

Package ‘DFA.CANCOR’

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Description Produces SPSS- and SAS-like output for linear discriminant function analysis and canonical correlation analysis. The methods are described in Manly & Alberto (2017, ISBN:9781498728966), Rencher (2002, ISBN:0-471-41889-7), and Tabachnik & Fidell (2019, ISBN:9780134790541).

Imports graphics, stats, BayesFactor, MVN, utils

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R topics documented:

DFA.CANCOR-package	2
CANCOR	2
data_CANCOR	5
data_DFA	6
DFA	7
GROUP.DIFFS	14
HOMOGENEITY	17
LINEARITY	18
NORMALITY	20
PLOT_LINEARITY	21

Index	23
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DFA.CANCOR-package *DFA.CANCOR*

Description

Provides SPSS- and SAS-like output for linear discriminant function analysis (via the DFA function) and for canonical correlation analysis (via the CANCOR function), and for providing effect sizes and significance tests for pairwise group comparisons (via the GROUP.DIFFS function). There are also functions for assessing the assumptions of normality, linearity, and homogeneity of variances and covariances.

CANCOR *Canonical correlation analysis*

Description

Produces SPSS- and SAS-like output for canonical correlation analysis. Portions of the code were adapted from James Steiger (www.statpower.net).

Usage

```
CANCOR(data, set1, set2, plot, plotCV, plotcoefs, verbose)
```

Arguments

data	A dataframe where the rows are cases & the columns are the variables.
set1	The names of the continuous variables for the first set, e.g., set1 = c('varA', 'varB', 'varC').
set2	The names of the continuous variables for the second set, e.g., set2 = c('varD', 'varE', 'varF').
plot	Should a plot of the coefficients be produced? The options are: TRUE (default) or FALSE.
plotCV	The canonical variate number for the plot, e.g., plotCV = 1.
plotcoefs	The coefficient for the plots. The options are 'structure' (default) or 'standardized'.
verbose	Should detailed results be displayed in the console? The options are: TRUE (default) or FALSE.

Value

If verbose = TRUE, the displayed output includes Pearson correlations, multivariate significance tests, canonical function correlations and bivariate significance tests, raw canonical coefficients, structure coefficients, standardized coefficients, and a bar plot of the structure or standardized coefficients.

The returned output is a list with elements

cancorrels	canonical correlations and their significance tests
mv_Wilk	The Wilk's lambda multivariate test
mv_Pillai	The Pillai-Bartlett multivariate test
mv_Hotelling	The Lawley-Hotelling multivariate test
mv_Roy	Roy's greatest characteristic root multivariate test
mv_BartlettV	Bartlett's V multivariate significance test
mv_Rao	Rao's' multivariate significance test
CoefRawSet1	raw canonical coefficients for Set 1
CoefRawSet2	raw canonical coefficients for Set 2
CoefStruct11	structure coefficients for Set 1 variables with the Set 1 variates
CoefStruct21	structure coefficients for Set 2 variables with the Set 1 variates
CoefStruct12	structure coefficients for Set 1 variables with the Set 2 variates
CoefStruct22	structure coefficients for Set 2 variables with the Set 2 variates
CoefStandSet1	standardized coefficients for Set 1 variables
CoefStandSet2	standardized coefficients for Set 2 variables
CorrelSet1	Pearson correlations for Set 1
CorrelSet2	Pearson correlations for Set 2
CorrelSet1n2	Pearson correlations between Set 1 & Set 2

Author(s)

Brian P. O'Connor

References

- Manly, B. F. J., & Alberto, J. A. (2017). *Multivariate statistical methods: A primer (4th Edition)*. Chapman & Hall/CRC, Boca Raton, FL.
- Rencher, A. C. (2002). *Methods of Multivariate Analysis* (2nd ed.). New York, NY: John Wiley & Sons.
- Sherry, A., & Henson, R. K. (2005). Conducting and interpreting canonical correlation analysis in personality research: A user-friendly primer. *Journal of Personality Assessment*, 84, 37-48.
- Steiger, J. (2019). *Canonical correlation analysis*. www.statpower.net/Content/312/Lecture%20Slides/CanonicalCorrelation.pdf
- Tabachnik, B. G., & Fidell, L. S. (2019). *Using multivariate statistics (7th ed.)*. New York, NY: Pearson.

Examples

```
# data that simulate those from De Leo & Wulfert (2013)
CANCOR(data = data_CANCOR$DeLeo_2013,
        set1 = c('Tobacco_Use', 'Alcohol_Use', 'Illicit_Drug_Use', 'Gambling_Behavior',
                 'Unprotected_Sex', 'CIAS_Total'),
        set2 = c('Impulsivity', 'Social_Interaction_Anxiety', 'Depression',
                 'Social_Support', 'Intolerance_of_Deviance', 'Family_Morals',
                 'Family_Conflict', 'Grade_Point_Average'),
        plot = TRUE, plotCV = 1, plotcoefs='structure',
        verbose = TRUE)
```

```
# data from Ho (2014, Chapter 17)
CANCOR(data = data_CANCOR$Ho_2014,
        set1 = c("willing_use", "likely_use", "intend_use", "certain_use"),
        set2 = c("perceived_risk", "perceived_severity", "self_efficacy",
                 "response_efficacy", "maladaptive_coping", "fear"),
        plot = 'yes', plotCV = 1)
```

```
# data from Rencher (2002, pp. 366, 369, 372)
CANCOR(data = data_CANCOR$Rencher_2002,
        set1 = c("y1", "y2", "y3"),
        set2 = c("x1", "x2", "x3", "x1x2", "x1x3", "x2x3", "x1sq", "x2sq", "x3sq"),
        plot = 'yes', plotCV = 1)
```

```
# data from Tabachnik & Fidell (2019, p. 451, 460)    small dataset
CANCOR(data = data_CANCOR$TabFid_2019_small,
        set1 = c('TS', 'TC'),
        set2 = c('BS', 'BC'),
        plot = TRUE, plotCV = 1, plotcoefs='structure',
        verbose = TRUE)
```

```
# data from Tabachnik & Fidell (2019, p. 463)    complete dataset
CANCOR(data = data_CANCOR$TabFid_2019_complete,
        set1 = c("esteem", "control", "attmar", "attrole"),
        set2 = c("timedrs", "attdrug", "phyheal", "menheal", "druguse"),
        plot = TRUE, plotCV = 1, plotcoefs='structure',
        verbose = TRUE)
```

```
# UCLA dataset  https://stats.oarc.ucla.edu/r/dae/canonical-correlation-analysis/
UCLA_CCA_data <- read.csv("https://stats.idre.ucla.edu/stat/data/mmreg.csv")
colnames(UCLA_CCA_data) <- c("LocusControl", "SelfConcept", "Motivation",
                             "read", "write", "math", "science", "female")
summary(UCLA_CCA_data)
CANCOR(data = UCLA_CCA_data,
        set1 = c("LocusControl", "SelfConcept", "Motivation"),
        set2 = c("read", "write", "math", "science", "female"),
```

```
plot = TRUE, plotCV = 1, plotcoefs='standardized',  
verbose = TRUE)
```

data_CANCOR

data_CANCOR

Description

A list with example data that were used in various presentations of canonical correlation analysis

Usage

```
data(data_CANCOR)
```

Details

A list with the example data that were used in the following presentations of canonical correlation analysis: De Leo and Wulfert (2013), Ho (2014), Rencher (2002), and Tabachnick and Fidell (2019).

References

De Leo, J. A., & Wulfert, E. (2013). Problematic internet use and other risky behaviors in college students: An application of problem-behavior theory. *Psychology of Addictive Behaviors*, 27(1), 133-141.

Ho, R. (2014). *Handbook of univariate and multivariate data analysis with IBM SPSS*. Boca Raton, FL: CRC Press.

Rencher, A. (2002). *Methods of multivariate analysis* (2nd ed.). New York, NY: John Wiley & Sons.

Tabachnick, B. G., & Fidell, L. S. (2019). Chapter 16: Multiway frequency analysis. *Using multivariate statistics*. New York, NY: Pearson.

Examples

```
names(data_CANCOR)
```

```
head(data_CANCOR$DeLeo_2013)
```

```
head(data_CANCOR$Ho_2014)
```

```
head(data_CANCOR$Rencher_2002)
```

```
head(data_CANCOR$TabFid_2019_small)
```

```
head(data_CANCOR$TabFid_2019_complete)
```

```
data_DFA
```

```
data_DFA
```

Description

A list with example data that were used in various presentations of discrimination function analysis

Usage

```
data(data_DFA)
```

Details

A list with the example data that were used in the following presentations of discrimination function analysis: Field (2012), Green and Salkind (2008), Ho (2014), Huberty and Olejnik (2006), Noursis (2012), Rencher (2002), Sherry (2006), and Tabachnick and Fidell (2019).

References

- Field, A., Miles, J., & Field, Z. (2012). Chapter 18 Categorical data. *Discovering statistics using R*. Los Angeles, CA: Sage.
- Green, S. B., & Salkind, N. J. (2008). Lesson 35: Discriminant analysis (pp. 300-311). In, *Using SPSS for Windows and Macintosh: Analyzing and understanding data*. New York, NY: Pearson.
- Ho, R. (2014). *Handbook of univariate and multivariate data analysis with IBM SPSS*. Boca Raton, FL: CRC Press.
- Huberty, C. J., & Olejnik, S. (2019). *Applied MANOVA and discriminant analysis* (2nd. ed.). New York, NY: John Wiley & Sons.
- Noursis, M. J. (2012). *IBM SPSS Statistics 19 advanced statistical procedures companion*. Upper Saddle River, NJ: Prentice Hall.
- Rencher, A. (2002). *Methods of multivariate analysis* (2nd ed.). New York, NY: John Wiley & Sons.
- Sherry, A. (2006). Discriminant analysis in counseling research. *Counseling Psychologist*, 34, 661-683.
- Tabachnick, B. G., & Fidell, L. S. (2019). Chapter 16: Multiway frequency analysis. *Using multivariate statistics*. New York, NY: Pearson.

Examples

```

names(data_DFA)

head(data_DFA$field_2012)

head(data_DFA$Green_2008)

head(data_DFA$Ho_2014)

head(data_DFA$Huberty_2019_p45)

head(data_DFA$Huberty_2019_p285)

head(data_DFA$Norusis_2012)

head(data_DFA$Rencher_2002_football)

head(data_DFA$Rencher_2002_root)

head(data_DFA$Sherry_2006)

head(data_DFA$TabFid_2019_complete)

head(data_DFA$TabFid_2019_small)

```

DFA

Discriminant function analysis

Description

Produces SPSS- and SAS-like output for linear discriminant function analysis.

Usage

```
DFA(data, groups, variables, plot, predictive, priorprob, covmat_type, CV, verbose)
```

Arguments

<code>data</code>	A dataframe where the rows are cases & the columns are the variables.
<code>groups</code>	The name of the groups variable in the dataframe, e.g., <code>groups = 'Group'</code> .
<code>variables</code>	The names of the continuous variables in the dataframe that will be used in the DFA, e.g., <code>variables = c('varA', 'varB', 'varC')</code> .
<code>plot</code>	Should a plot of the mean standardized discriminant function scores for the groups be produced? The options are: TRUE (default) or FALSE.
<code>predictive</code>	Should a predictive DFA be conducted? The options are: TRUE (default) or FALSE.

priorprob	If predictive = TRUE, how should the prior probabilities of the group sizes be computed? The options are: 'EQUAL' for equal group sizes; or 'SIZES' (default) for the group sizes to be based on the sizes of the groups in the dataframe.
covmat_type	The kind of covariance to be used for a predictive DFA. The options are: 'within' (for the pooled within-groups covariance matrix, which is the default) or 'separate' (for separate-groups covariance matrices).
CV	If predictive = TRUE, should cross-validation (leave-one-out cross-validation) analyses also be conducted? The options are: TRUE (default) or FALSE.
verbose	Should detailed results be displayed in console? The options are: TRUE (default) or FALSE.

Details

The predictive DFA option using separate-groups covariance matrices (which is often called 'quadratic DFA') is conducted following the procedures described by Rencher (2002). The covariance matrices in this case are based on the scores on the continuous variables. In contrast, the 'separate-groups' option in SPSS involves use of the group scores on the discriminant functions (not the original continuous variables), which can produce different classifications.

See the documentation below for the GROUP.DIFFS function for information on the interpretation of the Bayes factors and effect sizes that are produced for the group comparisons.

Value

If verbose = TRUE, the displayed output includes descriptive statistics for the groups, tests of univariate and multivariate normality, the results of tests of the homogeneity of the group variance-covariance matrices, eigenvalues & canonical correlations, Wilks lambda & peel-down statistics, raw and standardized discriminant function coefficients, structure coefficients, functions at group centroids, one-way ANOVA tests of group differences in scores on each discriminant function, one-way ANOVA tests of group differences in scores on each original DV, significance tests for group differences on the original DVs according to Bird et al. (2014), a plot of the group means on the standardized discriminant functions, and extensive output from predictive discriminant function analyses (if requested).

The returned output is a list with elements

evals	eigenvalues and canonical correlations
mv_Wilk	The Wilk's lambda multivariate test
mv_Pillai	The Pillai-Bartlett multivariate test
mv_Hotelling	The Lawley-Hotelling multivariate test
mv_Roy	Roy's greatest characteristic root multivariate test
coefs_raw	canonical discriminant function coefficients
coefs_structure	structure coefficients

coefs_standardized	standardized coefficients
coefs_standardizedSPSS	standardized coefficients from SPSS
centroids	unstandardized canonical discriminant functions evaluated at the group means
centroidSDs	group standard deviations on the unstandardized functions
centroidsZ	standardized canonical discriminant functions evaluated at the group means
centroidSDsZ	group standard deviations on the standardized functions
dfa_scores	scores on the discriminant functions
anovaDFoutput	One-way ANOVAs using the scores on a discriminant function as the DV
anovaDVoutput	One-way ANOVAs on the original DVs
MFWER1.sigtest	Significance tests when controlling the MFWER by (only) carrying out multiple t tests
MFWER2.sigtest	Significance tests for the two-stage approach to controlling the MFWER
classes_PRED	The predicted group classifications
classes_CV	The classifications from leave-one-out cross-validations, if requested
posteriors	The posterior probabilities for the predicted group classifications
grp_post_stats	Group mean posterior classification probabilities
classes_CV	Classifications from leave-one-out cross-validations
freqs_ORIG_PRED	Cross-tabulation of the original and predicted group memberships
chi_square_ORIG_PRED	Chi-square test of independence
PressQ_ORIG_PRED	Press's Q significance test of classification accuracy for original vs. predicted group memberships
kappas_ORIG_PRED	Agreement (kappas) between the predicted and original group memberships
PropOrigCorrect	Proportion of original grouped cases correctly classified
freqs_ORIG_CV	Cross-Tabulation of the cross-validated and predicted group memberships
chi_square_ORIG_CV	Chi-square test of independence
PressQ_ORIG_CV	Press's Q significance test of classification accuracy for cross-validated vs. predicted group memberships
kappas_ORIG_CV	Agreement (kappas) between the cross-validated and original group memberships
PropCrossValCorrect	Proportion of cross-validated grouped cases correctly classified

Author(s)

Brian P. O'Connor

References

- Bird, K. D., & Hadzi-Pavlovic, D. (2013). Controlling the maximum familywise Type I error rate in analyses of multivariate experiments. *Psychological Methods, 19*(2), p. 265-280.
- Manly, B. F. J., & Alberto, J. A. (2017). *Multivariate statistical methods: A primer (4th Edition)*. Chapman & Hall/CRC, Boca Raton, FL.
- Rencher, A. C. (2002). *Methods of Multivariate Analysis* (2nd ed.). New York, NY: John Wiley & Sons.
- Sherry, A. (2006). Discriminant analysis in counseling research. *Counseling Psychologist, 34*, 661-683.
- Tabachnik, B. G., & Fidell, L. S. (2019). *Using multivariate statistics (7th ed.)*. New York, NY: Pearson.

Examples

```
# data from Field et al. (2012, Chapter 16 MANOVA)
DFA_Field=DFA(data = data_DFA$Field_2012,
  groups = 'Group',
  variables = c('Actions','Thoughts'),
  predictive = TRUE,
  priorprob = 'EQUAL',
  covmat_type='within', # altho better to use 'separate' for these data
  verbose = TRUE)

# plots of posterior probabilities by group
# hoping to see correct separations between cases from different groups

# first, display the posterior probabilities
print(cbind(round(DFA_Field$posteriors[1:3],3), DFA_Field$posteriors[4]))

# group NT vs CBT
plot(DFA_Field$posteriors$posterior_NT, DFA_Field$posteriors$posterior_CBT,
  pch = 16, col = c('red', 'blue', 'green')[DFA_Field$posteriors$Group],
  xlim=c(0,1), ylim=c(0,1),
  main = 'DFA Posterior Probabilities by Original Group Memberships',
  xlab='Posterior Probability of Being in Group NT',
  ylab='Posterior Probability of Being in Group CBT' )
legend(x=.8, y=.99, c('CBT','BT','NT'), cex=1.2, col=c('red', 'blue', 'green'), pch=16, bty='n')

# group NT vs BT
plot(DFA_Field$posteriors$posterior_NT, DFA_Field$posteriors$posterior_BT,
  pch = 16, col = c('red', 'blue', 'green')[DFA_Field$posteriors$Group],
  xlim=c(0,1), ylim=c(0,1),
  main = 'DFA Posterior Probabilities by Group Membership',
  xlab='Posterior Probability of Being in Group NT',
  ylab='Posterior Probability of Being in Group BT' )
```

```

legend(x=.8, y=.99, c('CBT', 'BT', 'NT'), cex=1.2, col=c('red', 'blue', 'green'), pch=16, bty='n')

# group CBT vs BT
plot(DFA_Field$posteriors$posterior_CBT, DFA_Field$posteriors$posterior_BT,
     pch = 16, col = c('red', 'blue', 'green')[DFA_Field$posteriors$Group],
     xlim=c(0,1), ylim=c(0,1),
     main = 'DFA Posterior Probabilities by Group Membership',
     xlab='Posterior Probability of Being in Group CBT',
     ylab='Posterior Probability of Being in Group BT' )
legend(x=.8, y=.99, c('CBT', 'BT', 'NT'), cex=1.2, col=c('red', 'blue', 'green'), pch=16, bty='n')

# data from Green & Salkind (2008, Lesson 35)
DFA(data = data_DFA$Green_2008,
     groups = 'job_cat',
     variables = c('friendly', 'gpa', 'job_hist', 'job_test'),
     plot=TRUE,
     predictive = TRUE,
     priorprob = 'SIZES',
     covmat_type='within',
     CV=TRUE,
     verbose=TRUE)

# data from Ho (2014, Chapter 15)
# with group_1 as numeric
DFA(data = data_DFA$Ho_2014,
     groups = 'group_1_num',
     variables = c("fast_ris", "disresp", "sen_seek", "danger"),
     plot=TRUE,
     predictive = TRUE,
     priorprob = 'SIZES',
     covmat_type='within',
     CV=TRUE,
     verbose=TRUE)

# data from Ho (2014, Chapter 15)
# with group_1 as a factor
DFA(data = data_DFA$Ho_2014,
     groups = 'group_1_fac',
     variables = c("fast_ris", "disresp", "sen_seek", "danger"),
     plot=TRUE,
     predictive = TRUE,
     priorprob = 'SIZES',
     covmat_type='within',
     CV=TRUE,
     verbose=TRUE)

# data from Huberty (2006, p 45)
DFA_Huberty=DFA(data = data_DFA$Huberty_2019_p45,
                groups = 'treatmnt_S',

```

```

variables = c('Y1','Y2'),
predictive = TRUE,
priorprob = 'SIZES',
covmat_type='separate', # altho better to used 'separate' for these data
verbose = TRUE)

# data from Huberty (2006, p 285)
DFA_Huberty=DFA(data = data_DFA$Huberty_2019_p285,
  groups = 'Grade',
  variables = c('counsum','gainsum','learnsum','qelib','qefac','qestacq',
    'qeamt','qewrite','qesci'),
  predictive = TRUE,
  priorprob = 'EQUAL',
  covmat_type='within',
  verbose = TRUE)

# data from Norusis (2012, Chaper 15)
DFA_Norusis=DFA(data = data_DFA$Norusis_2012,
  groups = 'internet',
  variables = c('age','gender','income','kids','suburban','work','yearsed'),
  predictive = TRUE,
  priorprob = 'EQUAL',
  covmat_type='within',
  verbose = TRUE)

# data from Rencher (2002, p 170) - rootstock
DFA(data = data_DFA$Rencher_2002_root,
  groups = 'rootstock',
  variables = c('girth4','ext4','girth15','weight15'),
  predictive = TRUE,
  priorprob = 'SIZES',
covmat_type='within',
verbose = TRUE)

# data from Rencher (2002, p 280) - football
DFA(data = data_DFA$Rencher_2002_football,
  groups = 'grp',
  variables = c('WDIM','CIRCUM','FBEYE','EYEH','EARHD','JAW'),
  predictive = TRUE,
  priorprob = 'SIZES',
covmat_type='separate',
verbose = TRUE)

# Sherry (2006) - with Group as numeric
DFA_Sherry <- DFA(data = data_DFA$Sherry_2006,
  groups = 'Group_num',
  variables = c('Neuroticism','Extroversion','Openness',
    'Agreeableness','Conscientiousness'),

```

```

        predictive = TRUE,
        priorprob = 'SIZES',
        covmat_type='separate',
        verbose = TRUE)

# Sherry (2006) - with Group as a factor
DFA_Sherry <- DFA(data = data_DFA$Sherry_2006,
  groups = 'Group_fac',
  variables = c('Neuroticism','Extroversion','Openness',
    'Agreeableness','Conscientiousness'),
  predictive = TRUE,
  priorprob = 'SIZES',
  covmat_type='separate',
  verbose = TRUE)

# plots of posterior probabilities by group
# hoping to see correct separations between cases from different groups

# first, display the posterior probabilities
print(cbind(round(DFA_Sherry$posteriors[1:3],3), DFA_Sherry$posteriors[4]))

# group 1 vs 2
plot(DFA_Sherry$posteriors$posterior_1, DFA_Sherry$posteriors$posterior_2,
  pch = 16, cex = 1, col = c('red', 'blue', 'green')[DFA_Sherry$posteriors$Group],
  xlim=c(0,1), ylim=c(0,1),
  main = 'DFA Posterior Probabilities by Original Group Memberships',
  xlab='Posterior Probability of Being in Group 1',
  ylab='Posterior Probability of Being in Group 2' )
legend(x=.8, y=.99, c('1','2','3'), cex=1.2, col=c('red', 'blue', 'green'), pch=16, bty='n')

# group 1 vs 3
plot(DFA_Sherry$posteriors$posterior_1, DFA_Sherry$posteriors$posterior_3,
  pch = 16, col = c('red', 'blue', 'green')[DFA_Sherry$posteriors$Group],
  xlim=c(0,1), ylim=c(0,1),
  main = 'DFA Posterior Probabilities by Group Membership',
  xlab='Posterior Probability of Being in Group 1',
  ylab='Posterior Probability of Being in Group 3' )
legend(x=.8, y=.99, c('1','2','3'), cex=1.2,col=c('red', 'blue', 'green'), pch=16, bty='n')

# group 2 vs 3
plot(DFA_Sherry$posteriors$posterior_2, DFA_Sherry$posteriors$posterior_3,
  pch = 16, col = c('red', 'blue', 'green')[DFA_Sherry$posteriors$Group],
  xlim=c(0,1), ylim=c(0,1),
  main = 'DFA Posterior Probabilities by Group Membership',
  xlab='Posterior Probability of Being in Group 2',
  ylab='Posterior Probability of Being in Group 3' )
legend(x=.8, y=.99, c('1','2','3'), cex=1.2, col=c('red', 'blue', 'green'), pch=16, bty='n')

# Tabachnik & Fidell (2019, p 307, 311) - small - with group as numeric
DFA(data = data_DFA$TabFid_2019_small,
  groups = 'group_num',

```

```

variables = c('perf','info','verbexp','age'),
predictive = TRUE,
priorprob = 'SIZES',
covmat_type='within',
verbose = TRUE)

# Tabachnik & Fidell (2019, p 307, 311) - small - with group as a factor
DFA(data = data_DFA$TabFid_2019_small,
     groups = 'group_fac',
     variables = c('perf','info','verbexp','age'),
     predictive = TRUE,
     priorprob = 'SIZES',
     covmat_type='within',
     verbose = TRUE)

# Tabachnik & Fidell (2019, p 324) - complete - with WORKSTAT as numeric
DFA(data = data_DFA$TabFid_2019_complete,
     groups = 'WORKSTAT_num',
     variables = c('CONTROL','ATTMAR','ATTROLE','ATTHOUSE'),
     plot=TRUE,
     predictive = TRUE,
     priorprob = 'SIZES',
     covmat_type='within',
     CV=TRUE,
     verbose=TRUE)

# Tabachnik & Fidell (2019, p 324) - complete - with WORKSTAT as a factor
DFA(data = data_DFA$TabFid_2019_complete,
     groups = 'WORKSTAT_fac',
     variables = c('CONTROL','ATTMAR','ATTROLE','ATTHOUSE'),
     plot=TRUE,
     predictive = TRUE,
     priorprob = 'SIZES',
     covmat_type='within',
     CV=TRUE,
     verbose=TRUE)

```

GROUP.DIFFS

Group Mean Differences on a Continuous Outcome Variable

Description

Produces a variety of statistics for all possible pairwise independent groups comparisons of means on a continuous outcome variable.

Usage

```
GROUP.DIFFS(data, GROUPS=NULL, DV=NULL, var.equal=FALSE, p.adjust.method="holm",
             Ncomps=NULL, verbose=TRUE)
```

Arguments

data	A dataframe where the rows are cases & the columns are the variables. If GROUPS and DV are not specified, then the GROUPS variable should be in the first column and the DV should be in the second column of data.
GROUPS	The name of the groups variable in the dataframe, e.g., groups = 'Group'.
DV	The name of the dependent (outcome) variable in the dataframe, e.g., DV = 'esteem'.
var.equal	(from stats::t.test) A logical variable indicating whether to treat the two variances as being equal. If TRUE then the pooled variance is used to estimate the variance otherwise the Welch (or Satterthwaite) approximation to the degrees of freedom is used.
p.adjust.method	The method to be used to adjust the p values for the number of comparisons. The options are "holm" (the default), "hochberg", "hommel", "bonferroni", "BH", "BY", "fdr", "none".
Ncomps	The number of pairwise comparisons for the adjusted p values. If unspecified, it will be the number of all possible comparisons (i.e., the family-wise number of number of comparisons). Ncomps could alternatively be set to, e.g., the experiment-wise number of number of comparisons.
verbose	Should detailed results be displayed in console? The options are: TRUE (default) or FALSE.

Details

The function conducts all possible pairwise comparisons of the levels of the GROUPS variable on the continuous outcome variable. It supplements independent groups t-test results with effect size statistics and with the Bayes factor for each pairwise comparison.

The d values are the Cohen d effect sizes, i.e., the mean difference expressed in standard deviation units.

The g values are the Hedges g value corrections to the Cohen d effect sizes.

The r values are the effect sizes for the group mean difference expressed in the metric of Pearson's r.

The BESD values are the binomial effect size values for the group mean differences. The BESD casts the effect size in terms of the success rate for the implementation of a hypothetical procedure (e.g., the percentage of cases that were cured, or who died.) For example, an $r = .32$ is equivalent to increasing the success rate from 34% to 66% (or, possibly, reducing an illness or death rate from 66% to 34%).

The Bayes factor values are obtained from the `ttest.tstat` function in the BayesFactor package.

For example, a `Bayes_Factor_alt_vs_null = 3` indicates that the data are 3 times *more* likely under the alternative hypothesis than under the null hypothesis. A `Bayes_Factor_alt_vs_null = .2` indicates

that the data are five times *less* likely under the alternative hypothesis than under the null hypothesis (1 / .2).

Conversely, a Bayes_Factor_null_vs_alt = 3 indicates that the data are 3 times *more* likely under the null hypothesis than under the alternative hypothesis. A Bayes_Factor_null_vs_alt = .2 indicates that the data are five times *less* likely under the null hypothesis than under the alternative hypothesis (1 / .2).

Value

If verbose = TRUE, the displayed output includes the means, standard deviations, and Ns for the groups, the t-test results for each pairwise comparison, the mean difference and its 95% confidence interval, four indices of effect size for each pairwise comparison (r, d, g, and BESD), and the Bayes factor. The returned output is a matrix with these values.

Author(s)

Brian P. O'Connor

References

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Jarosz, A. F., & Wiley, J. (2014). What are the odds? A practical guide to computing and reporting Bayes factors. *Journal of Problem Solving*, 7, 29.

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Rosenthal, R., Rosnow, R.L., & Rubin, D.R. (2000). *Contrasts and effect sizes in behavioral research: A correlational approach*. Cambridge UK: Cambridge University Press.

Rosenthal, R., & Rubin, D. B. (1982). A simple general purpose display of magnitude and experimental effect. *Journal of Educational Psychology*, 74, 166-169.

Rouder, J. N., Haaf, J. M., & Vandekerckhove, J. (2018). Bayesian inference for psychology, part IV: parameter estimation and Bayes factors. *Psychonomic Bulletin & Review*, 25(1), 102-113.

Examples

```
GROUP.DIFFS(data_DFA$field_2012, var.equal=FALSE, p.adjust.method="fdr")
```

```
GROUP.DIFFS(data = data_DFA$Sherry_2006, var.equal=FALSE, p.adjust.method="bonferroni")
```


HOMOGENEITY

*Homogeneity of variances and covariances***Description**

Produces tests of the homogeneity of variances and covariances.

Usage

```
HOMOGENEITY(data, groups, variables, verbose)
```

Arguments

data	A dataframe where the rows are cases & the columns are the variables.
groups	(optional) The name of the groups variable in the dataframe (if there is one) e.g., groups = 'Group'.
variables	(optional) The names of the continuous variables in the dataframe for the analyses, e.g., variables = c('varA', 'varB', 'varC').
verbose	Should detailed results be displayed in the console? The options are: TRUE (default) or FALSE.

Value

If "variables" is specified, the analyses will be run on the "variables" in "data". If verbose = TRUE, the displayed output includes descriptive statistics and tests of univariate and multivariate homogeneity.

Bartlett's test compares the variances of k samples. The data must be normally distributed.

The non-parametric Fligner-Killeen test also compares the variances of k samples and it is robust when there are departures from normality.

Box's M test is a multivariate statistical test of the equality of multiple variance-covariance matrices. The test is prone to errors when the sample sizes are small or when the data do not meet model assumptions, especially the assumption of multivariate normality. For large samples, Box's M test may be too strict, indicating heterogeneity when the covariance matrices are not very different.

The returned output is a list with elements

covmatrix	The variance-covariance matrix for each group
Bartlett	Bartlett test of homogeneity of variances (parametric)
Fligner_Killeen	Fligner-Killeen test of homogeneity of variances (non parametric)
PooledWithinCovarSPSS	the pooled within groups covariance matrix from SPSS
PooledWithinCorrelSPSS	the pooled within groups correlation matrix from SPSS
sscpWithin	the within sums of squares and cross-products matrix
sscpBetween	the between sums of squares and cross-products matrix
BoxLogdets	the log determinants for Box's test
BoxMtest	Box's' test of the equality of covariance matrices

Author(s)

Brian P. O'Connor

References

Box, G. E. P. (1949). A general distribution theory for a class of likelihood criteria. *Biometrika*, 36 (3-4), 317-346.

Bartlett, M. S. (1937). Properties of sufficiency and statistical tests. *Proceedings of the Royal Society of London Series A* 160, 268-282.

Conover, W. J., Johnson, M. E., & Johnson, M. M. (1981). A comparative study of tests for homogeneity of variances, with applications to the outer continental shelf bidding data. *Technometrics*, 23, 351-361.

Warner, R. M. (2013). *Applied statistics: From bivariate through multivariate techniques*. Thousand Oaks, CA: SAGE.

Examples

```
# data from Field et al. (2012)
HOMOGENEITY(data = data_DFA$field_2012,
             groups = 'Group', variables = c('Actions', 'Thoughts'))
```

```
# data from Sherry (2006)
HOMOGENEITY(data = data_DFA$sherry_2006,
             groups = 'Group',
             variables = c('Neuroticism', 'Extroversion', 'Openness',
                           'Agreeableness', 'Conscientiousness'))
```

LINEARITY

Linearity

Description

Provides tests of the possible linear and quadratic associations between two continuous variables.

Usage

```
LINEARITY(data, variables, groups, idvs, dv, verbose)
```

Arguments

data A dataframe where the rows are cases & the columns are the variables.

variables (optional) The names of the continuous variables in the dataframe for the analyses, e.g., `variables = c('varA', 'varB', 'varC')`.

groups	(optional) The name of the groups variable in the dataframe (if there is one), e.g., groups = 'Group'.
idvs	(optional) The names of the predictor variables, e.g., variables = c('varA', 'varB', 'varC').
dv	(optional) The name of the dependent variable, if output for just one dependent variable is desired.
verbose	(optional) Should detailed results be displayed in the console? The options are: TRUE (default) or FALSE.

Value

If "variables" is specified, the analyses will be run on the "variables" in "data". If "groups" is specified, the analyses will be run for every value of "groups". If verbose = TRUE, the linear and quadratic regression coefficients and their statistical tests are displayed.

The returned output is a list with the regression coefficients and their statistical tests.

Author(s)

Brian P. O'Connor

References

Tabachnik, B. G., & Fidell, L. S. (2019). *Using multivariate statistics (7th ed.)*. New York, NY: Pearson.

Examples

```
# data from Sherry (2006), using all variables
LINEARITY(data=data_DFA$Sherry_2006, groups='Group',
           variables=c('Neuroticism','Extroversion','Openness',
                      'Agreeableness','Conscientiousness'))

# data from Sherry (2006), specifying independent variables and a dependent variable
LINEARITY(data=data_DFA$Sherry_2006, groups='Group',
           idvs=c('Neuroticism','Extroversion','Openness','Agreeableness'),
           dv=c('Conscientiousness'),
           verbose=TRUE )

# data that simulate those from De Leo & Wulfert (2013)
LINEARITY(data=data_CANCOR$DeLeo_2013,
           variables=c('Tobacco_Use','Alcohol_Use','Illicit_Drug_Use',
                      'Gambling_Behavior', 'Unprotected_Sex','CIAS_Total',
                      'Impulsivity','Social_Interaction_Anxiety','Depression',
                      'Social_Support','Intolerance_of_Deviance','Family_Morals',
                      'Family_Conflict','Grade_Point_Average'),
           verbose=TRUE )
```

 NORMALITY

Univariate and multivariate normality

Description

Produces tests of univariate and multivariate normality using the MVN package.

Usage

```
NORMALITY(data, groups, variables, verbose)
```

Arguments

data	A dataframe where the rows are cases & the columns are the variables.
groups	(optional) The name of the groups variable in the dataframe, e.g., groups = 'Group'.
variables	(optional) The names of the continuous variables in the dataframe for the analyses, e.g., variables = c('varA', 'varB', 'varC').
verbose	Should detailed results be displayed in the console? The options are: TRUE (default) or FALSE.

Value

If "groups" is not specified, the analyses will be run on all of the variables in "data". If "groups" is specified, the analyses will be run for every value of "groups". If "variables" is specified, the analyses will be run on the "variables" in "data". If verbose = TRUE, the displayed output includes descriptive statistics and tests of univariate and multivariate normality.

The returned output is a list with elements

descriptives	descriptive statistics, including skewness and kurtosis
Shapiro_Wilk	the Shapiro_Wilk test of univariate normality
Mardia	the Mardia test of multivariate normality
Henze_Zirkler	the Henze-Zirkler test of multivariate normality
Royston	the Royston test of multivariate normality
Doornik_Hansen	the Doornik_Hansen test of multivariate normality

Author(s)

Brian P. O'Connor

References

Korkmaz, S., Goksuluk, D., Zararsiz, G. (2014). MVN: An R package for assessing multivariate normality. *The R Journal*, 6(2), 151-162.

Szekely, G. J., & Rizzo, M. L. (2017). The energy of data. *Annual Review of Statistics and Its Application* 4, 447-79.

Tabachnik, B. G., & Fidell, L. S. (2019). *Using multivariate statistics (7th ed.)*. New York, NY: Pearson.

Examples

```
# data that simulate those from De Leo & Wulfert (2013)
NORMALITY(data = na.omit(data_CANCOR$DeLeo_2013[c(
  'Unprotected_Sex', 'Tobacco_Use', 'Alcohol_Use', 'Illicit_Drug_Use',
  'Gambling_Behavior', 'CIAS_Total', 'Impulsivity', 'Social_Interaction_Anxiety',
  'Depression', 'Social_Support', 'Intolerance_of_Deviance', 'Family_Morals',
  'Family_Conflict', 'Grade_Point_Average'])))

# data from Field et al. (2012)
NORMALITY(data = data_DFA$Field_2012,
  groups = 'Group',
  variables = c('Actions', 'Thoughts'))

# data from Tabachnik & Fidell (2013, p. 589)
NORMALITY(data = na.omit(data_CANCOR$TabFid_2019_small[c('TS', 'TC', 'BS', 'BC')]))

# UCLA dataset
UCLA_CCA_data <- read.csv("https://stats.idre.ucla.edu/stat/data/mmreg.csv")
colnames(UCLA_CCA_data) <- c("LocusControl", "SelfConcept", "Motivation",
  "read", "write", "math", "science", "female")
summary(UCLA_CCA_data)
NORMALITY(data = na.omit(UCLA_CCA_data[c("LocusControl", "SelfConcept", "Motivation",
  "read", "write", "math", "science", "female")]))
```

PLOT_LINEARITY

Plot for linearity

Description

Plots the linear, quadratic, and loess regression lines for the association between two continuous variables.

Usage

```
PLOT_LINEARITY(data, idv, dv, groups=NULL, groupNAME=NULL, legposition=NULL,
  leginset=NULL, verbose=TRUE)
```

Arguments

<code>data</code>	A dataframe where the rows are cases & the columns are the variables.
<code>idv</code>	The name of the predictor variable.
<code>dv</code>	The name of the dependent variable.
<code>groups</code>	(optional) The name of the groups variable in the dataframe, e.g., <code>groups = 'Group'</code> .
<code>groupNAME</code>	(optional) The value (level, name, or number) from the groups variable that identifies the subset group whose data will be used for the analyses, e.g., <code>groupNAME = 1</code> .
<code>legposition</code>	(optional) The position of the legend, as specified by one of the following possible keywords: "bottomright", "bottom", "bottomleft", "left", "topleft", "top", "topright", "right" or "center".
<code>leginset</code>	(optional) The inset distance(s) of the legend from the margins as a fraction of the plot region when legend is placed by keyword.
<code>verbose</code>	Should detailed results be displayed in the console? The options are: TRUE (default) or FALSE.

Value

If `verbose = TRUE`, the linear and quadratic regression coefficients and their statistical tests are displayed.

The returned output is a list with the regression coefficients and the plot data.

Author(s)

Brian P. O'Connor

References

Tabachnik, B. G., & Fidell, L. S. (2019). *Using multivariate statistics (7th ed.)*. New York, NY: Pearson.

Examples

```
# data that simulate those from De Leo & Wulfert (2013)
PLOT_LINEARITY(data=data_CANCOR$DeLeo_2013, groups=NULL,
               idv='Family_Conflict', dv='Grade_Point_Average', verbose=TRUE)

# data from Sherry (2006), ignoring the groups
PLOT_LINEARITY(data=data_DFA$Sherry_2006, groups=NULL, groupNAME=NULL,
               idv='Neuroticism', dv='Conscientiousness', verbose=TRUE)

# data from Sherry (2006), group 2 only
PLOT_LINEARITY(data=data_DFA$Sherry_2006, groups = 'Group', groupNAME=2,
               idv='Neuroticism', dv='Conscientiousness', verbose=TRUE)
```

Index

CANCOR, [2](#)

data_CANCOR, [5](#)

data_DFA, [6](#)

DFA, [7](#)

DFA.CANCOR-package, [2](#)

GROUP.DIFFS, [14](#)

HOMOGENEITY, [17](#)

LINEARITY, [18](#)

NORMALITY, [20](#)

PLOT_LINEARITY, [21](#)