Package 'iNZightRegression'

October 13, 2022

Type Package

```
Version 1.3.2
Depends R (>= 4.0)
Imports car, dplyr, ggplot2, ggrepel, ggtext, graphics, grDevices,
      grid, iNZightPlots (>= 2.13), multcomp, patchwork, stats,
      stats4, utils
Suggests covr, iNZightTools (>= 1.9), survey, survival, testthat
Description Provides a suite of functions to use with regression models, including summaries, resid-
      ual plots, and factor comparisons. Used as part of the Model Fitting module of 'iNZight', a graph-
      ical user interface providing easy exploration and visualisation of data for students of statis-
      tics, available in both desktop and online versions.
BugReports https://github.com/iNZightVIT/iNZightRegression/issues
Contact inzight_support@stat.auckland.ac.nz
URL http://inzight.nz
License GPL-3
Encoding UTF-8
RoxygenNote 7.1.2
Language en-GB
NeedsCompilation no
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Repository CRAN
Date/Publication 2022-02-07 23:20:02 UTC
```

Title Tools for Exploring Regression Models with 'iNZight'

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compare_models

Compare regression models using AIC and BIC.

Description

Obtain a quick model comparison matrix for a selection of models

Usage

Index

```
compare_models(x, ...)
## Default S3 method:
compare_models(x, ...)
## S3 method for class 'svyglm'
compare_models(x, ...)
```

Arguments

```
x a regression model (lm, glm, svyglm, ...)
... other models
```

Value

an 'inzmodelcomp' object containing model comparison statistics

Methods (by class)

- default: default method
- svyglm: method for survey GLMs

factorComp 3

Author(s)

Tom Elliott

Examples

```
m0 <- lm(Sepal.Length ~ 1, data = iris)
m1 <- lm(Sepal.Length ~ Sepal.Width, data = iris)
m2 <- lm(Sepal.Length ~ Sepal.Width + Species, data = iris)
compare_models(m0, m1, m2)</pre>
```

factorComp

Compare factor levels

Description

Computes confidence intervals for the pairwise differences between levels of a factor, based off of stats::TukeyHSD.

Usage

```
factorComp(fit, factor)
## S3 method for class 'inzfactorcomp'
print(x, ...)
```

Arguments

```
fit a lm/glm/svyglm object
factor the name of the factor to compare
x an inzfactorcomp object
... extra arguments for print (ignored)
```

Value

a factor level comparison object with estimates, CIs, and (adjusted) p-values

Methods (by generic)

• print: print method for object of class inzfactorcomp

Author(s)

Tom Elliott

```
f <- lm(Sepal.Length ~ Sepal.Width + Species, data = iris)
factorComp(f, "Species")</pre>
```

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histogramArray

Histogram Array

Description

Produces an array of histograms to compare against the histogram of residuals for a fitted linear model.

Usage

```
histogramArray(x, n = 7, env = parent.frame())
```

Arguments

x an lm or svyglm object.

n the number of additional histograms to plot alongside the original.

env environment for finding data to bootstrap

Details

The histogram of the model x appears in the top-left position. For each of the other histograms, the fitted values of x are taken and normal random errors are added to these. The normal residual standard errors have standard error equal to the estimated residual standard error of x. A model is then fitted to this altered data and a histogram is produced.

Value

No return value, called to generate plot.

Author(s)

David Banks, Tom Elliott

See Also

```
iNZightQQplot
```

```
histogramArray(lm(Sepal.Length ~ Sepal.Width + Species, data = iris))
```

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iNZightQQplot

iNZight QQ Plot

Description

Produces a sample of QQ-plots based on the fitted values, overlaid by a QQ-plot of the original data.

Usage

```
iNZightQQplot(x, n = 5, env = parent.frame())
```

Arguments

x an lm or svyglm object (with family = "Gaussian".

n the number of sampled QQ plots to produce beneath the QQ plot of x.

env environment for finding data to bootstrap

Details

Multiple bootstrap models are generated from the fitted values of the model, each with different random normal errors with standard error equal to the estimated residual standard error from the original model. These are plotted, and then overlaid by the QQ plot from the original data.

This plot can be used to assess the assumption of normality in the residuals for a linear regression model.

Value

No return value, called to produce plot.

Author(s)

David Banks, Tom Elliott

See Also

```
histogramArray
```

```
fit <- lm(Volume ~ Height + Girth, data = trees)
iNZightQQplot(fit)</pre>
```

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iNZightRegression

Additional functionality for iNZight

Description

This package provides some additional functions to be used when fitting regression models. It supports linear, general linear, and survey (general) linear models.

Author(s)

Simon Potter, David Banks, Tom Elliott.

iNZightSummary

Informative Summary Information for Regression Models

Description

The iNZight summary improves upon the base R summary output for fitted regression models. More information is provided and displayed in a more intuitive format. This function both creates and returns a summary object, as well as printing it.

Usage

```
iNZightSummary(
    x,
    method = "standard",
    reorder.factors = FALSE,
    digits = max(3, getOption("digits") - 3),
    symbolic.cor = x$symbolic.cor,
    signif.stars = getOption("show.signif.stars"),
    exclude = NULL,
    exponentiate.ci = FALSE,
    ...
)
```

Arguments

x an object of class "lm", "glm" or "svyglm", usually the result of a call to the corresponding function.

method

one of either "standard" or "bootstrap". If "bootstrap", then bootstrapped estimates and standard errors are calculated; otherwise, uses the standard estimates.

reorder.factors

logical, if TRUE, and there are factors present in the model, then the most common level of the factor is set to be the baseline.

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digits the number of significant digits to use when printing.

symbolic.cor logical, if TRUE, print the correlations in a symbolic form (see symnum), rather

than as numbers.

signif.stars logical, if TRUE, 'significance stars' are printed for each coefficient.

exclude a character vector of names of variables to be excluded from the summary output

(i.e., confounding variables).

exponentiate.ci

logical, if TRUE, the exponential of the confidence intervals will be printed if

appropriate (log/logit link or log transformed response)

... further arguments passed to and from other methods.

Details

This summary function provides more information in the following ways:

Factor headers are now given. The base level for a factor is also listed with an estimate of 0. This is to make it clear what the base level of a factor is, rather than attempting to work out by deduction from what has already been printed.

The p-value of a factor is now given; this is the output from Anova, which calculates the p-value based off of Type III sums of squares, rather than sequentially as done by anova.

Each level of a factor is indented by 2 characters for its label and its p-value to distinguish between a factor, and levels of a factor.

The labels for each level of an interaction are now just the levels of the factor (separated by a .), rather than being prepended with the factor name also.

Value

An object of class summary.lm, summary.glm, or summary.svyglm.

Note

If any level is not observed in a factor, no p-values will be printed on all factors. This is because we cannot calculate Type III sums of squares when this is the case.

The fitted model currently requires that the data are stored in a dataframe, which is pointed at by the data argument to lm (or equivalent).

Author(s)

Simon Potter, Tom Elliott.

See Also

The model fitting functions lm, glm, and summary.

The survey package.

Function coef will extract the matrix of coefficients with standard errors, t-statistics and p-values.

To calculate p-values for factors, use Anova with type III sums of squares.

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Examples

```
m <- lm(Sepal.Length ~ ., data = iris)
iNZightSummary(m)

# exclude confounding variables for which you don't
# need to know about their coefficients:
iNZightSummary(m, exclude = "Sepal.Width")</pre>
```

inzplot

inzplot method

Description

inzplot method

Diagnostic Plots for Regression Models

Usage

```
## S3 method for class 'glm'
inzplot(x, ..., env = parent.frame())
## S3 method for class 'lm'
inzplot(
  х,
 which = c("residual", "scale", "leverage", "cooks", "normal", "hist"),
  show.bootstraps = nrow(x \mod e) < 1e + 05,
 label.id = 3L,
  col.smooth = "orangered",
  col.bs = "lightgreen",
  cook.levels = c(0.5, 1),
  col.cook = "pink",
  . . . ,
 bs.fits = NULL,
  env = parent.frame()
)
```

Arguments

```
a regression model

additional arguments

env the environment for evaluating things (e.g., bootstraps)

which the type of plot to draw

show.bootstraps
```

logical, if TRUE bootstrap smoothers will be shown (defaults to TRUE if fewer than $100,\!000$ observations)

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label.id	integer for the number of extreme points to label (with row id)
col.smooth	the colour of smoothers
col.bs	the colour of bootstrap (smoothers)
cook.levels	levels of the Cook's distance at which to draw contours.
col.cook	the colour of Cook's distance contours
bs.fits	a list of bootstrapped datasets

Value

A ggplot object with a plot method that will show the plot in the graphics device

Functions

• inzplot.glm: Method for GLMs

Plot types

There are several plot types available:

- · residual versus fitted
- scale-location
- residual versus leverage
- · Cook's distance
- normal Q-Q
- histogram array

Author(s)

Tom Elliott

```
iris_fit <- lm(Sepal.Width ~ Sepal.Length, data = iris)
inzplot(iris_fit)
inzplot(iris_fit, which = "residual", show.bootstraps = FALSE)</pre>
```

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inzsummary

inzsummary method

Description

inzsummary method

Summary method for linear models

Usage

```
## S3 method for class 'lm'
inzsummary(x, ..., env = parent.frame())
```

Arguments

```
    an lm, glm, or svyglm object
    additional arguments passed to iNZightSummary
    the environment for evaluating things (e.g., bootstraps)
```

Value

An object of class summary.lm, summary.glm, or summary.svyglm.

See Also

iNZightSummary

partialResPlot

Partial residual plot of continuous variable

Description

This function draws partial residual plots for a continuous explanatory variables in a given model.

Usage

```
partialResPlot(
   fit,
   varname,
   showBootstraps = nrow(fit$model) >= 30 & nrow(fit$model) < 4000,
   use.inzightplots = FALSE,
   env = parent.frame()
)
allPartialResPlots(fit, ...)</pre>
```

plotlm6

Arguments

fit an lm, glm or svyglm object.

varname character, the name of an explanatory variable in the model

showBootstraps logical, if TRUE, bootstrap smoothers will overlay the graph. By default this is

TRUE if there are between 30 and 4000 observations in the model, otherwise it is

FALSE.

use.inzightplots

logical, if TRUE, the iNZightPlots package will be used for plotting.

env environment where the data is stored for bootstrapping

... additional arguments passed to 'partialResPlot'

Value

No return value, called for side-effect of producing a plot.

Functions

• allPartialResPlots: Cycle through all partial residual plots

Author(s)

David Banks, Tom Elliott.

Examples

```
m <- lm(Sepal.Length ~ Sepal.Width + Petal.Width, data = iris)
partialResPlot(m, "Sepal.Width")

allPartialResPlots(lm(Sepal.Length ~ Sepal.Width + Petal.Width, data = iris))</pre>
```

plotlm6

Extended Plot Diagnostics for (g)lm Models

Description

These plots are an extension of the original plots provided by plot.lm.

Six plots are currently available: residuals versus fitted, Scale-Location of $\sqrt{|residuals|}$ against fitted values, residuals against leverages, Cook's distance, Normal Q-Q plot and histogram of residuals.

Also provided is the summary plot which shows all diagnostic plots arranged in a 2 by 3 grid. By default, this is shown first, then each of the individual plots in turn.

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Usage

```
plotlm6(
  х,
 which = 1:6,
 panel = if (add.smooth) panel.smooth else points,
  sub.caption = NULL,
 main = "",
  ask = prod(par("mfcol")) < length(which) && dev.interactive(),</pre>
  id.n = 3,
 labels.id = names(residuals(x)),
  cex.id = 0.75,
  qqline = TRUE,
  cook.levels = c(0.5, 1),
  add.smooth = getOption("add.smooth", TRUE),
  label.pos = c(4, 2),
  cex.caption = 1,
  showBootstraps = nrow(x\$model) >= 30 \&\& nrow(x\$model) < 4000,
  use.inzightplots = FALSE,
  env = parent.frame(),
)
```

Arguments

X	an lm object, typically the result of lm or glm. Can also take svyglm objects.
which	numeric, if a subset of the plots is required, specify a subset of the numbers 1:6. 7 will produce a summary plot showing all of the plots arranged in a a grid. 1:6 will show the summary plot followed by each of the single plots one by one (default).
panel	panel function. the useful alternative to points, panel.smooth can be chosen by add.smooth = TRUE.
sub.caption	common title. Above the figures if there are more than one; used as $sub(s.title)$ otherwise. If NULL, as by default, a possible abbreviated version of deparse(x\$call) is used.
main	title to each plot, in addition to caption.
ask	logical, if TRUE, the user is <i>ask</i> ed before each plot, see par(ask=.). Ignored when only one plot is being shown.
id.n	number of points to be labelled in each plot, starting with the most extreme.
labels.id	vector of labels, from which the labels for extreme plots will be chosen. NULL uses observation numbers.
cex.id	magnification of point labels.
qqline	logical, if TRUE, a qqline() is added to the normal QQ plot.
cook.levels	levels of the Cook's distance at which to draw contours.
add.smooth	logical, if TRUE, a smoother is drawn to the appropriate plots; see also panel above.

plotlm6

label.pos	positioning of labels, for the left half and right half of the graph respectively, for plots $1-3$.			
cex.caption	controls the size of caption.			
showBootstraps	logical, if TRUE, bootstrap loess smoothers are drawn in the first 4 plots. By default, only drawn for sample sizes of at least 30.			
use.inzightplots				
	logical, if set to TRUE, the iNZightPlots package will be used for plotting, rather than base R graphics.			
env	environment for performing bootstrap simulations (i.e., to find the dataset!)			
	other arguments to be passed to through to plotting functions.			

Details

For the residuals versus fitted values plot, we add bootstrapped smoothers to illustrate variance. The smoother is also added to the Scale-Location plot.

The Normal Q-Q and histogram plots are taken from the normcheck function in the s20x package.

Value

No return value; called for the side-effect of producing a plot.

Author(s)

Simon Potter, David Banks, Tom Elliott.

See Also

```
\verb|histogramArray|, iNZightQQplot|\\
```

```
m <- lm(Sepal.Length ~ Sepal.Width + Petal.Width, data = iris)
plotlm6(m, which = 1)

# the summary grid:
plotlm6(m, which = 7)

# the default cycles through all 6 plots
plotlm6(m)</pre>
```

Poly Poly

Poly

Polynomial Matrix

Description

A modified 'poly()' function that allows for missing values.

Usage

```
Poly(x, degree = 1, coefs = NULL, raw = FALSE, ...)
```

Arguments

variable to convert to matrix
 degree degree of polynomial
 coefs pass to poly() function
 more arguments for the poly() function

Details

Credit goes to whoever posted this online first (google search if you must find it!)

Value

a matrix, with NAs in the missing rows

Author(s)

Tom Elliott

```
Poly(rnorm(100), degree = 2L)

# handles missing values:
iris.na <- iris
iris.na$Sepal.Length[c(5, 10)] <- NA
lm(Sepal.Width ~ Poly(Sepal.Length, 2L), data = iris.na)

# stats::poly() produces an error in this case:
# lm(Sepal.Width ~ poly(Sepal.Length, 2L), data = iris.na)</pre>
```

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