

Package 'sasLM'

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Title 'SAS' Linear Model

Description This is a core implementation of 'SAS' procedures for linear models - GLM, REG, and ANOVA. Some R packages provide type II and type III SS. However, the results of nested and complex designs are often different from those of 'SAS.' Different results does not necessarily mean incorrectness. However, many wants the same results to SAS. This package aims to achieve that.

Reference: Littell RC, Stroup WW, Freund RJ (2002, ISBN:0-471-22174-0).

Depends R (>= 3.0.0)

Imports methods

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Description

This is a core implementation of 'SAS' procedures for linear models - GLM, REG, and ANOVA. Some packages provide type II and type III SS. However, the results of nested and complex designs are often different from those of 'SAS'. Different results does not necessarily mean incorrectness. However, many wants the same results to 'SAS'. This package aims to achieve that. Reference: Littell RC, Stroup WW, Freund RJ (2002, ISBN:0-471-22174-0).

Details

This will serve those who want SAS PROC GLM, REG, and ANOVA in R.

Author(s)

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Examples

```
## SAS PROC GLM Script for Typical Bioequivalence Data
# PROC GLM DATA=BEdata;
# CLASS SEQ SUBJ PRD TRT;
# MODEL LNCMAX = SEQ SUBJ(SEQ) PRD TRT;
# RANDOM SUBJ(SEQ)/TEST;
# LSMEANS TRT / DIFF=CONTROL("R") CL ALPHA=0.1;
# ODS OUTPUT LSMeanDiffCL=LSMD;

# DATA LSMD; SET LSMD;
# PE = EXP(DIFFERENCE);
# LL = EXP(LowerCL);
# UL = EXP(UpperCL);
# PROC PRINT DATA=LSMD; RUN;
##

## SAS PROC GLM equivalent
BEdata = af(BEdata, c("SEQ", "SUBJ", "PRD", "TRT")) # Columns as factor
formula1 = log(CMAX) ~ SEQ/SUBJ + PRD + TRT # Model
GLM(formula1, BEdata) # ANOVA tables of Type I, II, III SS
EMS(formula1, BEdata) # EMS table
T3test(formula1, BEdata, Error="SEQ:SUBJ") # Hypothesis test
ci0 = CIest(formula1, BEdata, "TRT", c(-1, 1), 0.90) ; ci0 # 90% CI
exp(ci0[c("Estimate", "Lower CL", "Upper CL")]) # 90% CI of GMR

## 'nlme' or SAS PROC MIXED is preferred for an unbalanced case
## SAS PROC MIXED equivalent
# require(nlme)
# Result = lme(log(CMAX) ~ SEQ + PRD + TRT, random=~1|SUBJ, data=BEdata)
# summary(Result)
```

```
# VarCorr(Result)
# ci = intervals(Result, 0.90) ; ci
# exp(ci$fixed["TRTT",])
##
```

af *Convert some columns of a data.frame to factors*

Description

Conveniently convert some columns of data.frame into factors.

Usage

```
af(DataFrame, Cols)
```

Arguments

DataFrame	a data.frame
Cols	column names or indices to be converted

Details

It performs conversion of some columns in a data.frame into factors conveniently.

Value

Returns a data.frame with converted columns.

Author(s)

Kyun-Seop Bae k@acr.kr

ANOVA *Analysis of Variance similar to SAS PROC ANOVA*

Description

Analysis of variance with type I, II, and III sum of squares.

Usage

```
ANOVA(Formula, Data, eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model.
Data	a <code>data.frame</code> to be analyzed
eps	Less than this value is considered as zero.

Details

It performs the core function of SAS PROC ANOVA.

Value

The result is comparable to that of SAS PROC ANOVA.

ANOVA	ANOVA table for the model
Type I	Type I sum of square table
Type II	Type II sum of square table
Type III	Type III sum of square table

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
ANOVA(uptake ~ Plant + Type + Treatment + conc, C02)
```

aov1

ANOVA with Type I SS

Description

ANOVA with Type I SS.

Usage

```
aov1(Formula, Data, eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model.
Data	a <code>data.frame</code> to be analyzed
eps	Less than this value is considered as zero.

Details

It performs the core function of SAS PROC ANOVA.

Value

The result table is comparable to that of SAS PROC ANOVA.

Df	degree of freedom
Sum Sq	sum of square for the set of contrasts
Mean Sq	mean square
F value	F value for the F distribution
Pr(>F)	probability of larger than F value

Author(s)

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Examples

```
aov1(uptake ~ Plant + Type + Treatment + conc, C02)
```

aov2

ANOVA with Type II SS

Description

ANOVA with Type II SS.

Usage

```
aov2(Formula, Data, eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model.
Data	a <code>data.frame</code> to be analyzed
eps	Less than this value is considered as zero.

Details

It performs the core function of SAS PROC ANOVA.

Value

The result table is comparable to that of SAS PROC ANOVA.

Df	degree of freedom
Sum Sq	sum of square for the set of contrasts
Mean Sq	mean square
F value	F value for the F distribution
Pr(>F)	probability of larger than F value

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
aov2(uptake ~ Plant + Type + Treatment + conc, C02)
```

aov3

ANOVA with Type III SS

Description

ANOVA with Type III SS.

Usage

```
aov3(Formula, Data, eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model.
Data	a data.frame to be analyzed
eps	Less than this value is considered as zero.

Details

It performs the core function of SAS PROC ANOVA.

Value

The result table is comparable to that of SAS PROC ANOVA.

Df	degree of freedom
Sum Sq	sum of square for the set of contrasts
Mean Sq	mean square
F value	F value for the F distribution
Pr(>F)	probability of larger than F value

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
aov3(uptake ~ Plant + Type + Treatment + conc, C02)
```

 BEdata

An Example Data of Bioequivalence Study

Description

Contains Cmax data from a real bioequivalence study.

Usage

BEdata

Format

A data frame with 91 observations on the following 6 variables.

ADM Admission or Hospitalization Group Code: 1, 2, or 3

SEQ Group or Sequence character code: 'RT' or 'TR'

PRD Period numeric value: 1 or 2

TRT Treatment or Drug code: 'R' or 'T'

SUBJ Subject ID

CMAX Cmax values

Details

This contains a real data of 2x2 bioequivalence study, which have three different hospitalization groups. See Bae KS, Kang SH. Bioequivalence data analysis for the case of separate hospitalization. *Transl Clin Pharmacol.* 2017;25(2):93-100. doi.org/10.12793/tcp.2017.25.2.93

 bk

Beautify the output of knitr::kable

Description

Trailing zeros after integer is somewhat annoying. This removes those in the vector of strings.

Usage

```
bk(ktab, rpltag=c("n", "N"), dig=10)
```

Arguments

ktab an output of knitr::kable

rpltag tag string of replacement rows. This is usually "n" which means the sample count.

dig maximum digits of decimals in the kable output

Details

This is convenient if used with `tsum0`, `tsum1`, `tsum2`, `tsum3`. This requires `knitr::kable`.

Value

A new processed vector of strings. The class is still `knitr_kable`.

Author(s)

Kyun-Seop Bae `k@acr.kr`

See Also

[tsum0](#), [tsum1](#), [tsum2](#), [tsum3](#)

Examples

```
## OUTPUT example
# t0 = tsum0(CO2, "uptake", c("mean", "median", "sd", "length", "min", "max"))
# bk(kable(t0)) # requires knitr package
#
# |          |          x|
# |:-----|-----:|
# |mean  | 27.21310|
# |median| 28.30000|
# |sd    | 10.81441|
# |n     | 84      |
# |min   | 7.70000|
# |max   | 45.50000|

# t1 = tsum(uptake ~ Treatment, CO2,
#           e=c("mean", "median", "sd", "min", "max", "length"),
#           ou=c("chilled", "nonchilled"),
#           repl=list(c("median", "length"), c("med", "N")))
#
# bk(kable(t1, digits=3)) # requires knitr package
#
# |      | chilled| nonchilled| Combined|
# |:----|-----:|-----:|-----:|
# |mean | 23.783| 30.643| 27.213|
# |med  | 19.700| 31.300| 28.300|
# |sd   | 10.884| 9.705| 10.814|
# |min  | 7.700| 10.600| 7.700|
# |max  | 42.400| 45.500| 45.500|
# |N    | 42   | 42   | 84   |
```

 CIest *Confidence Interval Estimation*

Description

Get point estimate and its confidence interval with given contrast and alpha value using t distribution.

Usage

```
CIest(Formula, Data, Term, Contrast, conf.level=0.95)
```

Arguments

Formula	a conventional formula for a linear model
Data	a data.frame to be analyzed
Term	a factor name to be estimated
Contrast	a level vector. Level is alphabetically ordered by default.
conf.level	confidence level of confidence interval

Details

Get point estimate and its confidence interval with given contrast and alpha value using t distribution.

Value

Estimate	point estimate of the input linear constrast
Lower CL	lower confidence limit
Upper CL	upper confidence limit
Std. Error	standard error of the point estimate
t value	value for t distribution
Df	degree of freedom
Pr(> t)	probability of larger than absolute t value from t distribution with residual's degree of freedom

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
CIest(log(CMAX) ~ SEQ/SUBJ + PRD + TRT, BEdata, "TRT", c(-1, 1), 0.90) # 90% CI
```

 Coll

Collinearity Diagnostics

Description

Collinearity diagnostics with tolerance, VIF, eigenvalue, condition index, variance proportions

Usage

```
Coll(Formula, Data)
```

Arguments

Formula	formula of the model
Data	input data as a matrix or data.frame

Details

Sometimes collinearity diagnostics after multiple linear regression are necessary.

Value

Tol	tolerance of independent variables
VIF	variance inflation factor of independent variables
Eigenvalue	eigenvalue of $Z'Z$ (crossproduct) of standardized independent variables
Cond. Index	condition index
	under the names of coefficients
	proportions of variances

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
Coll(mpg ~ disp + hp + drat + wt + qsec, mtcars)
```

Cor.test	<i>Correlation test of multiple numeric columns</i>
----------	---

Description

Testing correlation between numerics columns of data with Pearson method.

Usage

```
Cor.test(Data, conf.level=0.95)
```

Arguments

Data	a matrix or a data.frame
conf.level	confidence level

Details

It uses all numeric columns of input data. It uses "pairwise.complete.obs" rows.

Value

Row names show which columns are used for the test

Estimate	point estimate of correlation
Lower CL	upper confidence limit
Upper CL	lower confidence limit
t value	t value of the t distribution
Df	degree of freedom
Pr(> t)	probability with the t distribution

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
Cor.test(mtcars)
```

 cSS

Sum of Square with a Given Contrast Set

Description

Calculates sum of squares of a contrast from a `lfit` result.

Usage

```
cSS(K, rx, m=0, eps=1e-8)
```

Arguments

K	contrast matrix. Each row is a contrast.
rx	a result of <code>lfit</code> function
m	a vector of mu for the hypothesis K. The length should be equal to the row count of K.
eps	Less than this value is considered as zero.

Details

It calculates sum of squares with given a contrast matrix and a `lfit` result. It corresponds to SAS PROC GLM CONTRAST. This can test the hypothesis that the linear combination (function)'s mean vector is m.

Value

Returns sum of square and its F value and p-value.

Df	degree of freedom
Sum Sq	sum of square for the set of contrasts
Mean Sq	mean square
F value	F value for the F distribution
Pr(>F)	probability of larger than F value

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
x = ModelMatrix(uptake ~ Type, CO2)
y = model.frame(uptake ~ Type, CO2)[,1]
rx = lfit(x, y)
cSS(t(c(0, -1, 1)), rx) # sum of square
ANOVA(uptake ~ Type, CO2) # compare with the above
```

CV	<i>Coefficient of Variation in percentage</i>
----	---

Description

Coefficient of variation in percentage.

Usage

```
CV(x)
```

Arguments

x a numeric vector

Details

It removes NA.

Value

Coefficient of variation in percentage.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
CV(mtcars$mpg)
```

e1	<i>Get a Contrast Matrix for Type I SS</i>
----	--

Description

Makes a contrast matrix for type I SS using forward Doolittle method.

Usage

```
e1(Formula, Data, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model
 Data a data.frame to be analyzed
 eps Less than this value is considered as zero.

Details

It makes a contrast matrix for type I SS.

Value

A contrast matrix for type I SS.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
round(e1(uptake ~ Plant + Type + Treatment + conc, C02), 12)
```

e2

Get a Contrast Matrix for Type II SS

Description

Makes a contrast matrix for type II SS.

Usage

```
e2(Formula, Data, eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model
Data	a data.frame to be analyzed
eps	Less than this value is considered as zero.

Details

It makes a contrast matrix for type II SS.

Value

Returns a contrast matrix for type II SS.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
round(e2(uptake ~ Plant + Type + Treatment + conc, C02), 12)
```

e3 *Get a Contrast Matrix for Type III SS*

Description

Makes a contrast matrix for type III SS.

Usage

```
e3(Formula, Data, eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model
Data	a <code>data.frame</code> to be analyzed
eps	Less than this value is considered as zero.

Details

It makes a contrast matrix for type III SS.

Value

Returns a contrast matrix for type III SS.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
round(e3(uptake ~ Plant + Type + Treatment + conc, C02), 12)
```

EMS *Expected Mean Square Formula*

Description

Calculates a formula table for expected mean square of the given contrast. The default is for Type III SS.

Usage

```
EMS(Formula, Data, Type=3, eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model
Data	a <code>data.frame</code> to be analyzed
Type	type of sum of squares. The default is 3. Type 4 is not supported yet.
eps	Less than this value is considered as zero.

Details

This is necessary for further hypothesis test of nesting factors.

Value

A coefficient matrix for Type III expected mean square

Author(s)

Kyun-Seop Bae `k@acr.kr`

Examples

```
f1 = log(CMAX) ~ SEQ/SUBJ + PRD + TRT
EMS(f1, BEdata)
EMS(f1, BEdata, Type=1)
EMS(f1, BEdata, Type=2)
```

 est

Estimate Linear Contrast

Description

Estimates Linear Contrast(s) with a given GLM result.

Usage

```
est(L, X, rx, conf.level=0.95)
```

Arguments

L	a matrix of linear contrast rows to be tested
X	a model (design) matrix from <code>ModelMatrix</code>
rx	a result of <code>lfit</code> function
conf.level	confidence level of confidence limit

Details

It tests rows of linear contrast. It corresponds to SAS PROC GLM ESTIMATE.

Value

Estimate	point estimate of the input linear constrast
Lower CL	lower confidence limit
Upper CL	upper confidence limit
Std. Error	standard error of the point estimate
t value	value for t distribution
Df	degree of freedom
Pr(> t)	probability of larger than absolute t value from t distribution with residual's degree of freedom

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
x = ModelMatrix(uptake ~ Type, C02)
y = model.frame(uptake ~ Type, C02)[,1]
rx = lfit(x, y)
est(t(c(0, -1, 1)), x$X, rx) # Quevec - Mississippi
t.test(uptake ~ Type, C02) # compare with the above
```

 estmb

Estimability Check

Description

Check the estimability of row vectors of coefficients.

Usage

```
estmb(L, X, g2, eps=1e-8)
```

Arguments

L	row vectors of coefficients
X	a model (design) matrix from ModelMatrix
g2	g2 generalized inverse of crossprod(X)
eps	absolute value less than this is considered to be zero.

Details

It checks estimability of L, row vectors of coefficients. This corresponds to SAS PROC GLM ESTIMATE. See <Kennedy Jr. WJ, Gentle JE. Statistical Computing. 1980> p361 or <Golub GH, Styan GP. Numerical Computations for Univariate Linear Models. 1971>.

Value

a vector of logical values indicating which row is estimable (as TRUE)

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

[G2SWEEP](#)

G2SWEEP

Generalized inverse matrix of type 2, g2 inverse

Description

Generalized inverse is usually not unique. Some programs use this algorithm to get a unique generalized inverse matrix.

Usage

```
G2SWEEP(A, Augmented=FALSE, eps=1e-08)
```

Arguments

A	a matrix to be inverted
Augmented	If this is TRUE and A is a model(design) matrix X, the last column should be X'y, the last row y'X, and the last cell y'y. See the reference and example for the detail.
eps	Less than this value is considered as zero.

Details

Generalized inverse of g2-type is used by some softwares to do linear regression. See 'SAS Technical Report R106, The Sweep Operator: Its importance in Statistical Computing' by J. H. Goodnight for the detail.

Value

when Augmented=FALSE	ordinary g2 inverse
when Augmented=TRUE	g2 inverse and beta hats in the last column and the last row, and sum of square error (SSE) in the last cell
attribute "rank"	the rank of input matrix

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

[lfit](#), [ModelMatrix](#)

Examples

```
f1 = uptake ~ Type + Treatment # formula
x = ModelMatrix(f1, C02) # Model matrix and relevant information
y = model.frame(f1, C02)[,1] # observation vector
nc = ncol(x$X) # number of columns of model matrix
XpY = crossprod(x$X, y)
aXpX = rbind(cbind(crossprod(x$X), XpY), cbind(t(XpY), crossprod(y)))
ag2 = G2SWEEP(aXpX, Augmented=TRUE)
b = ag2[1:nc, (nc + 1)] ; b # Beta hat
iXpX = ag2[1:nc, 1:nc] ; iXpX # g2 inverse of X'X
SSE = ag2[(nc + 1), (nc + 1)] ; SSE # Sum of Square Error
DFr = nrow(x$X) - attr(ag2, "rank") ; DFr # Degree of freedom for the residual

# Compare the below with the above
REG(f1, C02)
aov1(f1, C02)
```

GLM

General Linear Model similar to SAS PROC GLM

Description

GLM is the main function of this package.

Usage

```
GLM(Formula, Data, lsm=FALSE, conf.level=0.95, eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model.
Data	a data.frame to be analyzed
lsm	if TRUE, least square mean will be in the output
conf.level	confidence level for the confidence limit of the least square mean
eps	Less than this value is considered as zero.

Details

It performs the core function of SAS PROC GLM. Least square means for the interaction term of three variables is not supported yet.

Value

The result is comparable to that of SAS PROC GLM.

ANOVA	ANOVA table for the model
Type I	Type I sum of square table
Type II	Type II sum of square table
Type III	Type III sum of square table
Parameter	Parameter table with standard error, t value, p value
Least Square Mean	Least square mean table with confidence limit

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
GLM(uptake ~ Type*Treatment + conc, CO2[-1,]) # Making data unbalanced
GLM(uptake ~ Type*Treatment + conc, CO2[-1,], lsm=TRUE)
```

is.cor

Is it a correlation matrix?

Description

Testing if the input matrix is a correlation matrix or not

Usage

```
is.cor(m, eps=1e-16)
```

Arguments

m	a presumed correlation matrix
eps	epsilon value. Absolute value less than this is considered as zero.

Details

Diagonal component should not be necessarily 1. But it should be close to 1.

Value

TRUE or FALSE

Author(s)

Kyun-Seop Bae k@acr.kr

Kurtosis

Kurtosis

Description

Kurtosis with a conventional formula.

Usage

Kurtosis(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

Estimate of kurtosis

Author(s)

Kyun-Seop Bae k@acr.kr

KurtosisSE

Standard Error of Kurtosis

Description

Standard error of the estimated kurtosis with a conventional formula.

Usage

KurtosisSE(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

Standard error of the estimated kurtosis

Author(s)

Kyun-Seop Bae k@acr.kr

LCL

Lower Confidence Limit

Description

The estimate of the lower bound of confidence limit using t-distribution

Usage

```
LCL(x, conf.level=0.95)
```

Arguments

x	a vector of numerics
conf.level	confidence level

Details

It removes NA in the input vector.

Value

The estimate of the lower bound of confidence limit using t-distribution

Author(s)

Kyun-Seop Bae k@acr.kr

`lfit`*Linear Fit*

Description

Fits a least square linear model.

Usage

```
lfit(x, y, eps=1e-8)
```

Arguments

<code>x</code>	a result of <code>ModelMatrix</code>
<code>y</code>	a column vector of response, dependent variable
<code>eps</code>	Less than this value is considered as zero.

Details

Minimum version of least square fit of a linear model

Value

<code>coefficients</code>	beta coefficients
<code>g2</code>	g2 inverse
<code>rank</code>	rank of the model matrix
<code>DFr</code>	degree of freedom for the residual
<code>SSE</code>	sum of squares error
<code>SST</code>	sum of squares total
<code>R2</code>	R-squared
<code>n</code>	count of observations
<code>R2ADJ</code>	Adjusted R-squared

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

[ModelMatrix](#)

Examples

```
f1 = uptake ~ Type*Treatment + conc
x = ModelMatrix(f1, C02)
y = model.frame(f1, C02)[,1]
lfit(x, y)
```

 lr

Linear Regression with g2 inverse

Description

Coefficients calculated with g2 inverse. Output is similar to `summary(lm())`.

Usage

```
lr(Formula, Data, eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model
Data	a <code>data.frame</code> to be analyzed
eps	Less than this value is considered as zero.

Details

It uses G2SWEEP to get g2 inverse. The result is similar to `summary(lm())` without options.

Value

The result is comparable to that of SAS PROC REG.

Estimate	point estimate of parameters, coefficients
Std. Error	standard error of the point estimate
t value	value for t distribution
Pr(> t)	probability of larger than absolute t value from t distribution with residual's degree of freedom

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
lr(uptake ~ Plant + Type + Treatment + conc, C02)
```

Description

Usually the first step to multiple linear regression is the simple linear regressions with single independent variable.

Usage

```
lr0(Formula, Data)
```

Arguments

Formula	a conventional formula for a linear model
Data	a <code>data.frame</code> to be analyzed

Details

It performs .

Value

Each row means one simple linear regression with that row name as the only independent variable.

Intercept	estimate of the intercept
SE(Intercept)	standard error of the intercept
Slope	estimate of the slope
SE(Slope)	standard error of the slope
Rsq	R-squared for the simple linear model
Pr(>F)	p-value of slope or the model

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
lr0(uptake ~ Plant + Type + Treatment + conc, CO2)
lr0(mpg ~ ., mtcars)
```

 LSM

Least Square Means

Description

Estimates least square means using g2 inverse.

Usage

```
LSM(Formula, Data, conf.level=0.95, hideNonEst=TRUE)
```

Arguments

Formula	a conventional formula of model
Data	data.frame
conf.level	confidence level for the confidence limit
hideNonEst	hide non-estimables

Details

It corresponds to SAS PROC GLM LSMEANS. The result of the second example below may be different from emmeans. This is because SAS or this function calculates mean of the transformed continuous variable. However, emmeans calculates the average before the transformation. Interaction of three variables is not supported yet.

Value

Returns a table of expectations, t values and p-values.

LSmean	point estimate of least square mean
LowerCL	lower confidence limit with the given confidence level
UpperCL	upper confidence limit with the given confidence level
SE	standard error of the point estimate
Df	degree of freedom of point estimate

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
LSM(uptake ~ Type*Treatment + conc, C02[-1,])
LSM(log(uptake) ~ Type*Treatment + log(conc), C02[-1,])
LSM(log(uptake) ~ Type*Treatment + as.factor(conc), C02[-1,])
LSM(log(CMAX) ~ SEQ/SUBJ + PRD + TRT, BEdata)
```

Mean	<i>Mean without NA</i>
------	------------------------

Description

mean without NA values.

Usage

```
Mean(x)
```

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

mean value

Author(s)

Kyun-Seop Bae k@acr.kr

ModelMatrix	<i>Model Matrix</i>
-------------	---------------------

Description

This model matrix is similar to `model.matrix`. But it does not omit unnecessary columns.

Usage

```
ModelMatrix(Formula, Data, KeepOrder=FALSE)
```

Arguments

Formula a conventional formula for a linear model
 Data a `data.frame` to be analyzed
 KeepOrder If `KeepOrder` is `TRUE`, terms in `Formula` will be kept. This is for Type I SS.

Details

It makes the `model(design)` matrix for GLM.

Value

Model matrix and attributes similar to the output of `model.matrix`.

<code>X</code>	design matrix, i.e. model matrix
<code>terms</code>	detailed information about terms such as formula and labels
<code>termsIndices</code>	term indices
<code>assign</code>	assignment of columns for each terms in order, different way of expressing term indices

Author(s)

Kyun-Seop Bae k@acr.kr

N	<i>Number of observations</i>
---	-------------------------------

Description

Number of observations excluding NA values

Usage

`N(x)`

Arguments

`x` a vector of numerics

Details

It removes NA in the input vector.

Value

Count of the observation

Author(s)

Kyun-Seop Bae k@acr.kr

Description

It plots bands of confidence interval and prediction interval for simple linear regression.

Usage

```
pB(Formula, Data, Resol=300, lx, ly, ...)
```

Arguments

Formula	a formula
Data	a data.frame
Resol	resolution for the output
lx	x position of legend
ly	y position of legend
...	arguments to be passed to plot

Details

It plots. Discard return values. If lx or ly is missing, legend position is calculated automatically.

Value

Ignore return values.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
pB(hp ~ disp, mtcars)
pB(mpg ~ disp, mtcars)
```

`Pcor.test`*Partial Correlation test of multiple columns*

Description

Testing partial correlation between many columns of data with Pearson method.

Usage

```
Pcor.test(Data, x, y)
```

Arguments

<code>Data</code>	a numeric matrix or data.frame
<code>x</code>	names of to be tested columns
<code>y</code>	names of control columns

Details

It performs multiple partial correlation test. It uses "complete.obs" rows of x and y columns.

Value

Row names show which columns are used for the test

<code>Estimate</code>	point estimate of correlation
<code>Df</code>	degree of freedom
<code>t value</code>	t value of the t distribution
<code>Pr(> t)</code>	probability with the t distribution

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
Pcor.test(mtcars, c("mpg", "hp", "qsec"), c("drat", "wt"))
```

pD *Diagnostic Plot for Regression*

Description

Four standard diagnostic plots for regression.

Usage

```
pD(rx, Title=NULL)
```

Arguments

rx a result of lm, which can give fitted, residuals, and rstandard.
Title title to be printed on the plot

Details

Most frequently used diagnostic plots are 'observed vs. fitted', 'standarized residual vs. fitted', 'distribution plot of standard residuals', and 'Q-Q plot of standardized residuals'.

Value

Four diagnostic plots in a page.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
pD(lm(uptake ~ Plant + Type + Treatment + conc, CO2), "Diagnostic Plot")
```

PDIFF *Pairwise Difference by Least Significant Difference*

Description

Estimates pairwise difference by least significant difference.

Usage

```
PDIFF(Formula, Data, Term, conf.level=0.95)
```

Arguments

Formula	a conventional formula for a linear model
Data	a <code>data.frame</code> to be analyzed
Term	a factor name to be estimated
conf.level	confidence level of confidence interval

Details

This usually shows the shortest interval. It corresponds to SAS PROC GLM PDIFF. Interaction of three variables is not supported yet.

Value

Returns a table of expectations, t values and p-values.

Estimate	point estimate of the input linear constrast
Lower CL	lower confidence limit
Upper CL	upper confidence limit
Std. Error	standard error of the point estimate
t value	value for t distribution
Df	degree of freedom
Pr(> t)	probability of larger than absolute t value from t distribution with residual's degree of freedom

Author(s)

Kyun-Seop Bae `k@acr.kr`

Examples

```
PDIFF(uptake ~ Type*Treatment + as.factor(conc), C02, "as.factor(conc)")
```

QuartileRange

Inter-Quartile Range

Description

Interquartile range (Q3 - Q1) with a conventional formula.

Usage

```
QuartileRange(x, Type=6)
```

Arguments

x a vector of numerics
Type a type specifier to be passed to IQR function

Details

It removes NA in the input vector.

Value

The value of interquartile range

Author(s)

Kyun-Seop Bae k@acr.kr

Range	<i>Range</i>
-------	--------------

Description

The range, maximum - minimum, as a scalar value.

Usage

Range(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

A scalar value of range

Author(s)

Kyun-Seop Bae k@acr.kr

REG

*Regression of Linear Least Square, similar to SAS PROC REG***Description**

REG is similar to SAS PROC REG.

Usage

```
REG(Formula, Data, eps=1e-8, summarize=TRUE)
```

Arguments

Formula	a conventional formula for a linear model
Data	a data.frame to be analyzed
eps	Less than this value is considered as zero.
summarize	If this is FALSE, REG returns just lfit result.

Details

It performs the core function of SAS PROC REG.

Value

The result is comparable to that of SAS PROC REG.

Estimate	point estimate of parameters, coefficients
Std. Error	standard error of the point estimate
t value	value for t distribution
Pr(> t)	probability of larger than absolute t value from t distribution with residual's degree of freedom

If summarize=FALSE, REG returns;

coefficients	beta coefficients
g2	g2 inverse
rank	rank of the model matrix
DFr	degree of freedom for the residual
SSE	sum of square error

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
REG(uptake ~ Plant + Type + Treatment + conc, C02)
REG(uptake ~ conc, C02, summarize=FALSE)
```

 regD

Regression of Conventional Way with Rich Diagnostics

Description

regD provides rich diagnostics such as student residual, leverage(hat), Cook's D, studentized deleted residual, DFFITS, and DFBETAS.

Usage

```
regD(formula, data)
```

Arguments

formula	a conventional formula for a linear model
data	a data.frame to be analyzed

Details

It performs the conventional regression analysis. This does not use g_2 inverse, therefore it cannot handle singular matrix. If the model(design) matrix is not full rank, use REG or less parameters.

Value

Coefficients	conventional coefficients summary with Wald statistics
Diagnostics	Diagnostics table for detecting outlier or influential/leverage points. This includes fitted (Predicted), residual (Residual), standard error of residual(se_resid), studentized residual(RStudent), hat(Leverage), Cook's D, studentized deleted residual(sdResid), DIFFITS, and COVRATIO.
DFBETAS	Column names are the names of coefficients. Each row shows how much each coefficient is affected by deleting the corresponding row of observation.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
regD(uptake ~ conc, C02)
```

satt	<i>Satterthwaite Approximation of Pooled Variance and Degree of Freedom</i>
------	---

Description

Calculates pooled variance and degree of freedom using Satterthwaite equation.

Usage

```
satt(ws, vars, dfs)
```

Arguments

ws	a vector of weights
vars	a vector of variances
dfs	a vector of degree of freedoms

Details

The input can be more than two variances.

Value

Variance	pooled variance
Df	degree of freedom

Author(s)

Kyun-Seop Bae k@acr.kr

SD	<i>Standard Deviation</i>
----	---------------------------

Description

Standard deviation of sample.

Usage

```
SD(x)
```

Arguments

x	a vector of numerics
---	----------------------

Details

It removes NA in the input vector. The length of the vector should be larger than 1.

Value

Sample standard deviation

Author(s)

Kyun-Seop Bae k@acr.kr

SEM

Standard Error of the Sample Mean

Description

The estimate of the standard error of the sample mean

Usage

SEM(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

The estimate of the standard error of the sample mean

Author(s)

Kyun-Seop Bae k@acr.kr

Skewness

Skewness

Description

Skewness with a conventional formula.

Usage

Skewness(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

Estimate of skewness

Author(s)

Kyun-Seop Bae k@acr.kr

SkewnessSE

Standard Error of Skewness

Description

Standard error of the skewness with a conventional formula.

Usage

SkewnessSE(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

Standard error of the estimated skewness

Author(s)

Kyun-Seop Bae k@acr.kr

SS	<i>Sum of Square</i>
----	----------------------

Description

Sum of squares with ANOVA.

Usage

SS(x, rx, L, eps=1e-8)

Arguments

x	a result of <code>ModelMatrix</code> containing design information
rx	a result of <code>lfit</code>
L	linear hypothesis, a full matrix matching the information in x
eps	Less than this value is considered as zero.

Details

It calculates sum of squares and completes the ANOVA table.

Value

ANOVA table a classical ANOVA table without the residual(Error) part.

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

[ModelMatrix](#), [lfit](#)

T3MS *Type III Expected Mean Square Formula*

Description

Calculates a formula table for expected mean square of Type III SS.

Usage

```
T3MS(Formula, Data, L0, eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model
Data	a data.frame to be analyzed
L0	a matrix of row linear contrasts, if missed, e3 is used
eps	Less than this value is considered as zero.

Details

This is necessary for further hypothesis test of nesting factors.

Value

A coefficient matrix for Type III expected mean square

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
T3MS(log(CMAX) ~ SEQ/SUBJ + PRD + TRT, BEdata)
```

T3test *Test Type III SS using error term other than MSE*

Description

Hypothesis test of Type III SS using an error term other than MSE. This corresponds to SAS PROC GLM's RANDOM /TEST clause.

Usage

```
T3test(Formula, Data, Error="", eps=1e-8)
```

Arguments

Formula	a conventional formula for a linear model
Data	a data.frame to be analyzed
Error	an error term. Term name should be exactly same one listed the ANOVA output.
eps	Less than this value is considered as zero.

Details

It tests a factor of type III SS using some other term as an error term. Here the error term should not be MSE.

Value

Returns one or more ANOVA table(s) of type III SS.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
T3test(log(CMAX) ~ SEQ/SUBJ + PRD + TRT, BEdata, "SEQ:SUBJ")
```

trimmedMean	<i>Trimmed Mean</i>
-------------	---------------------

Description

Trimmed mean wrapping mean function .

Usage

```
trimmedMean(x, Trim=0.05)
```

Arguments

x	a vector of numerics
Trim	trimming proportion. Default is 0.05

Details

It removes NA in the input vector.

Value

The value of trimmed mean

Author(s)

Kyun-Seop Bae k@acr.kr

tsum

Table Summary

Description

Summarize a continuous dependent variable with or without independent variables.

Usage

```
tsum(Formula=NULL, Data=NULL, ColNames=NULL, MaxLevel=30, ...)
```

Arguments

Formula	a conventional formula
Data	a data.frame or a matrix
ColNames	If there is no Formula, this will be used.
MaxLevel	More than this will not be handled.
...	arguments to be passed to tsum0, tsum1, tsum2, or tsum3

Details

A convenient summarization function for a continuous variable. This is a wrapper function to tsum0, tsum1, tsum2, or tsum3.

Value

A data.frame of descriptive summarization values.

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

[tsum0](#), [tsum1](#), [tsum2](#), [tsum3](#)

Examples

```
tsum(1h)
t(tsum(CO2))
t(tsum(uptake ~ Treatment, CO2))
tsum(uptake ~ Type + Treatment, CO2)
print(tsum(uptake ~ conc + Type + Treatment, CO2), digits=3)
```

`tsum0`*Table Summary 0 independent(x) variable*

Description

Summarize a continuous dependent(y) variable without any independent(x) variable.

Usage

```
tsum0(d, y, e=c("mean", "sd", "length"), repl=list(c("length"), c("n")))
```

Arguments

<code>d</code>	a data.frame or matrix with colnames
<code>y</code>	y variable name, a continuous variable
<code>e</code>	a vector of summarize function names
<code>repl</code>	list of strings to replace after summarize. Length of list should be 2, and both should have the same length.

Details

A convenient summarization function for a continuous variable.

Value

A vector of summarized values

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

[tsum](#), [tsum1](#), [tsum2](#), [tsum3](#)

Examples

```
tsum0(CO2, "uptake")  
tsum0(CO2, "uptake", repl=list(c("mean", "length"), c("Mean", "n")))
```

tsum1 *Table Summary 1 independent(x) variable*

Description

Summarize a continuous dependent(y) variable with one independent(x) variable.

Usage

```
tsum1(d, y, u, e=c("mean", "sd", "length"), ou="",
      repl=list(c("length"), ("n")))
```

Arguments

d	a data.frame or matrix with colnames
y	y variable name. a continuous variable
u	x variable name, upper side variable
e	a vector of summarize function names
ou	order of levels of upper side x variable
repl	list of strings to replace after summarize. Length of list should be 2, and both should have the same length.

Details

A convenient summarization function for a continuous variable with one x variable.

Value

A data.frame of summarized values. Row names are from e names. Column names are from the levels of x variable.

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

[tsum](#), [tsum0](#), [tsum2](#), [tsum3](#)

Examples

```
tsum1(CO2, "uptake", "Treatment")
tsum1(CO2, "uptake", "Treatment",
      e=c("mean", "median", "sd", "min", "max", "length"),
      ou=c("chilled", "nonchilled"),
      repl=list(c("median", "length"), c("med", "n")))
```

tsum2	<i>Table Summary 2 independent(x) variables</i>
-------	---

Description

Summarize a continuous dependent(y) variable with two independent(x) variables.

Usage

```
tsum2(d, y, l, u, e=c("mean", "sd", "length"), h=NULL, ol="", ou="", rm.dup=TRUE,
      repl=list(c("length"), c("n")))
```

Arguments

d	a data.frame or matrix with colnames
y	y variable name. a continuous variable
l	x variable name to be shown on the left side
u	x variable name to be shown on the upper side
e	a vector of summarize function names
h	a vector of summarize function names for the horizontal subgroup. If NULL, it becomes same to e argument.
ol	order of levels of left side x variable
ou	order of levels of upper side x variable
rm.dup	if TRUE, duplicated name of levels are specified on the first occurrence only.
repl	list of strings to replace after summarize. Length of list should be 2, and both should have the same length.

Details

A convenient summarization function for a continuous variable with two x variables; one on the left side, the other on the upper side.

Value

A data.frame of summarized values. Column names are from the levels of u. Row names are basically from the levels of l.

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

[tsum](#), [tsum0](#), [tsum1](#), [tsum3](#)

Examples

```
tsum2(CO2, "uptake", "Type", "Treatment")
tsum2(CO2, "uptake", "Type", "conc")
tsum2(CO2, "uptake", "Type", "Treatment",
      e=c("mean", "median", "sd", "min", "max", "length"),
      ou=c("chilled", "nonchilled"),
      repl=list(c("median", "length"), c("med", "n")))
```

tsum3

*Table Summary 3 independent(x) variables***Description**

Summarize a continuous dependent(y) variable with three independent(x) variables.

Usage

```
tsum3(d, y, l, u, e=c("mean", "sd", "length"), h=NULL, o1="", o2="", ou="",
      rm.dup=TRUE, repl=list(c("length"), c("n")))
```

Arguments

d	a data.frame or matrix with colnames
y	y variable name. a continuous variable
l	a vector of two x variable name to be shown on the left side. The length should be 2.
u	x variable name to be shown on the upper side
e	a vector of summarize function names
h	a list of two vectors of summarize function names for the first and second horizontal subgroups. If NULL, it becomes same to e argument.
o1	order of levels of 1st left side x variable
o2	order of levels of 2nd left side x variable
ou	order of levels of upper side x variable
rm.dup	if TRUE, duplicated name of levels are specified on the first occurrence only.
repl	list of strings to replace after summarize. Length of list should be 2, and both should have the same length.

Details

A convenient summarization function for a continuous variable with three x variables; two on the left side, the other on the upper side.

Value

A data.frame of summarized values. Column names are from the levels of u. Row names are basically from the levels of l.

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

[tsum](#), [tsum0](#), [tsum1](#), [tsum2](#)

Examples

```
tsum3(CO2, "uptake", c("Type", "Treatment"), "conc")
tsum3(CO2, "uptake", c("Type", "Treatment"), "conc",
      e=c("mean", "median", "sd", "min", "max", "length"),
      h=list(c("mean", "sd", "length"), c("mean", "length")),
      o12=c("chilled", "nonchilled"),
      repl=list(c("median", "length"), c("med", "n")))
```

UCL

Upper Confidence Limit

Description

The estimate of the upper bound of confidence limit using t-distribution

Usage

```
UCL(x, conf.level=0.95)
```

Arguments

x	a vector of numerics
conf.level	confidence level

Details

It removes NA in the input vector.

Value

The estimate of the upper bound of confidence limit using t-distribution

Author(s)

Kyun-Seop Bae k@acr.kr

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