Package 'separationplot'

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Separation Plot Package

Description

Functions to generate separation plots

Details

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Please contact Brian Greenhill << bgreenhill@albany.edu>> with any questions you may have.

Author(s)

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References

Greenhill, Brian, Michael D. Ward, and Audrey Sacks. "The separation plot: A new visual method for evaluating the fit of binary models." American Journal of Political Science 55.4 (2011): 991-1002.

Examples

```
# Very simple example from the introduction to the paper:
# separationplot(pred=c(0.774, 0.364, 0.997, 0.728, 0.961, 0.422),
actual=c(0,0,1,0,1,1), shuffle=FALSE, line=FALSE, type="rect", rectborder=1)
```

separationplot

Generate a Separation Plot

Description

This is the core function for the generation of a separation plot.

Usage

```
separationplot(pred, actual, type = "line", line = T, lwd1 = 0.5, lwd2 = 0.5, heading = "", xlab = "", shuffle = T, width = 9, height = 1.2, col0 = "#FEF0D9", col1 = "#E34A33", flag = NULL, flagcol = 1, file = NULL, newplot = T, locate = NULL, rectborder = NA, show.expected = F, zerosfirst = T, BW=F)
```

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Arguments

pred Vector of predicted probabilities (on a continuous 0 to 1 scale).

actual Vector of actual outcomes (each element must be either 0 or 1).

type Should the individual lines on the separation plot be plotted as line segments

(type="line") or rectangles (type="rect"), or should the probabilities in different regions of the plot be grouped into distinct bands (type="bands")?

line Should a trace line be added to the plot?

lwd1 The width of the individual line segments (only when type="line").

1wd2 The width of the trace line (only when line=T).

heading An optional title for the plot. xlab An option x-axis label.

shuffle If shuffle=T, the order of rows in the results data is randomized to break up

any pre-existing patterns that may distort the appearance of the results in the special case where many of the observations share the same fitted values. This happens, for example, when the original dataframe is organized in such a way that all the cases with the event of interest come before the cases without the event. Note that when shuffle=T, the random number seed is reset to 1 each time this function is called. This ensures that replicable results can be obtained

even when the order of observations is randomized.

width Width of the plot space (in inches).
height Height of the plot space (in inches).

col0 Color of the predicted probabilities corresponding to 0s in the actual vec-

tor. The default color has been chosen from one of the palettes on http:

//colorbrewer2.org/.

col1 Color of the predicted probabilities corresponding to 1s in the actual vec-

tor. The default color has been chosen from one of the palettes on http:

//colorbrewer2.org/.

flag A vector of row number(s) in the actual vector corresponding to the observa-

tions to flag.

flagcol A vector of colors for the flags.

file The name and file path of where the pdf output should be written, if desired. If

file=NULL the output will be written to the screen.

newplot Should a new plotting space be opened up for the separation plot? Select newplot=F

if you want the separation plot to be added to currently open output device.

locate Number of lines (if any) on the separation plot that you want to identify with the

mouse using the locator function.

rectborder When type="rect", the value of this argument is passed to the border argu-

ment of the rect function used to draw the line segments. The default setting (rectborder=NA) suppresses the drawing of borders around the individual seg-

ments of the plot.

show.expected If show.expected=T, a marker is added to the plot showing the expected to-

tal number of events. The expected number of events is calculated by simply summing (and rounding) the predicted probabilities over all observations.

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zerosfirst When type="line", should the 0s be plotted in the background, and the 1s in

the foreground, or vice-versa? This will affect the output when the number of

observations is very large relative to the size of the plot.

BW Should the Black and White color scheme be implemented?

Details

Please see the paper by Greenhill, Ward and Sacks for more information on the features of the separation plot.

Value

resultsmatrix

The dataframe containing the data used to generate the separation plot. The first column is the vector of predicted probabilities, the second is the vector of actual outcomes, the third indicates which observations have been flagged using the flag argument above, the fourth gives the position of each observation on the horizontal axis of the separation plot, and the fifth gives the color used to plot each observation.

Author(s)

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References

Greenhill, Brian, Michael D. Ward, and Audrey Sacks. "The separation plot: A new visual method for evaluating the fit of binary models." American Journal of Political Science 55.4 (2011): 991-1002.

See Also

See sp. categorical for plotting separation plots for models with polytomous dependent variables.

Examples

```
# Create a separation plot for a simple logit model:

library(MASS)
set.seed(1)
Sigma <- matrix(c(1,0.78,0.78,1),2,2)
a<-(mvrnorm(n=500, rep(0, 2), Sigma))
a[,2][a[,2]>0.75]<-1
a[,2][a[,2]<=0.75]<-0
a[,1]<-a[,1]-min(a[,1])
a[,1]<-a[,1]/max(a[,1])
cor(a) # should be 0.55

model1<-glm(a[,2]~a[,1], family=binomial(link = "logit"))
```

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```
library(Hmisc)
somers2(model1$fitted.values, model1$y)
separationplot(pred=model1$fitted.values, actual=model1$y, type="rect",
line=TRUE, show.expected=TRUE, heading="Example 1")
```

sp.categorical

Separation plots for variables with more than two outcome levels

Description

This function generates separation plots for polytomous dependent variables.

Usage

```
sp.categorical(pred, actual, file = NULL, cex = 1.5, ...)
```

Arguments

pred	A matrix of fitted values. Each row represents one observation, and each column represents the probability of obtaining that outcome. The column names correspond to the outcome categories.
actual	A vector containing the actual outcomes corresponding to each observation.
file	The name and file path of where the pdf output should be written, if desired. If file=NULL the output will be written to the screen.
cex	Character expansion factor used for the outcome category labels.
	Additional arguments passed to separationplot.

Details

This function is a wrapper for separationplot that generates a series of separation plots for each outcome category for a variable with more than two outcomes.

Please see the paper by Greenhill, Ward and Sacks for more information on the features of the separation plot.

Value

None. This function is used for its side effects only.

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References

Greenhill, Brian, Michael D. Ward, and Audrey Sacks. "The separation plot: A new visual method for evaluating the fit of binary models." American Journal of Political Science 55.4 (2011): 991-1002.

See Also

See separationplot for a description of the core function for generating separation plots.

Examples

```
# Example using an ordered probit model from Neumayer (2005) "Do international human rights
# treaties improve respect for human rights?" Journal of Conflict Resolution, 49 (6), 2005,
# pp. 925-953
library(foreign)
library(MASS)
neumayer<-read.dta("http://www2.lse.ac.uk/dataFiles/</pre>
geographyAndEnvironment/Replication/Article%20for%20JCR%20(Human%20Rights).dta")
# create a new dataframe called "data4" that just contains the
# variables we're interested in (and with simpler names).
data6<-na.omit(data.frame(DV=neumayer$aipts, laggedDV=neumayer$laipts,</pre>
rat=neumayer$iccprmainrat, ingo.pc=neumayer$wiikngointerpc,
dem=neumayer$politycorr020, extwar=neumayer$uppsalaexternalincountry,
civwar=neumayer$uppsalainternal, gdp=neumayer$lngdp1995pc,
pop=neumayer$lnpop, country=neumayer$country, year=neumayer$year))
# run the model (note that this is Model 6 of Table 2 of the published paper):
model6<-polr(as.ordered(DV)~laggedDV +rat + rat:ingo.pc + rat:dem</pre>
+ingo.pc +dem +extwar +civwar+gdp +pop, data=data6, Hess=T, method="probit")
summary(model6)
sp.categorical(pred=model6$fitted.values, actual=as.character(model6$model[,1]), cex=2.5)
```

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