Package 'PF'

August 1, 2019

Type Package

```
Title Prevented fraction
Description Functions related to PF (prevented fraction). Calculate incidence
      density ratio, confidence interval, and Rao-Scott weights of PF by multiple
      methods. See http://goo.gl/eJ6Rxi for definition of PF.
      No endorsement, claim, or warranty is implied for this package. It is made
      available for investigational or pedagogical use only.
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      //www.aphis.usda.gov/animal_health/vet_biologics/publications/STATWI0007.pdf,
      https://github.com/ABS-dev/PF/blob/master/doc/PFPackageManual.pdf
BugReports https://github.com/ABS-dev/PF/issues
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.rr.score.asymp

Internal function.

Description

Internal function.

Usage

```
.rr.score.asymp(y, alpha = 0.05, iter.max = 18, converge = 1e-04,
    mn = F)
```

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Arguments

y data alpha alpha

iter.max maximum number of iterations

converge convergence criterion

mn boolean whether to calculate MN or use default value of 1.0

Examples

none

bird bird dataset

Description

bird dataset

Format

a data.frame with 6 observations of the following 4 variables, no NAs

y number positive

n total number in group tx x all

tx treatment 'vac' or 'con'

all all?

References

we need some references

birdm birdm dataset

Description

birdm dataset

Format

a data.frame with 6 observations of the following 4 variables, no NAs

y number positive

n total number in group tx x all

tx treatment 'vac' or 'con'

all all?

References

we need some references

IDRIsi

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	$\boldsymbol{\nu}$	ı١	_		ч

IDR likelihood support interval.

Description

Estimates likelihood support interval for the incidence density ratio or prevented fraction based on it.

Usage

```
IDRlsi(y = NULL, formula = NULL, data = NULL, alpha = 0.05,
   k = 8, use.alpha = FALSE, pf = TRUE, converge = 1e-08, rnd = 3,
   start = NULL, trace.it = FALSE, iter.max = 24, compare = c("con",
   "vac"))
```

Arguments

У	Data vector $c(y1, n1, y2, n2)$ where y are the positives, n are the total, and group 1 is compared to group 2 (control or reference).
formula	Formula of the form $cbind(y, n) \sim x$, where y is the number positive, n is the group size, x is a factor with two levels of treatment.#'
data	data.frame containing variables of the formula.
alpha	Complement of the confidence level.
k	Likelihood ratio criterion.
use.alpha	Base choice of k on its relationship to alpha?
pf	Estimate <i>IDR</i> or its complement <i>PF</i> ?
converge	Convergence criterion
rnd	Number of digits for rounding. Affects display only, not estimates.
start	describe here.
trace.it	Verbose tracking of the iterations?
iter.max	Maximum number of iterations
compare	Text vector stating the factor levels: compare[1] is the vaccinate group to which compare[2] (control or reference) is compared.

Details

Estimates likelihood support interval for the incidence density ratio based on orthogonal factoring of reparameterized likelihood. The incidence density is the number of cases per subject-time; its distribution is assumed Poisson.

Likelihood support intervals are usually formed based on the desired likelihood ratio, often 1/8 or 1/32. Under some conditions the log likelihood ratio may follow the chi square distribution. If so, then $\alpha=1-F(2log(k),1)$, where F is a chi-square CDF. RRsc() will make the conversion from α to k if use.alpha = TRUE.

```
The data may also be a matrix. In that case y would be entered as matrix(c(y1, n1 - y1, y2, n2 - y2), 2, 2, byrow = TRUE).
```

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Value

A rrsi object with the following elements.

estimate vector with point and interval estimate
estimator either *PF* or *IDR*y data.frame with "y1", "n1", "y2", "n2" values.
k Likelihood ratio criterion
rnd how many digits to round the display
alpha complement of confidence level

Author(s)

PF-package

References

Royall R. *Statistical Evidence: A Likelihood Paradigm*. Chapman & Hall, Boca Raton, 1997. Section 7.2.

See Also

IDRsc

```
\# Both examples represent the same observation, with data entry by vector
# and matrix notation.
y_vector <- c(26, 204, 10, 205)
IDRlsi(y_vector, pf = FALSE)
# 1/8 likelihood support interval for IDR
# corresponds to 95.858% confidence
   (under certain assumptions)
# IDR
# IDR LL UL
# 2.61 1.26 5.88
y_{matrix} \leftarrow matrix(c(26, 178, 10, 195), 2, 2, byrow = TRUE)
     [,1] [,2]
# [1,] 26 178
# [2,] 10 195
IDRlsi(y_matrix, pf = FALSE)
# 1/8 likelihood support interval for IDR
# corresponds to 95.858% confidence
    (under certain assumptions)
# IDR
```

6 IDRsc

```
# IDR LL UL
# 2.61 1.26 5.88
data1 <- data.frame(group = rep(c("treated", "control"), each = 5),</pre>
            n = c(rep(41, 4), 40, rep(41, 5)),
             y = c(4, 5, 7, 6, 4, 1, 3, 3, 2, 1),
             cage = rep(paste('cage', 1:5), 2))
IDRlsi(data = data1, formula = cbind(y, n) ~ group,
              compare = c("treated", "control"), pf = FALSE)
# 1/8 likelihood support interval for IDR
# corresponds to 95.858% confidence
    (under certain assumptions)
# IDR
# IDR LL UL
# 2.61 1.26 5.88
require(dplyr)
data2 <- data1 %>%
  group_by(group) %>%
  summarize(sum_y = sum(y),
    sum_n = sum(n)
IDRlsi(data = data2, formula = cbind(sum_y, sum_n) ~ group,
               compare = c("treated", "control"), pf = FALSE)
# 1/8 likelihood support interval for IDR
# corresponds to 95.858% confidence
    (under certain assumptions)
# IDR
# IDR LL UL
# 2.61 1.26 5.88
```

IDRsc

IDR confidence interval.

Description

Estimates confidence interval for the incidence density ratio or prevented fraction based on it.

Usage

```
IDRsc(y = NULL, data = NULL, formula = NULL, compare = c("con",
    "vac"), alpha = 0.05, pf = TRUE, rnd = 3)
```

Arguments

Data vector c(y1, n1, y2, n2) where y are the positives, n are the total, and group 1 is compared to group 2 (control or reference).

data data.frame containing variables of formula.

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formula Formula of the form $cbind(y, n) \sim x$, where y is the number positive, n is the

group size, x is a factor with two levels of treatment.

compare Text vector stating the factor levels: compare[1] is the vaccinate group to which

compare[2] (control or reference) is compared.

alpha Complement of the confidence level.

pf Estimate *IDR*, or its complement *PF*?

rnd Number of digits for rounding. Affects display only, not estimates.

Details

The incidence density is the number of cases per subject-time; its distribution is assumed Poisson. IDRsc estimates a confidence interval for the incidence density ratio using Siev's formula based on

the Poisson score statistic.
$$IDR = \widehat{IDR} \left\{ 1 + \left(\frac{1}{y_1} + \frac{1}{y_2} \right) \frac{z_{\alpha/2}^2}{2} \pm \frac{z_{\alpha/2}^2}{2y_1y_2} \sqrt{y_{\bullet} \left(y_{\bullet} z_{\alpha/2}^2 + 4y_1y_2 \right)} \right\}$$

The data may also be a matrix. In that case y would be entered as matrix(c(y1, n1 - y1, y2, n2 - y2), 2, 2, byrow = TRUE).

Value

A rr1 object with the following elements.

estimate vector with point and interval estimate

estimator either PF or IDR

y data vector

rnd how many digits to round the display alpha complement of confidence level

Author(s)

PF-package

References

Siev D, 1994. Estimating vaccine efficacy in prospective studies. *Preventive Veterinary Medicine* 20:279-296, Appendix 1.

Graham PL, Mengersen K, Morton AP, 2003. Confidence limits for the ratio of two rates based on likelihood scores:non-iterative method *Statistics in Medicine* 22:2071-2083.

Siev D, 2004. Letter to the editor. *Statistics in Medicine* 23:693. (Typographical error in formula: replace the two final minus signs with subscript dots.)

See Also

IDRlsi

```
\mbox{\#} All examples represent the same observation, with data entry by vector, \mbox{\#} matrix, and formula+data notation.
```

```
y_vector <- c(26, 204, 10, 205)
IDRsc(y_vector, pf = FALSE)</pre>
```

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```
# IDR
# 95% interval estimates
# IDR LL UL
# 2.61 1.28 5.34
y_{matrix} \leftarrow matrix(c(26, 178, 10, 195), 2, 2, byrow = TRUE)
y_matrix
      [,1] [,2]
# [1,] 26 178
# [2,] 10 195
IDRsc(y_matrix, pf = FALSE)
# IDR
# 95% interval estimates
# IDR LL UL
# 2.61 1.28 5.34
require(dplyr)
data1 <- data.frame(group = rep(c("treated", "control"), each = 5),</pre>
           n = c(rep(41, 4), 40, rep(41, 5)),
           y = c(4, 5, 7, 6, 4, 1, 3, 3, 2, 1),
           cage = rep(paste('cage', 1:5), 2))
data2 <- data1 %>%
 group_by(group) %>%
  summarize(sum_y = sum(y),
 sum_n = sum(n)
IDRsc(data = data2, formula = cbind(sum_y, sum_n) ~ group,
   compare = c("treated", "control"), pf = FALSE)
# IDR
# 95% interval estimates
# IDR LL UL
# 2.61 1.28 5.34
```

New

New dataset

Description

New dataset

Format

```
a data frame with 52 observations of the following 3 variables, no NAs
```

```
cage cage ID. 1 - 26
```

tx treatment. one of 'con' or 'vac'

pos numeric indicator of positive response. 0 = FALSE or 1 = TRUE

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References

We need some references

pf-class

Data class pf

Description

data class pf

Fields

```
estimator either "PF" or "IDR"

rnd how many digits to round display
alpha complement of c.i.
```

Author(s)

PF-package

See Also

```
rr1, rrsi, rrsc, rrstr
```

phiWt

Binomial dispersion parameter.

Description

MME estimate of dispersion parameter phi.

Usage

```
phiWt(fit, subset.factor = NULL, fit.only = TRUE, show.warns = FALSE)
```

Arguments

fit A glm object.

subset.factor Factor for estimating phi by subset.

fit.only Return only the new fit? If FALSE, also returns the weights and phi estimates.

show.warns Show warnings

Details

Estimates binomial dispersion parameter ϕ by the method of moments. Refits the model, weighting the observations by $1/\phi$. Uses quasibinomial family in glm().

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Value

A list with the following elements.

```
fit the new model fit, updated by the estimated weights weights vector of weights

phi vector of phi estimates
```

Author(s)

PF-package

References

Wedderburn RWM, 1974. Quasi-likelihood functions, generalized linear models, and the Gauss-Newton method. *Biometrika* 61:439-447.

See Also

```
tauWt, RRor.
```

Examples

```
birdm.fit <- glm(cbind(y, n - y)~tx-1, binomial, birdm)
RRor(phiWt(birdm.fit))
#
# 95% t intervals on 4 df
#
# PF
# PF LL UL
# 0.479 -0.537 0.823
#
# mu.hat LL UL
# txcon 0.768 0.95 0.367
# txvac 0.400 0.78 0.111
#</pre>
```

print.rr1

Print values for PF data obhects.

Description

Print values for PF data obhects.

Usage

```
## $3 method for class 'rr1'
print(x, ...)
## $3 method for class 'rror'
print(x, ...)
## $3 method for class 'rrsi'
```

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```
print(x, ...)
## S3 method for class 'rrmp'
print(x, ...)
## S3 method for class 'rrsc'
print(x, ...)
## S3 method for class 'rrstr'
print(x, ...)
```

Arguments

x object of class rr1, rror, rrsi, rrmp, rrstr, rrsc other arguments not used by this method

rat

rat dataset

Description

rat dataset

Format

a data.frame with 32 observations of the following 3 variables, no NAs

y number positive

n total number

group treatment group: 'control' or 'treated'

References

Weil's rat data (Table 1 of Rao and Scott)

rr1-class

Data class rr1

Description

Data class rr1

Fields

```
estimate vector with point and interval estimate estimator either "PF" or "IDR"

y data.frame with restructured input rnd how many digits to round display alpha complement of c.i.
```

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Author(s)

```
PF-package
```

See Also

```
IDRsc, RRotsst, RRtosst
```

RRlsi

 $RR\ likelihood\ support\ interval.$

Description

likelihood support interval for the risk ratio or prevented fraction by the likelihood profile.

Usage

```
RRlsi(y = NULL, formula = NULL, data = NULL, compare = c("vac",
   "con"), alpha = 0.05, k = 8, use.alpha = FALSE, pf = TRUE,
   iter.max = 50, converge = 1e-06, rnd = 3, start = NULL,
   track = FALSE, full.track = FALSE)
```

Arguments

У	Data vector $c(y1, n1, y2, n2)$ where y are the positives, n are the total, and group 1 is compared to group 2 (control or reference group).
formula	Formula of the form $cbind(y, n) \sim x$, where y is the number positive, n is the group size, x is a factor with two levels of treatment.
data	data.frame containing variables of formula.
compare	Text vector stating the factor levels: compare[1] is the vaccinate group to which compare[2] (control or reference) is compared.
alpha	Complement of the confidence level (see details).
k	Likelihood ratio criterion.
use.alpha	Base choice of k on its relationship to alpha?
pf	Estimate <i>RR</i> or its complement <i>PF</i> ?
iter.max	Maximum number of iterations

converge Convergence criterion

rnd Number of digits for rounding. Affects display onlyRR, not estimates.

start Optional starting value.

track Verbose tracking of the iterations?
full.track Verbose tracking of the iterations?

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Details

Estimates a likelihood support interval for RR or PF by the profile likelihood method using the DUD algorithm.

Likelihood support intervals are usually formed based on the desired likelihood ratio, often 1/8 or 1/32. Under some conditions the log likelihood ratio may follow the chi square distribution. If so, then $\alpha=1-F(2log(k),1)$, where F is a chi-square CDF. RRlsi() will make the conversion from α to k if use.alpha = TRUE.

The data may also be a matrix. In that case y would be entered as matrix(c(y1, n1-y1, y2, n2-y2), 2, 2, byrow = TRUE).

Value

An object of class rrsi with the following fields:

```
estimate matrix of point and interval estimates - see details estimator either "PF" or "RR"

y data.frame with "y1", "n1", "y2", "n2" values.

rnd how many digits to round the display

k likelihood ratio criterion

alpha complement of confidence level
```

Author(s)

PF-package

References

Royall R. Statistical Evidence: A Likelihood Paradigm. Chapman & Hall, Boca Raton, 1997. Section 7.6

Ralston ML, Jennrich RI, 1978. DUD, A Derivative-Free Algorithm for Nonlinear Least Squares. *Technometrics* 20:7-14.

```
# All examples represent the same observation, with data entry by vector,
# matrix, and formula+data notation.

y_vector <- c(4, 24, 12, 28)
RRlsi(y_vector)

# 1/8 likelihood support interval for PF

# corresponds to 95.858% confidence
# (under certain assumptions)

# PF

# PF LL UL
# 0.6111 0.0168 0.8859

y_matrix <- matrix(c(4, 20, 12, 16), 2, 2, byrow = TRUE)</pre>
```

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```
y_matrix
# [,1] [,2]
# [1,] 4 20
# [2,] 12
            16
RRlsi(y_matrix)
# 1/8 likelihood support interval for PF
# corresponds to 95.858% confidence
   (under certain assumptions)
# PF
     PF
                   UL
#
            LL
# 0.6111 0.0168 0.8859
require(dplyr)
data1 <- data.frame(group = rep(c("treated", "control"), each = 2),</pre>
 y = c(1, 3, 7, 5),
  n = c(12, 12, 14, 14),
 cage = rep(paste('cage', 1:2), 2))
data2 <- data1 %>%
  group_by(group) %>%
  summarize(sum_y = sum(y),
   sum_n = sum(n)
RRlsi(data = data2, formula = cbind(sum_y, sum_n) ~ group,
   compare = c("treated", "control"))
# 1/8 likelihood support interval for PF
# corresponds to 95.858% confidence
# (under certain assumptions)
# PF
# PF
        LL
# 0.6111 0.0168 0.8859
```

RRmh

Mantel-Haenszel method, CI for common RR over strata or clusters with sparse data.

Description

Estimates confidence intervals for the risk ratio or prevented fraction from clustered or stratified data, using a Mantel-Haenszel estimator for sparse data.

Usage

```
RRmh(formula = NULL, data = NULL, compare = c("vac", "con"), Y,
alpha = 0.05, pf = TRUE, rnd = 3)
```

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Arguments

formula Formula of the form $cbind(y, n) \sim x + cluster(w)$, where y is the number

positive, n is the group size, x is a factor with two levels of treatment, and w is a

factor indicating the clusters.

data data. frame containing variables for formula

compare Text vector stating the factor levels: compare[1] is the vaccinate group to which

compare[2] (control or reference) is compared.

Y Matrix of data, $K \times 4$. Each row is a stratum or cluster. The columns are

y1, n1, y2, n2, where the y's are the number of positive in each group, and the n is the total in each group. Group 1 corresponds to vaccinates and group 2 are controls or reference. If data entered by formula and dataframe, Y is generated

automatically.

alpha Complement of the confidence level.

pf Estimate *RR* or its complement *PF*?

rnd Number of digits for rounding. Affects display only, not estimates.

Details

Based on the Mantel-Haenszel (1959) procedure for sparse data developed by Greenland and Robins (1985). The confidence limits are based on asymptotic normality of the log(risk ratio). Agresti and Hartzel (2000) favor this procedure for small, sparse data sets, but they warn that it is less efficient than maximum likelihood for large data sets.

Value

An object of class rr1 with the following fields.

estimate vector of point and interval estimates: point estimate, lower confidence limit,

upper confidence limit

estimator either "PF" or "RR"

y data.frame of restructured input

rnd how many digits to round the display

alpha complement of confidence level

Note

If either all y1's or all y2's are zero, a division by zero may occur, and a NaN returned for some values.

Vignette Examples for Stratified Designs forthcoming with more examples.

Call to this function may be one of two formats: (1) specify data and formula or (2) as a matrix Y

```
RRmh(formula, data, compare = c('b', 'a'), pf = TRUE, alpha = 0.05, rnd = 3)
RRmh(Y, pf = TRUE, alpha = 0.05, rnd = 3)
```

Author(s)

PF-package

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References

Mantel N, Haenszel W, 1959. Statistical aspects of the analysis of data from retrospective studies of disease. *Journal of the National Cancer Institute* 22: 719-748.

Greenland S, Robins JM, 1985. Estimation of a common effect parameter from sparse follow-up data. *Biometrics* 41: 55-68. Errata, 45: 1323-1324.

Agresti A, Hartzel J, 2000. Strategies for comparing treatments on a binary response with multicentre data. *Statistics in Medicine* 19: 1115-1139.

Lachin JM, 2000. *Biostatistical Methods: The Assessment of Relative Risks* (Wiley, New York), Sec. 4.3.1.

See Also

rr1

Examples

```
## Table 1 from Gart (1985)
## as data frame

# tx group "b" is control
RRmh(cbind(y,n) ~ tx + cluster(clus), Table6, compare = c('a', 'b'), pf = FALSE)

# RR
# 95% interval estimates
# # RR LL UL
# 2.67 1.37 5.23

# ## or as matrix
RRmh(Y = table6, pf = FALSE)

# RR
# 95% interval estimates
# # RR LL UL
# 2.67 1.37 5.23
```

rrmp-class

Data class rrmp

Description

data class rrmp

Fields

```
estimate vector with point and interval estimate estimator either "PF" or "IDR"
```

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```
y data vector
rnd how many digits to round display
alpha complement of c.i.
compare text vector, same as input
multvec data.frame showing the multinomial representation of the data
```

Author(s)

PF-package

See Also

RRmpWald

RRmpWald

Wald confidence intervals for RR from matched pairs

Description

Estimates confidence intervals for the risk ratio or prevented fraction from matched pairs.

Usage

```
RRmpWald(formula = NULL, data = NULL, compare = c("vac", "con"),
  affected = 1, x, alpha = 0.05, pf = TRUE, tdist = TRUE,
  df = NULL, rnd = 3)
```

Arguments

formula	Formula of the form $y \sim x + cluster(w)$, where y is the indicator for an individual's positive response, x is a factor with two levels of treatment, and w identifies the pairs.
data	data.frame containing variables in formula
compare	Text vector stating the factor levels: compare[1] is the vaccinate group to which compare[2] (control or reference) is compared.
affected	Indicator for positive response
X	Alternative data input. Instead of formula and data frame, data may be input as frequency vector. See example for how to order this vector.
alpha	Complement of the confidence level
pf	Estimate RR or its complement PF?
tdist	Use t distribution?
df	Degrees of freedom. When NULL, the function will default to $df = N - 2$, where N is the total number of pairs.
rnd	Number of digits for rounding. Affects display only, not estimates.

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Details

Estimates confidence intervals for the risk ratio or prevented fraction from matched pairs. The response is the tetranomial vector [11, 12, 21, 22], where the first index is the row and the the second index is the column when displayed as a 2x2 table. Wald type confidence intervals are found by applying the delta method to the multinomial variance. This method fails when there are no responders in one of the treatment groups.

```
Alternative forms of data entry are illustrated by the output, say Y, where c(Y$xtable) = Y$freqvec = Y$multvec$Freq.
```

If RR = 0 (PF = 1), the function will return degenerate interval.

Value

A rrmp object with the following fields:

```
estimate vector of point and interval estimates - see details
estimator either "PF" or "RR"

compare text vector, same as input
alpha complement of confidence level
rnd how many digits to round the display
multvec data frame showing the multinomial representation of the data
```

Note

Experimental functions for estimating profile likelihood intervals are in the CVBmisc package.

Call to this function may be one of two formats: (1) specify data and formula or (2) as a vector x

```
RRmpWald(formula, data, compare = c('vac', 'con'), affected = 1,alpha = 0.05,
pf = TRUE, tdist = TRUE, df = NULL, rnd = 3)

RRmpWald(x, compare = c('vac', 'con'), affected = 1, alpha = 0,05,
pf = TRUE, tdist = TRUE, df = NULL, rnd = 3)
```

Author(s)

PF-package

```
RRmpWald(pos ~ tx + cluster(cage), New, compare = c('vac', 'con'))
# PF
# 95% interval estimates
#
# PF LL UL
# 0.550 0.183 0.752

require(magrittr)
thistable <- New %>%
   tidyr::spread(tx, pos) %>%
```

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```
dplyr::mutate(vac = factor(vac, levels = 1:0),
   con = factor(con, levels = 1:0)) %>%
  with(., table(vac, con))
thistable
    con
# vac 1 0
  1 7 2
   0 13 4
as.vector(thistable)
#[1] 7 13 2 4
RRmpWald(x = as.vector(thistable))
# PF
\# 95% interval estimates
#
#
    PF
        LL
              UL
# 0.550 0.183 0.752
```

RRor

RR estimate from logistic regression.

Description

Model based interval estimate of the risk ratio or prevented fraction from a logistic regression model.

Usage

```
RRor(fit = NULL, beta.hat = NULL, var.beta.hat = NULL, degf = NULL,
which = c(1, 2), pf = T, norm = F, alpha = 0.05, rnd = 3)
```

Arguments

fit	A glm object.
beta.hat	Parameters estimates from a logistic regression with no intercept.
var.beta.hat	Variance-covariance matrix from a logistic regression with no intercept.
degf	Degrees of freedom.
which	Numeric vector indicating which parameters to compare, so that $RR = \text{compare}[2]/\text{compare}[1]$
pf	Estimate RR or its complement PF?
norm	Estimate confidence interval using quantiles of Guassian rather than t distribution quantiles?
alpha	Complement of the confidence level.
rnd	Number of digits for rounding. Affects display only, not estimates.

Details

Estimates confidence intervals using the delta method on parameters from a generalized linear model with logit link.

 $RR = \mu_2/\mu_1$, where μ_i are the estimated probabilities from the model.

20 RRor

Value

A rror object with the following fields.

estimate vector with point and interval estimate
estimator either *PF* or *RR*mu matrix with rows giving probability estimates for each of the groups
rnd how many digits to round the display
alpha complement of confidence level
norm logical indicating Gaussian or t interval

degf degrees of freedom

Note

```
Call to this function may be one of two formats: (1) specify fit or (2) beta.hat, var.beta.hat, degf

RRor(fit, degf = NULL, pf = TRUE, alpha = 0.05, which = c(1, 2), norm = TRUE, rnd = 3)

RRor(beta.hat, var.beta.hat, degf, pf = TRUE, alpha = 0.05, which = c(1, 2), norm = TRUE, rnd = 3)
```

Author(s)

PF-package

See Also

```
rror, phiWt, tauWt StatWI007 for more examples
```

```
bird.fit \leftarrow glm(cbind(y, n - y) \sim tx - 1, binomial, bird)
RRor(tauWt(bird.fit))
# 95% t intervals on 4 df
# PF
#
     PF
            LL
                    UL
# 0.500 -0.583 0.842
                LL
       mu.hat
# txcon 0.733 0.943 0.3121
# txvac 0.367 0.752 0.0997
RRor(phiWt(bird.fit))
# 95% t intervals on 4 df
#
# PF
     PF
#
            LL
                    UL
# 0.500 -0.583 0.842
       mu.hat
                LL
# txcon 0.733 0.943 0.3121
# txvac 0.367 0.752 0.0997
```

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rror-class

Data class rror

Description

data class rror

Fields

```
estimate vector with point and interval estimate
estimator either "PF" or "IDR"

y data vector

rnd how many digits to round display
alpha complement of c.i.

norm logical indicating Gaussian or t interval
degf degrees of freedom

mu matrix with rows giving probability estimates for each of the groups
```

Author(s)

PF-package

See Also

RRor

RRotsst

RR exact CI, OTSST method.

Description

Estimates confidence interval for the risk ratio or prevented fraction, exact method based on the score statistic (inverts one two-sided test).

Usage

```
RRotsst(y = NULL, data = NULL, formula = NULL, compare = c("vac",
   "con"), alpha = 0.05, pf = TRUE, stepstart = 0.1, iter.max = 36,
   converge = 1e-06, rnd = 3, trace.it = FALSE,
   nuisance.points = 120, gamma = 1e-06)
```

22 RRotsst

Arguments

Data vector c(y1, n1, y2, n2) where y are the positives, n are the total, and group

1 is compared to group 2 (control or reference).

data data.frame containing variables of the formula.

formula Formula of the form $cbind(y, n) \sim x$, where y is the number positive, n is the

group size, x is a factor with two levels of treatment.

compare Text vector stating the factor levels: compare[1] is the vaccinate group to which

compare[2] (control or reference) is compared.

alpha Complement of the confidence level.

pf Estimate *RR* or its complement *PF*?

stepstart starting interval for step search iter.max Maximum number of iterations

converge Convergence criterion

rnd Number of digits for rounding. Affects display only, not estimates.

trace.it Verbose tracking of the iterations?

nuisance.points

number of points over which to evaluate nuisance parameter

gamma parameter for Berger-Boos correction (restricts range of nuisance parameter

evaluation)

Details

Estimates confidence intervals based on the score statistic that are 'exact' in the sense of accounting for discreteness. The score statistic is used to select tail area tables, and the binomial probability is estimated over the tail area by taking the maximum over the nuisance parameter. Algorithm is a simple step search.

The data may also be a matrix. In that case y would be entered as matrix(c(y1, n1 - y1, y2, n2 - y2), 2, 2, byrow = TRUE).

Value

An object of class rr1 with the following fields:

estimate vector with point and interval estimate

estimator either "PF" or "RR"

y data.frame with "y1", "n1", "y2", "n2" values.

rnd how many digits to round the display alpha complement of confidence level

Author(s)

PF-package

RRotsst 23

References

Koopman PAR, 1984. Confidence intervals for the ratio of two binomial proportions. *Biometrics* 40:513-517.

Agresti A, Min Y, 2001. On small-sample confidence intervals for parameters in discrete distribution. *Biometrics* 57: 963-971.

Berger RL, Boos DD, 1994. P values maximized over a confidence set for the nuisance parameter. *Journal of the American Statistical Association* 89:214-220.

See Also

```
RRtosst, rr1.
```

```
# All examples represent the same observation, with data entry by multiple
# options.
y_{\text{vector}} < -c(4, 24, 12, 28)
RRotsst(y_vector, rnd = 3)
# PF
# 95% interval estimates
            LL
# 0.6111 0.0148 0.8519
y_{matrix} \leftarrow matrix(c(4, 20, 12, 16), 2, 2, byrow = TRUE)
RRotsst(y_matrix, rnd = 3)
# PF
# 95% interval estimates
           LL
# 0.6111 0.0148 0.8519
require(dplyr)
data1 <- data.frame(group = rep(c("treated", "control"), each = 2),</pre>
 y = c(1, 3, 7, 5),
 n = c(12, 12, 14, 14),
 cage = rep(paste('cage', 1:2), 2))
data2 <- data1 %>%
  group_by(group) %>%
  summarize(sum_y = sum(y),
    sum_n = sum(n)
RRotsst(data = data2, formula = cbind(sum_y, sum_n) ~ group,
   compare = c("treated", "control"))
# PF
# 95% interval estimates
# PF
        LL
# 0.6111 0.0148 0.8519
```

24 RRsc

RRsc	RR score based asymptotic CI.	

Description

Estimates confidence intervals for the risk ratio or prevented fraction based on the score statistic.

Usage

```
RRsc(y = NULL, data = NULL, formula = NULL, compare = c("vac",
   "con"), alpha = 0.05, pf = TRUE, trace.it = FALSE, iter.max = 18,
   converge = 1e-06, rnd = 3)
```

Arguments

у	Data vector c(y1, n1, y2, n2) where y are the positives, n are the total, and group 1 is compared to group 2 (control or reference group).
data	data.frame containing variables of formula.
formula	Formula of the form $cbind(y, n) \sim x$, where y is the number positive, n is the group size, x is a factor with two levels of treatment.
compare	Text vector stating the factor levels: compare[1] is the vaccinate group to which compare[2] (control or reference) is compared.
alpha	Complement of the confidence level.
pf	Estimate <i>RR</i> or its complement <i>PF</i> ?
trace.it	Verbose tracking of the iterations?
iter.max	Maximum number of iterations
converge	Convergence criterion
rnd	Number of digits for rounding. Affects display only, not estimates.

Details

Estimates are returned for three estimators based on the score statistic. The score method was introduced by Koopman (1984). Gart and Nam's modification (1988) includes a skewness correction. The method of Miettinen and Nurminen (1985) is a version made slightly more conservative than Koopman's by including a factor of (N-1)/N. The starting estimate for the DUD algorithm is obtained by the modified Katz method (log method with 0.5 added to each cell). Both forms of the Katz estimate may be retrieved from the returned object using RRsc()\$estimate.

```
The data may also be a matrix. In that case y would be entered as matrix(c(y1, n1-y1, y2, n2-y2), 2, 2, byrow = TRUE).
```

Value

A rrsc object with the following fields.

```
estimate matrix of point and interval estimates - see details estimator either "PF" or "RR"

y data.frame with "y1", "n1", "y2", "n2" values.

rnd how many digits to round the display complement of confidence level
```

RRsc 25

Author(s)

PF-package

References

Gart JJ, Nam J, 1988. Approximate interval estimation of the ratio of binomial parameters: a review and corrections for skewness. *Biometrics* 44:323-338.

Koopman PAR, 1984. Confidence intervals for the ratio of two binomial proportions. *Biometrics* 40:513-517.

Miettinen O, Nurminen M, 1985. Comparative analysis of two rates. *Statistics in Medicine* 4:213-226.

Ralston ML, Jennrich RI, 1978. DUD, A Derivative-Free Algorithm for Nonlinear Least Squares. *Technometrics* 20:7-14.

See Also

rrsc

```
# All examples represent the same observation, with data entry by using
# multiple notation options.
y_{\text{vector}} < -c(4, 24, 12, 28)
RRsc(y_vector)
# PF
# 95% interval estimates
         LL UL
# MN method 0.611 0.0251 0.857
# score method 0.611 0.0328 0.855
# skew corr 0.611 0.0380 0.876
y_{matrix} \leftarrow matrix(c(4, 20, 12, 16), 2, 2, byrow = TRUE)
       [,1] [,2]
# [1,]
        4 20
# [2,] 12
             16
RRsc(y_matrix)
# 95% interval estimates
         LL
               UL
# MN method
               0.611 0.0251 0.857
# score method 0.611 0.0328 0.855
             0.611 0.0380 0.876
# skew corr
require(dplyr)
data1 <- data.frame(group = rep(c("treated", "control"), each = 2),</pre>
 y = c(1, 3, 7, 5),
 n = c(12, 12, 14, 14),
 cage = rep(paste('cage', 1:2), 2))
data2 <- data1 %>%
  group_by(group) %>%
```

26 rrsi-class

rrsc-class

Data class rrsc

Description

data class rrsc

Fields

```
estimate vector with point and interval estimate
rnd how many digits to round display
alpha complement of c.i.
estimator either "PF" or "RR"
y data.frame with restructured input
```

Author(s)

PF-package

See Also

RRsc

rrsi-class

Data class rrsi

Description

data class rrsi

Fields

```
y data.frame with restructured input
k likelihood ratio criterion
rnd digits to round display
alpha complement of c.i.
estimate vector with point and interval estimate
estimator either "PF" or "IDR"
```

RRstr 27

Author(s)

```
PF-package
```

See Also

```
IDRlsi, RRlsi
```

RRstr

Gart-Nam method, CI for common RR over strata or clusters.

Description

Estimates confidence intervals for the risk ratio or prevented fraction from clustered or stratified data.

Usage

```
RRstr(formula = NULL, data = NULL, compare = c("vac", "con"), Y,
    alpha = 0.05, pf = TRUE, trace.it = FALSE, iter.max = 24,
    converge = 1e-06, rnd = 3, multiplier = 0.7, divider = 1.1)
```

Arguments

formula	Formula of the form $cbind(y, n) \sim x + cluster(w)$, where y is the number positive, n is the group size, x is a factor with two levels of treatment, and w is a factor indicating the clusters.
data	data.frame containing variables of formula
compare	Text vector stating the factor levels: compare[1] is the control or reference group to which compare[2] is compared
Υ	Matrix of data. Each row is a stratum or cluster. The columns are y2, n2, y1, n1. If data entered by formula and dataframe, Y is generated automatically.
alpha	Size of the homogeneity test and complement of the confidence level.
pf	Estimate <i>RR</i> or its complement <i>PF</i> ?
trace.it	verbose tracking of the iterations?
iter.max	Maximum number of iterations
converge	Convergence criterion
rnd	Number of digits for rounding. Affects display only, not estimates.
multiplier	internal control parameter for algorithm
divider	internal control parameter for algorithm

Details

Uses the DUD algorithm to estimate confidence intervals by the method of Gart.

28 RRstr

Value

A rrstr object with the following fields:

estimate matrix of point and interval estimates - starting value, MLE, and skewness cor-

rected

hom list of homogeneity statistic, p-value, and degrees of freedom, or error message

if appropriate.

estimator either "PF" or "RR"

y data.frame of restructured input

compare groups compared

rnd how many digits to round the display

alpha size of test; complement of confidence level

Note

Vignette Examples for Stratified Designs forthcoming with more examples.

Call to this function may be one of two formats: (1) specify data and formula or (2) as a matrix Y

```
\label{eq:RRST} \begin{aligned} &\text{RRStr(formula, data, compare = c('b', 'a'), pf = TRUE, alpha = 0.05, trace.it = FALSE,} \\ &\text{iter.max = 24, converge = 1e-6, rnd = 3, multiplier = 0.7, divider = 1.1)} \end{aligned}
```

```
RRstr(Y, compare = c('b', 'a'), pf = TRUE, alpha = 0.05, trace.it = FALSE, iter.max = 24, converge = 1e-6, rnd = 3, multiplier = 0.7, divider = 1.1)
```

Author(s)

PF-package

References

Gart JJ, 1985. Approximate tests and interval estimation of the common relative risk in the combination of $2x^2$ tables. *Biometrika* 72:673-677.

Gart JJ, Nam J, 1988. Approximate interval estimation of the ratio of binomial parameters: a review and corrections for skewness. *Biometrics* 44:323-338.

Ralston ML, Jennrich RI, 1978. DUD, A Derivative-Free Algorithm for Nonlinear Least Squares. *Technometrics* 20:7-14.

See Also

rrstr

```
## Table 1 from Gart (1985)
## as data frame
## "b" is control group
RRstr(cbind(y, n) ~ tx + cluster(clus), Table6 , compare = c('a', 'b'), pf = FALSE)
# Test of homogeneity across clusters
# stat     0.954
# df     3
```

rrstr-class 29

rrstr-class

Data class rrstr

Description

data class rrstr

Fields

```
estimate vector with point and interval estimate

rnd how many digits to round display

alpha complement of c.i.

estimator either "PF" or "RR"

hom list of homogeneity statistic, p-value, and degrees of freedom. If Phi == 0 | Phi == 1,
homogeneity test is not possible and error message displays

y data.frame of restructured input

compare groups compared
```

Author(s)

PF-package

See Also

RRstr

30 RRtosst

RR tosst RR exact CI, TOSST method.	
-------------------------------------	--

Description

Estimates confidence interval for the risk ratio or prevented fraction; exact method based on the score statistic (inverts two one-sided tests).

Usage

```
RRtosst(y = NULL, formula = NULL, data = NULL, compare = c("vac",
   "con"), alpha = 0.05, pf = TRUE, stepstart = 0.1, iter.max = 36,
   converge = 1e-06, rnd = 3, trace.it = FALSE,
   nuisance.points = 120, gamma = 1e-06)
```

Arguments

У	Data vector $c(y1, n1, y2, n2)$ where y are the positives,n are the total, and group 1 is compared to group 2 (control or reference group).
formula	Formula of the form $cbind(y, n) \sim x$, where y is the number positive, n is the group size, x is a factor with two levels of treatment.
data	data.frame containing variables of formula.
compare	Text vector stating the factor levels: compare[1] is the vaccinate group to which compare[2] (control or reference) is compared.
alpha	Complement of the confidence level.
pf	Estimate RR or its complement PF?
stepstart	starting interval for step search
iter.max	Maximum number of iterations
converge	Convergence criterion
rnd	Number of digits for rounding. Affects display only, not estimates.
trace.it	Verbose tracking of the iterations?
nuisance.point	s
	number of points over which to evaluate nuisance parameter
gamma	parameter for Berger-Boos correction (restricts range of nuisance parameter evaluation)

Details

Estimates confidence intervals based on the score statistic that are 'exact' in the sense of accounting for discreteness. Inverts two one-sided score tests. The score statistic is used to select tail area tables, and the binomial probability is estimated over the tail area by taking the maximum over the nuisance parameter. Algorithm is a simple step search.

```
The data may also be a matrix. In that case y would be entered as matrix(c(y1, n1-y1, y2, n2-y2), 2, 2, byrow = TRUE).
```

RRtosst 31

Value

A rr1 object with the following fields.

estimate vector with point and interval estimate
estimator either "PF" or "RR"

y data.frame with "y1", "n1", "y2", "n2" values.
rnd how many digits to round the display
alpha complement of confidence level

Author(s)

PF-package

References

Koopman PAR, 1984. Confidence intervals for the ratio of two binomial proportions. *Biometrics* 40:513-517.

Agresti A, Min Y, 2001. On small-sample confidence intervals for parameters in discrete distribution. *Biometrics* 57: 963-971.

Berger RL, Boos DD, 1994. P values maximized over a confidence set for the nuisance parameter. *Journal of the American Statistical Association* 89:214-220.

See Also

```
RRotsst, rr1
```

```
# Both examples represent the same observation, with data entry by vector
# and matrix notation.
y_{\text{vector}} < -c(4, 24, 12, 28)
RRtosst(y_vector)
# PF
# 95% interval estimates
    PF LL
# 0.611 0.012 0.902
y_{matrix} \leftarrow matrix(c(4, 20, 12, 16), 2, 2, byrow = TRUE)
     [,1] [,2]
# [1,]
# [2,] 12
RRtosst(y_matrix)
# PF
# 95% interval estimates
           LL
# 0.611 0.012 0.902
require(dplyr)
```

32 rsb

```
data1 <- data.frame(group = rep(c("treated", "control"), each = 2),
    y = c(1, 3, 7, 5),
    n = c(12, 12, 14, 14),
    cage = rep(paste('cage', 1:2), 2))
data2 <- data1 %>%
    group_by(group) %>%
    summarize(sum_y = sum(y),
        sum_n = sum(n))
RRtosst(data = data2, formula = cbind(sum_y, sum_n) ~ group,
    compare = c("treated", "control"))
# PF
# 95% interval estimates
# PF LL UL
# 0.611 0.012 0.902
```

rsb

Rao-Scott weights.

Description

Rao-Scott weights.

Usage

```
rsb(y = NULL, n = NULL, formula = NULL, data = NULL, id = NULL)
```

Arguments

y vector of number positive.

n vector of total number.

formula of the form cbind(y, n) ~ id, where y is the number positive, n is the total number, id is a factor for estimating the weights by subset.

data data.frame containing variables of formula.

id vector of factor for estimating the weights by subset.

Details

Estimates the cluster design effect d_i as the variance inflation due to clustering by the method of Rao and Scott. rsb estimates the d_i for use by rsbWt or other functions.

Value

A list with the following elements.

w vector of weights d vector of d_i estimates

Author(s)

PF-package

rsbWt 33

References

Rao JNK, Scott AJ, 1992. A simple method for the analysis of clustered binary data. *Biometrics* 48:577-585.

See Also

rsbWt.

Examples

```
# Weil's rat data (Table 1 of Rao and Scott)
rsb(rat$y, rat$n, id = rat$group)$d
# control treated
# 1.232495 3.952861
rsb(data = rat, formula = cbind(y, n) ~ group)$d
# control treated
# 1.232495 3.952861
```

rsbWt

Rao-Scott weighting.

Description

Rao-Scott weighting of clustered binomial observations.

Usage

```
rsbWt(fit = NULL, subset.factor = NULL, fit.only = T)
```

Arguments

fit A glm object.

subset.factor Factor for estimating the weights by subset.

fit.only Return only the new fit? If FALSE, also returns the weights and phi estimates.

Details

Estimates the cluster design effect d_i as the variance inflation due to clustering by the method of Rao and Scott. Observations are then weighted by the inverse of the d_i .

Value

A list with the following elements.

fit the new model fit, updated by the estimated weights

weights vector of weights d vector of d_i estimates

Author(s)

PF-package

34 Set1

References

Rao JNK, Scott AJ, 1992. A simple method for the analysis of clustered binary data. *Biometrics* 48:577-585.

See Also

```
RRor, rsb.
```

Examples

```
birdm.fit <- glm(cbind(y,n-y)~tx-1,binomial,birdm)
RRor(rsbWt(birdm.fit))
#
# 95% t intervals on 4 df
#
# PF
# PF LL UL
# 0.479 -1.061 0.868
#
# mu.hat LL UL
# txcon 0.768 0.968 0.2659
# txvac 0.400 0.848 0.0737
#</pre>
```

Set1

Set1 dataset

Description

Set1 dataset

Format

```
a data.frame with 6 observation of the following 4 variables, no NAs
```

y number positive

 \mathbf{n} total number in group $\mathsf{tx}\ \mathsf{x}\ \mathsf{clus}$

tx treatment 'vac' or 'con'

clus cluster ID

References

We need some references

set1 35

set1

set1 dataset

Description

set1 dataset

Format

a 3 x 4 matrix of data in Set1

References

we need some references!

Table6

Table6 dataset

Description

Table6 dataset

Format

a data.frame with 8 observations of the following 4 variables, no NAs

y number positive

 \mathbf{n} total number in group $\mathsf{tx}\ \mathsf{x}\ \mathsf{clus}$

tx treatment 'a' or 'b'

clus cluster ID

References

Table 1 from Gart (1985)

table6

table6 dataset

Description

table6 dataset

Format

matrix for of data in Table6

36 tauWt

Description

MME estimates of binomial dispersion parameter tau (intra-cluster correlation).

Usage

```
tauWt(fit, subset.factor = NULL, fit.only = TRUE, iter.max = 12,
  converge = 1e-06, trace.it = FALSE)
```

Arguments

fit A glm object.

subset.factor Factor for estimating tau by subset.

fit.only Return only the final fit? If FALSE, also returns the weights and tau estimates.

iter.max Maximum number of iterations.

converge Convergence criterion: difference between model degrees of freedom and Pearson's chi-square. Default 1e-6.

trace.it Display print statments indicating progress

Details

Estimates binomial dispersion parameter τ by the method of moments. Iteratively refits the model by the Williams procedure, weighting the observations by $1/\phi_{ij}$, where $\phi_{ij}=1+\tau_j(n_{ij}-1)$, j indexes the subsets, and i indexes the observations.

Value

A list with the following elements.

fit the new model fit, updated by the estimated weights

weights vector of weights
phi vector of phi estimates

Author(s)

PF-package

References

Williams DA, 1982. Extra-binomial variation in logistic linear models. *Applied Statistics* 31:144-148.

Wedderburn RWM, 1974. Quasi-likelihood functions, generalized linear models, and the Gauss-Newton method. *Biometrika* 61:439-447.

See Also

```
phiWt, RRor.
```

tauWt 37

```
birdm.fit <- glm(cbind(y,n-y)~tx-1, binomial, birdm)
RRor(tauWt(birdm.fit))

# 95% t intervals on 4 df

#
# PF
# PF LL UL
# 0.489 -0.578 0.835

#
# mu.hat LL UL
# txcon 0.737 0.944 0.320
# txvac 0.376 0.758 0.104
#</pre>
```

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