# Package 'Cyclops'

## December 5, 2014

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aconfint

Asymptotic confidence intervals for a fitted Cyclops model object

## Description

aconfinit constructs confidence intervals of arbitrary level using asymptotic standard error estimates.

## Usage

```
aconfint(object, parm, level = 0.95, control,
  overrideNoRegularization = FALSE, ...)
```

## **Arguments**

object A fitted Cyclops model object

parm A specification of which parameters require confidence intervals, either a vector

of numbers of covariateId names

level Numeric: confidence level required

control A Cyclops control object

over ride No Regularization

Logical: Enable confidence interval estimation for regularized parameters

... Additional argument(s) for methods

#### Value

A matrix with columns reporting lower and upper confidence limits for each parameter. These columns are labelled as (1-level)/2 and 1-(1-level)/2 in (by default 2.5

 $append Sql Cyclops Data \\ append Sql Cyclops Data$ 

## **Description**

appendSqlCyclopsData appends data to an OHDSI data object.

## Usage

## **Arguments**

object	OHDSI Cyclops data object to append entries		
oStratumId	Integer vector (optional): non-unique stratum identifier for each row in outcomes table		
oRowId	Integer vector: unique row identifier for each row in outcomes table		
οΥ	Numeric vector: model outcome variable for each row in outcomes table		
oTime	Numeric vector (optional): exposure interval or censoring time for each row in outcomes table		
cRowId	Integer vector: non-unique row identifier for each row in covariates table that matches a single outcomes table entry		
cCovariateId	Integer vector: covariate identifier		
cCovariateValu	variateValue		
	Numeric vector: covariate value		

## **Details**

Append data using two tables. The outcomes table is dense and contains ... The covariates table is sparse and contains ... All entries in the outcome table must be sorted in increasing order by oStratumId, oRowId. All entries in the covariate table must be sorted in increasing order by cRowId. Each cRowId value must match exactly one oRowId value.

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#### **Description**

coef.cyclopsFit extracts model coefficients from an OHDSI Cyclops model fit object

## Usage

```
## S3 method for class 'cyclopsFit'
coef(object, ...)
```

## **Arguments**

object OHDSI Cyclops model fit object
... Other arguments

#### Value

Named numeric vector of model coefficients.

confint.cyclopsFit confint.cyclopsFit

#### **Description**

confinit.cyclopsFit profiles the data likelihood to construct confidence intervals of arbitrary level. TODO: Profile data likelihood or joint distribution of remaining parameters.

## Usage

```
## S3 method for class 'cyclopsFit'
confint(object, parm, level = 0.95, control,
  overrideNoRegularization = FALSE, includePenalty = FALSE, ...)
```

## **Arguments**

object A fitted Cyclops model object

parm A specification of which parameters require confidence intervals, either a vector

of numbers of covariateId names

level Numeric: confidence level required

control A Cyclops control object

overrideNoRegularization

Logical: Enable confidence interval estimation for regularized parameters

includePenalty Logical: Include regularized covariate penalty in profile

... Additional argument(s) for methods

#### Value

A matrix with columns reporting lower and upper confidence limits for each parameter. These columns are labelled as (1-level)/2 and 1-(1-level)/2 in (by default 2.5

convertToCyclopsDataObject

Convert data from two data frames or ffdf objects into a CyclopsData object

## **Description**

convertToCyclopsDataObject loads data from two data frames or ffdf objects, and inserts it into a Cyclops data object.

## Usage

```
convertToCyclopsDataObject(outcomes, covariates, modelType = "lr",
   addIntercept = TRUE, offsetAlreadyOnLogScale = FALSE,
   makeCovariatesDense = NULL, checkSorting = TRUE, checkRowIds = TRUE,
   quiet = FALSE)
```

## **Arguments**

outcomes	A data frame or ffdf object containing the outcomes with predefined columns (see below).
covariates	A data frame or ffdf object containing the covariates with predefined columns (see below).
modelType	Cyclops model type. Current supported types are "pr", "cpr", lr", "clr", or "cox"
addIntercept	Add an intercept to the model?
offsetAlreadyO	nLogScale
	Is the time variable already on a log scale?
checkSorting	Check if the data is sorted appropriately, and if not, sort.
checkRowIds	Check if all rowlds in the covariates appear in the outcomes.
quiet	If true, (warning) messages are surpressed.
useOffsetCovar	iate

Use the time variable in the model as an offset?

## **Details**

stratumId

(integer)

These columns are expected in the outcome object:

```
rowId (integer) Row ID is used to link multiple covariates (x) to a single outcome (y)
y (real) The outcome variable
time (real) For models that use time (e.g. Poisson or Cox regression) this contains time (e.g. number of days)
```

These columns are expected in the covariates object:

```
stratumId (integer) (optional) Stratum ID for conditional regression models
rowId (integer) Row ID is used to link multiple covariates (x) to a single outcome (y)
covariateId (integer) A numeric identifier of a covariate
covariateValue (real) The value of the specified covariate
```

(optional) Stratum ID for conditional regression models

Note: If checkSorting is turned off, the outcome table should be sorted by stratumId (if present) and then rowId except for Cox regression when the table should be sorted by stratumId (if present), -time, y, and rowId. The covariate table should be sorted by stratumId (if present), rowId and covariateId except for Cox regression when the table should be sorted by stratumId (if present), -time, y, and rowId.

#### Value

An object of type cyclopsData

## **Examples**

convertToCyclopsVariance

Convert to Cyclops Prior Variance

#### **Description**

convertToCyclopsVariance converts the regularization parameter lambda from glmnet into a prior variance.

## Usage

```
convertToCyclopsVariance(lambda, nobs)
```

## **Arguments**

lambda Regularization parameter from glmnet nobs Number of observation rows in dataset

#### Value

Prior variance under a Laplace() prior

convertToGImnetLambda 7

convertToGlmnetLambda Convert to glmnet regularization parameter

## **Description**

convertToGlmnetLambda converts a prior variance from Cyclops into the regularization parameter lambda.

#### Usage

```
convertToGlmnetLambda(variance, nobs)
```

## **Arguments**

variance Prior variance

nobs Number of observation rows in dataset

#### Value

lambda

createControl control

## Description

control builds a Cyclops control object

## Usage

```
createControl(maxIterations = 1000, tolerance = 1e-06,
  convergenceType = "gradient", cvType = "grid", fold = 10,
  lowerLimit = 0.01, upperLimit = 20, gridSteps = 10, cvRepetitions = 1,
  minCVData = 100, noiseLevel = "silent", seed = NULL)
```

#### **Arguments**

maxIterations Integer: maximum iterations of Cyclops to attempt before returning a failed-to-

converge error

tolerance Numeric: maximum relative change in convergence criterion from successive

iterations to achieve convergence

convergence Type

String: name of convergence criterion to employ (described in more detail be-

low)

cvType String: name of cross validation search. Option "auto" selects an auto-search

following BBR. Option "grid" selects a grid-search cross validation

fold Numeric: Number of random folds to employ in cross validation

lowerLimit Numeric: Lower prior variance limit for grid-search

upperLimit Numeric: Upper prior variance limit for grid-search

gridSteps Numeric: Number of steps in grid-search

cvRepetitions Numeric: Number of repetitions of X-fold cross validation minCVData Numeric: Minumim number of data for cross validation

noiseLevel String: level of Cyclops screen output ("silent", "quiet", "noisy")

seed Numeric: Specify random number generator seed. A null value sets seed via

Sys.time.

#### Value

A Cyclops convergence criteria object of class inheriting from "cyclopsConvergence" for use with fitCyclopsModel.

#### Criteria

**TODO** 

## **Examples**

```
## Not run:
# Add cross-validation example
## End(Not run)
```

createCyclopsDataFrame

create Cyclops Data Frame

#### **Description**

createCyclopsDataFrame creates a Cyclops model data object from an R formula

#### Usage

```
createCyclopsDataFrame(formula, sparseFormula, indicatorFormula, modelType,
  data, subset, weights, offset, time = NULL, pid = NULL, y = NULL,
  type = NULL, dx = NULL, sx = NULL, ix = NULL, model = FALSE,
  method = "cyclops.fit")
```

## **Arguments**

formula An object of class "formula" that provides a symbolic description of the nu-

merically dense model response and terms.

sparseFormula An object of class "formula" that provides a symbolic description of numeri-

cally sparse model terms.

indicatorFormula

An object of class "formula" that provides a symbolic description of {0,1}

model terms.

modelType character string: Valid types are listed below.

data	An optional data frame, list or environment containing the variables in the model.
subset	Currently unused
weights	Currently unused
offset	Currently unused
time	Currently undocumented
pid	Optional vector of integer stratum identifiers. If supplied, all rows must be sorted by increasing identifiers
У	Currently undocumented
dx	Optional dense "Matrix" of covariates
sx	Optional sparse "Matrix" of covariates
ix	Optional {0,1} "Matrix" of covariates
model	Currently undocumented
method	Currently undocumented
z	Currently unused

#### **Details**

This function creates a Cyclops model data object from R "formula" or directly from numeric vectors and matrices to define the model response and covariates. If specifying a model using a "formula", then the left-hand side define the model response and the right-hand side defines dense covariate terms. Objects provided with "sparseFormula" and "indicatorFormula" must be include left-hand side responses and terms are coersed into sparse and indicator representations for computational efficiency.

Items to discuss: \* Only use formula or (y,dx,...) \* stratum() in formula \* offset() in formula \* when "stratum" (renamed from pid) are necessary \* when "time" are necessary

#### Value

A list that contains a Cyclops model data object pointer and an operation duration

#### Models

Currently supported model types are:

T ,
Least squares
Poisson regression
Logistic regression
Conditional logistic regression
Conditional Poisson regression
Self-controlled case series
Cox proportional hazards regression

#### **Examples**

```
## Dobson (1990) Page 93: Randomized Controlled Trial :
counts <- c(18,17,15,20,10,20,25,13,12)
outcome <- gl(3,1,9)
treatment <- gl(3,3)
cyclopsData <- createCyclopsDataFrame(</pre>
```

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```
counts ~ outcome + treatment,
   modelType = "pr")
cyclopsFit <- fitCyclopsModel(cyclopsData)

cyclopsData2 <- createCyclopsDataFrame(
   counts ~ outcome,
   indicatorFormula = ~ treatment,
   modelType = "pr")
summary(cyclopsData2)
cyclopsFit2 <- fitCyclopsModel(cyclopsData2)</pre>
```

createPrior

prior

## **Description**

prior builds a Cyclops prior object

## Usage

```
createPrior(priorType, variance = 1, exclude = c(), graph = NULL,
  useCrossValidation = FALSE, forceIntercept = FALSE)
```

## **Arguments**

priorType Character: specifies prior distribution. See below for options

variance Numeric: prior distribution variance

exclude A vector of numbers or covariateId names to exclude from prior

 $use {\tt CrossValidation}$ 

Logical: Perform cross-validation to determine prior variance.

forceIntercept Logical: Force intercept coefficient into prior

## Value

A Cyclops prior object of class inheriting from "cyclopsPrior" for use with fitCyclopsModel.

## **Prior types**

We specify all priors in terms of their variance parameters. Similar fitting tools for regularized regression often parameterize the Laplace distribution in terms of a rate "lambda" per observation. See "glmnet", for example.

```
variance = 2 * / (nobs * lambda)^2 or lambda = sqrt(2 / variance) / nobs
```

## **Description**

createSqlCyclopsData creates an empty OHDSI Cyclops data object into which data can be appended in chunks.

#### Usage

```
createSqlCyclopsData(modelType, control)
```

## **Arguments**

modelType character string: Valid types are listed below.
control An OHDSI Cyclops fit control object (optional)

#### Models

Currently supported model types are:

"ls" Least squares

"pr" Poisson regression

"lr" Logistic regression

"clr" Conditional logistic regression
"cpr" Conditional Poisson regression
"sccs" Self-controlled case series

"cox" Cox proportional hazards regression

finalize Sql Cyclops Data

finalizeSqlCyclopsData

## Description

finalizeSqlCyclopsData finalizes a Cyclops data object

## Usage

```
finalizeSqlCyclopsData(object, addIntercept = FALSE,
  useOffsetCovariate = NULL, offsetAlreadyOnLogScale = FALSE,
  sortCovariates = FALSE, makeCovariatesDense = NULL)
```

## **Arguments**

object Cyclops data object

addIntercept Add an intercept covariate if one was not imported through SQL

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useOffsetCovariate

Specify is a covariate should be used as an offset (fixed coefficient = 1). Set option to "useTime" to specify the time-to-event column, otherwise include a single numeric or character covariate name.

offsetAlreadyOnLogScale

Set to TRUE to indicate that offsets were log-transformed before importing into Cyclops data object.

sortCovariates Sort covariates in numeric-order with intercept first if it exists. makeCovariatesDense

List of numeric or character covariates names to densely represent in Cyclops data object. For efficiency, we suggest making atleast the intercept dense.

fitCyclopsModel

fitCyclopsModel

## **Description**

fitCyclopsModel fits a Cyclops model data object

#### Usage

```
fitCyclopsModel(cyclopsData, prior, control, forceColdStart = FALSE,
  returnEstimates = TRUE)
```

#### **Arguments**

cyclopsData An OHDSI data object

prior A prior object. More details are given below.

control OHDSI control object, see "control"

 $\label{eq:coldStart} \textbf{Logical, forces fitting algorithm to restart at regression coefficients} = 0$ 

returnEstimates

Logical, return regression coefficient estimates in Cyclops model fit object

#### **Details**

This function performs numerical optimization to fit a Cyclops model data object.

#### Value

A list that contains a Cyclops model fit object pointer and an operation duration

#### **Prior**

Currently supported prior types are:

"none" Useful for finding MLE
"laplace" L\_1 regularization
"normal" L\_2 regularization

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#### References

Suchard MA, Simpson SE, Zorych I, Ryan P, Madigan D. Massive parallelization of serial inference algorithms for complex generalized linear models. ACM Transactions on Modeling and Computer Simulation, 23, 10, 2013.

Simpson SE, Madigan D, Zorych I, Schuemie M, Ryan PB, Suchard MA. Multiple self-controlled case series for large-scale longitudinal observational databases. Biometrics, 69, 893-902, 2013.

Mittal S, Madigan D, Burd RS, Suchard MA. High-dimensional, massive sample-size Cox proportional hazards regression for survival analysis. Biostatistics, 15, 207-221, 2014.

## **Examples**

```
## Dobson (1990) Page 93: Randomized Controlled Trial :
counts <- c(18,17,15,20,10,20,25,13,12)
outcome <- gl(3,1,9)
treatment <- gl(3,3)
cyclopsData <- createCyclopsDataFrame(counts ~ outcome + treatment, modelType = "pr")
cyclopsFit <- fitCyclopsModel(cyclopsData, prior = createPrior("none"))
coef(cyclopsFit)
confint(cyclopsFit, c("outcome2","treatment3"))
predict(cyclopsFit)</pre>
```

getCovariateIds

Get covariate identifiers

## **Description**

getCovariateIds returns a vector of integer covariate identifiers in an OHDSI Cyclops data object

## Usage

```
getCovariateIds(object)
```

## **Arguments**

object

An OHDSI Cyclops data object

getCovariateTypes

Get covariate types

## **Description**

getCovariateTypes returns a vector covariate types in an OHDSI Cyclops data object

## Usage

```
getCovariateTypes(object, covariateLabel)
```

## **Arguments**

```
object An OHDSI Cyclops data object covariateLabel Integer vector: covariate identifiers to return
```

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getHyperParameter

Get hyperparameter

## **Description**

getHyperParameter returns the current hyper parameter in an OHDSI Cyclops model fit object

## Usage

```
getHyperParameter(object)
```

## **Arguments**

object

An OHDSI Cyclops model fit object

getNumberOfCovariates Get total number of covariates

## **Description**

getNumberOfCovariates returns the total number of covariates in an OHDSI Cyclops data object

## Usage

getNumberOfCovariates(object)

## **Arguments**

object

An OHDSI Cyclops data object

getNumberOfRows

Get total number of rows

## Description

getNumberOfRows returns the total number of outcome rows in an OHDSI Cyclops data object

## Usage

getNumberOfRows(object)

#### **Arguments**

object

An OHDSI Cyclops data object

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getNumberOfStrata

Get number of strata

## **Description**

getNumberOfStrata return the number of unique strata in an OHDSI Cyclops data object

## Usage

```
getNumberOfStrata(object)
```

## **Arguments**

object

An OHDSI Cyclops data object

 ${\tt getNumberOfTypes}$ 

Get total number of outcome types

## **Description**

getNumberOfTypes returns the total number of outcome types in an OHDSI Cyclops data object

## Usage

```
getNumberOfTypes(object)
```

## **Arguments**

object

An OHDSI Cyclops data object

getSEs

Extract standard errors

## **Description**

getSEs extracts asymptotic standard errors for specific covariates from an OHDSI Cyclops model fit object.

## Usage

```
getSEs(object, covariates)
```

## Arguments

object An OHDSI Cyclops model fit object

covariates Integer or string vector: list of covariates for which asymptotic standard errors

are wanted

isSorted isSorted

#### **Details**

This function first computes the (partial) Fisher information matrix for just the requested covariates and then returns the square root of the diagonal elements of the inverse of the Fisher information matrix. These are the asymptotic standard errors when all possible covariates are included. When the requested covariates do not equate to all coefficients in the model, then interpretation is more challenging.

#### Value

Vector of standard error estimates

isInitialized

isInitialized

#### **Description**

isInitialized determines if an OHDSI data object is properly initialized and remains in memory. OHSDI data objects do not serialized/deserialize their back-end memory across R sessions.

## Usage

```
isInitialized(object)
```

## **Arguments**

object

OHDSI data object to test

isSorted

Check if data is sorted by one or more columns

## **Description**

isSorted checks wether data is sorted by one or more specified columns.

## Usage

```
isSorted(data, columnNames, ascending = rep(TRUE, length(columnNames)))
```

#### **Arguments**

data Either a data.frame of ffdf object.

columnNames Vector of one or more column names.

ascending Logical vector indicating the data should be sorted ascending or descending

according the specified columns.

#### **Details**

This function currently only supports checking for sorting on numeric values.

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## Value

True or false

#### **Examples**

```
x <- data.frame(a = runif(1000),b = runif(1000))
x <- round(x,digits=2)
isSorted(x,c("a","b"))

x <- x[order(x$a,x$b),]
isSorted(x,c("a","b"))

x <- x[order(x$a,-x$b),]
isSorted(x,c("a","b"),c(TRUE,FALSE))</pre>
```

isValidModelType

is Valid Model Type

## Description

isValidModelType checks for a valid Cyclops model type

## Usage

```
isValidModelType(modelType)
```

## **Arguments**

modelType

character string: Valid types are listed below.

## Value

TRUE/FALSE

## Models

Currently supported model types are:

"ls"	Least squares
"pr"	Poisson regression
"lr"	Logistic regression
"clr"	Conditional logistic regression
"cpr"	Conditional Poisson regression
"sccs"	Self-controlled case series
"cox"	Cox proportional hazards regression

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## **Description**

logLik returns the current log-likelihood of the fit in an OHDSI Cyclops model fit object

#### **Usage**

```
## S3 method for class 'cyclopsFit'
logLik(object, ...)
```

## **Arguments**

object An OHDSI Cyclops model fit object

... Additional arguments

## **Description**

predict.cyclopsFit computes model response-scale predictive values for all data rows

## Usage

```
## S3 method for class 'cyclopsFit'
predict(object, ...)
```

## **Arguments**

object An OHDSI Cyclops model fit object

... Additional arguments

print.cyclopsData Print an OHDSI Cyclops data model object

## Description

print.cyclopsData displays information about an OHDSI Cyclops data model object

## Usage

```
## S3 method for class 'cyclopsData'
print(x, show.call = TRUE, ...)
```

## **Arguments**

x An OHDSI Cyclops data model object

show.call Logical: display last call to construct the OHDSI Cyclops data model object

... Additional arguments

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 ${\tt print.cyclopsFit}$ 

Print an OHDSI Cyclops model fit object

## **Description**

print.cyclopsFit displays information about an OHDSI Cyclops model fit object

## Usage

```
## S3 method for class 'cyclopsFit'
print(x, show.call = TRUE, ...)
```

## Arguments

x An OHDSI Cyclops model fit object

show.call Logical: display last call to update the OHDSI Cyclops model fit object

... Additional arguments

printCyclopsRowIds

Print row identifiers

#### **Description**

printCcdRowIds return the row identifiers in an OHDSI Cyclops data object

#### Usage

```
printCyclopsRowIds(object)
```

## **Arguments**

object

An OHDSI Cyclops data object

readCyclopsData

readCyclopsData

## Description

readCyclopsData reads a Cyclops-formatted text file

## Usage

```
readCyclopsData(fileName, modelType)
```

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#### **Arguments**

fileName Name of text file to be read. If fileName does not contain an absolute path, the

name is relative to the current working directory, getwd.

modelType character string: Valid types are listed below.

#### **Details**

This function reads a Cyclops-formatted text file and returns a Cyclops data object. The first line of the file may start with "#", indicating that it contains header options. Valid header options are:

row\_label (assume file contains a numeric column of unique row identifiers) stratum\_label (assume file contains a numeric column of stratum identifiers)

weight (assume file contains a column of row-specific model weights, currently unused)

offset (assume file contains a dense column of linear predictor offsets) bbr outcome (assume logistic outcomes are encoded -1/+1 following BBR)

log\_offset (assume file contains a dense column of values  $x_i$  for which  $log(x_i)$  is the offset)

add\_intercept (automatically include an intercept column of all 1s for each entry) indicator\_only (assume all covariates 0/1-valued and only covariate name is given)

sparse (force all BBR formatted covariates to be represented as sparse, instead of sparse-indicator, columns .. r dense (force all BBR formatted covariates to be represented as dense columns .. really only for debugging)

Successive lines of the file are white-space delimited and follow the format:

[Row ID] {Stratum ID} [Weight] <Outcome> {Censored} {Offset} <BBR covariates>

- [optional]
- <required>
- {required or optional depending on model}

Bayesian binary regression (BBR) covariates are white-space delimited and generally in a sparse '<name>:<value>' format, where 'name' must (currently) be numeric and 'value' is non-zero. If option 'indicator\_only' is specified, then format is simply '<name>'. 'Row ID' and 'Stratum ID' must be numeric, and rows must be sorted such that equal 'Stratum ID' are consecutive. 'Stratum ID' is required for 'clr' and 'sccs' models. 'Censored' is required for a 'cox' model. 'Offset' is (currently) required for a 'sccs' model.

#### Value

Returns an environment of class inheriting from "ccdData" that contains at least the following objects:

ccdDataPtr An Rcpp externalptr to the C++ object that holds the data. The object contents does not get write ccdInterfacePtr An Rcpp externalptr to the C++ object that fits the data. Again, this is not reusable across R invo Amount of time (in seconds) taken to load the data.

Amount of time (in seconds) taken to load the data

The generic functions print and summary can be used to display various summaries of the data.

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#### **Models**

Currently supported model types are:

"ls" Least squares

"pr" Poisson regression

"lr" Logistic regression

"clr" Conditional logistic regression

"cpr" Conditional Poisson regression

"sccs" Self-controlled case series

"cox" Cox proportional hazards regression

## **Examples**

```
dataPtr = readCyclopsData(system.file("extdata/infert_ccd.txt", package="Cyclops"), "clr")
```

reduce	Apply simple data reductions	

## **Description**

reduce reports the count of non-zero elements, sum and sum-of-squares for specified covariates in an OHDSI data object.

## Usage

```
reduce(object, covariates, groupBy, power = 1)
```

## **Arguments**

object An OHDSI Cyclops data object

covariates Integer or string vector: list of covariates to report

groupBy Integer or string (optional): generates a segmented reduction stratified by this

covariate. Setting groupBy = "stratum" segments reduction for strataID

power Integer: 0 = non-zero count, 1 = sum, 2 = sum-of-squares

#### Value

Specified reduction as number or data. frame if segmented.

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summary.cyclopsData

OHDSI Cyclops data object summary

## **Description**

summary.cyclopsData summarizes the data held in an OHDSI Cyclops data object.

#### Usage

```
## S3 method for class 'cyclopsData'
summary(object, ...)
```

## **Arguments**

object An OHDSI Cyclops data object
... Additional arguments

#### Value

Returns a data.frame that reports simply summarize statistics for each covariate in an OHDSI Cyclops data object.

vcov.cyclopsFit

Calculate variance-covariance matrix for a fitted Cyclops model ob-

## **Description**

vcov.cyclopsFit returns the variance-covariance matrix for all covariates of a Cyclops model object

## Usage

```
## S3 method for class 'cyclopsFit'
vcov(object, control, overrideNoRegularization = FALSE,
...)
```

## Arguments

```
object A fitted Cyclops model object control A Cyclops control object overrideNoRegularization
```

Logical: Enable variance-covariance estimation for regularized parameters

... Additional argument(s) for methods

## Value

A matrix of the estimates covariances between all covariate estimates.

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