
yasinteger <- as.integer(yord)
table(yasinteger, yord)
yasnumeric <- as.numeric(levels(yord))[yord]
table(yasnumeric, yord)
barplot(attr(yord, "props"))
hist(yasnumeric)
X1a <-
genCorrelatedData3("y ~ 1.1 + 2.1 * x1 + 3 * x2 + 3.5 * x3 + 1.1 * x1:x3",
N = 10000, means = c(x1 = 1, x2 = -1, x3 = 3),
sds = 1, rho = 0.4)
## Create cutpoints from quantiles
probs <- c(.3, .6)
X1a$yord <- cutFancy(X1a$y, probs = probs)
attributes(X1a$yord)
table(X1a$yord, exclude = NULL)
```

Description

rockchalk::summarize does the numerical calculations
Usage

descriptiveTable(
  object,
  stats = c("mean", "sd", "min", "max"),
  digits = 4,
  probs = c(0, 0.5, 1),
  varLabels,
  ...
)

Arguments

  object  A fitted regression or an R data.frame, or any other object type that does not fail
          in codemodel.frame(object).
  stats   Default is a vector c("mean", "sd", "min", "max"). Other stats reported by
          rockchalk::summarize should work fine as well
  digits  2 decimal points is default
  probs   Probability cut points to be used in the calculation of summaries of numeric
          variables. Default is c(0, 0.5, 1), meaning min, median, max.
  varLabels A named vector of variables labels, as in outreg function. Format is c("oldname"="newlabel").
  ...     Other arguments passed to rockchalk::summarizeNumerics and summarizeFactors.

Details

  This is, roughly speaking, doing the right thing, but not in a clever way. For the categorical variables,
  the only summary is proportions.

Value

  a character matrix

Author(s)

  Paul Johnson <pauljohn@ku.edu>

Examples

dat <- genCorrelatedData2(1000, means=c(10, 10, 10), sds = 3,
                          stde = 3, beta = c(1, 1, -1, 0.5))
dat$xcat1 <- factor(sample(c("a", "b", "c", "d"), 1000, replace=TRUE))
dat$xcat2 <- factor(sample(c("M", "F"), 1000, replace=TRUE), levels = c("M", "F"),
                    labels = c("Male", "Female"))
dat$y <- dat$y + contrasts(dat$xcat1)[dat$xcat1, ] %*% c(0.1, 0.2, 0.3)
m4 <- lm(y ~ x1 + x2 + x3 + xcat1 + xcat2, dat)
m4.desc <- descriptiveTable(m4)
m4.desc
  ## Following may cause scientific notation, want to avoid.
dat <- genCorrelatedData2(1000, means=c(10, 100, 400),
                      sds = c(3, 10, 20), stde = 3, beta = c(1, 1, -1, 0.5))
m5 <- lm(y ~ x1 + x2 + x3, dat)
m5.desc <- descriptiveTable(m5, digits = 4)
m5.desc

---

**dir.create.unique**  
Create a uniquely named directory. Appends number & optionally date to directory name.

### Description

Checks if the requested directory exists. If so, will create new directory name. My favorite method is to have the target directory with a date-based subdirectory, but set usedate as FALSE if you don’t like that. Arguments showWarnings, recursive, and mode are passed along to R’s `dir.create`, which does the actual work here.

### Usage

```r
dir.create.unique(
  path,
  usedate = TRUE,
  showWarnings = TRUE,
  recursive = TRUE,
  mode = "0777"
)
```

### Arguments

- **path**: A character string for the base name of the directory.
- **usedate**: TRUE or FALSE: Insert YYYYMMDD information?
- **showWarnings**: default TRUE. Show warnings? Will be passed on to `dir.create`
- **recursive**: default TRUE. Will be passed on to `dir.create`
- **mode**: Default permissions on unix-alike systems. Will be passed on to `dir.create`

### Details

Default response to `dir = "./output/"` fixes the directory name like this, "./output/20151118-1/" because usedate is assumed TRUE. If usedate = FALSE, then output names will be like "./output-1/", "./output-2/" and so forth.

### Value

A character string with the directory name

### Author(s)

Paul E Johnson <pauljohn@ku.edu>
drawnorm

draw a normal distribution with beautiful illustrations

Description
This was developed for the R Working Example collection in my website, pj.freefaculty.org/R/WorkingExamples

Usage
drawnorm(
    mu = 0,
    sigma = 1,
    xlab = "A Normally Distributed Variable",
    ylab = "Probability Density",
    main,
    ps = par("ps"),
    ...
)

Arguments
mu            The mu parameter
sigma         The sigma parameter
xlab          Label for x axis
ylab          Label for Y axis
main          Title for plot. OK to ignore this, we'll make a nice one for you
ps            pointsize of text
...            arguments passed to par

Author(s)
Paul Johnson <pauljohn@ku.edu>

Examples
drawnorm(mu = 10, sigma = 20)
drawnorm(mu = 0, sigma = 1)
drawnorm(mu = 102, sigma = 313)
drawnorm(mu = 0, sigma = 1, main = "A Standard Normal Distribution, N(0,1)",
         xlab = "X", ylab = "Density", ps = 7)
drawnorm(mu = 0, sigma = 1, ylab = "Density", ps = 14)
Create a focal value vector.

Description

This selects some values of a variable and creates a new "focal vector" from them. Can use one "divider" algorithm, to be selected by name.

Usage

focalVals(x, divider = "quantile", n = 3)

Arguments

- **x**: The input variable may be numeric or a factor.
- **divider**: Either a quoted string name of an algorithm or a function. Default = "quantile" for numeric variables, "table" for factors. Other valid values: "seq" for an evenly spaced sequence from minimum to maximum, "std.dev." for a sequence that has the mean at the center and values on either side that are proportional to the standard deviation.
- **n**: Desired number of focal values.

Details

This is a "wrapper" (or convenience) function that re-directs work to other functions. The functions that do the work to select the focal values for types ("table", "quantile", "std.dev.", "seq") are (cutByTable(), cutByQuantile(), cutBySD(), and plotSeq())

The built-in R function pretty() works as of rockchalk 1.7.2. Any function that accepts an argument n will work, as long as it creates a vector of values.

Value

A named vector of focal values selected from a variable. The values of the names should be informative and useful for plotting or other diagnostic work.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

See Also

predictOMatic newdata
Description

An object with class "summarizedFactors" is the input. Such an object should be created with the function rockchalk::summarizeFactors. Each element in that list is then organized for printing in a tabular summary. This should look almost like R’s own summary function, except for the additional information that these factor summaries include.

Usage

formatSummarizedFactors(x, ...)

Arguments

x A summarizedFactors object produced by summarizeFactors

... optional arguments. Only value currently used is digits, which defaults to 2.

Value

A table of formatted output

Author(s)

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See Also

summarize, summarizeFactors, formatSummarizedNumerics

Examples

dat <- data.frame(xcat1 = gl(10, 3), xcat2 = gl(5, 6))
summarizeFactors(dat, maxLevels = 8)
formatSummarizedFactors(summarizeFactors(dat))
Reformat numeric summarize output as one column per variable, similar to R summary

Description

The summarizeNumeric function returns a data frame with the variable names on the rows and summary statistics (mean, median, std. deviation) in the columns. This transposes and abbreviates the information to look more like R summary.

Usage

formatSummarizedNumerics(x, ...)

Arguments

x numeric summaries from summarize function
... Other arguments, such as digits

Value

An R table object

Author(s)

Paul Johnson

Examples

set.seed(21234)
x <- matrix(rnorm(10000), ncol = 10, dimnames = list(NULL, paste0("xvar", 1:10)))
xsum <- summarize(x)
xsum$numerics
formatSummarizedNumerics(xsum$numerics)
formatSummarizedNumerics(xsum$numerics, digits = 5)
xsum.fmt <- formatSummarizedNumerics(xsum$numerics)
str(xsum.fmt)
**Description**

The output is a data frame \((x_1, x_2, y)\) with user-specified correlation between \(x_1\) and \(x_2\). The \(y\) (output) variable is created according to the equation

\[
y = \beta_0 + \beta_1 x_1 + \beta_2 x_2 + \beta_3 x_1 x_2 + \epsilon.
\]

The arguments determine the scales of the \(X\) matrix, the random error, and the slope coefficients.

**Usage**

\[
\text{genCorrelatedData}(\\text{N} = 100, \text{means} = c(50, 50), \text{sd}\text{s} = c(10, 10), \text{rho} = 0, \text{stde} = 1, \text{beta} = c(0, 0.2, 0.2, 0))
\]

**Arguments**

- \(N\): Number of cases desired
- \(\text{means}\): 2-vector of means for \(x_1\) and \(x_2\)
- \(\text{sd}\text{s}\): 2-vector of standard deviations for \(x_1\) and \(x_2\)
- \(\text{rho}\): Correlation coefficient for \(x_1\) and \(x_2\)
- \(\text{stde}\): Standard deviation of the error term in the data generating equation
- \(\text{beta}\): Beta vector of at most 4 coefficients for intercept, slopes, and interaction

**Details**

The vector \((x_1, x_2)\) is drawn from a multivariate normal distribution in which the expected value (argument \(\text{means}\)). The covariance matrix of \(X\) is built from the standard deviations (\(\text{sd}\text{s}\)) and the specified correlation between \(x_1\) and \(x_2\) (\(\text{rho}\)). It is also necessary to specify the standard deviation of the error term (\(\text{stde}\)) and the coefficients of the regression equation (\(\text{beta}\)).

**Examples**

\[
\text{## 1000 observations of uncorrelated } x_1 \text{ and } x_2 \text{ with no interaction between } x_1 \text{ and } x_2 \\
\text{dat <- genCorrelatedData(N=1000, rho=0, beta=c(1, 1.0, -1.1, 0.0))} \\
\text{mcGraph1(dat$x1, dat$x2, dat$y, theta=20, phi=8, ticktype="detailed", ntick=10)} \\
\text{m1 <- lm(y ~ x1 + x2, data = dat)}
\]
genCorrelatedData2

plotPlane(m1, plotx1 = "x1", plotx2 = "x2")

---

**Description**

Unlike genCorrelatedData, this new-and-improved function can generate a data frame with as many predictors as the user requests along with an arbitrarily complicated regression formula. The result will be a data frame with columns named \((y, x_1, x_2, \ldots, x_p)\).

**Usage**

```r
genCorrelatedData2(
  N = 100,
  means = c(50, 50, 50),
  sds = c(10, 10, 10),
  rho = c(0, 0, 0),
  stde = 100,
  beta = c(0, 0.15, 0.1, -0.1),
  intercept = FALSE,
  verbose = TRUE
)
```

**Arguments**

- **N**: Number of cases desired
- **means**: P-vector of means for \(X\). Implicitly sets the dimension of the predictor matrix as \(N \times P\).
- **sds**: Values for standard deviations for columns of \(X\). If less than \(P\) values are supplied, they will be recycled.
- **rho**: Correlation coefficient for \(X\). Several input formats are allowed (see `lazyCor`). This can be a single number (common correlation among all variables), a full matrix of correlations among all variables, or a vector that is interpreted as the strictly lower triangle (a `vech`).
- **stde**: Standard deviation of the error term in the data generating equation
- **beta**: Beta vector of coefficients for intercept, slopes, and interaction terms. The first \(P+1\) values are the intercept and slope coefficients for the predictors. Additional elements in `beta` are interpreted as coefficients for nonlinear and interaction coefficients. I have decided to treat these as a column (`vech`) that fills into a lower triangular matrix. It is easy to see what’s going on if you run the examples. There is also explanation in Details.
- **intercept**: Default FALSE. Should the predictors include an intercept?
- **verbose**: TRUE or FALSE. Should information about the data generation be reported to the terminal?
Details

Arguments supplied must have enough information so that an N x P matrix of predictors can be constructed. The matrix X is drawn from a multivariate normal distribution, the expected value vector (mu vector) is given by the means and the var/covar matrix (Sigma) is built from user supplied standard deviations sds and the correlations between the columns of X, given by rho. The user can also set the standard deviation of the error term (stde) and the coefficients of the regression equation (beta).

If called with no arguments, this creates a data frame with X ~ MVN(mu = c(50,50,50), Sigma = diag(c(10,10,10))). y = X is N(m = 0, sd = 200). All of these details can be changed by altering the arguments.

The y (output) variable is created according to the equation

\[ y = b_1 + b_2 \times x_1 + \ldots + b_k \times x_k + b[k+1] \times x_1 \times \ldots \text{interactions} + \epsilon \]

For shorthand, I write b1 for beta[1], b2 for beta[2], and so forth.

The first P+1 arguments in the argument beta are the coefficients for the intercept and the columns of the X matrix. Any additional elements in beta are the coefficients for nonlinear and interaction terms.

Those additional values in the beta vector are completely optional. Without them, the true model is a linear regression. However, one can incorporate the effect of squared terms (conceptualize that as x1 * x1, for example) or interactions (x1 * x2) easily. This is easier to illustrate than describe.

Suppose there are 4 columns in X. Then a beta vector like beta = c(0, 1, 2, 3, 4, 5, 6, 7, 8) would amount to asking for

\[ y = 0 + 1x_1 + 2x_2 + 3x_3 + 4x_4 + 5x_1^2 + 6x_1x_2 + 7x_1x_3 + 8x_1x_4 + \text{error} \]

If beta supplies more coefficients, they are interpreted as additional interactions.

When there are a many predictors and the beta vector is long, this can become confusing. I think of this as a vech for the lower triangle of a coefficient matrix. In the example with 4 predictors, beta[1:5] are used for the intercepts and slopes. The rest of the beta elements lay in like so:

\[
\begin{align*}
X1 & \quad X2 & \quad X3 & \quad X4 \\
X1 & \quad b6 & \quad . & \quad . \\
X2 & \quad b7 & \quad b10 & \quad . \\
X3 & \quad b8 & \quad b11 & \quad b13 \\
X4 & \quad b9 & \quad b12 & \quad b14 & \quad b15
\end{align*}
\]

If the user only supplies b6 and b7, the rest are assumed to be 0.

To make this clear, the formula used to calculate y is printed to the console when genCorrelatedData2 is called.
**Value**

A data matrix that has columns \( c(y, x_1, x_2, \ldots, x_P) \)

**Examples**

```r
## 1000 observations of uncorrelated X with no interactions
set.seed(234234)
dat <- genCorrelatedData2(N = 10, rho = 0.0, beta = c(1, 2, 1, 1),
                          means = c(0,0,0), sds = c(1,1,1), stde = 0)
summarize(dat)
## The perfect regression!
m1 <- lm(y ~ x1 + x2 + x3, data = dat)
summary(m1)

dat <- genCorrelatedData2(N = 1000, rho = 0,
                          beta = c(1, 0.2, -3.3, 1.1), stde = 50)
m1 <- lm(y ~ x1 + x2 + x3, data = dat)
summary(m1)
predictOMatic(m1)
plotCurves(m1, plotx = "x2")

## interaction between x1 and x2
dat <- genCorrelatedData2(N = 1000, rho = 0.2,
                          beta = c(1, 1.0, -1.1, 0.1, 0.0, 0.16), stde = 1)
summarize(dat)
## Fit wrong model? get "wrong" result
m2w <- lm(y ~ x1 + x2 + x3, data = dat)
summary(m2w)
## Include interaction
m2 <- lm(y ~ x1 * x2 + x3, data = dat)
summary(m2)

## interaction between x1 and x2
dat <- genCorrelatedData2(N = 1000, rho = 0.2,
                          beta = c(1, 1.0, -1.1, 0.1, 0.0, 0.16), stde = 100)
summarize(dat)
m2.2 <- lm(y ~ x1 * x2 + x3, data = dat)
summary(m2.2)

dat <- genCorrelatedData2(N = 1000, means = c(100, 200, 300, 100),
                          sds = 20, rho = c(0.2, 0.3, 0.1, 0, 0), stde = 200)
summarize(dat)
m2.3w <- lm(y ~ x1 + x2 + x3, data = dat)
summary(m2.3w)

## interaction between x1 and x2
dat <- genCorrelatedData2(N = 1000, means = c(100, 200, 300, 100),
                          sds = 20, rho = c(0.2, 0.3, 0.1, 0, 0),
                          beta = c(1, 1.0, -1.1, 0.1, 0.0, 0.16, 0, 0, 0.2, 0, 0, 1.1, 0, 0, 0.1),
                          stde = 200)
summarize(dat)
m2.3 <- lm(y ~ x1 * x2 + x3, data = dat)
summary(m2.3)
predictOMatic(m2.3)
plotCurves(m2.3, plotx = "x1", modx = "x2", modxVals = "std.dev.", n = 5)
```
```
simReg <- lapply(1:100, function(x){
  dat <- genCorrelatedData2(N = 1000, rho = c(0.2),
    beta = c(1, 1.0, -1.1, 0.1, 0.0, 0.46), verbose = FALSE)
  mymod <- lm(y ~ x1 * x2 + x3, data = dat)
  summary(mymod)
})

x3est <- sapply(simReg, function(reg) {coef(reg)[4 ,1] })
summarize(x3est)
hist(x3est, breaks = 40, prob = TRUE,
    xlab = "Estimated Coefficients for column x3")

r2est <- sapply(simReg, function(reg) {reg$r.square})
summarize(r2est)
hist(r2est, breaks = 40, prob = TRUE, xlab = "Estimates of R-square")

## No interaction, collinearity
dat <- genCorrelatedData2(N = 1000, rho = c(0.1, 0.2, 0.7),
    beta = c(1, 1.0, -1.1, 0.1), stde = 1)
m3 <- lm(y ~ x1 + x2 + x3, data = dat)
summary(m3)

dat <- genCorrelatedData2(N=1000, rho=c(0.1, 0.2, 0.7),
    beta = c(1, 1.0, -1.1, 0.1), stde = 200)
m3 <- lm(y ~ x1 + x2 + x3, data = dat)
summary(m3)
mcDiagnose(m3)

dat <- genCorrelatedData2(N = 1000, rho = c(0.9, 0.5, 0.4),
    beta = c(1, 1.0, -1.1, 0.1), stde = 200)
m3b <- lm(y ~ x1 + x2 + x3, data = dat)
summary(m3b)
mcDiagnose(m3b)
```

---

**genCorrelatedData3**

*Generate correlated data for simulations (third edition)*

**Description**

This is a revision of genCorrelatedData2. The output is a data frame that has columns for the predictors along with an error term, the linear predictor, and the observed value of the outcome variable. The new features are in the user interface. It has a better way to specify beta coefficients. It is also more flexible in the specification of the names of the predictor columns.

**Usage**

```
genCorrelatedData3(
    formula,
    N = 100,
)```
```r
means = c(x1 = 50, x2 = 50, x3 = 50),
sds = 10,
rho = 0,
stde = 1,
beta = c(0, 0.15, 0.1, -0.1),
intercept = FALSE,
...,
distrib = rnorm
```

**Arguments**

- **formula**: A text variable, e.g., "y ~ 1 + 2*x1". Use ":" to create squared and interaction terms, "y ~ 1 + 2*x1 + 1.1*x1:x1 + 0.2*x1:x2". Multi-way interactions are allowed, e.g. "y ~ 1 + 2*x1 + 4*x2 + 1.1*x1 + 1.1*x1:x1 + 0.2*x1:x2:x3". Note author can specify any order of interaction.

- **N**: Sample size

- **means**: Averages of predictors, can include names c(x1 = 10, x2 = 20) that will be used in the data.frame result.

- **sds**: Standard deviations, 1 (common value for all variables) or as many elements as in means.

- **rho**: Correlations, can be 1 or a vech for a correlation matrix.

- **stde**: The scale of the error term. If `distrib=rnorm`, stde is the standard deviation of the error term. If the user changes the distribution, this is a scale parameter that may not be equal to the standard deviation. For example, `distrib=rlogist` has a scale parameter such that a value of stde implies the error's standard deviation will be `stde * pi/sqrt(3)`.

- **beta**: Slope coefficients, use either this or formula, not both. It is easier (less error prone) to use named coefficients, but (for backwards compatibility with genCorrelatedData2) names are not required. If named, use "Intercept" for the intercept coefficient, and use variable names that match the xmeans vector. Un-named coefficients follow same rules as in genCorrelatedData2. The first \((1 + p)\) values are for the intercept and \(p\) main effects. With \(3\) predictors and no squares or interactions, specify four betas corresponding to c(Intercept, x1, x2, x3). The squared and interaction terms may follow. The largest possible model would correspond to c(Intercept, x1, x2, x3, x1:x1, x1:x2, x1:x3, x2:x2, x2:x3, x3:x3). Squares and interactions fill in a "lower triangle". The unnamed beta vector can be terminated with the last non-zero coefficient, the function will insert 0's for the coefficients at the end of the vector.

- **intercept**: TRUE or FALSE. Should the output data set include a column of 1's. If beta is an unnamed vector, should the first element be treated as an intercept?

- **col.names**: Can override names in means vector

- **verbose**: TRUE for diagnostics
... extra arguments, ignored for now. We use that to ignore unrecognized parameters.

distrib  An R random data generating function. Default is rnorm. Also rlogis or any other two-parameter location/scale distribution will work. Special configuration allows rt. See details.

Details

The enhanced methods for authors to specify a data-generating process are as follows. Either way will work and the choice between the methods is driven by the author’s convenience.

• 1. Use the formula argument as a quoted string: "1 + 2.2 * x1 + 2.3 * x2 + 3.3 * x3 + 1.9 * x1:x2". The "*" represents multiplication of coefficient times variable, and the colon ":" has same meaning but it is used for products of variables.

• 2. Use the beta argument with parameter names, beta = c("Intercept" = 1, x1 = 2.2, x2 = 2.3, x3 = 3.3, "x1:x2" = 1.9) where the names are the same as the names of the variables in the formula. Names of the variables in the formula or the beta vector should be used also in either the means parameter or the col.names parameter.

The error distribution can be specified. Default is normal, with draws provided by R’s rnorm. All error models assume \( E[e] = 0 \) and the scale coefficient is the parameter stde. Thus, the default setup’s error will be drawn from rnorm\( (N, 0, \text{stde}) \). Any two parameter "location" and "scale" distribution should work as well, as long as the first coefficient is location (because we set that as 0 in all cases) and the second argument is scale. For example, distrib=rlogis, will lead to errors drawn from rlogis\( (N, 0, \text{stde}) \). Caution: in rlogis, the scale parameter is not the same as standard deviation.

The only one parameter distribution currently supported is the T distribution. If user specifies distrib=rt, then the stde is passed through to the parameter df. Note that if increasing the stde parameter will cause the standard deviation of rt to get smaller. \( \text{df}=1 \) implies sd = 794.6; \( \text{df}=2 \) implies sd = 3.27; \( \text{df}=3 \) implies 1.7773.

Methods to specify error distributions in a more flexible way need to be considered.

Value

a data frame

Author(s)

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Examples

```r
set.seed(123123)
## note: x4 is an unused variable in formula
X1a <-
genCorrelatedData3("y ~ 1.1 + 2.1 * x1 + 3 * x2 + 3.5 * x3 + 1.1 * x1:x3",
N = 1000, means = c(x1 = 1, x2 = -1, x3 = 3, x4 = 1),
sds = 1, rho = 0.4, stde = 5)
```
lm1a <- lm(y ~ x1 + x2 + x3 + x1:x3, data = X1a)
## note that normal errors have std.error. close to 5
summary(lm1a)
attr(X1a, "beta")
attr(X1a, "formula")
## Demonstrate name beta vector method to provide named arguments
set.seed(123123)
X2 <- genCorrelatedData3(N = 1000, means = c(x1 = 1, x2 = -1, x3 = 3, x4 = 1),
sds = 1, rho = 0.4,
beta = c("Intercept" = 1.1, x1 = 2.1, x2 = 3,
        x3 = 3.5, "x1:x3" = 1.1),
        intercept = TRUE, stde = 5)
attr(X2, c("beta"))
attr(X2, c("formula"))
head(X2)
lm2 <- lm(y ~ x1 + x2 + x3 + x1:x3, data = X2)
summary(lm2)

## Equivalent with unnamed beta vector. Must carefully count empty
## spots, fill in 0's when coefficient is not present. This
## method was in genCorrelated2. Order of coefficients is
## c(intercept, x1, ..., xp, x1:x1, x1:x2, x1:xp, x2:x2, x2:x3, ..., )
## filling in a lower triangle.
set.seed(123123)
X3 <- genCorrelatedData3(N = 1000, means = c(x1 = 1, x2 = -1, x3 = 3, x4 = 1),
sds = 1, rho = 0.4,
beta = c(1.1, 2.1, 3, 3.5, 0, 0, 0, 1.1),
        intercept = TRUE, stde = 5)
attr(X3, c("beta"))
attr(X3, c("formula"))
head(X3)
lm3 <- lm(y ~ x1 + x2 + x3 + x1:x3, data = X3)
summary(lm3)

## Same with more interesting variable names in the means vector
X3 <- genCorrelatedData3(N = 1000,
        means = c(friend = 1, enemy = -1, ally = 3, neutral = 1),
sds = 1, rho = 0.4,
beta = c(1.1, 2.1, 3, 3.5, 0, 0, 0, 1.1),
        intercept = TRUE, stde = 5)
head(X3)
attr(X3, c("beta"))

X3 <- genCorrelatedData3(N = 1000, means = c(x1 = 50, x2 = 50, x3 = 50),
sds = 10, rho = 0.4,
beta = c("Intercept" = .1, x1 = .01, x2 = .2, x3 = .5,
        "x1:x3" = .1))
lm3 <- lm(y ~ x1 + x2 + x3 + x1:x3, data = X3)

## Names via col.names argument: must match formula
X2 <- genCorrelatedData3("y ~ 1.1 + 2.1 * educ + 3 * hlth + 3 * ses + 1.1 * educ:ses",

genX

Generate correlated data (predictors) for one unit

Description

This is used to generate data for one unit. It is recently re-designed to serve as a building block in a multi-level data simulation exercise. The new arguments "unit" and "idx" can be set as NULL to remove the multi-level unit and row naming features. This function uses the rockchalk::mvrnorm function, but introduces a convenience layer by allowing users to supply standard deviations and the correlation matrix rather than the variance.

Usage

genX(
N,
means,
sds,
rho,
Sigma = NULL,
intercept = TRUE,
col.names = NULL,
Arguments

N Number of cases desired
means A vector of means for p variables. It is optional to name them. This implicitly sets the dimension of the predictor matrix as N x p. If no names are supplied, the automatic variable names will be "x1", "x2", and so forth. If means is named, such as c("myx1" = 7, "myx2" = 13, "myx3" = 44), those names will be come column names in the output matrix.
sds Standard deviations for the variables. If less than p values are supplied, they will be recycled.
rho Correlation coefficient for p variables. Several input formats are allowed (see lazyCor). This can be a single number (common correlation among all variables), a full matrix of correlations among all variables, or a vector that is interpreted as the strictly lower triangle (a vech).
Sigma P x P variance/covariance matrix.
intercept Default = TRUE, do you want a first column filled with 1?
col.names Names supplied here will override column names supplied with the means parameter. If no names are supplied with means, or here, we will name variables x1, x2, x3, ... xp, with Intercept at front of list if intercept = TRUE.
unit A character string for the name of the unit being simulated. Might be referred to as a "group" or "district" or "level 2" membership indicator.
idx If set TRUE, a column "idx" is added, numbering the rows from 1:N. If the argument unit is not NULL, then idx is set to TRUE, but that behavior can be overridden by setting idx = FALSE.

Details

Today I’ve decided to make the return object a data frame. This allows the possibility of including a character variable "unit" within the result. For multi-level models, that will help. If unit is not NULL, its value will be added as a column in the data frame. If unit is not null, the rownames will be constructed by pasting "unit" name and idx. If unit is not null, then idx will be included as another column, unless the user explicitly sets idx = FALSE.

Value

A data frame with rownames to specify unit and individual values, including an attribute "unit" with the unit’s name.

Author(s)

Paul Johnson <pauljohn@ku.edu>
Examples

X1 <- genX(10, means = c(7, 8), sds = 3, rho = .4)
X2 <- genX(10, means = c(7, 8), sds = 3, rho = .4, unit = "Kansas")
head(X2)
X3 <- genX(10, means = c(7, 8), sds = 3, rho = .4, idx = FALSE, unit = "Iowa")
head(X3)
X4 <- genX(10, means = c("A" = 7, "B" = 8), sds = c(3), rho = .4)
head(X4)
X5 <- genX(10, means = c(7, 3, 7, 5), sds = c(3, 6),
      rho = .5, col.names = c("Fred", "Sally", "Henry", "Barbi"))
head(X5)
Sigma <- lazyCov(Rho = c(.2, .3, .4, .5, .2, .1), Sd = c(2, 3, 1, 4))
X6 <- genX(10, means = c(5, 2, -19, 33), Sigma = Sigma, unit = "Winslow_AZ")
head(X6)

getAuxRsq retrieves estimates of the coefficient of determination from a list of regressions

Description

Asks each regression model in a list for a summary and then reports the R-squares.

Usage

getAuxRsq(auxRegressions)

Arguments

auxRegressions a list of fitted regression objects

Value

a numeric vector of the same length as auxRegressions.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>
getDeltaRsquare

Calculates the delta R-squares, also known as squared semi-partial correlation coefficients.

Description

The change in the R-square when a variable is removed from a regression is called delta R-square. It is sometimes suggested as a way to determine whether a variable has a substantial effect on an outcome. This is also known as the squared semi-partial correlation coefficient.

Usage

getDeltaRsquare(model)

Arguments

- model: a fitted regression model

Value

a vector of estimates of the delta R-squares

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

Examples

dat1 <- genCorrelatedData(N=250, means=c(100,100),
sds=c(30,20), rho=0.0, stde = 7, beta=c(1.1, 2.4, 4.1, 0))
m1 <- lm(y ~ x1 + x2, data=dat1)
getDeltaRsquare(m1)
## more problematic in presence of collinearity
dat2 <- genCorrelatedData(N=250, means=c(100,100),
sds=c(30,20), rho=0.6, stde = 7, beta=c(1.1, 2.4, 4.1, 0))
m2 <- lm(y ~ x1 + x2, data=dat2)
getDeltaRsquare(m2)
getFocal

Select focal values from an observed variable.

Description

This is a generic function with 2 methods, getFocal.default handles numeric variables, while getFocal.factor handles factors. No other methods have been planned for preparation.

Many plotting functions need to select "focal" values from a variable. There is a family of functions that are used to do that. User requests can be accepted in a number of ways. Numeric and character variables will be treated differently. Please see details.

Usage

getFocal(x, ...)

## Default S3 method:
getFocal(x, xvals = NULL, n = 3, pct = TRUE, ...)

## S3 method for class 'factor'
getFocal(x, xvals = NULL, n = 3, pct = TRUE, ...)

## S3 method for class 'character'
getFocal(x, xvals = NULL, n = 3, pct = TRUE, ...)

Arguments

- **x**  
  Required. A variable

- **...**  
  Other arguments that will be passed to the user-specified xvals function.

- **xvals**  
  A function name (either "quantile", "std.dev.", "table", or "seq") or a user-supplied function that can receive x and return a selection of values.

- **n**  
  Number of values to be selected.

- **pct**  
  Default TRUE. Include percentage of observed cases in variable name? (used in legends)

Details

This is used in functions like plotSlopes or plotCurves.

If xvals is not provided, a default divider for numeric variables will be the algorithm "quantile". The divider algorithms provided with rockchalk are c("quantile", "std.dev.", "table", "seq"). xvals can also be the name of a user-supplied function, such as R’s pretty(). If the user supplies a vector of possible values, that selection will be checked to make sure all elements are within a slightly expanded range of x. If a value out of range is requested, a warning is issued. Maybe that should be an outright error?

With factor variables, xvals is generally not used because the only implemented divider algorithm is "table" (see cutByTable()), which selects the n most frequently observed values. That is the default
algorithm. It is legal to specify xvals = "table", but there is no point in doing that. However, xvals may take two other formats. It may be a user-specified function that can select levels values from x or it may be a vector of labels (or, names of levels). The purpose of the latter is to check that the requested levels are actually present in the supplied data vector x. If the levels specified are not in the observed variable, then this function stops with an error message.

Value

A vector.
A named vector of values.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

Examples

```r
x <- rnorm(100)
getFocal(x)
getFocal(x, xvals = "quantile")
getFocal(x, xvals = "quantile", n = 5)
getFocal(x, xvals = "std.dev")
getFocal(x, xvals = "std.dev", n = 5)
getFocal(x, xvals = c(-1000, 0.2, 0.5))
x <- factor(c("A","B","A","B","C","D","D","D"))
getFocal(x)
getFocal(x, n = 2)

x <- c("A","B","A","B","C","D","D","D")
getFocal(x)
getFocal(x, n = 2)
```

getPartialCor

Calculates partial correlation coefficients after retrieving data matrix from a fitted regression model

Description

The input is a fitted regression model, from which the design matrix is retrieved, along with the dependent variable. The partial correlation is calculated using matrix algebra that has not been closely inspected for numerical precision. That is to say, it is in the stats book style, rather than the numerically optimized calculating format that functions like `lm()` have adopted.

Usage

```r
getPartialCor(model, dvonly = TRUE)
```
Arguments

model A fitted regression model, such as output from lm(). Any object that has methods model.matrix and model.frame will be sufficient.
dvonly Default = TRUE. Only show first column of the full partial correlation matrix. That corresponds to the partial correlation of each predictor with y. I mean, r[yx],[others]

Details

I often criticize partial correlations because they change in a very unstable way as terms are added or removed in regression models. Nevertheless, I teach with books that endorse them, and in order to have something to criticize, I need to have a function like this. There are other packages that offer partial correlation calculations, but they are either 1) not easy to install from CRAN because of dependencies or 2) do not directly calculate the values we want to see.

To students. 1) This gives the same result as the function cov2pcor in gRbase, so far as I can tell. Why use this? Simply for convenenience. We have found that installing gRbase is a problem because it depends on packages in Bioconductor. 2) By default, I show only one column of output, the partial correlations involving the dependent variable as something being explained. The other columns that would depict the dependent variable as a predictor of the independent variables have been omitted. You can let me know if you think that's wrong.

Please note I have not gone out of my way to make this calculation "numerically stable." It does not use any orthogonal matrix calculations; it is using the same textbook theoretical stats formula that is used by cov2pcor in gRbase and in every other package or online source I could find. I prepared a little WorkingExample file matrix-partial-correlations-1.R that discusses this, in case you are interested (http://pj.freefaculty.org/R).

Value

A column or matrix of partial correlation coefficients

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

gcvIF

Converts the R-square to the variance inflation factor

Description

calculates vif = 1/(1-R-square)

Usage

gcvIF(rsq)
Arguments

rsq       a vector of real values, presumably fitted R-squares

Value

a vector of vif estimates

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

gmc

Group Mean Center: Generate group summaries and individual deviations within groups

Description

Multilevel modelers often need to include predictors like the within-group mean and the deviations of individuals around the mean. This function makes it easy (almost foolproof) to calculate those variables.

Usage

gmc(dframe, x, by, FUN = mean, suffix = c("_mn", "_dev"), fulldataframe = TRUE)

Arguments

dframe       a data frame.
x              Variable names or a vector of variable names. Do NOT supply a variable like dat$x1, do supply a quoted variable name "x1" or a vector c("x1", "x2")
by             A grouping variable name or a vector of grouping names. Do NOT supply a variable like dat$xfactor, do supply a name "xfactor", or a vector c("xfac1", "xfac2").
FUN              Defaults to the mean, have not tested alternatives
suffix             The suffixes to be added to column 1 and column 2
fulldataframe     Default TRUE. original data frame is returned with new columna added (which I would call "Stata style"). If FALSE, this will return only newly created columns, the variables with suffix[1] and suffix[2] appended to names. TRUE is easier (maybe safer), but also wastes memory.

Details

This was originally just for "group mean-centered" data, but now is more general, can accept functions like median to calculate center and then deviations about that center value within the group.

Similar to Stata egen, except more versatile and fun! Will create 2 new columns for each variable, with suffixes for the summary and deviations (default suffixes are "_mn" and "_dev". Rows will match the rows of the original data frame, so it will be easy to merge or cbind them back together.
kurtosis

Calculate excess kurtosis

Description

Kurtosis is a summary of a distribution’s shape, using the Normal distribution as a comparison. A distribution with high kurtosis is said to be leptokurtic. It has wider, “fatter” tails and a “sharper”, more “peaked” center than a Normal distribution. In a standard Normal distribution, the kurtosis is 3. The term “excess kurtosis” refers to the difference \( \text{kurtosis} - 3 \). Many researchers use the term kurtosis to refer to “excess kurtosis” and this function follows suit. The user may set excess = FALSE, in which case the uncentered kurtosis is returned.

Value

Depending on fulldataframe, either a new data frame with center and deviation columns, or or original data frame with ”x_mn” and ”x_dev” variables appended (Stata style).

Author(s)

Paul Johnson

Examples

```r
## Make a data frame out of the state data collection (see ?state)
data(state)
statenew <- as.data.frame(state.x77)
statenew$region <- state.region
statenew$state <- rownames(statenew)
head(statenew.gmc1 <- gmc(statenew, c("Income", "Population"), by = "region"))
head(statenew.gmc2 <- gmc(statenew, c("Income", "Population"), by = "region",
  fulldataframe = FALSE))
## Note dangerous step: assumes row alignment is correct.
## return has rownames from original set to identify danger
head(statenew2 <- cbind(statenew, statenew.gmc2))
if(!all.equal(rownames(statenew), rownames(statenew.gmc2))){
  warning("Data row-alignment probable error")
}
## The following box plots should be identical
boxplot(Income ~ region, statenew.gmc1)
boxplot((Income_mn + Income_dev) ~ region, statenew.gmc1)
## Multiple by variables
fakedat <- data.frame(i = 1:200, j = gl(4, 50), k = gl(20, 10),
  y1 = rnorm(200), y2 = rnorm(200))
head(gmc(fakedat, "y1", by = "k"), 20)
head(gmc(fakedat, "y1", by = c("j", "k"), fulldataframe = FALSE), 40)
head(gmc(fakedat, c("y1", "y2"), by = c("j", "k"), fulldataframe = FALSE))
## Check missing value management
fakedat[2, "k"] <- NA##' head(gmc(fakedat, "y1", by = "k"), 20)
head(gmc(fakedat, "y1", by = c("j", "k"), fulldataframe = FALSE), 40)
```
Usage

\[ \text{kurtosis}(x, \text{na.rm = TRUE, excess = TRUE, unbiased = TRUE}) \]

Arguments

- **x**: A numeric variable (vector)
- **na.rm**: default TRUE. If na.rm = FALSE and there are missing values, the mean and variance are undefined and this function returns NA.
- **excess**: default TRUE. If true, function returns excess kurtosis (kurtosis -3). If false, the return is simply kurtosis as defined above.
- **unbiased**: default TRUE. Should the denominator of the variance estimate be divided by N-1, rather than N?

Details

If kurtosis is smaller than 3 (or excess kurtosis is negative), the tails are "thinner" than the normal distribution (there is lower chance of extreme deviations around the mean). If kurtosis is greater than 3 (excess kurtosis positive), then the tails are fatter (observations can be spread more widely than in the Normal distribution).

The kurtosis may be calculated with the small-sample bias-corrected estimate of the variance. Set unbiased = FALSE if this is not desired. It appears somewhat controversial whether this is necessary. According to the US NIST, [http://www.itl.nist.gov/div898/handbook/eda/section3/eda35b.htm](http://www.itl.nist.gov/div898/handbook/eda/section3/eda35b.htm), kurtosis is defined as

\[
\text{kurtosis} = \frac{\text{mean}((x - \text{mean}(x))^4))/\text{var}(x)^2}
\]

where \(\text{var}(x)\) is calculated with the denominator \(N\), rather than \(N - 1\).

A distribution is said to be leptokurtic if it is tightly bunched in the center (spiked) and there are long tails. The long tails reflect the probability of extreme values.

Value

A scalar value or NA

Author(s)

Paul Johnson <pauljohn@ku.edu>
lazyCor

Create correlation matrices.

Description

Use can supply either a single value (the common correlation among all variables), a column of the lower triangular values for a correlation matrix, or a candidate matrix. The function will check X and do the right thing. If X is a matrix, check that it is a valid correlation matrix. If its a single value, use that to fill up a matrix. If it is a vector, try to use it as a vech to fill the lower triangle.

Usage

lazyCor(X, d)

Arguments

X Required. May be one value, a vech, or a matrix
d Optional. The number of rows in the correlation matrix to be created. lazyCor will deduce the desired size from X if possible. If X is a single value, d is a required argument.

Value

A correlation matrix.

Author(s)

Paul Johnson <pauljohn@ku.edu>

Examples

lazyCor(0.5, 8)
lazyCor(c(0.1, 0.2, 0.3))
lazyCor(c(0.1, 0.2, 0.3, 0.4, 0.5, 0.6))

lazyCov

Create covariance matrix from correlation and standard deviation information

Description

This is a flexible function that allows lazy R programmers to create covariance matrix. The user may be lazy because the correlation and standard deviation information may be supplied in a variety of formats.
lmAuxiliary

Usage

lazyCov(Rho, Sd, d)

Arguments

Rho
 Required. May be a single value (correlation common among all variables), a
vector of the lower triangular values (vech) of a correlation matrix, or a sym-
metric matrix of correlation coefficients.

Sd
 Required. May be a single value (standard deviation common among all vari-
able) or a vector of standard deviations, one for each variable.

d
 Optional. Number of rows or columns. lazyCov may be able to deduce the
required dimension of the final matrix from the input. However, when the user
supplies only a single value for both Rho and Sd, d is necessary.

Value

covariance matrix.

Author(s)

<pauljohn@ku.edu>

Examples

### correlation 0.8 for all pairs, standard deviation 1.0 of each
lazyCov(Rho = 0.8, Sd = 1.0, d = 3)

### supply a vech (lower triangular values in a column)
lazyCov(Rho = c(0.1, 0.2, 0.3), Sd = 1.0)

### supply vech with different standard deviations
lazyCov(Rho = c(0.1, 0.2, 0.3), Sd = c(1.0, 2.2, 3.3))
newRho <- lazyCor(c(0.5, 0.6, 0.7, -0.1, 0.1, 0.2))
lazyCov(Rho = newRho, Sd = 1.0)
lazyCov(Rho = newRho, Sd = c(3, 4, 5, 6))

lmAuxiliary

Estimate leave-one-variable-out regressions

Description

This is a convenience for analysis of multicollinearity in regression.

Usage

lmAuxiliary(model)

Arguments

model
 a fitted regression model
magRange

Value

A list of fitted regressions, one for each omitted variable.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

Description

By default, R’s range function returns the minimum and maximum values of a variable. This returns a magnified range. It is used for some plotting functions in the rockchalk package.

Usage

magRange(x, mult = 1.25)

Arguments

x

An R vector variable

mult

A multiplier by which to magnify the range of the variable. A value of 1 leaves the range unchanged. May be a scalar, in which case both ends of the range are magnified by the same amount. May also be a two valued vector, such as c(minMag, maxMag), in which case the magnification applied to the minimum is minMag and the magnification of the maximum is maxMag. After version 1.5.5, mult may be smaller than 1, thus shrinking the range. Setting mult to values closer to 0 causes the range to shrink to the center point from both sides.

Examples

```r
x1 <- c(0, 0.5, 1.0)
range(x1)
magRange(x1, 1.1)
magRange(x1, c(1.1, 1.4))
magRange(x1, 0.5)
magRange(x1, c(0.1, 0.1))
x1 <- rnorm(100)
range(x1)
magRange(x1)
magRange(x1, 1.5)
magRange(x1, c(1, 1.5))
```
**makeSymmetric**

Create Symmetric Matrices, possibly covariance or correlation matrices, or check a matrix for symmetry and serviceability.

**Description**

Check X and do the right thing. If X is a matrix, check that it is a valid for the intended purpose (symmetric or correlation or covariance). If X a single value, use that to fill up a matrix. If it is a vector, try to use it as a vech to fill the lower triangle. If d is supplied as an integer, use that as desired size.

**Usage**

```r
makeSymmetric(X, d = NULL, diag = NULL, corr = FALSE, cov = FALSE)
```

**Arguments**

- `X`: A single value, a vector (a vech), or a matrix
- `d`: Optional. An integer, the desired number of rows (or columns). Don’t specify this argument if X is already a matrix. Only required if X is an integer and diag is not supplied. Otherwise, the function tries to deduce desired size of output from X (as a vech) and diag.
- `diag`: Values for the diagonal. This is important because it alters the way X is interpreted. If diag is not provided, then X is understood to include diagonal elements.
- `corr`: TRUE or FALSE: Should we construct a correlation matrix
- `cov`: TRUE or FALSE: Should this be a covariance matrix?

**Value**

A d x d matrix

**Author(s)**

Paul E. Johnson <pauljohn@ku.edu>

**Examples**

```r
makeSymmetric(X = 3, d = 4)
makesymmetric(X = 3, d = 4, diag = c(99, 98, 97, 96))
makesymmetric(c(1,2,3))
makesymmetric(c(1,2,3), d = 5)
makesymmetric(c(0.8,0.4, 0.2), cov = TRUE)
makesymmetric(c(0.8,0.4, 0.2), cov = TRUE, diag = c(44, 55, 66))
```
**makeVec**

*makeVec for checking or creating vectors*

**Description**
This is a convenience for handling function arguments. If x is a single value, it makes a vector of length d in which all values are equal to x. If x is a vector, check that its length is d.

**Usage**

```r
makeVec(x = NULL, d = NULL)
```

**Arguments**

- `x`: A single value or a vector
- `d`: An integer, the desired size of the vector

**Value**
A vector of length d

**Author(s)**
Paul E. Johnson <pauljohn@ku.edu>

---

**mcDiagnose**

*Multi-collinearity diagnostics*

**Description**
Conducts a series of checks for multicollinearity.

**Usage**

```r
mcDiagnose(model)
```

**Arguments**

- `model`: a fitted regression model

**Value**
a list of the "auxiliary regressions" that were fitted during the analysis

**Author(s)**
Paul E. Johnson <pauljohn@ku.edu>
Examples

library(rockchalk)
N <- 100
dat <- genCorrelatedData3(y ~ 0 + 0.2*x1 + 0.2*x2, N=N, means=c(100,200), sds=c(20,30), rho=0.4, stde=10)
dat$x3 <- rnorm(100, m=40, s=4)
m1 <- lm(y ~ x1 + x2 + x3, data=dat)
summary(m1)
m1d <- mcDiagnose(m1)

m2 <- lm(y ~ x1 * x2 + x3, data=dat)
summary(m2)
m2d <- mcDiagnose(m2)

m3 <- lm(y ~ log(10+x1) + x3 + poly(x2,2), data=dat)
summary(m3)
m3d <- mcDiagnose(m3)

N <- 100
x1 <- 50 + rnorm(N)
x2 <- log(rgamma(N, 2,1))
x3 <- rpois(N, lambda=17)
z1 <- gl(5, N/5)
dummies <- contrasts(z1)[ as.numeric(z1), ]
dimnames(dummies) <- NULL ## Avoids row name conflict in data.frame below
y3 <- x1 -.5 * x2 + 0.1 * x2^2 + dummies %*% c(0.1,-0.1,-0.2,0.2)+ 5 * rnorm(N)
dat <- data.frame(x1=x1, x2=x2, x3=x3, z1=z1, y3 = y3)
m3 <- lm(y3 ~ x1 + poly(x2,2) + log(x1) + z1, dat)
summary(m3)
mcDiagnose(m3)

---

mcGraph1

Illustrate multicollinearity in regression, part 1.

Description

This is a set of functions that facilitates the examination of multicollinearity. Suppose the "true" relationship is y[i] = 0.2 * x1[i] + 0.2 * x2[i] + e where e is Normal(0, stde^2).

mcGraph1 draws the 3D regression space, but all of the points are illustrated "in" the flat plane of x1-x2 variables.
Usage

mcGraph1(x1, x2, y, x1lab, x2lab, ylab, ...)

mcGraph2(x1, x2, y, rescaley = 1, drawArrows = TRUE, x1lab, x2lab, ylab, ...)

mcGraph3(
  x1,
  x2,
  y,
  interaction = FALSE,
  drawArrows = TRUE,
  x1lab,
  x2lab,
  ylab,
  ...
)

Arguments

x1 a predictor vector
x2 a predictor vector
y the dependent variable
x1lab label for the x1 axis, (the one called "xlab" inside persp)
x2lab label for the x2 axis, (the one called "ylab" inside persp)
ylab label for the y (vertical) axis (the one called "zlab" inside persp)
... additional parameters passed to persp
rescaley a single scalar value or a vector of the same length as y.
drawArrows TRUE or FALSE, do you want arrows from the plane to observed y?
interaction a TRUE or FALSE request for inclusion of the x1-x2 interaction in the regression calculation

Details

These functions are specialized to a particular purpose. If you just want to draw 3D regressions, look at plotPlane.

Value

mcGraph1 and mcGraph2 return only the perspective matrix from persp. It is returned so that users can add additional embellishments on the 3D plot (can be used with trans3d).

mcGraph3 returns a list of 2 objects. 1) the fitted regression model2) the perspective matrix used with persp to draw the image.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>
Examples

```r
set.seed(12345)
## Create data with x1 and x2 correlated at 0.10
dat <- gcCorrelatedData(rho=.1, stde=7)
mcGraph1(dat$x1, dat$x2, dat$y, theta=20, phi=8, ticktype="detailed", nticks=10)

set.seed(12345)
## Create data with x1 and x2 correlated at 0.10
dat -= gcCorrelatedData(rho=.1, stde=7)
## This will "grow" the "cloud" of points up from the
## x1-x2 axis
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 0.0, theta = 0)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 0.1, theta = 0)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 0.2, theta = 0)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 0.3, theta = 0)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 0.4, theta = 0)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 0.5, theta = 0)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 0.6, theta = 0)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 0.7, theta = 0)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 0.8, theta = 0)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 0.9, theta = 0)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 1, theta = 0)

##rotate this
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 1, theta = 20)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 1, theta = 40)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 1, theta = 60)
mcGraph2(dat$x1, dat$x2, dat$y, rescaley = 1, theta = 80)

## once they reach the top, make them glitter a while
for(i in 1:20){
    mcGraph2(dat$x1, dat$x2, dat$y, rescaley = runif(length(dat$x1), .9,1.1), theta = 0)
}

set.seed(12345)
## Create data with x1 and x2 correlated at 0.10
dat <- gcCorrelatedData(rho=.1, stde=7)
mcGraph3(dat$x1, dat$x2, dat$y, theta = 0)

dat2 <- gcCorrelatedData(rho = 0, stde = 7)
mcGraph3(dat2$x1, dat2$x2, dat2$y, theta = 0, phi = 10)
mcGraph3(dat2$x1, dat2$x2, dat2$y, theta = 30, phi = 10)
mcGraph3(dat2$x1, dat2$x2, dat2$y, theta = -30, phi = 10)
mcGraph3(dat2$x1, dat2$x2, dat2$y, theta = -30, phi = -10)
mcGraph3(dat2$x1, dat2$x2, dat2$y, theta = -30, phi = -15)

## Run regressions with not-strongly correlated data
modset1 <- list()
for(i in 1:20){
```
dat2 <- genCorrelatedData(rho = .1, stde = 7)
summary(lm(y ~ x1 + x2 , data = dat2))
modset1[[i]] <- mcGraph3(dat2$x1, dat2$x2, dat2$y, theta = -30)

## Run regressions with strongly correlated data
modset2 <- list()
for(i in 1:20){
  dat2 <- genCorrelatedData(rho = .981, stde = 7)
  summary(lm(y ~ x1 + x2 , data = dat2))
  modset2[[i]] <- mcGraph3(dat2$x1, dat2$x2, dat2$y, theta = -30)
}

dat3 <- genCorrelatedData(rho = .981, stde = 100, beta=c(0.1, 0.2, 0.3, -0.1))
mcGraph3(dat3$x1, dat3$x2, dat3$y, theta=-10, interaction = TRUE)

meanCenter

Description
meanCenter selectively centers or standardizes variables in a regression model.

Usage
meanCenter(
  model,
  centerOnlyInteractors = TRUE,
  centerDV = FALSE,
  standardize = FALSE,
  terms = NULL
)

## Default S3 method:
meanCenter(
  model,
  centerOnlyInteractors = TRUE,
  centerDV = FALSE,
  standardize = FALSE,
  terms = NULL
)

Arguments

model a fitted regression model (presumably from lm)

centerOnlyInteractors
Default TRUE. If FALSE, all numeric predictors in the regression data frame
are centered before the regression is conducted.
centerDV Default FALSE. Should the dependent variable be centered? Do not set this option to TRUE unless the dependent variable is a numeric variable. Otherwise, it is an error.

standardize Default FALSE. Instead of simply mean-centering the variables, should they also be "standardized" by first mean-centering and then dividing by the estimated standard deviation.

terms Optional. A vector of variable names to be centered. Supplying this argument will stop meanCenter from searching for interaction terms that might need to be centered.

Details

Works with "lm" class objects, objects estimated by glm(). This centers some or all of the the predictors and then re-fits the original model with the new variables. This is a convenience to researchers who are often urged to center their predictors. This is sometimes suggested as a way to ameliorate multi-collinearity in models that include interaction terms (Aiken and West, 1991; Cohen, et al 2002). Mean-centering may enhance interpretation of the regression intercept, but it actually does not help with multicollinearity. (Echambadi and Hess, 2007). This function facilitates comparison of mean-centered models with others by calculating centered variables. The defaults will cause a regression’s numeric interactive variables to be mean centered. Variations on the arguments are discussed in details.

Suppose the user’s formula that fits the original model is

\[ m_1 \leftarrow \text{lm}(y \sim x_1 \times x_2 + x_3 + x_4, \text{data} = \text{dat}) \] 

The fitted model will include estimates for predictors \( x_1, x_2, x_1 \times x_2, x_3 \) and \( x_4 \). By default, \texttt{meanCenter}(\( m_1 \)) scans the output to see if there are interaction terms of the form \( x_1 \times x_2 \). If so, then \( x_1 \) and \( x_2 \) are replaced by centered versions (\( m_1 - \text{mean}(m_1) \)) and (\( m_2 - \text{mean}(m_2) \)). The model is re-estimated with those new variables. model (the main effect and the interaction). The resulting thing is "just another regression model", which can be analyzed or plotted like any R regression object.

The user can claim control over which variables are centered in several ways. Most directly, by specifying a vector of variable names, the user can claim direct control. For example, the argument \texttt{terms=c("x1","x2","x3"')} would cause 3 predictors to be centered. If one wants all predictors to be centered, the argument \texttt{centerOnlyInteractors} should be set to FALSE. Please note, this WILL NOT center factor variables. But it will find all numeric predictors and center them.

The dependent variable will not be centered, unless the user explicitly requests it by setting \texttt{centerDV = TRUE}.

As an additional convenience to the user, the argument \texttt{standardize = TRUE} can be used. This will divide each centered variable by its observed standard deviation. For people who like standardized regression, I suggest this is a better approach than the \texttt{standardize} function (which is brain-dead in the style of SPSS). \texttt{meanCenter} with \texttt{standardize = TRUE} will only try to standardize the numeric predictors.

To be completely clear, I believe mean-centering is not helpful with the multicollinearity problem. It doesn’t help, it doesn’t hurt. Only a misunderstanding leads its proponents to claim otherwise. This is emphasized in the vignette "rockchalk" that is distributed with this package.
Value
A regression model of the same type as the input model, with attributes representing the names of the centered variables.

Author(s)
Paul E. Johnson <pauljohn@ku.edu>

References

See Also
standardize residualCenter

Examples

```r
library(rockchalk)
N <- 100
dat <- genCorrelatedData(N = N, means = c(100, 200), sds = c(20, 30),
                          rho = 0.4, stde = 10)
dat$x3 <- rnorm(100, m = 40, s = 4)
m1 <- lm(y ~ x1 * x2 + x3, data = dat)
summary(m1)
mcDiagnose(m1)

m1c <- meanCenter(m1)
summery(m1c)
mcDiagnose(m1c)

m2 <- lm(y ~ x1 * x2 + x3, data = dat)
summary(m2)
mcDiagnose(m2)

m2c <- meanCenter(m2, standardize = TRUE)
summary(m2c)
mcDiagnose(m2c)

m2c2 <- meanCenter(m2, centerOnlyInteractors = FALSE)
summary(m2c2)

m2c3 <- meanCenter(m2, centerOnlyInteractors = FALSE, centerDV = TRUE)
```
meanCenter

summary(m2c3)

dat <- genCorrelatedData(N = N, means = c(100, 200), sds = c(20, 30),
   rho = 0.4, stde = 10)
dat$x3 <- rnorm(100, m = 40, s = 4)
dat$x3 <- gl(4, 25, labels = c("none", "some", "much", "total"))

m3 <- lm(y ~ x1 * x2 + x3, data = dat)
summary(m3)
## visualize, for fun
plotPlane(m3, "x1", "x2")

m3c1 <- meanCenter(m3)
summary(m3c1)

## Not exactly the same as a "standardized" regression because the
## interactive variables are centered in the model frame,
## and the term "x1:x2" is never centered again.

m3c2 <- meanCenter(m3, centerDV = TRUE,
   centerOnlyInteractors = FALSE, standardize = TRUE)
summary(m3c2)

m3st <- standardize(m3)
summary(m3st)

## Make a bigger dataset to see effects better
N <- 500
dat <- genCorrelatedData(N = N, means = c(200,200), sds = c(60,30),
   rho = 0.2, stde = 10)
dat$x3 <- rnorm(100, m = 40, s = 4)
dat$x3 <- gl(4, 25, labels = c("none", "some", "much", "total"))
dat$y2 <- with(dat,
   0.4 - 0.15 * x1 + 0.04 * x1^2 -
   drop(contrasts(dat$x3)[dat$x3, ] %*% c(-1.9, 0, 5.1)) +
   1000* rnorm(nrow(dat)))
dat$y2 <- drop(dat$y2)
m4literal <- lm(y2 ~ x1 + I(x1*x1) + x2 + x3, data = dat)
summary(m4literal)
plotCurves(m4literal, plotx="x1")

## Superficially, there is multicollinearity (omit the intercept)
cor(model.matrix(m4literal)[ -1 , -1 ])

m4literalmc <- meanCenter(m4literal, terms = "x1")
summary(m4literalmc)

m4literalmcs <- meanCenter(m4literal, terms = "x1", standardize = TRUE)
summary(m4literalmcs)

m4 <- lm(y2 ~ poly(x1, 2, raw = TRUE) + x2 + x3, data = dat)
summary(m4)
plotCurves(m4, plotx="x1")
\begin{verbatim}
m4mc1 <- meanCenter(m4, terms = "x1")
summary(m4mc1)

m4mc2 <- meanCenter(m4, terms = "x1", standardize = TRUE)
summary(m4mc2)

m4mc3 <- meanCenter(m4, terms = "x1", centerDV = TRUE, standardize = TRUE)
summary(m4mc3)
\end{verbatim}

**model.data**  
Create a "raw" (UNTRANSFORMED) data frame equivalent to the input data that would be required to fit the given model.

**Description**

This is a generic method. Unlike model.frame and model.matrix, this does not return transformed variables. It deals with regression formulae that have functions like poly(x, d) in them. It differentiates x from d in those expressions. And it also manages log(x + 10). The default method works for standard R regression models like lm and glm.

**Usage**

\begin{verbatim}
model.data(model, ...)
\end{verbatim}

**Arguments**

- **model**  
  A fitted regression model in which the data argument is specified. This function will fail if the model was not fit with the data option.
- **...**  
  Arguments passed to implementing methods.

**Value**

A data frame

**Author(s)**

Paul Johnson <pauljohn@ku.edu>
Create a data frame suitable for estimating a model

Description

This is the default method. Works for lm and glm fits.

Usage

```r
## Default S3 method:
model.data(model, na.action = na.omit, ...)
```

Arguments

- `model`: A fitted model
- `na.action`: Defaults to `na.omit`, so model as it would appear in user workspace is re-created, except that rows with missing values are deleted. Changing this argument to `na.pass` will provide the data as it was in the workspace.
- `...`: Place holder for other arguments, not used at present

Value

A data frame

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

Examples

```r
library(rockchalk)

## first, check if model.data works when there is no data argument
## This used to fail, now OK
x1 <- rnorm(100, m = 100, s = 10)
x2 <- rnorm(100, m = 50, s = 20)
y <- rnorm(100, m = 40, s = 3)
m0 <- lm(y ~ log(10+x1) + x2)
m0.data <- model.data(m0)
head(m0.data)
```
m1 <- lm(log(43 + y) ~ log(10+x1) + x2)
m1.data <- model.data(m1)
head(m1.data)

d <- 3

m2 <- lm(log(d + y) ~ log(10+x1) + x2)
m2.data <- model.data(m2)
head(m2.data)

m3 <- lm(log(y + d) ~ log(10+x1) + x2)
m3.data <- model.data(m3)
head(m3.data)

## check numeric and categorical predictors
x1 <- rpois(100, l=6)
x2 <- rnorm(100, m=50, s=10)
x3 <- rnorm(100)
xcat1 <- gl(2,50, labels=c("M","F"))
xcat2 <- cut(rnorm(100), breaks=c(-Inf, 0, 0.4, 0.9, 1, Inf),
           labels=c("R", "M", "D", "P", "G"))
dat <- data.frame(x1, x2, x3, xcat1, xcat2)
rm(x1, x2, x3, xcat1, xcat2)
dat$xcat1n <- with(dat, contrasts(xcat1)[xcat1, ,drop=FALSE])
dat$xcat2n <- with(dat, contrasts(xcat2)[xcat2, ])
STDE <- 20
dat$y <- with(dat,
    0.03 + 0.8*x1 + 0.1*x2 + 0.7*x3 +
xcat1n %% c(2) + xcat2n %% c(0.1,-2,0.3, 0.1) +
    STDE*rnorm(100))

m1 <- lm(y ~ poly(x1, 2), data=dat)
m1.data <- model.data(m1)
head(m1.data)
attr(m1.data, "varNamesRHS")

## Check to make sure d is not mistaken for a data column

d <- 2
m2 <- lm(y ~ poly(x1, d), data=dat)
m2.data <- model.data(m2)
head(m2.data)
attr(m2.data, "varNamesRHS")

## Check to see how the 10 in log is handled
m3 <- lm(y ~ log(10 + x1) + poly(x1, d) + sin(x2), data=dat)
m3.data <- model.data(m3)
head(m3.data)
attr(m3.data, "varNamesRHS")

m4 <- lm(log(50+y) ~ log(d+10+x1) + poly(x1, 2), data=dat)
m4.data <- model.data(m4)
head(m4.data)
attr(m4.data, "varNamesRHS")

m5 <- lm(y ~ x1*x1, data=dat)
m5.data <- model.data(m5)
head(m5.data)
attr(m5.data, "varNamesRHS")

m6 <- lm(y ~ x1 + I(x1^2), data=dat)
m6.data <- model.data(m6)
head(m6.data)
attr(m6.data, "varNamesRHS")

## Put in some missings.
## poly doesn't work if there are missings, but  
## can test with log
dat$x1[sample(100, 5)] <- NA
dat$y[sample(100, 5)] <- NA
dat$x2[sample(100, 5)] <- NA
dat$x3[sample(100,10)] <- NA

m1 <- lm(y ~ log(10+x1), data=dat)
m1.data <- model.data(m1)
head(m1.data)
summarize(m1.data)
attr(m1.data, "varNamesRHS")

m2 <- lm(y ~ log(x1 +10), data=dat)
m2.data <- model.data(m2)
head(m2.data)
summarize(m2.data)
attr(m2.data, "varNamesRHS")

d <- 2
m3 <- lm(log(50+y) ~ log(d+10+x1) + x2 + sin(x3), data=dat)
m3.data <- model.data(m3)
head(m3.data)
summarize(m3.data)
attr(m3.data, "varNamesRHS")
m4 <- lm(y ~ I(x1) + I(x1^2) + log(x2), data=dat)
m4.data <- model.data(m4)
summarize(m4.data)
attr(m4.data, "varNamesRHS")

m5 <- lm(y ~ x1 + I(x1^2) + cos(x2), data=dat)
m5.data <- model.data(m5)
head(m5.data)
summarize(m5.data)
attr(m5.data, "varNamesRHS")

## Now try with some variables in the dataframe, some not
x10 <- rnorm(100)
x11 <- rnorm(100)

m6 <- lm(y ~ x1 + I(x1^2) + cos(x2) + log(10 + x10) + sin(x11) +
         x10*x11, data = dat)
m6.data <- model.data(m6)
head(m6.data)
dim(m6.data)
summarize(m5.data)
attr(m6.data, "varNamesRHS")

---

**mvrnorm**

Minor revision of mvrnorm (from MASS) to facilitate replication

### Description

This is the `mvrnorm` function from the MASS package (Venables and Ripley, 2002), with one small modification to facilitate replication of random samples. The aim is to make sure that, after the seed is reset, the first rows of generated data are identical no matter what value is chosen for `n`. The one can draw 100 observations, reset the seed, and then draw 110 observations, and the first 100 will match exactly. This is done to prevent unexpected and peculiar patterns that are observed when `n` is altered with MASS package’s `mvrnorm`.

### Usage

```r
mvrnorm(n = 1, mu, Sigma, tol = 1e-06, empirical = FALSE)
```
**Arguments**

- **n**: the number of samples ("rows" of data) required.
- **mu**: a vector giving the means of the variables.
- **Sigma**: positive-definite symmetric matrix specifying the covariance matrix of the variables.
- **tol**: tolerance (relative to largest variance) for numerical lack of positive-definiteness in Sigma.
- **empirical**: logical. If true, mu and Sigma specify the empirical not population mean and covariance matrix.

**Details**

To assure replication, only a very small change is made. The code in MASS::mvrnorm draws a random sample and fills a matrix by column, and that matrix is then decomposed. The change implemented here fills that matrix by row and the problem is eliminated.

Some peculiarities are noticed when the covariance matrix changes from a diagonal matrix to a more general symmetric matrix (non-zero elements off-diagonal). When the covariance is strictly diagonal, then just one column of the simulated multivariate normal data will be replicated, but the others are not. This has very troublesome implications for simulations that draw samples of various sizes and then base calculations on the separate simulated columns (i.e., some columns are identical, others are completely uncorrelated).

**Value**

If \( n = 1 \) a vector of the same length as \( \mu \), otherwise an \( n \) by \( \text{length}(\mu) \) matrix with one sample in each row.

**Author(s)**

Ripley, B.D. with revision by Paul E. Johnson

**References**


**See Also**

For an alternative multivariate normal generator function, one which has had this fix applied to it, consider using the new versions of rmvnorm in the package mvtnorm.

**Examples**

```r
library(MASS)
library(rockchalk)

set.seed(12345)
X0 <- MASS::mvrnorm(n=10, mu = c(0,0,0), Sigma = diag(3))
```
## create a smaller data set, starting at same position
set.seed(12345)
X1 <- MASS::mvrnorm(n=5, mu = c(0, 0, 0), Sigma = diag(3))
## Create a larger data set
set.seed(12345)
X2 <- MASS::mvrnorm(n=15, mu = c(0, 0, 0), Sigma = diag(3))
## The first 5 rows in X0, X1, and X2 are not the same
X0
X1
X2
set.seed(12345)
Y0 <- mvrnorm(n=10, mu = c(0, 0, 0), Sigma = diag(3))
set.seed(12345)
Y1 <- mvrnorm(n=5, mu = c(0, 0, 0), Sigma = diag(3))
set.seed(12345)
Y2 <- mvrnorm(n=15, mu = c(0, 0, 0), Sigma = diag(3))
# note results are the same in the first 5 rows:
Y0
Y1
Y2
identical(Y0[1:5, ], Y1[1:5, ])
identical(Y1[1:5, ], Y2[1:5, ])
myR <- lazyCor(X = 0.3, d = 5)
mySD <- c(0.5, 0.5, 0.5, 1.5, 1.5)
myCov <- lazyCov(Rho = myR, Sd = mySD)
set.seed(12345)
X0 <- MASS::mvrnorm(n=10, mu = rep(0, 5), Sigma = myCov)
## create a smaller data set, starting at same position
set.seed(12345)
X1 <- MASS::mvrnorm(n=5, mu = rep(0, 5), Sigma = myCov)
X0
X1
##' set.seed(12345)
Y0 <- rockchalk::mvrnorm(n=10, mu = rep(0, 5), Sigma = myCov)
## create a smaller data set, starting at same position
set.seed(12345)
Y1 <- rockchalk::mvrnorm(n=5, mu = rep(0, 5), Sigma = myCov)
Y0
Y1

newdata

Create a newdata frame for usage in predict methods

Description

This is a generic function. The default method covers almost all regression models.
Usage

newdata(model, predVals, n, ...)

## Default S3 method:
newdata(
  model = NULL,
  predVals = NULL,
  n = 3,
  emf = NULL,
  divider = "quantile",
  ...
)

Arguments

- **model**: Required. Fitted regression model
- **predVals**: Predictor Values that deserve investigation. Previously, the argument was called "fl". This can be 1) a keyword, one of c("auto", "margins") 2) a vector of variable names, which will use default methods for all named variables and the central values for non-named variabled, 3) a named vector with predictor variables and divider algorithms, or 4) a full list that supplies variables and possible values. Please see details and examples.
- **n**: Optional. Default = 3. How many focal values are desired? This value is used when various divider algorithms are put to use if the user has specified keywords "default", "quantile", "std.dev." "seq", and "table".
- **...**: Other arguments.
- **emf**: Optional. data frame used to fit model (not a model frame, which may include transformed variables like log(x1). Instead, use output from function model.data). It is UNTRANSFORMED variables ("x" as opposed to poly(x,2).1 and poly(x,2).2).
- **divider**: Default is "quantile". Determines the method of selection. Should be one of c("quantile", "std.dev", "seq", "table").

Details

It scans the fitted model, discerns the names of the predictors, and then generates a new data frame. It can guess values of the variables that might be substantively interesting, but that depends on the user-supplied value of predVals. If not supplied with a predVals argument, newdata returns a data frame with one row – the central values (means and modes) of the variables in the data frame that was used to fit the model. The user can supply a keyword "auto" or "margins". The function will try to do the "right thing."

The predVals can be a named list that supplies specific values for particular predictors. Any legal vector of values is allowed. For example, `predVals = list(x1 = c(10, 20, 30), x2 = c(40, 50), xcat = levels(xcat)))`. That will create a newdata object that has all of the "mix and match" combinations for those values, while the other predictors are set at their central values.

If the user declares a variable with the "default" keyword, then the default divider algorithm is used to select focal values. The default divider algorithm is an optional argument of this function. If
the default is not desired, the user can specify a divider algorithm by character string, either "quan-
tile", "std.dev.", "seq", or "table". The user can mix and match algorithms along with requests for
specific focal values, as in `predVals = list(x1 = "quantile", x2 = "std.dev.", x3 = c(10,20, 30), xcat1 <- levels(xcat1))`

**Value**

A data frame of x values that could be used as the data = argument in the original regression model.
The attribute "varNamesRHS" is a vector of the predictor variable names.

**Author(s)**

Paul E. Johnson <pauljohn@ku.edu>

**See Also**

predictOMatic

**Examples**

```r
library(rockchalk)

## Replicate some R classics. The budworm.lg data from predict.glm
## will work properly after re-formatting the information as a data.frame:

## example from Venables and Ripley (2002, pp. 190-2.)
df <- data.frame(ldose = rep(0:5, 2),

   sex = factor(rep(c("M", "F"), c(6, 6)),
   SF.numdead = c(1, 4, 9, 13, 18, 20, 0, 2, 6, 10, 12, 16))
df$SF.numalive = 20 - df$SF.numdead

budworm.lg <- glm(cbind(SF.numdead, SF.numalive) ~ sex*ldose,
   data = df, family = binomial)
predictOMatic(budworm.lg)
predictOMatic(budworm.lg, n = 7)
predictOMatic(budworm.lg, predVals = c("ldose"), n = 7)
predictOMatic(budworm.lg, predVals = c(ldose = "std.dev.", sex = "table"))

## Now make up a data frame with several numeric and categorical predictors.
set.seed(12345)
N <- 100
x1 <- rpois(N, l = 6)
x2 <- rnorm(N, m = 50, s = 10)
x3 <- rnorm(N)
xcat1 <- gl(2,50, labels = c("M","F"))
```
xcat2 <- cut(rnorm(N), breaks = c(-Inf, 0, 0.4, 0.9, 1, Inf),
    labels = c("R", "M", "D", "P", "G"))
dat <- data.frame(x1, x2, x3, xcat1, xcat2)
rm(x1, x2, x3, xcat1, xcat2)
dat$xcat1n <- with(dat, contrasts(xcat1)[xcat1, , drop = FALSE])
dat$xcat2n <- with(dat, contrasts(xcat2)[xcat2, ])
STDE <- 15
dat$y <- with(dat,
    0.03 + 0.8*x1 + 0.1*x2 + 0.7*x3 + xcat1n %*% c(2) +
    xcat2n %*% c(0.1,-2,0.3, 0.1) + STDE*rnorm(N))
## Impose some random missings
dat$x1[sample(N, 5)] <- NA
dat$x2[sample(N, 5)] <- NA
dat$x3[sample(N, 5)] <- NA
dat$xcat2[sample(N, 5)] <- NA
dat$xcat1[sample(N, 5)] <- NA
dat$y[sample(N, 5)] <- NA
summarize(dat)

m0 <- lm(y ~ x1 + x2 + xcat1, data = dat)
summary(m0)
## The model.data() function in rockchalk creates as near as possible
## the input data frame.
m0.data <- model.data(m0)
summarize(m0.data)

## no predVals: analyzes each variable separately
(m0.p1 <- predictOMatic(m0))
## requests confidence intervals from the predict function
(m0.p2 <- predictOMatic(m0, interval = "confidence"))

## predVals as vector of variable names: gives "mix and match" predictions
(m0.p3 <- predictOMatic(m0, predVals = c("x1", "x2")))

## predVals as vector of variable names: gives "mix and match" predictions
(m0.p3s <- predictOMatic(m0, predVals = c("x1", "x2"), divider = "std.dev."))

## "seq" is an evenly spaced sequence across the predictor.
(m0.p3q <- predictOMatic(m0, predVals = c("x1", "x2"), divider = "seq"))

(m0.p3i <- predictOMatic(m0, predVals = c("x1", "x2"),
    interval = "confidence", n = 3))

(m0.p3p <- predictOMatic(m0, predVals = c("x1", "x2"),
    divider = pretty))

## predVals as vector with named divider algorithms.
(m0.p3 <- predictOMatic(m0, predVals = c(x1 = "seq", x2 = "quantile")))
## predVals as named vector of divider algorithms

## same idea, decided to double-check
(m0.p3 <- predictOMatic(m0, predVals = c(x1 = "quantile", x2 = "std.dev.")))
getFocal(m0.data$x2, xvals = "std.dev.", n = 5)

## Change from quantile to standard deviation divider
(m0.p5 <- predictOMatic(m0, divider = "std.dev.", n = 5))

## Still can specify particular values if desired
(m0.p6 <- predictOMatic(m0, predVals = list("x1" = c(6,7),
"xcat1" = levels(m0.data$xcat1))))

(m0.p7 <- predictOMatic(m0, divider = "std.dev.", n = 5))

getFocal(m0.data$x2, xvals = "std.dev.")

(m0.p8 <- predictOMatic(m0, predVals = list( x1 = quantile(m0.data$x1,
na.rm = TRUE, probs = c(0, 0.1, 0.5, 0.8,
1.0)), xcat1 = levels(m0.data$xcat1))))

(m0.p9 <- predictOMatic(m0, predVals = list(x1 = "seq", "xcat1" =
levels(m0.data$xcat1)), n = 8))

(m0.p10 <- predictOMatic(m0, predVals = list(x1 = "quantile",
"xcat1" = levels(m0.data$xcat1)), n = 5))

(m0.p11 <- predictOMatic(m0, predVals = c(x1 = "std.dev.", n = 10))

## Previous same as
(m0.p11 <- predictOMatic(m0, predVals = c(x1 = "default"), divider =
"std.dev.", n = 10))

## Previous also same as
(m0.p11 <- predictOMatic(m0, predVals = c("x1"), divider = "std.dev.", n = 10))

(m0.p11 <- predictOMatic(m0, predVals = list(x1 = c(0, 5, 8), x2 = "default"),
divider = "seq"))

m1 <- lm(y ~ log(10+x1) + sin(x2) + x3, data = dat)
m1.data <- model.data(m1)
summarize(m1.data)

(newdata(m1))
(newdata(m1, predVals = list(x1 = c(6, 8, 10))))
(newdata(m1, predVals = list(x1 = c(6, 8, 10), x3 = c(-1,0,1))))
(newdata(m1, predVals = list(x1 = c(6, 8, 10),
 x2 = quantile(m1.data$x2, na.rm = TRUE), x3 = c(-1,0,1))))
\[
\text{newdata}
\]

(m1.p1 <- predictOMatic(m1, divider = "std.dev", n = 5))
(m1.p2 <- predictOMatic(m1, divider = "quantile", n = 5))

(m1.p3 <- predictOMatic(m1, predVals = list(x1 = c(6, 8, 10),
                                           x2 = median(m1.data$x2, na.rm = TRUE))))

(m1.p4 <- predictOMatic(m1, predVals = list(x1 = c(6, 8, 10),
                                           x2 = quantile(m1.data$x2, na.rm = TRUE))))

(m1.p5 <- predictOMatic(m1))
(m1.p6 <- predictOMatic(m1, divider = "std.dev."))
(m1.p7 <- predictOMatic(m1, divider = "std.dev.", n = 3))
(m1.p8 <- predictOMatic(m1, divider = "std.dev.", interval = "confidence"))

m2 <- lm(y ~ x1 + x2 + x3 + xcat1 + xcat2, data = dat)
## has only columns and rows used in model fit
m2.data <- model.data(m2)
summarize(m2.data)

## Check all the margins
(predictOMatic(m2, interval = "conf"))

## Lets construct predictions the "old fashioned way" for comparison
m2.new1 <- newdata(m2, predVals = list(xcat1 = levels(m2.data$xcat1),
                                         xcat2 = levels(m2.data$xcat2)), n = 5)
predict(m2, newdata = m2.new1)

(m2.p1 <- predictOMatic(m2, predVals = list(xcat1 = levels(m2.data$xcat1),
                                           xcat2 = levels(m2.data$xcat2)),
                                           xcat2 = c("M","D")))

## See? same!

## Pick some particular values for focus
m2.new2 <- newdata(m2, predVals = list(x1 = c(1,2,3), xcat2 = c("M","D")))
## Ask for predictions
predict(m2, newdata = m2.new2)

## Compare: predictOMatic generates a newdata frame and predictions in one step

(m2.p2 <- predictOMatic(m2, predVals = list(x1 = c(1,2,3),
                                           xcat2 = c("M","D"))))

(m2.p3 <- predictOMatic(m2, predVals = list(x2 = c(0.25, 1.0),
                                           xcat2 = c("M","D"))))

(m2.p4 <- predictOMatic(m2, predVals = list(x2 = plotSeq(m2.data$x2, 10),
                                           xcat2 = c("M","D"))))
newdata

(m2.p5 <- predictOMatic(m2, predVals = list(x2 = c(0.25, 1.0),
    xcat2 = c("M", "D")), interval = "conf"))

(m2.p6 <- predictOMatic(m2, predVals = list(x2 = c(49, 51),
    xcat2 = levels(m2.data$xcat2),
    x1 = plotSeq(dat$x1))))

plot(y ~ x1, data = m2.data)
by(m2.p6, list(m2.p6$xcat2), function(x) {
    lines(x$x1, x$fit, col = x$xcat2, lty = as.numeric(x$xcat2))
})

m2.newdata <- newdata(m2, predVals = list(x2 = c(48, 50, 52),
    xcat2 = c("M", "D")))
predict(m2, newdata = m2.newdata)

(m2.p7 <- predictOMatic(m2, predVals = list(x2 = c(48, 50, 52),
    xcat2 = c("M", "D"))))

(m2.p8 <- predictOMatic(m2,
    predVals = list(x2 = range(m2.data$x2, na.rm = TRUE),
    xcat2 = c("M", "D"))))

(m2.p9 <- predictOMatic(m2, predVals = list(x2 = plotSeq(m2.data$x2),
    x1 = quantile(m2.data$x1, pr = c(0.33, 0.66), na.rm = TRUE),
    xcat2 = c("M", "D"))))
plot(y ~ x2, data = m2.data)
by(m2.p9, list(m2.p9$x1, m2.p9$xcat2), function(x) {lines(x$x2, x$fit)})

(predictOMatic(m2, predVals = list(x2 = c(50, 60),
    xcat2 = c("M", "D")),
    interval = "conf"))

# create a dichotomous dependent variable
y2 <- ifelse(rnorm(N) > 0.3, 1, 0)
dat <- cbind(dat, y2)

m3 <- glm(y2 ~ x1 + x2 + x3 + xcat1, data = dat, family = binomial(logit))
summary(m3)
m3.data <- model.data(m3)
summarize(m3.data)

(m3.p1 <- predictOMatic(m3, divider = "std.dev."))

(m3.p2 <- predictOMatic(m3, predVals = list(x2 = c(40, 50, 60),
    xcat1 = c("M", "F")),
    divider = "std.dev.", interval = "conf"))

# Want a full accounting for each value of x2?
(m3.p3 <- predictOMatic(m3, predVals = list(x2 = unique(m3.data$x2),
    xcat2 = levels(m3.data$xcat2),
    x1 = plotSeq(m3.data$x1))))
outreg

outreg(modelList, type = "latex", modelLabels = NULL, varLabels = NULL, tight = TRUE, centering = c("none", "siunitx", "dcolumn"), showAIC = FALSE, float = FALSE, request, runFuns, digits = 3, alpha = c(0.05, 0.01, 0.001), SElist = NULL, PVlist = NULL, Blist = NULL, title, label, gofNames, print.results = TRUE, browse = identical(type, "html") && interactive())

## Would like to write a more beautiful print method
## for output object, but don't want to obscure structure from user.
## for (i in names(m3.p1)){
##   dns <- cbind(m3.p1[[i]][i], m3.p1[[i]]$fit)
##   colnames(dns) <- c(i, "predicted")
##   print(dns)
## }

outreg

Creates a publication quality result table for regression models. Works with models fitted with lm, glm, as well as lme4.

Description

This provides "markup" that the user is will copy into a LaTeX document. As of rockchalk 1.8.4, can also create HTML markup. The rockchalk vignette demonstrates use of outreg in Sweave.

Usage

outreg(modelList, type = "latex", modelLabels = NULL, varLabels = NULL, tight = TRUE, centering = c("none", "siunitx", "dcolumn"), showAIC = FALSE, float = FALSE, request, runFuns, digits = 3, alpha = c(0.05, 0.01, 0.001), SElist = NULL, PVlist = NULL, Blist = NULL, title, label, gofNames, print.results = TRUE, browse = identical(type, "html") && interactive())
Arguments

modelList  A regression model or an R list of regression models. Default model names will be M1, M2, and so forth. User specified names are allowed, such as list("My Model" = m1, "Her Model" = m2). This is the currently recommended way to supply model lables. This is less error prone than the use of the modelLabels argument.

type  Default = "latex". The alternatives are "html" and "csv"

modelLabels  This is allowed, but discouraged. A vector of character string variables, one for each element in modelList. Will override the names in modelList.

varLabels  To beautify the parameter names printed. Must be a named vector in the format c(parmname = "displayName", parmname = "displayName"). Include as many parameters as desired, it is not necessary to supply new labels for all of the parameters.

tight  Table format. If TRUE, parameter estimates and standard errors are printed in a single column. If FALSE, parameter estimates and standard errors are printed side by side.

centering  Default is "none", but may be "siunitx" or "dcolumn". No centering has been the only way until this version. User feedback requested. Don’t forget to insert usepackage statement in document preamble for siunitx or dcolumn. If user specifies centering=TRUE, the siunitx method will be used. The dcolumn approach assumes that the values reported in the column use fewer than 3 integer places and 3 decimal places. Additional room is allocated for the significance stars.

showAIC  This is a legacy argument, before the request argument was created. If TRUE, the AIC estimate is included with the diagnostic values. It has the same effect as described by request.

float  Default = FALSE. Include boilerplate for a LaTeX table float, with the tabular markup inside it. Not relevant if type = "html".

request  Extra information to be retrieved from the summary(model) and displayed. This must be a vector of named arguments, such as c(adj.r.squared = "adj $R^2$", fstatistic = "$F$”). The name must be a valid name of the output object, the value should be the label the user wants printed in the table. See details.

runFuns  A list of functions

digits  Default = 3. How many digits after decimal sign are to be displayed.

alpha  Default = c(0.05, 0.01, 0.001). I think stars are dumb, but enough people have asked me for more stars that I’m caving in.

SElist  Optional. Replacement standard errors. Must be a list of named vectors. outreg uses the R summary to retrieve standard errors, but one might instead want to use robust or bootstrapped standard errors. This argument may supply a new SE vector for each fitted regression model, but it is also allowed to supply the SE replacement for just one of the models. The format should be list("A Model Label" = c(0.1, 0.3, 0.4), "Another Model Label" = c(0.4, 0.2, 0.3)). On the left, one must use the same names that are used in the modelList argument.
PVlist  Optional. A list of replacement "p values". It must be a list of named vectors, similar in format to SElist. The which the elements are the "p values" that the user wants to use for each model.

Blist  Optional. This is only needed in the rare case where a model’s parameters cannot be discerned from its summary. List must have names for models, and vectors slope coefficient. See discussion of SElist and PVlist.

title  A LaTeX caption for the table. Not relevant if type = "html".

label  A string to be used as a LaTeX label in the table to be created. Not relevant if type = "html".

gofNames  Optional pretty names. R regression summaries use names like "sigma" or "r.squared" that we might want to revise for presentation. I prefer to refer to "sigma" as "RMSE", but perhaps you instead prefer something like gofNames = c("sigma" = "That Estimate I don’t understand", "deviance" = "Another Mystery"). The words that you might replace are "sigma", "r.squared", "deviance", "adj.r.squared", "fstatistic".

print.results  Default TRUE, marked-up table will be displayed in session. If FALSE, same result is returned as an object.

browse  Display the regression model in a browse? Defaults to TRUE if type = "html"

Details

outreg returns a string vector. It is suggested that users should save the outreg result and then use cat to save it. That is myMod <- outreg(m1, ...) cat(myMod, file = "myMod.html") or cat(myMod, file = "myMod.tex". In version 1.8.66, we write the html file to a temporary location and display it in a web browser. Many word processors will not accept a cut-and-paste transfer from the browser, they will, however, be able to open the html file itself and automatically re-format it in the native table format.

In version 1.8.111, an argument print.results was introduced. This is TRUE by default, so the marked-up table is printed into the session, and it is returned as well. If the function should run silently (as suggested in the last few versions), include print.results = TRUE.

The table includes a minimally sufficient (in my opinion) model summary. It offers parameter estimates, standard errors, and minimally sufficient goodness of fit. My tastes tend toward minimal tables, but users request more features, and outreg’s interface has been generalized to allow specialized requests. See request and runFuns arguments.

I don’t want to write a separate table function for every different kind of regression model that exists (how exhausting). So I’ve tried to revise outreg() to work with regression functions that follow the standard R framework. It is known to work lm and glm, as well as merMod class from lme4, but it will try to interact with other kinds of regression models. Those models should have methods summary(), coef(), vcov() and nobs(). Package writes should provide those, its not my job.

Do you want “robust standard errors”? P values calculated according to some alternative logic? Go ahead, calculate them in your code, outreg will now accept them as arguments. As of Version 1.8.4, users can provide their own standard errors and/or p-values for each model. Thus, if a model answers in the usual way to the standard R request coef(summary(model)), outreg can work if users supply standard errors.

About the customizations request. The request argument supplies a list of names of summary output elements that are desired. The format is a pair, a value to be retrieved from summary(model),
and a pretty name to be printed for it. With the \texttt{lm()} regression, for example, one might want the output of the F test and the adjusted R-square: Include \texttt{request = c(adj.r.squared = "adj. R^2", "fstatistic" = "F")}. The value on the left is the name of the desired information in the summary object, while the value on the right is \textit{any} valid \LaTeX{} (or HTML) markup that the user desires to display in the table. \texttt{request} terms that generate a single numerical value will generally work fine, while requests that ask for more structured information, such as the F test (including the 2 degrees of freedom values) may work (user feedback needed).

The \texttt{runFuns} argument is inspired by a user request: could this include the BIC or other summaries that can be easily calculated? Any R function, such as \texttt{AIC} or \texttt{BIC}, should work, as long as it returns a single value. This is a two-part specification, a function name and a pretty label to be used in printing. For example, \texttt{runFuns = c("AIC" = "Akaike Criterion", "BIC" = "Schwartz Criterion", "logLik" = "LL")}.

About centering with dcolumn or siunitx. It appears now that results are better with siunitx but dcolumn is more familiar to users. The user has the duty to make sure that the document preamble includes the correct package, \texttt{\usepackage{dcolumn}} or \texttt{\usepackage{siunitx}}. In this version, I have eliminated the need for the user to specify document-wide settings for siunitx. All of the details are explicitly written in the header of each tabular. It is done that way to more easily allow user customizations.

\textbf{Value}

A character vector, one element per row of the regression table.

\textbf{Note}

There are many R packages that can be used to create \LaTeX{} regression tables. memisc, texreg, apsrtable, xtables, and rms are some. This "\texttt{outreg}" version was in use in our labs before we were aware that those packages were in development. It is not intended as a competitor, it is just a slightly different version of the same that is more suited to our needs.

\textbf{Author(s)}

Paul E. Johnson <pauljohn@ku.edu>

\textbf{Examples}

```r
set.seed(2134234)
dat <- data.frame(x1 = rnorm(100), x2 = rnorm(100))
dat$y1 <- 30 + 5 * rnorm(100) + 3 * dat$x1 + 4 * dat$x2
dat$y2 <- rnorm(100) + 5 * dat$x2
m1 <- lm(y1 ~ x1, data = dat)
m2 <- lm(y1 ~ x2, data = dat)
m3 <- lm(y1 ~ x1 + x2, data = dat)
gml <- glm(y1 ~ x1, family = Gamma, data = dat)
outreg(m1, title = "My One Tightly Printed Regression", float = TRUE)
ex1 <- outreg(m1, title = "My One Tightly Printed Regression",
              float = TRUE, print.results = FALSE, centering = "siunitx")
## Show markup, Save to file with cat()
cat(ex1)
## cat(ex1, file = "ex1.tex")
```
ex2 <- outreg(list("Fingers" = m1), tight = FALSE,
    title = "My Only Spread Out Regressions", float = TRUE,
    alpha = c(0.05, 0.01, 0.001))

ex3 <- outreg(list("Model A" = m1, "Model B label with Spaces" = m2),
    varLabels = list(x1 = "Billie"),
    title = "My Two Linear Regressions", request = c(fstatistic = "F"),
    print.results = TRUE)

cat(ex3)

ex4 <- outreg(list("Model A" = m1, "Model B" = m2),
    modellabels = c("Overrides ModelA", "Overrides ModelB"),
    varLabels = list(x1 = "Billie"),
    title = "Note modellabels Overrides model names")

cat(ex4)

##
##/quotesingle.Var

ex5 <- outreg(list("Whatever" = m1, "Whatever" = m2),
    title = "Still have showAIC argument, as in previous versions",
    showAIC = TRUE, float = TRUE, centering = "siunitx")

ex5s <- outreg(list("Whatever" = m1, "Whatever" = m2),
    title = "Still have showAIC argument, as in previous versions",
    showAIC = TRUE, float = TRUE, centering = "siunitx")

## Launches HTML browse

ex5html <- outreg(list("Whatever" = m1, "Whatever" = m2),
    title = "Still have showAIC argument, as in previous versions",
    showAIC = TRUE, type = "html")

## Could instead, make a file:
## fn <- "some_name_you_choose.html"
## cat(ex5html, file = fn)
## browseURL(fn)
## Open that HTML file in LibreOffice or MS Word

ex6 <- outreg(list("Whatever" = m1, "Whatever" = m2),
    title = "Another way to get AIC output",
    runFuns = c("AIC" = "Akaike IC"))

cat(ex6)

ex7 <- outreg(list("Amod" = m1, "Bmod" = m2, "Gmod" = m3),
    title = "My Three Linear Regressions", float = FALSE)

cat(ex7)

## A new feature in 1.85 is ability to provide vectors of beta estimates
## standard errors, and p values if desired.
## Suppose you have robust standard errors!
if (require(car)){
    newSE <- sqrt(diag(car::hccm(m3)))
    ex8 <- outreg(list("Model A" = m1, "Model B" = m2, "Model C" = m3, "Model C w Robust SE" = m3),
        SElist= list("Model C w Robust SE" = newSE))

    cat(ex8)
outreg
cat(ex8)
}
ex11 <- outreg(list("I Love Long Titles" = m1,  
  "Prefer Brevity" = m2,  
  "Short" = m3), tight = FALSE, float = FALSE)
cat(ex11)
##
ex12 <- outreg(list("GLM" = gm1), float = TRUE)
cat(ex12)
ex13 <- outreg(list("OLS" = m1, "GLM" = gm1), float = TRUE,  
  alpha = c(0.05, 0.01))
cat(ex13)
##
ex14 <- outreg(list(OLS = m1, GLM = gm1), float = TRUE,  
  request = c(fstatistic = "F"), runFuns = c("BIC" = "BIC"))
cat(ex14)
ex15 <- outreg(list(OLS = m1, GLM = gm1), float = TRUE,  
  request = c(fstatistic = "F"), runFuns = c("BIC" = "BIC"),  
  digits = 5, alpha = c(0.01))
ex16 <- outreg(list("OLS 1" = m1, "OLS 2" = m2, GLM = gm1), float = TRUE,  
  request = c(fstatistic = "F"), runFuns = c("BIC" = "BIC", logLik = "ll"),  
  digits = 5, alpha = c(0.05, 0.01, 0.001))
ex17 <- outreg(list("Model A" = gm1, "Model B label with Spaces" = m2),  
  request = c(fstatistic = "F"), runFuns = c("BIC" = "Schwarz IC",  
  "AIC" = "Akaike IC", "nobs" = "N Again?") )
## Here's a fit example from lme4.
if (require(lme4) && require(car)){
  fm1 <- lmer(Reaction ~ Days + (Days | Subject), sleepstudy)
ex18 <- outreg(fm1)
cat(ex18)
## Fit same with lm for comparison
lm1 <- lm(Reaction ~ Days, sleepstudy)
## Get robust standard errors
lm1rse <- sqrt(diag(car::hccm(lm1)))
if(interactive()){
  ex19 <- outreg(list("Random Effects" = fm1,  
    "OLS" = lm1, "OLS Robust SE" = lm1rse), type = "html")
}
## From the glmer examples
gm2 <- glmer(cbind(incidence, size - incidence) ~ period + (1 | herd),  
  data = cbpp, family = binomial)
lm2 <- lm(incidence/size ~ period, data = cbpp)
lm2rse <- sqrt(diag(car::hccm(lm2)))
## Lets see what MASS::rlm objects do? Mostly OK
outreg2HTML

Convert LaTeX output from outreg to HTML markup

Description
This function is deprecated. Instead, please use outreg(type = "html")

Usage
outreg2HTML(outreg, filename)

Arguments
outreg output from outreg
filename A file name into which the regression markup is to be saved. Should end in .html.

Details
This will write the html on the screen, but if a filename argument is supplied, it will write a file. One can then open or insert the file into Libre Office or other popular "word processor" programs.

Value
A vector of strings

Author(s)
Paul E. Johnson <pauljohn@ku.edu>

Examples
dat <- genCorrelatedData2(means = c(50,50,50,50,50,50),
                         sds = c(10,10,10,10,10,10), rho = 0.2, beta = rnorm(7), stde = 50)
m1 <- lm(y ~ x1 + x2 + x3 + x4 + x5 + x6 + x1*x2, data = dat)
summary(m1)

mlout <- outreg(list("Great Regression" = m1), alpha = c(0.05, 0.01, 0.001),
                 request = c("fstatistic" = "F"), runFuns = c(AIC = "AIC"),
                 float = TRUE)
##html markup will appear on screen
outreg2HTML(m1out)
## outreg2HTML(m1out, filename = "funky.html")
## I'm not running that for you because you
## need to be in the intended working directory

m2 <- lm(y ~ x1 + x2, data = dat)

m2out <- outreg(list("Great Regression" = m1, "Small Regression" = m2),
               alpha = c(0.05, 0.01, 0.01),
               request = c("fstatistic" = "F"), runFuns = c(BIC = "BIC"))

outreg2HTML(m2out)
## Run this for yourself, it will create the output file funky2.html
## outreg2HTML(m2out, filename = "funky2.html")
## Please inspect the file "funky2.html"

---

**padW0**

*Pad with 0's.*

**Description**

Sometimes we receive this c(1, 22, 131) and we need character variables of the same size, such as
c("001", "022", "131"). This happens if a user has mistakenly converted a zip code (US regional
identifier) like "00231" to a number. This function converts the number back to a 0 padded string.

**Usage**

`padW0(x)`

**Arguments**

- `x` - a numeric variable.

**Details**

This works differently if the number provided is an integer, or a character string. Integers are left
padded with the character "0". A character string will be left-padded with blanks.

**Value**

A character string vector padded with 0's

**Author(s)**

Paul Johnson <pauljohn@ku.edu>
Examples

```r
x <- c(1 , 11, 22, 121, 14141, 31)
(xpad <- padW0(x))
x <- rpois(7, lambda = 11)
(xpad <- padW0(x))
x <- c("Alabama", "Iowa", "Washington")
```

**pctable**

*Creates a cross tabulation with counts and percentages*

**Description**

This function is pronounced "presentable"! The original purpose was to create a particular kind of cross tabulation that I ask for in class: counts with column percentages. Requests from users have caused a bit more generality to be built into the function. Now, optionally, it will provide row percents. This is a generic function. Most users will find the formula method most convenient. Use the colpct and rowpct arguments to indicate if column or row percentages are desired.

I suggest most users will use the formula method for this. Running a command like this will, generally, do the right thing:

```r
tab <- pctable(y ~ x, data = dat)
```

There is also a method that will work with characters representing variable names.

```r
tab <- pctable("y", "x", data = dat)
```

Running the function should write a table in the output console, but it also creates an object (tab). That object can be displayed in a number of ways.

A summary method is provided, so one could look at different representations of the same table.

```r
summary(tab, rowpct = TRUE, colpct = FALSE)
```

or

```r
summary(tab, rowpct = TRUE, colpct = TRUE)
```

Tables that include only row or column percentages will be compatible with the html and latex exporters in the excellent `tables` package.

The formula method is the recommended method for users. Run `pctable(myrow ~ mycol, data = dat)`. In an earlier version, I gave different advice, so please adjust your usage.

The character method exists only for variety. It accepts character strings rather than a formula to define the columns that should be plotted. The method used most often for most users should be the formula method.

**Usage**

```r
pctable(rv, ...)
```

## Default S3 method:
pctable(
  rv,
```
Arguments

rv

A row variable name

... Other arguments. So far, the most likely additional arguments are to be passed along to the table function, such as "exclude", "useNA", or "dnn" (which will override the rvlab and cvlab arguments provided by some methods). Some methods will also pass along these arguments to model.frame, "subset" "xlev", "na.action", "drop.unused.levels".

cv

Column variable

rvlab

Optional: row variable label

cvlab

Optional: col variable label

colpct

Default TRUE: are column percentages desired in the presentation of this result?

rowpct

Default FALSE: are row percentages desired in the presentation of this result
rounded: Default FALSE, rounds to 10’s for privacy purposes.

formula: A two sided formula.

data: A data frame.

Details

Please bear in mind the following. The output object is a list of tables of partial information, which are then assembled in various ways by the print method (print.pctable). A lovely table will appear on the screen, but the thing itself has more information and a less beautiful structure.

A print method is supplied. For any pctable object, it is possible to run follow-ups like

print(tab, rowpct = TRUE, colpct = FALSE)

The method print.pctable(tab) assembles the object into (my opinion of) a presentable form. The print method has arguments rowpct and colpct that determine which percentages are included in the presentation.

When using character arguments, the row variable rv rowvar must be a quoted string if the user intends the method pctable.character to be dispatched. The column variable cv may be a string or just a variable name (which this method will coerce to a string).

Value

A list with tables (count, column percent, row percent) as well as a copy of the call.

Author(s)

Paul Johnson <pauljohn@ku.edu>

See Also
tabular and the CrossTable function in gmodels package.

Examples

dat <- data.frame(x = gl(4, 25),
y = sample(c("A", "B", "C", "D", "E"), 100, replace = TRUE))
pctable(y ~ x, dat)
pctable(y ~ x, dat, exclude = NULL)
pctable(y ~ x, dat, rvlab = "My Outcome Var", cvlab = "My Columns")
pctable(y ~ x, dat, rowpct = TRUE, colpct = FALSE)
pctable(y ~ x, dat, rowpct = TRUE, colpct = TRUE)
pctable(y ~ x, dat, rowpct = TRUE, colpct = TRUE, exclude = NULL)
tab <- pctable(y ~ x, dat, rvlab = "Outcome", cvlab = "Predictor")
dat <- data.frame(x1 = gl(4, 25, labels = c("Good", "Bad", "Ugly", "Indiff")),
x2 = gl(5, 20, labels = c("Denver", "Cincy", "Baltimore", "NY", "LA")),
y = sample(c("A", "B", "C", "D", "E"), 100, replace = TRUE))
tab <- pctable(y ~ x1, data = dat, rvlab = "my row label",
subset = dat$x1 %in% c("Good", "Bad"),
drop.unused.levels = TRUE)
tab <- pctable(y ~ x1, data = dat, rvlab = "my row label",
subset = dat$x1 %in% c("Good", "Bad"))
ptable("y", "x1", dat)
ptable("y", x1, dat)
tab <- ptable(y ~ x2, data = dat, rvlab = "A Giant Variable")
summary(tab, rowpct = TRUE, colpct = FALSE)
tabsum <- summary(tab)

## if user has tables package, can push out to latex or html
if (require(tables) & require(Hmisc)){
  tabsumtab <- tables::as.tabular(tabsum)
  Hmisc::html(tabsumtab)
  fn <- tempfile(pattern = "file", tmpdir = tempdir(),
                 fileext = ".html")
  Hmisc::html(tabsumtab, file = fn)
  print(paste("The file saved was named", fn, "go get it.\n"))
  if (interactive()) browseURL(fn)
  ## go get the fn file if you want to import it in document
  ## Now LaTeX output
  ## have to escape the percent signs
  tabsumtab <- apply(tabsumtab, 1:2, function(x) {gsub("%", "\\%", x) })
  fn2 <- tempfile(pattern = "file", tmpdir = tempdir(),
                  fileext = ".tex")
  Hmisc::latex(tabsumtab, file = fn2)
  print(paste("The file saved was named", fn2, "go get it.\n"))
}

---

**Description**

Creates a persp plot without drawing anything in the interior. Does equivalent of `plot( type="n")` for persp.

**Usage**

```
perspEmpty(
  x1,
  x2,
  y,
  x1lab = "x1",
  x2lab = "x2",
  ylab = "y",
  x1lim,
  x2lim,
  ...)
```
Arguments

- **x1**: data for the first horizontal axis, an R vector
- **x2**: data for the second horizontal axis, an R vector
- **y**: data for the vertical axis, an R vector
- **x1lab**: label for the x1 axis, (the one called "xlab" inside persp)
- **x2lab**: label for the x2 axis, (the one called "ylab" inside persp)
- **ylab**: label for the y (vertical) axis (the one called "zlab" inside persp)
- **x1lim**: Optional: limits for x1 axis (should be a vector with 2 elements)
- **x2lim**: Optional: limits for x2 axis (should be a vector with 2 elements)
- **...**: further arguments that are passed to persp. Please note Please remember that y is the vertical axis, but for persp, that is the one I call x2. Thus dot-dot-dot arguments including xlab, ylab, zlab, xlim, ylim, and zlim are going to be ignored.

Details

Regression demonstrations require a blank slate in which points and planes can be drawn. This function creates that blank persp canvas for those projects. It is not necessary that x1, x2 and y be vectors of the same length, since this function’s only purpose is to plot an empty box with ranges determined by the input variables. persp calls the 3 axes x, y, and z, but here they are called x1, x2, and y.

Value

The perspective matrix that is returned by persp

Examples

```r
x1 <- 1:10
x2 <- 41:50
y <- rnorm(10)
perspEmpty(x1, x2, y)
res <- perspEmpty(x1, x2, y, ticktype="detailed", nticks=10)
mypoints1 <- trans3d ( x1, x2, y, pmat = res )
points( mypoints1, pch = 16, col= "blue")
```

plot.testSlopes

**Plot testSlopes objects**

Description

plot.testSlopes is a method for the generic function plot. It has been revised so that it creates a plot illustrating the marginal effect, using the Johnson-Neyman interval calculations to highlight the "statistically significantly different from zero" slopes.
Usage

```r
## S3 method for class 'testSlopes'
plot(x, ..., shade = TRUE, col = rgb(1, 0, 0, 0.1))
```

Arguments

- `x`: A `testSlopes` object.
- `...`: Additional arguments that are ignored currently.
- `shade`: Optional. Create colored polygon for significant regions.

Value

`NULL`

Author(s)

<pauljohn@ku.edu>

---

**plotCurves**

Assists creation of predicted value curves for regression models.

Description

Creates a predicted value plot that includes a separate predicted value line for each value of a focal variable. The x axis variable is specified by the `plotx` argument. As of rockchalk 1.7.x, the moderator argument, `modx`, is optional. Think of this a new version of R's `termplot`, but it allows for interactions. And it handles some nonlinear transformations more gracefully than `termplot`.

Usage

```r
plotCurves(
  model,
  plotx,
  nx = 40,
  modx,
  plotxRange = NULL,
  n,
  modxVals = NULL,
  interval = c("none", "confidence", "prediction"),
  plotPoints = TRUE,
  plotLegend = TRUE,
  legendTitle = NULL,
  legendPct = TRUE,
  col = c("black", "blue", "darkgreen", "red", "orange", "purple", "green3"),
  llwd = 2,
)```
opacity = 100,
envir = environment(formula(model)),
...
)

Arguments

- **model**: Required. Fitted regression object. Must have a predict method.
- **plotx**: Required. String with name of predictor for the x axis.
- **nx**: Number of values of plotx at which to calculate the predicted value. Default = 40.
- **modx**: Optional. String for moderator variable name. May be either numeric or factor.
- **plotxRange**: Optional. If not specified, the observed range of plotx will be used to determine the axis range.
- **n**: Optional. Number of focal values of modx, used by algorithms specified by modxVals; will be ignored if modxVals supplies a vector of focal values.
- **modxVals**: Optional. A vector of focal values for which predicted values are to be plotted. May also be a character string to select an algorithm ("quantile","std.dev." or "table"), or a user-supplied function to select focal values (a new method similar to getFocal). If modx is a factor, currently, the only available algorithm is "table" (see getFocal.factor).
- **interval**: Optional. Intervals provided by the predict.lm may be supplied, either "conf" (95 interval for the estimated conditional mean) or "pred" (95 interval for observed values of y given the rest of the model).
- **plotPoints**: Optional. TRUE or FALSE: Should the plot include the scatterplot points along with the lines.
- **plotLegend**: Optional. TRUE or FALSE: Should the default legend be included?
- **legendTitle**: Optional. You’ll get an automatically generated title, such as ”Moderator: modx”, but if you don’t like that, specify your own string here.
- **legendPct**: Default = TRUE. Variable labels print with sample percentages.
- **col**: I offer my preferred color vector as default. Replace if you like. User may supply a vector of valid color names, or rainbow(10) or gray.colors(5). Color names will be recycled if there are more focal values of modx than colors provided.
- **llwd**: Optional. Line widths for predicted values. Can be single value or a vector, which will be recycled as necessary.
- **opacity**: Optional, default = 100. A number between 1 and 255. 1 means "transparent" or invisible, 255 means very dark. the darkness of confidence interval regions.
- **environ**: environment to search for variables.
- **...**: further arguments that are passed to plot or predict. The arguments that are monitored to be sent to predict are c("type", "se.fit", "dispersion", "interval", "level", "terms", "na.action").
plotCurves

Details

This is similar to plotSlopes, but it accepts regressions in which there are transformed variables, such as "log(x1)". It creates a plot of the predicted dependent variable against one of the numeric predictors, plotx. It draws a predicted value line for each value of modx, a moderator variable. The moderator may be a numeric or categorical moderator variable.

The user may designate which particular values of the moderator are used for calculating the predicted value lines. That is, modxVals = c(12, 22, 37) would draw lines for values 12, 22, and 37 of the moderator. User may instead supply a character string to choose one of the built in algorithms. The default algorithm is "quantile", which will select n values that are evenly spaced along the modx axis. The algorithm "std.dev" will select the mean of modx (m) and then it will select values that step away from the mean in standard deviation sd units. For example, if n = 3, the focal values will m, m – sd, am + sd.

Value

A plot is created as a side effect, a list is returned including 1) the call, 2) a newdata object that includes information on the curves that were plotted, 3) a vector modxVals, the values for which curves were drawn.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

Examples

library(rockchalk)

## Replicate some R classics. The budworm.lg data from predict.glm
## will work properly after re-formatting the information as a data.frame:

library(rockchalk)

## Replicate some R classics. The budworm.lg data from predict.glm
## will work properly after re-formatting the information as a data.frame:

## example from Venables and Ripley (2002, pp. 190-2.)
df <- data.frame(ldose = rep(0:5, 2),
                  sex = factor(rep(c("M", "F"), c(6, 6))),
                  SF.numdead = c(1, 4, 9, 13, 18, 20, 0, 2, 6, 10, 12, 16))
df$SF.numalive = 20 - df$SF.numdead

budworm.lg <- glm(cbind(SF.numdead, SF.numalive) ~ sex*ldose, data = df,
                   family = binomial)

plotCurves(budworm.lg, plotx = "ldose", modx = "sex", interval = "confidence",
           ylim = c(0, 1))

## See infert
model2 <- glm(case ~ age + parity + education + spontaneous + induced,
               data = infert, family = binomial())

## Curvature so slight we can barely see it
model2pc1 <- plotCurves(model2, plotx = "age", modx = "education",
                         interval = "confidence")
model2pc2 <- plotCurves(model2, plotx = "age", modx = "education",
modxVals = levels(infert$education)[1],
interval = "confidence", ylim = c(0, 1))

model2pc2 <- plotCurves(model2, plotx = "age", modx = "education",
modxVals = levels(infert$education)[c(2, 3)],
interval = "confidence", ylim = c(0, 1))

model2pc2 <- plotCurves(model2, plotx = "age", modx = "education",
modxVals = levels(infert$education)[c(2, 3)],
ylim = c(0, 1), type = "response")

## Manufacture some data
set.seed(12345)
N <- 500
dat <- genCorrelatedData2(N = 500, means = c(5, 0, 0, 0), sds = rep(1, 4),
rho = 0.2, beta = rep(1, 5), stde = 20)
dat$xcat1 <- gl(2, N/2, labels = c("Monster", "Human"))
dat$xcat2 <- cut(rnorm(N), breaks = c(-Inf, 0, 0.4, 0.9, 1, Inf),
labels = c("R", "M", "D", "P", "G"))

##The design matrix for categorical variables, xcat numeric
dat$xcat1n <- with(dat, contrasts(xcat1)[xcat1, ])
dat$xcat2n <- with(dat, contrasts(xcat2)[xcat2, ])

stde <- 2
dat$y <- with(dat, 0.03 + 11.5 * log(x1) * contrasts(dat$xcat1)[dat$xcat1] +
0.1 * x2 + 0.04 * x2^2 + stde*rnorm(N))

stde <- 1
dat$y2 <- with(dat, 0.03 + 0.1 * x1 + 0.1 * x2 + 0.25 * x1 * x2 + 0.4 * x3 -
0.1 * x4 + stde * rnorm(N))

stde <- 8
dat$y3 <- with(dat, 3 + 0.5 * x1 + 1.2 * (as.numeric(xcat1)-1) +
-0.8 * (as.numeric(xcat1)-1) * x1 + stde * rnorm(N))

stde <- 8
dat$y4 <- with(dat, 3 + 0.5 * x1 +
contrasts(dat$xcat2)[dat$xcat2, ] %*% c(0.1, -0.2, 0.3, 0.05) +
stde * rnorm(N))

## Curvature with interaction
m1 <- lm(y ~ log(x1)*xcat1 + x2 + I(x2^2), data=dat)
summary(m1)

## First, with no moderator
plotCurves(m1, plotx = "x1")
plotCurves(m1, plotx = "x1", modx = "xcat1")

## ## Verify that plot by comparing against a manually constructed alternative
## par(mfrow=c(1,2))
## plotCurves(m1, plotx = "x1", modx = "xcat1")
## newdat <- with(dat, expand.grid(x1 = plotSeq(x1, 30), xcat1 = levels(xcat1)))
## newdat$x2 <- with(dat, mean(x2, na.rm = TRUE))
## newdat$m1p <- predict(m1, newdata = newdat)
## plot(y ~ x1, data = dat, type = "n", ylim = magRange(dat$y, c(1, 1.2)))
## points(y ~ x1, data = dat, col = dat$xcat1, cex = 0.4, lwd = 0.5)
## by(newdat, newdat$xcat1, function(dd) {lines(dd$x1, dd$m1p)})
## legend("topleft", legend=levels(dat$xcat1), col = as.numeric(dat$xcat1), lty = 1)
## par(mfrow = c(1,1))
## ## Close enough!

plotCurves(m1, plotx = "x2", modx = "x1")
plotCurves(m1, plotx = "x2", modx = "xcat1")

m2 <- lm(y ~ log(x1)*xcat1 + xcat1*(x2 + I(x2^2)), data = dat)
summary(m2)
plotCurves(m2, plotx = "x2", modx = "xcat1")
plotCurves(m2, plotx = "x2", modx = "x1")

m3a <- lm(y ~ poly(x2, 2) + xcat1, data = dat)
plotCurves(m3a, plotx = "x2")
plotCurves(m3a, plotx = "x2", modx = "xcat1")

#OK

m4 <- lm(log(y+10) ~ poly(x2, 2)*xcat1 + x1, data = dat)
summary(m4)
plotCurves(m4, plotx = "x2")
plotCurves(m4, plotx = "x2", modx = "xcat1")
plotCurves(m4, plotx = "x2", modx = "x1")
plotCurves(m4, plotx = "x2", modx = "xcat1")
plotCurves(m4, plotx = "x2", modx = "xcat1", modxVals = c("Monster"))
# ordinary interaction
m5 <- lm(y2 ~ x1*x2 + x3 + x4, data = dat)
summary(m5)
plotCurves(m5, plotx = "x1", modx = "x2")
plotCurves(m5, plotx = "x1", modx = "x2", modxVals = c(-2, -1, 0, 1, 2))
plotCurves(m5, plotx = "x1", modx = "x2", modxVals = c(-2))
plotCurves(m5, plotx = "x1", modx = "x2", modxVals = "std.dev.")
plotCurves(m5, plotx = "x1", modx = "x2", modxVals = "quantile")
plotCurves(m5, plotx = "x3", modx = "x2")

if(require(carData)){
  mc1 <- lm(statusquo ~ income * sex, data = Chile)
summary(mc1)
  plotCurves(mc1, plotx = "income")
  plotCurves(mc1, modx = "sex", plotx = "income")
  plotCurves(mc1, modx = "sex", plotx = "income", modxVals = "M")

  mc2 <- lm(statusquo ~ region * income, data = Chile)
summary(mc2)
  plotCurves(mc2, modx = "region", plotx = "income")
  plotCurves(mc2, modx = "region", plotx = "income", modxVals = levels(Chile$region)[c(1,4)])
  plotCurves(mc2, modx = "region", plotx = "income", modxVals = c(“S”, “M”, “SA”),
             interval = “conf”)  
  plotCurves(mc2, modx = "region", plotx = "income", modxVals = c(“S”, “M”, “SA”),
             interval = “conf”, plotPoints = FALSE)

  mc3 <- lm(statusquo ~ region * income + sex + age, data = Chile)
summary(mc3)
  plotCurves(mc3, modx = "region", plotx = "income")

  mc4 <- lm(statusquo ~ income * (age + I(age^2)) + education + sex + age, data = Chile)
summary(mc4)
  plotCurves(mc4, plotx = "age")
  plotCurves(mc4, plotx = "age", interval = "conf")

  plotCurves(mc4, plotx = "age", modx = "income")
  plotCurves(mc4, plotx = "age", modx = "income", plotPoints = FALSE)

  plotCurves(mc4, plotx = "income", modx = "age")
  plotCurves(mc4, plotx = "income", modx = "age", n = 8)

  plotCurves(mc4, plotx = "income", modx = "age", modxVals = "std.dev.")
  plotCurves(mc4, modx = "income", plotx = "age", plotPoints = FALSE)
plotFancy

Regression plots with predicted value lines, confidence intervals, color coded interactions

Description

This is the back-end for the functions plotSlopes and plotCurves. Don’t use it directly.

Usage

plotFancy(
  newdf,
  olddf,
  plotx,
  modx,
  modxVals,
  interval,
  plotPoints,
  legendArgs,
  col = NULL,
  llwd = 2,
  opacity,
  ...
)

Arguments

newdf
The new data frame with predictors and fit, lwr, upr variables
olddf
A data frame with variables(modxVar, plotxVar, depVar)
plotx
Character string for name of variable on horizontal axis
modx
Character string for name of moderator variable.
modxVals
Values of moderator for which lines are desired
interval
TRUE or FALSE: want confidence intervals?
plotPoints
TRUE or FALSE: want to see observed values in plot?
legendArgs
Set as "none" for no legend. Otherwise, a list of arguments for the legend function
col
requested color scheme for lines and points. One per value of modxVals.
llwd
requested line width, will re-cycle.
opacity
Value in 0, 255 for darkness of interval shading
...
Other arguments passed to plot function.

Value

col, lty, and lwd information
plotFancyCategories

Author(s)
Paul E. Johnson <pauljohn@ku.edu>

plotFancyCategories  Draw display for discrete predictor in plotSlopes

Description
There’s plotFancy for numeric predictor. This is for discrete

Usage

plotFancyCategories(
  newdf,
  olddf,
  plotx,
  modx = NULL,
  modxVals,
  xlab,
  xlim,
  ylab,
  ylim,
  col = c("black", "blue", "darkgreen", "red", "orange", "purple", "green3"),
  opacity = 120,
  main,
  space = c(0, 1),
  width = 0.2,
  llwd = 1,
  offset = 0,
  ...,
  gridArgs = list(lwd = 0.3, lty = 5),
  legendArgs
)

Arguments

newdf  The new data object, possibly from predictOMatic
olddf  The model data matrix
plotx  Name of horizontal axis variable
modx  Name of moderator
modxVals values for modx
xlab  X axis label
xlim  x axis limits. Don’t bother setting this, the internal numbering is too complic-
plotPlane

```
ylab      y axis label
ylim      y axis limits
col       color pallet for values of moderator variable
opacity   Value in 0, 255 for darkness of interval shading
main      main title
space     same as space in barplot, vector c(0, 1) is c(space_between, space_before_first)
width     width of shaded bar area, default is 0.2. Maximum is 1.
llwd      requested line width, will re-cycle.
offset    Shifts display to right (not tested)
          Arguments sent to par
gridArgs  A list of values to control printing of reference grid. Set as "none" if no grid is
desired.
legendArgs Arguments to the legend function. Set as "none" if no legend is needed. Other-
              wise, provide a list
```

**Value**

None

**Author(s)**

Paul Johnson <pauljohn@ku.edu>

---

**plotPlane**

*Draw a 3-D regression plot for two predictors from any linear or non-
linear lm or glm object*

**Description**

This allows user to fit a regression model with many variables and then plot 2 of its predictors and the output plane for those predictors with other variables set at mean or mode (numeric or factor). This is a front-end (wrapper) for R’s persp function. Persp does all of the hard work, this function reorganizes the information for the user in a more readily understood way. It intended as a convenience for students (or others) who do not want to fight their way through the details needed to use persp to plot a regression plane. The fitted model can have any number of input variables, this will display only two of them. And, at least for the moment, I insist these predictors must be numeric variables. They can be transformed in any of the usual ways, such as poly, log, and so forth.
plotPlane

Usage

plotPlane(
  model = NULL,
  plotx1 = NULL,
  plotx2 = NULL,
  drawArrows = FALSE,
  plotPoints = TRUE,
  npp = 20,
  x1lab,
  x2lab,
  ylab,
  x1lim,
  x2lim,
  x1floor = 5,
  x2floor = 5,
  pch = 1,
  pcol = "blue",
  plwd = 0.5,
  pcex = 1,
  llwd = 0.3,
  lcol = 1,
  llty = 1,
  acol = "red",
  alty = 4,
  alwd = 0.3,
  alength = 0.1,
  linesFrom,
  lflwd = 3,
  envir = environment(formula(model)),
  ...
)

## Default S3 method:
plotPlane(
  model = NULL,
  plotx1 = NULL,
  plotx2 = NULL,
  drawArrows = FALSE,
  plotPoints = TRUE,
  npp = 20,
  x1lab,
  x2lab,
  ylab,
  x1lim,
  x2lim,
  x1floor = 5,
  x2floor = 5,
  pch = 1,
plotPlane

pcol = "blue",
plwd = 0.5,
pcol = 1,
llwd = 0.3,
lcol = 1,
llty = 1,
acol = "red",
alty = 4,
alwd = 0.3,
length = 0.1,
linesFrom,
flwd = 3,
envir = environment(formula(model)),
...
)

Arguments
model an lm or glm fitted model object
plotx1 name of one variable to be used on the x1 axis
plotx2 name of one variable to be used on the x2 axis
drawArrows draw red arrows from prediction plane toward observed values TRUE or FALSE
plotPoints Should the plot include scatter of observed scores?
npp number of points at which to calculate prediction
x1lab optional label
x2lab optional label
ylab optional label
x1lim optional lower and upper bounds for x1, as vector like c(0,1)
x2lim optional lower and upper bounds for x2, as vector like c(0,1)
x1floor Default=5. Number of "floor" lines to be drawn for variable x1
x2floor Default=5. Number of "floor" lines to be drawn for variable x2
pch plot character, passed on to the "points" function
pcol color for points, col passed to "points" function
plwd line width, lwd passed to "points" function
pcex character expansion, cex passed to "points" function
llwd line width, lwd passed to the "lines" function
lcol line color, col passed to the "lines" function
llty line type, lty passed to the "lines" function
acol color for arrows, col passed to "arrows" function
alty arrow line type, lty passed to the "arrows" function
alwd arrow line width, lwd passed to the "arrows" function
alength arrow head length, length passed to "arrows" function
plotPlane

linesFrom  object with information about "highlight" lines to be added to the 3d plane (output from plotCurves or plotSlopes)
lflwd line widths for linesFrom highlight lines
envir environment from whence to grab data
... additional parameters that will go to persp

Details

Besides a fitted model object, plotPlane requires two additional arguments, plotx1 and plotx2. These are the names of the plotting variables. Please note, that if the term in the regression is something like poly(fish,2) or log(fish), then the argument to plotx1 should be the quoted name of the variable "fish". plotPlane will handle the work of re-organizing the information so that R's predict functions can generate the desired information. This might be thought of as a 3D version of "termplot", with a significant exception. The calculation of predicted values depends on predictors besides plotx1 and plotx2 in a different ways. The sample averages are used for numeric variables, but for factors the modal value is used.

This function creates an empty 3D drawing and then fills in the pieces. It uses the R functions lines, points, and arrows. To allow customization, several parameters are introduced for the users to choose colors and such. These options are prefixed by "l" for the lines that draw the plane, "p" for the points, and "a" for the arrows. Of course, if plotPoints=FALSE or drawArrows=FALSE, then these options are irrelevant.

Value

The main point is the plot that is drawn, but for record keeping the return object is a list including 1) res: the transformation matrix that was created by persp 2) the call that was issued, 3) x1seq, the "plot sequence" for the x1 dimension, 4) x2seq, the "plot sequence" for the x2 dimension, 5) zplane, the values of the plane corresponding to locations x1seq and x2seq.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

See Also

persp, scatterplot3d, regr2.plot

Examples

library(rockchalk)

set.seed(12345)
x1 <- rnorm(100)
x2 <- rnorm(100)
x3 <- rnorm(100)
x4 <- rnorm(100)
y <- rnorm(100)
y2 <- 0.03 + 0.1*x1 + 0.1*x2 + 0.25*x1*x2 + 0.4*x3 -0.1*x4 + 1*rnorm(100)
dat <- data.frame(x1, x2, x3, x4, y, y2)
rm(x1, x2, x3, x4, y, y2)

## linear ordinary regression
m1 <- lm(y ~ x1 + x2 + x3 + x4, data = dat)
plotPlane(m1, plotx1 = "x3", plotx2 = "x4")
plotPlane(m1, plotx1 = "x3", plotx2 = "x4", drawArrows = TRUE)
plotPlane(m1, plotx1 = "x1", plotx2 = "x4", drawArrows = TRUE)
plotPlane(m1, plotx1 = "x1", plotx2 = "x2", drawArrows = TRUE, npp = 10)
plotPlane(m1, plotx1 = "x3", plotx2 = "x2", drawArrows = TRUE, npp = 40)
plotPlane(m1, plotx1 = "x3", plotx2 = "x2", drawArrows = FALSE, npp = 5, ticktype = "detailed")

## regression with interaction
m2 <- lm(y ~ x1 * x2 + x3 + x4, data = dat)
plotPlane(m2, plotx1 = "x1", plotx2 = "x2", drawArrows = TRUE)
plotPlane(m2, plotx1 = "x1", plotx2 = "x4", drawArrows = TRUE)
plotPlane(m2, plotx1 = "x1", plotx2 = "x3", drawArrows = TRUE)
plotPlane(m2, plotx1 = "x1", plotx2 = "x2", drawArrows = TRUE, phi = 10, theta = 30)

## regression with quadratic;
## Required some fancy footwork in plotPlane, so be happy
dat$y3 <- 0 + 1 * dat$x1 + 2 * dat$x1^2 + 1 * dat$x2 + 0.4*dat$x3 + 8 * rnorm(100)
m3 <- lm(y3 ~ poly(x1,2) + x2 + x3 + x4, data = dat)
summary(m3)
plotPlane(m3, plotx1 = "x1", plotx2 = "x2", drawArrows = TRUE,
x1lab = "my great predictor", x2lab = "a so-so predictor",
ylab = "Most awesomest DV ever")
plotPlane(m3, plotx1 = "x1", plotx2 = "x2", drawArrows = TRUE,
x1lab = "my great predictor", x2lab = "a so-so predictor",
ylab = "Most awesomest DV ever", phi = -20)
plotPlane(m3, plotx1 = "x1", plotx2 = "x2", drawArrows = TRUE, phi = 10, theta = 30)
plotPlane(m3, plotx1 = "x1", plotx2 = "x4", drawArrows = TRUE,
plotPlane(m3, plotx1 = "x1", plotx2 = "x3", drawArrows = TRUE)
plotPlane(m3, plotx1 = "x1", plotx2 = "x2", drawArrows = TRUE, phi = 10, theta = 30)

m4 <- lm(y ~ sin(x1) + x2*x3 +x3 + x4, data = dat)
summary(m4)

plotPlane(m4, plotx1 = "x1", plotx2 = "x2", drawArrows = TRUE)
plotPlane(m4, plotx1 = "x1", plotx2 = "x3", drawArrows = TRUE)

eta3 <- 1.1 + .9*dat$x1 - .6*dat$x2 + .5*dat$x3
dat$y4 <- rbinom(100, size = 1, prob = exp(eta3)/(1+exp(eta3)))
gm1 <- glm(y4 ~ x1 + x2 + x3, data = dat, family = binomial(logit))
summary(gm1)
plotPlane(gm1, plotx1 = "x1", plotx2 = "x2")
plotPlane(gm1, plotx1 = "x1", plotx2 = "x2", phi = -10)

plotPlane(gm1, plotx1 = "x1", plotx2 = "x2", ticktype = "detailed")
plotPlane(gm1, plotx1 = "x1", plotx2 = "x2", ticktype = "detailed", npp = 30, theta = 30)
plotPlane(gm1, plotx1 = "x1", plotx2 = "x3", ticktype = "detailed", npp = 70, theta = 60)

plotPlane(gm1, plotx1 = "x1", plotx2 = "x2", ticktype = c("detailed"), npp = 50, theta = 40)

dat$x2 <- 5 * dat$x2
dat$x4 <- 10 * dat$x4
eta4 <- 0.1 + .15*dat$x1 - 0.1*dat$x2 + .25*dat$x3 + 0.1*dat$x4
dat$y4 <- rbinom(100, size = 1, prob = exp(eta4)/(1+exp(eta4)))
gm2 <- glm(y4 ~ x1 + x2 + x3 + x4, data = dat, family = binomial(logit))
summary(gm2)
plotPlane(gm2, plotx1 = "x1", plotx2 = "x2")
plotPlane(gm2, plotx1 = "x1", plotx2 = "x2", phi = -10)
plotPlane(gm2, plotx1 = "x1", plotx2 = "x2", phi = 5, theta = 70, npp = 40)

plotPlane(gm2, plotx1 = "x1", plotx2 = "x2", ticktype = "detailed")
plotPlane(gm2, plotx1 = "x1", plotx2 = "x2", ticktype = "detailed", npp = 30, theta = -30)
plotPlane(gm2, plotx1 = "x1", plotx2 = "x3", ticktype = "detailed", npp = 70, theta = 60)

plotPlane(gm2, plotx1 = "x4", plotx2 = "x3", ticktype = "detailed", npp = 50, theta = 10)
plotPlane(gm2, plotx1 = "x1", plotx2 = "x2", ticktype = c("detailed"))
plotSeq

Create sequences for plotting

Description
plotSeq is a convenience for the creation of sequence across the range of a variable. By default, the length of the plotting sequence will be equal to the length of the original sequence. In that case, the only effect is to create an evenly-spaced set of values. If length.out is specified, the user determines the number of elements in plotSeq.

Usage
plotSeq(x, length.out = length(x))

Arguments
- x: an R vector variable
- length.out: the number of elements in the desired plotting sequence.

Details
The primary intended usage is for the creation of plotting sequences of numeric variables. It takes a variable's range and fills in evenly spaced steps. If x is a factor variable, the levels will be returned. Uses of this functionality are planned in the future.

See Also
pretty

Examples
# Create a quadratic regression

stde <- 14
x <- rnorm(100, m = 50, s = 10)
y <- 0.2 - 0.2*x + 0.2*x^2 + stde*rnorm(100)
mod1 <- lm(y ~ poly(x, 2))

plot(x, y, main="The Quadratic Regression")
seqx <- plotSeq(x, length.out = 10)
seqy <- predict(mod1, newdata = data.frame(x = seqx))
lines(seqx, seqy, col = "red")

# Notice the bad result when a plotting sequence is not used.
plot(x, y, main = "Bad Plot Result")
seqy <- predict(mod1)
lines(x, seqy, col = "green")
plotSlopes

Generic function for plotting regressions and interaction effects

Description
This is a function for plotting regression objects. So far, there is an implementation for \texttt{lm()} objects. I’ve been revising plotSlopes so that it should handle the work performed by plotCurves. As sure as that belief is verified, the plotCurves work will be handled by plotSlopes. Different plot types are created, depending on whether the x-axis predictor \texttt{plotx} is numeric or categorical. #'

This is a "simple slope" plotter for regression objects created by \texttt{lm()} or similar functions that have capable predict methods with newdata arguments. The term "simple slopes" was coined by psychologists (Aiken and West, 1991; Cohen, et al 2002) for analysis of interaction effects for particular values of a moderating variable. The moderating variable may be continuous or categorical, lines will be plotted for focal values of that variable.

Usage

\texttt{plotSlopes(model, plotx, \ldots)}

## S3 method for class 'lm'
\texttt{plotSlopes(}
\texttt{  model, plotx, modx = NULL, n = 3, modxVals = NULL, plotxRange = NULL, interval = c("none", "confidence", "prediction"), plotPoints = TRUE, legendPct = TRUE, legendArgs, llwd = 2, opacity = 100, ...,
  col = c("black", "blue", "darkgreen", "red", "orange", "purple", "green3"),
  type = c("response", "link"), gridArgs,
  width = 0.2
\texttt{)}

Arguments

\texttt{model}  
Required. A fitted Regression

\texttt{plotx}  
Required. Name of one predictor from the fitted model to be plotted on horizontal axis. May be numeric or factor.
Additional arguments passed to methods. Often includes arguments that are passed to plot. Any arguments that customize plot output, such as lwd, cex, and so forth, may be supplied. These arguments intended for the predict method will be used: c("type", "se.fit", "interval", "level", "dispersion", "terms", "na.action")

modx
Optional. String for moderator variable name. May be either numeric or factor. If omitted, a single predicted value line will be drawn.

n
Optional. Number of focal values of modx, used by algorithms specified by modxVals; will be ignored if modxVals supplies a vector of focal values.

modxVals
Optional. Focal values of modx for which lines are desired. May be a vector of values or the name of an algorithm, "quantile", "std.dev.", or "table".

plotxRange
Optional. If not specified, the observed range of plotx will be used to determine the axis range.

interval
Optional. Intervals provided by the predict.lm may be supplied, either "confidence" (confidence interval for the estimated conditional mean) or "prediction" (interval for observed values of y given the rest of the model). The level can be specified as an argument (which goes into ... and then to the predict method)

plotPoints
Optional. TRUE or FALSE: Should the plot include the scatterplot points along with the lines.

legendPct
Default = TRUE. Variable labels print with sample percentages.

legendArgs
Set as "none" if no legend is desired. Otherwise, this can be a list of named arguments that will override the settings I have for the legend.

llwd
Optional, default = 2. Line widths for predicted values. Can be single value or a vector, which will be recycled as necessary.

opacity
Optional, default = 100. A number between 1 and 255. 1 means "transparent" or invisible, 255 means very dark. Determines the darkness of confidence interval regions

col
Optional. I offer my preferred color vector as default. Replace if you like. User may supply a vector of valid color names, or rainbow(10) or gray.colors(5). Color names will be recycled if there are more focal values of modx than colors provided.

type
Argument passed to the predict function. If model is glm, can be either "response" or "link". For lm, no argument of this type is needed, since both types have same value.

gridArgs
Only used if plotx (horizontal axis) is a factor variable. Designates reference lines between values. Set as "none" if no grid lines are needed. Default will be gridArgs = list(lwd = 0.3, lty = 5)

width
Only used if plotx (horizontal axis) is a factor. Designates thickness of shading for bars that depict confidence intervals.

Details
The original plotSlopes did not work well with nonlinear predictors (log(x) and poly(x)). The separate function plotCurves() was created for nonlinear predictive equations and generalized linear models, but the separation of the two functions was confusing for users. I’ve been working to
make plotSlopes handle everything and plotCurves will disappear at some point. plotSlopes can create an object which is then tested with testSlopes() and that can be graphed by a plot method.

The argument plotx is the name of the horizontal plotting variable. An innovation was introduced in Version 1.8.33 so that plotx can be either numeric or categorical.

The argument modx is the moderator variable. It may be either a numeric or a factor variable. As of version 1.7, the modx argument may be omitted. A single predicted value line will be drawn. That version also introduced the arguments interval and n.

There are many ways to specify focal values using the arguments modxVals and n. This changed in rockchalk-1.7.0. If modxVals is omitted, a default algorithm for the variable type will be used to select n values for plotting. modxVals may be a vector of values (for a numeric moderator) or levels (for a factor). If modxVals is a vector of values, then the argument n is ignored. However, if modxVals is one of the name of one of the algorithms, "table", "quantile", or "std.dev.", then the argument n sets number of focal values to be selected. For numeric modx, n defaults to 3, but for factors modx will be the number of observed values of modx. If modxVals is omitted, the defaults will be used ("table" for factors, "quantile" for numeric variables).

For the predictors besides modx and plotx (the ones that are not explicitly included in the plot), predicted values are calculated with variables set to the mean and mode, for numeric or factor variables (respectively). Those values can be reviewed in the newdata object that is created as a part of the output from this function.

**Value**

Creates a plot and an output object that summarizes it.

The return object includes the "newdata" object that was used to create the plot, along with the "modxVals" vector, the values of the moderator for which lines were drawn, and the color vector. It also includes the call that generated the plot.

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**References**


**See Also**

* testSlopes plotCurves

**Examples**

```r
## Manufacture some predictors
set.seed(12345)

dat <- genCorrelatedData2 (N = 100, means = rep(0,4), sds = 1, rho = 0.2,
```
beta = c(0.3, 0.5, -0.45, 0.5, -0.1, 0, 0.6),
stde = 2)

dat$xcat1 <- gl(2, 50, labels = c("M", "F"))
dat$xcat2 <- cut(rnorm(100), breaks = c(-Inf, 0, 0.4, 0.9, 1, Inf),
  labels = c("R", "M", "D", "P", "G"))

## incorporate effect of categorical predictors

dat$y <- dat$y + 1.9 * dat$x1 * contrasts(dat$xcat1)[dat$xcat1] +
contrasts(dat$xcat2)[dat$xcat2] %*% c(0.1, -0.16, 0, 0.2)

m1 <- lm(y ~ x1 * x2 + x3 + x4 + xcat1 * xcat2, data = dat)
summary(m1)

## New in rockchalk 1.7.x. No modx required:
plotSlopes(m1, plotx = "x1")

## Confidence interval, anybody?
plotSlopes(m1, plotx = "x1", interval = "conf")

## Prediction interval.
plotSlopes(m1, plotx = "x1", interval = "pred")

plotSlopes(m1, plotx = "x1", modx = "xcat2", modxVals = c("R", "M"))

plotSlopes(m1, plotx = "x1", modx = "xcat2", interval = "pred")

plotSlopes(m1, plotx = "xcat1", modx = "xcat2", interval = "conf", space = c(0,1))

plotSlopes(m1, plotx = "xcat1", modx = "xcat2", interval = "confidence",
  legendArgs = list(title = "xcat2"), ylim = c(-3, 3), lwd = 0.4)

m1.ps <- plotSlopes(m1, plotx = "xcat1", modx = "xcat2", interval = "prediction")

m1.ps <- plotSlopes(m1, plotx = "xcat1", modx = "xcat2", interval = "prediction", space=c(0,2))

plotSlopes(m1, plotx = "xcat1", modx = "xcat2", interval = "prediction", gridArgs = "none")

plotSlopes(m1, plotx = "xcat2", modx = "xcat1", interval = "confidence", ylim = c(-3, 3))

plotSlopes(m1, plotx = "xcat1", modx = "xcat2", interval = "confidence",
  col = c("black", "blue", "green", "red", "orange"), lty = c(1, 4, 6, 3))

plotSlopes(m1, plotx = "xcat1", modx = "xcat2", interval = "confidence",
  col = gray.colors(4, end = 0.5), lty = c(1, 4, 6, 3), legendArgs = list(horiz=TRUE))

plotSlopes(m1, plotx = "xcat1", modx = "xcat2", interval = "confidence",
  col = c("pink", "orange"))
plotSlopes(m1, plotx = "xcat1", interval = "confidence",
           col = c("black", "blue", "green", "red", "orange"))

plotSlopes(m1, plotx = "xcat1", modx = "xcat2", interval = "confidence",
           col = c("black", "blue", "green", "red", "orange"),
           gridlwd = 0.2)

## previous uses default equivalent to
## plotSlopes(m1, plotx = "x1", modx = "x2", modxVals = "quantile")
## Want more focal values?
plotSlopes(m1, plotx = "x1", modx = "x2", n = 5)
## Pick focal values yourself?
plotSlopes(m1, plotx = "x1", modx = "x2", modxVals = c(-2, 0, 0.5))
## Alternative algorithm?
plotSlopes(m1, plotx = "x1", modx = "x2", modxVals = "std.dev.",
           main = "Uses "std.dev." Divider for the Moderator",
           xlab = "My Predictor", ylab = "Write Anything You Want for ylab")

## Will catch output object from this one
m1ps <- plotSlopes(m1, plotx = "x1", modx = "x2", modxVals = "std.dev.", n = 5,
                   main = "Setting n = 5 Selects More Focal Values for Plotting")

m1ts <- testSlopes(m1ps)

plot(m1ts)

### Examples with categorical Moderator variable
m3 <- lm (y ~ x1 + xcat1, data = dat)
summary(m3)
plotSlopes(m3, modx = "xcat1", plotx = "x1")
plotSlopes(m3, modx = "xcat1", plotx = "x1", interval = "predict")
plotSlopes(m3, modx = "x1", plotx = "xcat1", interval = "confidence",
           legendArgs = list(x = "bottomright", title = ""))

m4 <- lm (y ~ x1 * xcat1, data = dat)
summary(m4)
plotSlopes(m4, modx = "xcat1", plotx = "x1")
plotSlopes(m4, modx = "xcat1", plotx = "x1", interval = "conf")

m5 <- lm (y ~ x1 + x2 + x1 * xcat2, data = dat)
summary(m5)
plotSlopes(m5, modx = "xcat2", plotx = "x1")
m5ps <- plotSlopes(m5, modx = "xcat2", plotx = "x1", interval = "conf")

testSlopes(m5ps)

## Now examples with real data. How about Chilean voters?
library(carData)
m6 <- lm (statusquo ~ income * sex, data = Chile)
plotSlopes(m6, modx = "sex", plotx = "income")
m6ps <- plotSlopes(m6, modx = "sex", plotx = "income", col = c("orange", "blue"))
testSlopes(m6ps)

m7 <- lm(statusquo ~ region * income, data = Chile)
summary(m7)
plotSlopes(m7, plotx = "income", modx = "region")
plotSlopes(m7, plotx = "income", modx = "region", plotPoints = FALSE)
plotSlopes(m7, plotx = "income", modx = "region", plotPoints = FALSE, interval = "conf")
plotSlopes(m7, plotx = "income", modx = "region", modxVals = c("SA", "S", "C"), plotPoints = FALSE, interval = "conf")
## Same, choosing 3 most frequent values
plotSlopes(m7, plotx = "income", modx = "region", n = 3, plotPoints = FALSE, interval = "conf")

m8 <- lm(statusquo ~ region * income + sex + age, data = Chile)
summary(m8)
plotSlopes(m8, modx = "region", plotx = "income")

m9 <- lm(statusquo ~ income * age + education + sex + age, data = Chile)
summary(m9)
plotSlopes(m9, modx = "income", plotx = "age")
m9ps <- plotSlopes(m9, modx = "income", plotx = "age")
m9psts <- testSlopes(m9ps)
plot(m9psts) ## only works if moderator is numeric

## Demonstrate re-labeling
plotSlopes(m9, modx = "income", plotx = "age", n = 5,
          modxVals = c("Very poor" = 7500, "Rich" = 125000),
          main = "Chile Data", legendArgs = list(title = "Designated Incomes"))
plotSlopes(m9, modx = "income", plotx = "age", n = 5, modxVals = c("table"),
          main = "Moderator: mean plus/minus 2 SD")

## Convert education to numeric, for fun
Chile$educationn <- as.numeric(Chile$education)
m10 <- lm(statusquo ~ income * educationn + sex + age, data = Chile)
summary(m10)
plotSlopes(m10, plotx = "educationn", modx = "income")

## Now, the occupational prestige data. Please note careful attention
## to consistency of colors selected
data(Prestige)
m11 <- lm(prestige ~ education * type, data = Prestige)
plotSlopes(m11, plotx = "education", modx = "type", interval = "conf")
predictCI

Calculate a predicted value matrix (fit, lwr, upr) for a regression, either lm or glm, on either link or response scale.

Description

This adapts code from predict.glm and predict.lm. I eliminated type = "terms" from consideration.

Usage

predictCI(
  object,
  newdata = NULL,
  type = c("response", "link"),
  interval = c("none", "confidence", "prediction"),
  dispersion = NULL,
  scale = NULL,
  na.action = na.pass,
  level = 0.95,
  ...
)

Arguments

object  Regression object, class must include glm or lm.
newdata Data frame including focal values for predictors
type    One of c("response", "link"), defaults to former.
interval One of c("none", "confidence", "prediction"). "prediction" is defined only for lm objects, not for glm.
dispersion Will be estimated if not provided. The variance coefficient of the glm, same as scale squared. Dispersion is allowed as an argument in predict.glm.
scale    The square root of dispersion. In an lm, this is the RMSE, called sigma in summary.lm.
na.action What to do with missing values
level    Optional. Default = 0.95. Specify whatever confidence level one desires.
...      Other arguments to be passed to predict
Details

R’s predict.glm does not have an interval argument. There are about 50 methods to calculate CIs for predicted values of GLMs, that’s a major worry. This function takes the simplest route, calculating the (fit, lwr, upr) in the linear predictor scale, and then if type= “response”, those 3 columns are put through linkinv(). This is the same method that SAS manuals suggest they use, same as Ben Bolker suggests in r-help (2010). I’d rather use one of the fancy tools like Edgeworth expansion, but that R code is not available (but is promised).

Use predict.lm with se.fit = TRUE to calculate fit and se.fit. Then calculate lwr and upr as fit +/- tval * se.fit. If model is lm, the model df.residual will be used to get tval. If glm, this is a normal approximation, so we thugishly assert tval = 1.98.

There’s some confusing term translation. I wish R lm and glm would be brought into line. For lm, residual.scale = sigma. For glm, residual.scale = sqrt(dispersion)

Value

c(fit, lwr, upr), and possibly more.

Usage

predictOMatic(
  model = NULL,
  predVals = "margins",
  divider = "quantile",
  n = 5,
  ...
)

Arguments

model Required. A fitted regression model. A predict method must exist for that model.
predVals Optional. How to choose predictor values? Can be as simple as a keyword "auto" or "margins". May also be very fine-grained detail, including 1) a vector of variable names (for which values will be automatically selected) 2) a named vector of variable names and divider functions, or 3) a list naming variables and values. See details and examples.
**predictOMatic**

divider An algorithm name from c("quantile", "std.dev", "seq", "table") or a user-provided function. This sets the method for selecting values of the predictor. Documentation for the rockchalk methods can be found in the functions cutByQuantile, cutBySD, plotSeq, and cutByTable.

n Default = 5. The number of values for which predictions are sought.

... Optional arguments to be passed to the predict function. In particular, the arguments se.fit and interval are extracted from ... and used to control the output.

Details

If no predVals argument is supplied (same as predVals = "margins", predictOMatic creates a list of new data frames, one for each predictor variable. It uses the default divider algorithm (see the divider argument) and it estimates predicted values for \( n \) different values of the predictor. A model with formula \( y \sim x_1 + x_2 + x_3 \) will cause 3 separate output data frames, one for each predictor. They will be named objects in the list.

The default approach will have marginal tables, while the setting predVals = "auto" will create a single large newdata frame that holds the Cartesian product of the focal values of each predictor.

predVals may be a vector of variable names, or it may be a list of names and particular values. Whether a vector or a list is supplied, predVals must name only predictors that are fitted in the model. predictOMatic will choose the mean or mode for variables that are not explicitly listed, and selected values of the named variables are "mixed and matched" to make a data set. There are many formats in which it can be supplied. Suppose a regression formula is \( y \sim x_1 + x_2 + x_3 \). The simplest format for predVals will be a vector of variable names, leaving the selection of detailed values to the default algorithms. For example, \( \text{predVals} = \text{c("income", "height")} \) will cause sex and health to be set at central values and income and height will have target values selected according to the divider algorithm (see the argument divider).

The user can specify divider algorithms to choose focal values, \( \text{predvals} = \text{c(income = "quantile", height = "std.dev.")} \). The dividers provided by the rockchalk package are "quantile", "std.dev.", "seq" and "table". Those are discussed more completely in the help for focalVals. The appropriate algorithms will select focal values of the predictors and they will supply \( n \) values for each in a "mix and match" data frame. After rockchalk 1.7.2, the divider argument can also be the name of a function, such as R's pretty.

Finally, users who want very fine grained control over predictOMatic can supply a named list of predictor values. For example, \( \text{predVals} = \text{list(height = c(5.5, 6.0, 6.5), income = c(10, 20, 30, 40, 50), sex = levels(dat$sex))} \). One can also use algorithm names, \( \text{predVals} = \text{list(height = c(5.5, 6.0, 6.5), income = "quantile")} \) and so forth. Examples are offered below.

The variables named in the predVals argument should be the names of the variables in the raw data frame, not the names that R creates when it interprets a formula. We want "x", not the transformation in the functions (not \( \log(x) \), or \( \text{as.factor(x)} \) or \( \text{as.numeric(x)} \)). If a formula has a predictor \( \text{poly(height, 3)} \), then the predVals argument should refer to height, not \( \text{poly(height, 3)} \). I've invested quite a bit of effort to make sure this "just works" (many alternative packages that calculate predicted values do not).

It it important to make sure that diagnostic plots and summaries of predictions are calculated with the exact same data that was used to fit the model. This is surprisingly difficult because formulas can include things like \( \log(\text{income} + d) \) and so forth. The function \( \text{model.data} \) is the magic bullet for that part of the problem.
Here is one example sequence that fits a model, discerns some focal values, and then uses predictOMatic.

d <- 3
alpha <- 13
m1 <- lm(yout ~ xin + xout + poly(xother,2) + log(xercise + alpha), data = dat)
m1dat <- model.data(m1)

Now, when you are thinking about which values you might like to specify in predVals, use m1dat to decide. Try

summarize(m1dat)

Then run something like

predictOMatic(m1, predVals = list(xin = median(m1dat$xin), xout = c(1,2,3), xother = quantile(m1dat$xother)))

Get the idea?

Value

A data frame or a list of data frames.

Author(s)

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Examples

library(rockchalk)

## Replicate some R classics. The budworm.lg data from predict.glm will work properly after re-formatting the information as a data.frame:

## example from Venables and Ripley (2002, pp. 190-2.)
df <- data.frame(ldose = rep(0:5, 2),
  sex = factor(rep(c("M", "F"), c(6, 6))),
  SF.numdead = c(1, 4, 9, 13, 18, 20, 0, 2, 6, 10, 12, 16))
df$SF.numalive = 20 - df$SF.numdead

budworm.lg <- glm(cbind(SF.numdead, SF.numalive) ~ sex*ldose,
  data = df, family = binomial)

predictOMatic(budworm.lg)

predictOMatic(budworm.lg, n = 7)

predictOMatic(budworm.lg, predVals = c("ldose"), n = 7)

predictOMatic(budworm.lg, predVals = c(ldose = "std.dev.", sex = "table"))

## Now make up a data frame with several numeric and categorical predictors.

set.seed(12345)
N <- 100
x1 <- rpois(N, l = 6)
x2 <- rnorm(N, m = 50, s = 10)
x3 <- rnorm(N)
xcat1 <- gl(2, 50, labels = c("M", "F"))
xcat2 <- cut(rnorm(N), breaks = c(-Inf, 0, 0.4, 0.9, 1, Inf),
labels = c("R", "M", "D", "P", "G"))
dat <- data.frame(x1, x2, x3, xcat1, xcat2)
rm(x1, x2, x3, xcat1, xcat2)
dat$xcat1n <- with(dat, contrasts(xcat1)[xcat1, , drop = FALSE])
dat$xcat2n <- with(dat, contrasts(xcat2)[xcat2, ])
STDE <- 15
dat$y <- with(dat,
0.03 + 0.8*x1 + 0.1*x2 + 0.7*x3 + xcat1n %*% c(2) +
xcat2n %*% c(0.1, -2, 0.3, 0.1) + STDE*rnorm(N))

## Impose some random missings
dat$x1[sample(N, 5)] <- NA
dat$x2[sample(N, 5)] <- NA
dat$x3[sample(N, 5)] <- NA
dat$xcat2[sample(N, 5)] <- NA
dat$xcat1[sample(N, 5)] <- NA
dat$y[sample(N, 5)] <- NA
summarize(dat)

m0 <- lm(y ~ x1 + x2 + xcat1, data = dat)
summary(m0)

## The model.data() function in rockchalk creates as near as possible
## the input data frame.
m0.data <- model.data(m0)
summarize(m0.data)

## no predVals: analyzes each variable separately
(m0.p1 <- predictOMatic(m0))

## requests confidence intervals from the predict function
(m0.p2 <- predictOMatic(m0, interval = "confidence"))

## predVals as vector of variable names: gives "mix and match" predictions
(m0.p3 <- predictOMatic(m0, predVals = c("x1", "x2")))

## predVals as vector of variable names: gives "mix and match" predictions
(m0.p3s <- predictOMatic(m0, predVals = c("x1", "x2"), divider = "std.dev."))

## "seq" is an evenly spaced sequence across the predictor.
(m0.p3q <- predictOMatic(m0, predVals = c("x1", "x2"), divider = "seq")

(m0.p3i <- predictOMatic(m0, predVals = c("x1", "x2"),
interval = "confidence", n = 3))

(m0.p3p <- predictOMatic(m0, predVals = c("x1", "x2"), divider = pretty))

## predVals as vector with named divider algorithms.
(m0.p3 <- predictOMatic(m0, predVals = c(x1 = "seq", x2 = "quantile")))
## predVals as named vector of divider algorithms

**same idea, decided to double-check**
(m0.p3 <- predictOMatic(m0, predVals = c(x1 = "quantile", x2 = "std.dev.")))
getFocal(m0.data$x2, xvals = "std.dev.", n = 5)

## Change from quantile to standard deviation divider
(m0.p5 <- predictOMatic(m0, divider = "std.dev.", n = 5))

## Still can specify particular values if desired
(m0.p6 <- predictOMatic(m0, predVals = list("x1" = c(6,7),
     "xcat1" = levels(m0.data$xcat1))))
(m0.p7 <- predictOMatic(m0, predVals = c(x1 = "quantile", x2 = "std.dev.")))
getFocal(m0.data$x2, xvals = "std.dev.", n = 5)

(m0.p8 <- predictOMatic(m0, predVals = list(x1 = quantile(m0.data$x1, na.rm = TRUE, probs = c(0, 0.1, 0.5, 0.8, 1.0)),
   xcat1 = levels(m0.data$xcat1))))
(m0.p9 <- predictOMatic(m0, predVals = list(x1 = "seq", "xcat1" =
     levels(m0.data$xcat1)), n = 8) )

(m0.p10 <- predictOMatic(m0, predVals = list(x1 = "quantile",
   "xcat1" = levels(m0.data$xcat1)), n = 5) )

(m0.p11 <- predictOMatic(m0, predVals = c(x1 = "std.dev."), n = 10))

## Previous same as
(m0.p11 <- predictOMatic(m0, predVals = c(x1 = "default"), divider =
   "std.dev.", n = 10))

## Previous also same as
(m0.p11 <- predictOMatic(m0, predVals = c("x1"), divider = "std.dev.", n = 10))

(m0.p11 <- predictOMatic(m0, predVals = list(x1 = c(0, 5, 8), x2 = "default"),
   divider = "seq")

m1 <- lm(y ~ log(10+x1) + sin(x2) + x3, data = dat)
m1.data <- model.data(m1)
summarize(m1.data)

(newdata(m1))
(newdata(m1, predVals = list(x1 = c(6, 8, 10)))))
(newdata(m1, predVals = list(x1 = c(6, 8, 10), x3 = c(-1,0,1))))
(newdata(m1, predVals = list(x1 = c(6, 8, 10),
    x2 = quantile(m1.data$x2, na.rm = TRUE), x3 = c(-1,0,1))))

(m1.p1 <- predictOMatic(m1, divider = "std.dev", n = 5))
(m1.p2 <- predictOMatic(m1, divider = "quantile", n = 5))

(m1.p3 <- predictOMatic(m1, predVals = list(x1 = c(6, 8, 10),
    x2 = median(m1.data$x2, na.rm = TRUE))))
(m1.p4 <- predictOMatic(m1, predVals = list(x1 = c(6, 8, 10),
    x2 = quantile(m1.data$x2, na.rm = TRUE))))

(m1.p5 <- predictOMatic(m1))
(m1.p6 <- predictOMatic(m1, divider = "std.dev.")
(m1.p7 <- predictOMatic(m1, divider = "std.dev.", n = 3))
(m1.p8 <- predictOMatic(m1, divider = "std.dev.", interval = "confidence"))

m2 <- lm(y ~ x1 + x2 + x3 + xcat1 + xcat2, data = dat)
## has only columns and rows used in model fit
m2.data <- model.data(m2)
summarize(m2.data)

## Check all the margins
(predictOMatic(m2, interval = "conf"))

## Lets construct predictions the "old fashioned way" for comparison
m2.new1 <- newdata(m2, predVals = list(xcat1 = levels(m2.data$xcat1),
    xcat2 = levels(m2.data$xcat2)), n = 5)
predict(m2, newdata = m2.new1)

(m2.p1 <- predictOMatic(m2,
    predVals = list(xcat1 = levels(m2.data$xcat1),
        xcat2 = levels(m2.data$xcat2),
        xcat2 = c("M","D")))
## See? same!

## Pick some particular values for focus
m2.new2 <- newdata(m2, predVals = list(x1 = c(1,2,3), xcat2 = c("M","D")))
## Ask for predictions
predict(m2, newdata = m2.new2)

## Compare: predictOMatic generates a newdata frame and predictions in one step
(m2.p2 <- predictOMatic(m2, predVals = list(x1 = c(1,2,3),
    xcat2 = c("M","D")))
(m2.p3 <- predictOMatic(m2, predVals = list(x2 = c(0.25, 1.0),
    xcat2 = c("M","D"))))
(m2.p4 <- predictOMatic(m2, predVals = list(x2 = plotSeq(m2.data$x2, 10),
    xcat2 = c("M", "D"))))

(m2.p5 <- predictOMatic(m2, predVals = list(x2 = c(0.25, 1.0),
    xcat2 = c("M", "D"), interval = "conf"))

(m2.p6 <- predictOMatic(m2, predVals = list(x2 = c(49, 51),
    xcat2 = levels(m2.data$xcat2),
    x1 = plotSeq(dat$x1))))

plot(y ~ x1, data = m2.data)
by(m2.p6, list(m2.p6$xcat2), function(x) {
    lines(x$x1, x$fit, col = x$xcat2, lty = as.numeric(x$xcat2))
})

m2.newdata <- newdata(m2, predVals = list(x2 = c(48, 50, 52),
    xcat2 = c("M", "D")))
predict(m2, newdata = m2.newdata)

(m2.p7 <- predictOMatic(m2, predVals = list(x2 = c(48, 50, 52),
    xcat2 = c("M", "D"))))

(m2.p8 <- predictOMatic(m2,
    predVals = list(x2 = range(m2.data$x2, na.rm = TRUE),
    xcat2 = c("M", "D"))))

(m2.p9 <- predictOMatic(m2, predVals = list(x2 = plotSeq(m2.data$x2),
    x1 = quantile(m2.data$x1, pr =c(0.33, 0.66), na.rm = TRUE),
    xcat2 = c("M", "D"))))
plot(y ~ x2 , data = m2.data)
by(m2.p9, list(m2.p9$x1, m2.p9$xcat2), function(x) {lines(x$x2, x$fit)})

(predictOMatic(m2, predVals = list(x2 = c(50, 60), xcat2 = c("M", "D")),
    interval = "conf")

## create a dichotomous dependent variable
y2 <- ifelse(rnorm(N) > 0.3, 1, 0)
dat <- cbind(dat, y2)

m3 <- glm(y2 ~ x1 + x2 + x3 + xcat1, data = dat, family = binomial(logit))
summary(m3)
m3.data <- model.data(m3)
summarize(m3.data)

(m3.p1 <- predictOMatic(m3, divider = "std.dev.")

(m3.p2 <- predictOMatic(m3, predVals = list(x2 = c(40, 50, 60),
    xcat1 = c("M","F"),
    divider = "std.dev.", interval = "conf"))
## Want a full accounting for each value of x2?

```r
(m3.p3 <- predictOMatic(m3,
    predVals = list(x2 = unique(m3.data$x2),
                    xcat1 = c("M", "F")), interval = "conf"))
```

## Would like to write a more beautiful print method
## for output object, but don't want to obscure structure from user.

```r
for (i in names(m3.p1)){
    dns <- cbind(m3.p1[[i]][i], m3.p1[[i]]$fit)
    colnames(dns) <- c(i, "predicted")
    print(dns)
}
```

---

### print.pctable

**Display pctable objects**

#### Description

This is not very fancy. Note that the saved pctable object has the information inside it that is required to write both column and row percentages. The arguments colpct and rowpct are used to ask for the two types.

#### Usage

```r
## S3 method for class 'pctable'
print(x, colpct = TRUE, rowpct = FALSE, ...)
```

#### Arguments

- `x` A pctable object
- `colpct` Default TRUE: include column percentages?
- `rowpct` Default FALSE: include row percentages?
- `...` Other arguments passed through to print method

#### Value

A table object for the final printed table.

#### Author(s)

Paul Johnson <pauljohn@ku.edu>
print.summarize  
**print method for output from summarize**

**Description**

Be aware that the unrounded numeric matrix is available as an attribute of the returned object. This method displays a rounded, character-formatted display of the numeric variables.

**Usage**

```r
## S3 method for class 'summarize'
print(x, digits, ...)
```

**Arguments**

- `x`: Object produced by summarize
- `digits`: Decimal values to display, defaults as 2.
- `...`: Optional arguments for print function.

**Value**

- `x`, unchanged: Prints objects created by summarize

print.summary.pctable  
**print method for summary.pctable objects**

**Description**

prints pctab objects. Needed only to deal properly with quotes

**Usage**

```r
## S3 method for class 'summary.pctable'
print(x, ...)
```

**Arguments**

- `x`: A summary.pctable object
- `...`: Other arguments to print method

**Value**

- Nothing is returned

**Author(s)**

Paul Johnson <pauljohn@ku.edu>
Description

In the end of the code for plyr::rbind.fill, the author explains that is uses an experimental function to build the data.frame. I would rather not put any weight on an experimental function, so I sat out to create a new rbindFill. This function uses no experimental functions. It does not rely on any functions from packages that are not in base of R, except, of course, for functions in this package.

Usage

rbindFill(...)  

Arguments

... Data frames

Details

Along the way, I noticed a feature that seems to be a flaw in both rbind and rbind.fill. In the examples, there is a demonstration of the fact that base R rbind and plyr::rbind.fill both have undesirable properties when data sets containing factors and ordered variables are involved. This function introduces a "data consistency check" that prevents corruption of variables when data frames are combined. This "safe" version will notice differences in classes of variables among data.frames and stop with an error message to alert the user to the problem.

Value

A stacked data frame

Author(s)

Paul Johnson

Examples

```r
set.seed(123123)
N <- 10000
dat <- genCorrelatedData2(N, means = c(10, 20, 5, 5, 6, 7, 9), sds = 3, stde = 3, rho = .2, beta = c(1, 1, -1, 0.5))
dat1 <- dat
dat1$xcat1 <- factor(sample(c("a", "b", "c", "d"), N, replace=TRUE))
dat1$xcat2 <- factor(sample(c("M", "F"), N, replace=TRUE), levels = c("M", "F"), labels = c("Male", "Female"))
dat1$y <- dat$y + as.vector(contrasts(dat1$xcat1)[dat1$xcat1, ][1, ]%*% c(0.1, 0.2, 0.3))
dat1$xchar1 <- rep(letters[1:26], length.out = N)
dat2 <- dat
```
dat1$x3 <- NULL
dat2$x2 <- NULL
dat2$xcat2 <- factor(sample(c("M", "F"), N, replace=TRUE),
                  levels = c("M", "F"), labels = c("Male", "Female"))
dat2$xcat3 <- factor(sample(c("K1", "K2", "K3", "K4"), N, replace=TRUE))
dat2$char1 <- "I"
dat3 <- dat
dat3$x1 <- NULL
dat3$xcat3 <- factor(sample(c("L1", "L2", "L3", "L4"), N, replace=TRUE))
dat.stack <- rbindFill(dat1, dat2, dat3)
str(dat.stack)

## Possible BUG alert about base::rbind and plyr::rbind.fill
## Demonstrate the problem of a same-named variable that is factor in one and
## an ordered variable in the other
dat5 <- data.frame(ds = "5", x1 = rnorm(N),
                  xcat1 = gl(20, 5, labels = LETTERS[20:1]))
dat6 <- data.frame(ds = "6", x1 = rnorm(N),
                  xcat1 = gl(20, 5, labels = LETTERS[1:20], ordered = TRUE))
## rbind reduces xcat1 to factor, whether we bind dat5 or dat6 first.
stack1 <- base::rbind(dat5, dat6)
str(stack1)
## note xcat1 levels are ordered T, S, R, Q
stack2 <- base::rbind(dat6, dat5)
str(stack2)
## xcat1 levels are A, B, C, D
## stack3 <- plyr::rbind.fill(dat5, dat6)
## str(stack3)
## xcat1 is a factor with levels T, S, R, Q ...
## stack4 <- plyr::rbind.fill(dat6, dat5)
## str(stack4)
## oops, xcat1 is ordinal with levels A < B < C < D
## stack5 <- rbindFill(dat5, dat6)

religioncrime

Religious beliefs and crime rates

Description

The data national-level summary indicators of public opinion about the existence of heaven and hell
as well as the national rate of violent crime.

Usage

data(religioncrime)

Format

data.frame: 51 obs. of 3 variables


Author(s)
Paul E. Johnson <pauljohn@ku.edu> and Anonymous

Source
Anonymous researcher who claims the data is real.

Examples

```r
require(rockchalk)
data(religioncrime)
mod1 <- lm(crime ~ heaven, data=religioncrime)
mod2 <- lm(crime ~ hell, data=religioncrime)
mod3 <- lm(crime ~ heaven + hell, data=religioncrime)
with(religioncrime,
mcGraph1(heaven, hell, crime)
)
with(religioncrime,
mcGraph2(heaven, hell, crime)
)
mod1 <- with(religioncrime,
mcGraph3(heaven, hell, crime)
)
summary(mod1[[1]])
#TODO: Draw more with perspective matrix mod1[[2]]
```

---

removeNULL

Remove NULL values variables from a list

Description
Unlike vectors, lists can hold objects with value NULL. This gets rid of them.

Usage

```r
removeNULL(aList)
```

Arguments

```r
aList A list
```

Details
This version is NOT recursive

plyr::rbind.fill uses an experimental function that I choose to avoid. This is the "safe" version.

Value
Same list with NULL's removed
residualCenter

Author(s)
Paul Johnson

Examples

```r
## Note it is non-recursive, NULL remains in e
x <- list(a = rnorm(5), b = NULL, c = rnorm(5), d = NULL,
          e = list(f = rnorm(2), g = NULL))
x
removeNULL(x)
```

---

### residualCenter

Calculates a "residual-centered" interaction regression.

#### Description

Given a fitted `lm`, this function scans for coefficients estimated from "interaction terms" by checking for colon symbols. The function then calculates the "residual centered" estimate of the interaction term and replaces the interaction term with that residual centered estimate. It works for any order of interaction, unlike other implementations of the same approach. The function `lmres` in the now-archived package pequod was a similar function.

Calculates predicted values of residual centered interaction regressions estimated in any type of regression framework (`lm`, `glm`, etc).

#### Usage

```r
residualCenter(model)
```

#### Arguments

- `model`: A fitted `lm` object
- `object`: Fitted residual-centered regression from `residualCenter`
- `...`: Other named arguments. May include `newdata`, a dataframe of predictors. That should include values for individual predictor, need not include interactions that are constructed by `residualCenter`. These parameters that will be passed to the predict method of the model.
Value

A regression model of the type as the input model, with the exception that the residualCentered predictor is used in place of the original interaction. The return model includes new variable centeringRegressions: a list including each of the intermediate regressions that was calculated in order to create the residual centered interaction terms. These latter objects may be necessary for diagnostics and to calculate predicted values for hypothetical values of the inputs. If there are no interactive terms, then NULL is returned.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

References


Examples

```r
set.seed(123)
x1 <- rnorm(100)
x2 <- rnorm(100)
x3 <- rnorm(100)
x4 <- rnorm(100)
y <- rnorm(100)
dat <- data.frame(y, x1,x2,x3,x4)
rm(x1,x2,x3,x4,y)
m1 <- lm(y~ x1*x2 + x4, data = dat)
m1RC <- residualCenter(m1)
m1RCs <- summary(m1RC)
## The stage 1 centering regressions can be viewed as well
## lapply(m1RC$rcRegressions, summary)

## Verify residualCenter() output against the manual calculation
dat$x1rcx2 <- as.numeric(resid(lm(I(x1*x2) ~ x1 + x2, data = dat)))
m1m <- lm(y ~ x1 + x2 + x4 + x1rcx2, data=dat)
summary(m1m)
cbind("residualCenter" = coef(m1RC), "manual" = coef(m1m))

m2 <- lm(y~ x1*x2*x3 + x4, data=dat)
m2RC <- residualCenter(m2)
m2RCS <- summary(m2RC)
## Verify that result manually
dat$x2rcx3 <- as.numeric(resid(lm(I(x2*x3) ~ x2 + x3, data = dat)))
dat$x1rcx3 <- as.numeric(resid(lm(I(x1*x3) ~ x1 + x3, data = dat)))
dat$x1rcx2rcx3 <- as.numeric( resid(lm(I(x1*x2*x3) ~ x1 + x2 + x3 + x1rcx2 +

```
```r
(m2m <- lm(y ~ x1 + x2 + x3 + x4 + x1*rcx2 + x1*rcx3 + x2*rcx3 + x1*rcx2*rcx3, data = dat))

cbind("residualCenter" = coef(m2RC), "manual" = coef(m2m))

### As good as pequod's lmres
### not run because pequod generates R warnings
###
### if (require(pequod)){
### pequodm1 <- lmres(y ~ x1*x2*x3 + x4, data=dat)
### pequodm1s <- summary(pequodm1)
### coef(pequodm1s)
### }
### Works with any number of interactions. See:

m3 <- lm(y ~ x1*x2*x3*x4, data=dat)
m3RC <- residualCenter(m3)
summary(m3RC)

## Verify that one manually (Gosh, this is horrible to write out)
dat$x1*rcx4 <- as.numeric(resid(lm(I(x1*x4) ~ x1 + x4, data=dat)))
dat$x2*rcx4 <- as.numeric(resid(lm(I(x2*x4) ~ x2 + x4, data=dat)))
dat$x3*rcx4 <- as.numeric(resid(lm(I(x3*x4) ~ x3 + x4, data=dat)))
dat$x1*rcx2*rcx4 <- as.numeric(resid(lm(I(x1*rcx2*x4) ~ x1 + x2 + x4 + x1*rcx2 + x1*rcx4 + x2*rcx4, data=dat)))
dat$x1*rcx3*rcx4 <- as.numeric(resid(lm(I(x1*rcx3*x4) ~ x1 + x3 + x4 + x1*rcx3 + x1*rcx4 + x3*rcx4, data=dat)))
dat$x2*rcx3*rcx4 <- as.numeric(resid(lm(I(x2*rcx3*x4) ~ x2 + x3 + x4 + x2*rcx3 + x2*rcx4 + x3*rcx4, data=dat)))
dat$x1*rcx2*rcx3*rcx4 <- as.numeric(resid(lm(I(x1*rcx2*rcx3*x4) ~ x1 + x2 + x3 + x4 + x1*rcx2 + x1*rcx3 + x2*rcx3 + x1*rcx4 + x2*rcx4 + x3*rcx4 + x1*rcx2*rcx3 + x1*rcx2*rcx4 + x1*rcx3*rcx4 + x2*rcx3*rcx4, data=dat)))

(m3m <- lm(y ~ x1 + x2 + x3 + x4 + x1*rcx2 + x1*rcx3 + x2*rcx3 + x1*rcx2*rcx3 + x1*rcx2*rcx4 + x1*rcx3*rcx4 + x2*rcx3*rcx4 + x1*rcx2*rcx3*rcx4, data=dat))

cbind("residualCenter"=coef(m3RC), "manual"=coef(m3m))

### If you want to fit a sequence of models, as in pequod, can do.

tm <- terms(m2)
tmvec <- attr(terms(m2), "term.labels")
f1 <- tmvec[grep(".*", tmvec, invert = TRUE)]
f2 <- tmvec[grep(".*:.*", tmvec, invert = TRUE)]
f3 <- tmvec[grep(".*:.*:.*", tmvec, invert = TRUE)]

## > f1
## [1] "x1" "x2" "x3" "x4"
```
library(rockchalk)

se.bars

*Draw standard error bar for discrete variables*

**Description**

Used with plotSlopes if plotx is discrete. This is not currently exported.

**Usage**

```r
se.bars(x, y, lwr, upr, width = 0.2, col, opacity = 120, lwd = 1, lty = 1)
```

**Arguments**

- `x` The x center point
- `y` The fitted "predicted" value
The lower confidence interval bound
upr
The upper confidence interval bound
width
Thickness of shaded column
col
Color for a bar
opacity
Value in c(0, 254). 120 is default, that’s partial see through.
lwd
line width, usually 1
lty
line type, usually 1

Author(s)
Paul Johnson

skewness

Calculate skewness

Description
Skewness is a summary of the symmetry of a distribution’s probability density function. In a Normal distribution, the skewness is 0, indicating symmetry about the expected value.

Usage
skewness(x, na.rm = TRUE, unbiased = TRUE)

Arguments
x
A numeric variable (vector)
na.rm
default TRUE. Should missing data be removed?
unbiased
default TRUE. Should the denominator of the variance estimate be divided by N-1?

Details
If na.rm = FALSE and there are missing values, the mean and variance are undefined and this function returns NA.

The skewness may be calculated with the small-sample bias-corrected estimate of the standard deviation. It appears somewhat controversial whether this is necessary, hence the argument unbiased is provided. Set unbiased = FALSE if it is desired to have the one recommended by NIST, for example. According to the US NIST, http://www.itl.nist.gov/div898/handbook/eda/section3/eda35b.htm, skewness is defined as the mean of cubed deviations divided by the cube of the standard deviation.

\[
\text{mean}((x - \text{mean}(x))^3) \text{ skewness} = \frac{\text{sd}(x)^3}{\text{sd}(x)^3}
\]

where sd(x) is calculated with the denominator N, rather than N-1. This is the Fisher-Pearson coefficient of skewness, they claim. The unbiased variant uses the standard deviation divisor (N-1) to bias-correct the standard deviation.
standardize

Value

A scalar value or NA

Author(s)

Paul Johnson <pauljohn@ku.edu>

---

**standardize**

*Estimate standardized regression coefficients for all variables*

**Description**

This is brain-dead standardization of all variables in the design matrix. It mimics the silly output of SPSS, which standardizes all regressors, even if they represent categorical variables.

**Usage**

```r
standardize(model)
## S3 method for class 'lm'
standardize(model)
```

**Arguments**

- `model` a fitted lm object

**Value**

- an lm fitted with the standardized variables
- a standardized regression object

**Author(s)**

Paul Johnson <pauljohn@ku.edu>

**See Also**

- `meanCenter` which will center or re-scale only numeric variables

**Examples**

```r
library(rockchalk)
N <- 100
dat <- genCorrelatedData(N = N, means = c(100,200), sds = c(20,30), rho = 0.4, stde = 10)
dat$x3 <- rnorm(100, m = 40, s = 4)

m1 <- lm(y ~ x1 + x2 + x3, data = dat)
```
summary(m1)
m1s <- standardize(m1)
summary(m1s)

m2 <- lm(y ~ x1 * x2 + x3, data = dat)
summary(m2)
m2s <- standardize(m2)
summary(m2s)
m2c <- meanCenter(m2)
summary(m2c)

summarize

Sorts numeric from discrete variables and returns separate summaries for those types of variables.

Description

The work is done by the functions summarizeNumerics and summarizeFactors. Please see the help pages for those functions for complete details.

Usage

summarize(
  dat,
  alphaSort = FALSE,
  stats = c("mean", "sd", "skewness", "kurtosis", "entropy", "normedEntropy", "nobs", "nmiss"),
  probs = c(0, 0.5, 1),
  digits = 3,
  ...
)

Arguments

dat A data frame
alphaSort If TRUE, the columns are re-organized in alphabetical order. If FALSE, they are presented in the original order.
stats A vector of desired summary statistics. Set stats = NULL to omit all stat summaries. Legal elements are c("min", "med", "max", "mean", "sd", "var", "skewness", "kurtosis", "entropy", "normedEntropy", "nobs", "nmiss"). The statistics c("entropy", "normedEntropy") are available only for factor variables, while mean, variance, and so forth will be calculated only for numeric variables.
"nobs" is the number of observations with non-missing, finite scores (not NA, NaN, -Inf, or Inf). "nmiss" is the number of cases with values of NA. The default setting for probs will cause c("min", "med", "max") to be included, they need not be requested explicitly. To disable them, revise probs.

probs

For numeric variables, is used with the quantile function. The default is probs = c(0, .50, 1.0), which are labeled in output as c("min", "med", and "max"). Set probs = NULL to prevent these in the output.

digits

Decimal values to display, defaults as 2.

...

Optional arguments that are passed to summarizeNumerics and summarizeFactors. For numeric variables, one can specify na.rm and unbiased. For discrete variables, the key argument is maxLevels, which determines the number of levels that will be reported in tables for discrete variables.

Details

The major purpose here is to generate summary data structure that is more useful in subsequent data analysis. The numeric portion of the summaries are a data frame that can be used in plots or other diagnostics.

The term "factors" was used, but "discrete variables" would have been more accurate. The factor summaries will collect all logical, factor, ordered, and character variables.

Other variable types, such as Dates, will be ignored, with a warning.

Value

Return is a list with two objects 1) output from summarizeNumerics: a data frame with variable names on rows and summary stats on columns, 2) output from summarizeFactors: a list with summary information about each discrete variable. The display on-screen is governed by a method print.summarize.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

Examples

library(rockchalk)

set.seed(23452345)
N <- 100
x1 <- gl(12, 2, labels = LETTERS[1:12])
x2 <- gl(8, 3, labels = LETTERS[12:24])
x1 <- sample(x = x1, size=N, replace = TRUE)
x2 <- sample(x = x2, size=N, replace = TRUE)
z1 <- rnorm(N)
a1 <- rnorm(N, mean = 1.2, sd = 11.7)
a2 <- rpois(N, lambda = 10 + abs(a1))
a3 <- rgamma(N, 0.5, 4)
b1 <- rnorm(N, mean = 211.3, sd = 0.4)
dat <- data.frame(z1, a1, x2, a2, x1, a3, b1)
summary(dat)

summarize(dat)

summarize(dat, digits = 4)

summarize(dat, stats = c("min", "max", "mean", "sd"),
          probs = c(0.25, 0.75))

summarize(dat, probs = c(0, 0.20, 0.80),
          stats = c("nobs", "mean", "med", "entropy"))

summarize(dat, probs = c(0, 0.20, 0.50),
          stats = c("nobs", "nmiss", "mean", "entropy"), maxLevels=10)

dat.sum <- summarize(dat, probs = c(0, 0.20, 0.50),
                      stats = c("nobs", "nmiss", "mean", "entropy"), maxLevels=10)

dat.sum

## Only quantile values, no summary stats for numeric variables
## Discrete variables get entropy
summarize(dat,
          probs = c(0, 0.25, 0.50, 0.75, 1.0),
          stats = "entropy", digits = 2)

## Quantiles and the mean for numeric variables.
## No diversity stats for discrete variables (entropy omitted)
summarize(dat,
          probs = c(0, 0.25, 0.50, 0.75, 1.0),
          stats = "mean")

summarize(dat,
          probs = NULL,
          stats = "mean")

## Note: output is not beautified by a print method
dat.sn <- summarizeNumerics(dat)
dat.sn

formatSummarizedNumerics(dat.sn)
formatSummarizedNumerics(dat.sn, digits = 5)

dat.summ <- summarize(dat)

dat.sf <- summarizeFactors(dat, maxLevels = 20)
dat.sf

formatSummarizedFactors(dat.sf)

## See actual values of factor summaries, without
summarizeFactors

extracts non-numeric variables, calculates summary information, including entropy as a diversity indicator.

## beautified printing
summarizeFactors(dat, maxLevels = 5)
formatSummarizedFactors(summarizeFactors(dat, maxLevels = 5))

summarize(dat, alphaSort = TRUE)
summarize(dat, digits = 6, alphaSort = FALSE)

summarize(dat, maxLevels = 2)
datsumm <- summarize(dat, stats = c("mean", "sd", "var", "entropy", "nobs"))

## Unbeautified numeric data frame, variables on the rows
datsumm["numerics"]
## Beautified versions 1. shows saved version:
attr(datsumm, "numeric.formatted")
## 2. Run formatSummarizedNumerics to re-specify digits:
formatSummarizedNumerics(datsumm["numerics"], digits = 10)
datsumm["factors"]
formatSummarizedFactors(datsumm["factors"])
formatSummarizedFactors(datsumm["factors"], digits = 6, maxLevels = 10)

summarizeFactors(dat = NULL, maxLevels = 5, alphaSort = TRUE, stats = c("entropy", "normedEntropy", "nobs", "nmiss"), digits = 2)

### Description
This function finds the non-numeric variables and ignores the others. (See summarizeNumerics for a function that handles numeric variables.) It then treats all non-numeric variables as if they were factors, and summarizes each. The main benefits from this compared to R’s default summary are 1) more summary information is returned for each variable (entropy estimates of dispersion), 2) the columns in the output are alphabetized. To prevent alphabetization, use alphaSort = FALSE.

### Usage
summarizeFactors(
    dat = NULL,
    maxLevels = 5,
    alphaSort = TRUE,
    stats = c("entropy", "normedEntropy", "nobs", "nmiss"),
    digits = 2
)
summarizeFactors

Arguments

dat A data frame
maxLevels The maximum number of levels that will be reported.
alphaSort If TRUE (default), the columns are re-organized in alphabetical order. If FALSE, they are presented in the original order.
stats Default is c("nobs", "nmiss", "entropy", "normedEntropy").
digits Default 2.

Details

Entropy is one possible measure of diversity. If all outcomes are equally likely, the entropy is maximized, while if all outcomes fall into one possible category, entropy is at its lowest values. The lowest possible value for entropy is 0, while the maximum value is dependent on the number of categories. Entropy is also called Shannon’s information index in some fields of study (Balch, 2000; Shannon, 1949).

Concerning the use of entropy as a diversity index, the user might consult Balch(). For each possible outcome category, let p represent the observed proportion of cases. The diversity contribution of each category is -p * log2(p). Note that if p is either 0 or 1, the diversity contribution is 0. The sum of those diversity contributions across possible outcomes is the entropy estimate. The entropy value is a lower bound of 0, but there is no upper bound that is independent of the number of possible categories. If m is the number of categories, the maximum possible value of entropy is -log2(1/m).

Because the maximum value of entropy depends on the number of possible categories, some scholars wish to re-scale so as to bring the values into a common numeric scale. The normed entropy is calculated as the observed entropy divided by the maximum possible entropy. Normed entropy takes on values between 0 and 1, so in a sense, its values are more easily comparable. However, the comparison is something of an illusion, since variables with the same number of categories will always be comparable by their entropy, whether it is normed or not.

Warning: Variables of class POSIXt will be ignored. This will be fixed in the future. The function works perfectly well with numeric, factor, or character variables. Other more elaborate structures are likely to be trouble.

Value

A list of factor summaries

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

References


summarizeNumerics

See Also

summarizeNumerics

Examples

set.seed(21234)
x <- runif(1000)
xn <- ifelse(x < 0.2, 0, ifelse(x < 0.6, 1, 2))
xf <- factor(xn, levels=c(0,1,2), labels("A","B","C"))
dat <- data.frame(xf, xn, x)
summarizeFactors(dat)
##see help for summarize for more examples

summarizeNumerics Extracts numeric variables and presents an summary in a workable format.

Description

Finds the numeric variables, and ignores the others. (See summarizeFactors for a function that handles non-numeric variables). It will provide quantiles (specified probs as well as other summary statistics, specified stats. Results are returned in a data frame. The main benefits from this compared to R’s default summary are 1) more summary information is returned for each variable (dispersion), 2) the results are returned in a form that is easy to use in further analysis, 3) the variables in the output may be alphabetized.

Usage

summarizeNumerics(
  dat,
  alphaSort = FALSE,
  probs = c(0, 0.5, 1),
  stats = c("mean", "sd", "skewness", "kurtosis", "nobs", "nmiss"),
  na.rm = TRUE,
  unbiased = TRUE,
  digits = 2
)

Arguments

dat a data frame or a matrix
alphaSort If TRUE, the columns are re-organized in alphabetical order. If FALSE, they are presented in the original order.
probs Controls calculation of quantiles (see the R quantile function’s probs argument). If FALSE or NULL, no quantile estimates are provided. Default is c("min" = 0, "med" = 0.5, "max" = 1.0), which will appear in output as c("min", "med", "max"). Other values between 0 and 1 are allowed. For example, c(0.3, 0.7) will appear in output as pctile_30% and pctile_70%.
summary.factor

stats A vector including any of these: c("min", "med", "max", "mean", "sd", "var", "skewness", "kurtosis", "nobs", "nmiss"). Default includes all except var. "nobs" means number of observations with non-missing, finite scores (not NA, NaN, -Inf, or Inf). "nmiss" is the number of cases with values of NA. If FALSE or NULL, provide none of these.

na.rm default TRUE. Should missing data be removed to calculate summaries?

unbiased If TRUE (default), skewness and kurtosis are calculated with biased corrected (N-1) divisor in the standard deviation.

digits Number of digits reported after decimal point. Default is 2

Value

A list, including the summary table and vector of summary stats if requested.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

See Also

summarize and summarizeFactors

summary.factor  Tabulates observed values and calculates entropy

Description

This adapts code from R base summary.factor. It adds the calculation of entropy as a measure of diversity.

Usage

## S3 method for class 'factor'
summary(y)

Arguments

y a factor (non-numeric variable)

Value

A list, including the summary table and vector of summary stats if requested.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>
## summary.pctable

*Extract presentation from a pctable object*

### Description

Creates a column and/or row percent display of a pctable result.

### Usage

```r
## S3 method for class 'pctable'
summary(object, ..., colpct = TRUE, rowpct = FALSE)
```

### Arguments

- `object`: A pctable object
- `...`: Other arguments, currently unused
- `colpct`: Default TRUE: should column percents be included
- `rowpct`: Default FALSE: should row percents be included

### Value

An object of class summary.pctable

### Author(s)

Paul Johnson <pauljohn@ku.edu>

## testSlopes

*Hypothesis tests for Simple Slopes Objects*

### Description

Conducts t-test of the hypothesis that the "simple slope" line for one predictor is statistically significantly different from zero for each value of a moderator variable. The user must first run `plotSlopes()`, and then give the output object to `plotSlopes()`. A plot method has been implemented for testSlopes objects. It will create an interesting display, but only when the moderator is a numeric variable.

### Usage

```r
testSlopes(object)
```

### Arguments

- `object`: Output from the `plotSlopes` function
Details

This function scans the input object to detect the focal values of the moderator variable (the variable declared as modx in plotSlopes). Consider a regression with interactions

\[ y = b_0 + b_1x_1 + b_2x_2 + b_3(x_1x_2) + b_4x_3 + ... + \text{error} \]

If plotSlopes has been run with the argument plotx="x1" and the argument modx="x2", then there will be several plotted lines, one for each of the chosen values of x2. The slope of each of these lines depends on x1’s effect, b1, as well as the interactive part, b3*x2. This function performs a test of the null hypothesis of the slope of each fitted line in a plotSlopes object is statistically significant from zero. A simple t-test for each line is offered. No correction for the conduct of multiple hypothesis tests (no Bonferroni correction).

When modx is a numeric variable, it is possible to conduct further analysis. We ask "for which values of modx would the effect of plotx be statistically significant?" This is called a Johnson-Neyman (Johnson-Neyman, 1936) approach in Preacher, Curran, and Bauer (2006). The interval is calculated here. A plot method is provided to illustrate the result.

Value

A list including 1) the hypothesis test table, 2) a copy of the plotSlopes object, and, for numeric modx variables, 3) the Johnson-Neyman (J-N) interval boundaries.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

References


See Also

plotSlopes

Examples

library(rockchalk)
library(carData)
m1 <- lm(statusquo ~ income * age + education + sex + age, data = Chile)
mlps <- plotSlopes(m1, modx = "income", plotx = "age")
mlpststs <- testSlopes(mlps)
plot(mlpststs)

dat2 <- genCorrelatedData(N = 400, rho = .1, means = c(50, -20),
  stde = 300, beta = c(2, 0, 0.1, -0.4))
m2 <- lm(y ~ x1*x2, data = dat2)
m2ps <- plotSlopes(m2, plotx = "x1", modx = "x2")
m2psts <- testSlopes(m2ps)
plot(m2psts)
m2ps <- plotSlopes(m2, plotx = "x1", modx = "x2", modxVals = "std.dev", n = 5)
m2psts <- testSlopes(m2ps)
plot(m2psts)

## Try again with longer variable names

colnames(dat2) <- c("oxygen","hydrogen","species")
m2a <- lm(species ~ oxygen*hydrogen, data = dat2)
m2aps1 <- plotSlopes(m2a, plotx = "oxygen", modx = "hydrogen")
m2aps1ts <- testSlopes(m2aps1)
plot(m2aps1ts)
m2aps2 <- plotSlopes(m2a, plotx = "oxygen", modx = "hydrogen", modxVals = "std.dev", n = 5)
m2bps2ts <- testSlopes(m2aps2)
plot(m2bps2ts)

dat3 <- genCorrelatedData(N = 400, rho = .1, stde = 300,
                          beta = c(2, 0, 0.3, 0.15),
                          means = c(50,0), sds = c(10, 40))
m3 <- lm(y ~ x1*x2, data = dat3)
m3ps <- plotSlopes(m3, plotx = "x1", modx = "x2")
m3sts <- testSlopes(m3ps)
plot(testSlopes(m3ps))
plot(testSlopes(m3ps), shade = FALSE)

## Finally, if model has no relevant interactions, testSlopes does nothing.
m9 <- lm(statusquo ~ age + income * education + sex + age, data = Chile)
m9ps <- plotSlopes(m9, modx = "education", plotx = "age", plotPoints = FALSE)
m9psts <- testSlopes(m9ps)

---

**vech2Corr**

*Convert the vech (column of strictly lower triangular values from a matrix) into a correlation matrix.*

---

**Description**

`vech2Corr` is a convenience function for creating correlation matrices from a vector of the lower triangular values. It checks the arguments to make sure they are consistent with the requirements of a correlation matrix. All values must be in \([-1, 1]\), and the number of values specified must be correct for a lower triangle.

**Usage**

`vech2Corr(vech)`
Arguments

vech A vector of values for the strictly lower triangle of a matrix. All values must be in the \([0,1]\) interval (because they are correlations) and the matrix formed must be positive definite.

Details

Use this in combination with the \texttt{lazyCov} function to convert a vector of standard deviations and the correlation matrix into a covariance matrix.

Value

A symmetric correlation matrix, with 1’s on the diagonal.

Author(s)

Paul E. Johnson <pauljohn@ku.edu>

See Also

Similar functions exist in many packages, see \texttt{vec2sm} in corpcor, \texttt{xrd} in MCMCpack

Examples

\begin{verbatim}
  v <- c(0.1, 0.4, -0.5)
  vech2Corr(v)
  v <- c(0.1, 0.4, -0.4, 0.4, 0.5, 0.1)
  vech2Corr(v)
\end{verbatim}

\texttt{vech2mat} \hspace{1cm} \textit{Convert a half-vector (vech) into a matrix.}

Description

Fills a matrix from a vector that represents the lower triangle. If user does not supply a value for diag, then the vech will fill in the diagonal as well as the strictly lower triangle. If diag is provided (either a number or a vector), then vech is for the strictly lower triangular part. The default value for lowerOnly is FALSE, which means that a symmetric matrix will be created. See examples for a demonstration of how to fill in the lower triangle and leave the diagonal and the upper triangle empty.

Usage

\texttt{vech2mat(vech, diag = NULL, lowerOnly = FALSE)}
Arguments

vech  A vector

diag  Optional. A single value or a vector for the diagonal. A vech is a strictly lower triangular vech, it does not include diagonal values. diag can be either a single value (to replace all elements along the diagonal) or a vector of the correct length to replace the diagonal.

lowerOnly  Default = FALSE.

See Also

Similar functions exist in many packages, see vec2sm in corpcor, xpnd in MCMCpack

Examples

x <- 1:6
vech2mat(x)
vech2mat(x, diag = 7)
vech2mat(x, diag = c(99, 98, 97, 96))
vech2mat(x, diag = 0, lowerOnly = TRUE)

Description

This is the one the students call the "fancy t test". It is just the simplest, most easy to use version of the t test to decide if 2 coefficients are equal. It is not as general as other functions in other packages. This is simpler to use for beginners. The car package's function linearHypothesis is more general, but its documentation is much more difficult to understand. It gives statistically identical results, albeit phrased as an F test.

Usage

waldt(parm1, parm2, model, model.cov = NULL, digits = getOption("digits"))

Arguments

parm1  A parameter name, in quotes!
parm2  Another parameter name, in quotes!
model  A fitted regression model
model.cov  Optional, another covariance matrix to use while calculating the test. Primarily used for robust (or otherwise adjusted) standard errors
digits  How many digits to print? This affects only the on-screen printout. The return object is numeric, full precision.
Details
I did this because we have trouble understanding terminology in documentation for more abstract functions in other R packages.
It has an additional feature, it can import robust standard errors to conduct the test.

Value
A vector with the difference, std. err., t-stat, and p value. Prints a formatted output statement.

Author(s)
Paul Johnson <pauljohn@ku.edu>

Examples
mdat <- data.frame(x1 = rnorm(100), x2 = rnorm(100))
std <- 2
mdat$y <- 0.2 * mdat$x1 + 0.24 * mdat$x2 + std * rnorm(100)
m1 <- lm(y ~ x1 + x2, data = mdat)
waldt("x1", "x2", m1)
waldt("x1", "x2", m1, digits = 2)
## Returned object is not "rounded characters". It is still numbers
stillnumeric <- waldt("x1", "x2", m1, digits = 2)
stillnumeric
## Equivalent to car package linearHypothesis:
if(require(car)){
  linearHypothesis(m1, "x1 = x2")
}
## recall t = sqrt(F) for a 1 degree of freedom test.
## If we could understand instructions for car, we probably
## would not need this function, actually.
Index

* datasets
  cheating, 8
  religioncrime, 110
* hplot
  mcGraph1, 45
  rockchalk-package, 3
* regression
  mcGraph1, 45
  outreg, 65
  rockchalk-package, 3
addLines, 4
centerNumerics, 6
centralValues, 7
cheating, 8
checkIntFormat, 9
checkPosDef, 10
combineLevels, 10
cutByQuantile, 11
cutBySD, 12
cutByTable, 13
cutFancy, 13
descriptiveTable, 15
dir.create.unique, 17
drawnorm, 18
focalVals, 19
formatSummarizedFactors, 20
formatSummarizedNumerics, 20, 21
genCorrelatedData, 22
genCorrelatedData2, 23, 27
genCorrelatedData3, 26
genX, 30
getAuxRsq, 32
getDeltaRsquare, 33
getFocal, 34
getPartialCor, 35
getVIF, 36
gmc, 37
kurtosis, 38
lazyCor, 40
lazyCov, 40
lmAuxiliary, 41
magRange, 42
makeSymmetric, 43
makeVec, 44
mcDiagnose, 3, 44
mcGraph1, 45
mcGraph2 (mcGraph1), 45
mcGraph3 (mcGraph1), 45
meanCenter, 3, 4, 48, 117
model.data, 52
model.data.default, 53
mvnorm, 56, 56
newdata, 58
outreg, 3, 65
outreg2HTML, 71
padW0, 72
pctable, 73
persp, 89
perspEmpty, 76
plot.testSlopes, 77
plotCurves, 78, 95
plotFancy, 83
plotFancyCategories, 85
plotPlane, 3, 86
plotSeq, 92
plotSlopes, 3, 93
predict.rcreg (residualCenter), 112
predictCI, 99
predictOMatic, 100
print.pctable, 107
print.summarize, 108
print.summary.pctable, 108
quantile, 14
rbindFill, 109
regr2.plot, 89
religioncrime, 110
removeNULL, 111
residualCenter, 4, 50, 112
rmvnorm, 57
rockchalk (rockchalk-package), 3
rockchalk-package, 3
scatterplot3d, 89
se.bars, 115
skewness, 116
standardize, 3, 50, 117
summarize, 20, 118
summarizeFactors, 20, 121
summarizeNumerics, 123, 123
summary.factor, 124
summary.pctable, 125
tabular, 75
testSlopes, 95, 125
vech2Corr, 127
vech2mat, 128
waldt, 129