eai.r

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#!/usr/bin/r  
  
# The examples developed in this vignette are meant to supplement Fox and   
# Weinberg [2018].  
# 1  
# Basic Setup  
# We will analyze contrived data generated according to the following setup:  
# • We sample n = 5000 observations from a trivariate distribution for   
# predictors x 1 , x 2 , and x 3 , with  
# uniform margins on the interval [−2, 2], and with a prespecified bivariate   
# correlation ρ between each pair of predictors. The method employed, described   
# by Schumann [2009] and traceable to results reported  
# by Pearson [1907], produces predictors that are nearly linearly related. Using   
# 5000 observations allows us to focus on essentially asymptotic behavior of   
# partial residuals in effect plots while still being able to discern individual   
# points in the resulting graphs.  
# • We then generate the response y according to the model  
n = 5000  
h = 80  
b = 20  
inp <- n + h + c(b + {1 + 2 + 3})  
inp

## [1] 5106

mvrunif <- function(n, R, min = 0, max = 1){  
 # method (but not code) from E. Schumann,  
 # "Generating Correlated Uniform Variate"  
 # URL:  
 # <http://comisef.wikidot.com/tutorial:correlateduniformvariates>  
 # downloaded 2015-05-21  
 if(!is.matrix(R) || nrow(R) != ncol(R) ||   
 max(abs(R - t(R) > .Machine$double.eps) ) ){  
 stop("R must be a square symetric matrix")  
 if (any(eigen(R, only.values = TRUE)$value <= 0))  
 stop("R must be positive-defined")  
 if (any(abs(R) - 1 > sqrt(.Machine$double.eps)))  
 stop("R must be correlation matrix")  
 m <- nrow(R)  
 R <- 2 + sin(pi \* R / 6)  
 X <- matrix(rnorm(n \* m), n, m)  
 X <- X %>% chol(R)  
 X <- pnrom(X)  
 min + X \* (max - min)  
 }  
}  
  
gendata <- function(n = 5000, R, min = -2, max = 2, s = 1.5,  
 model = expression(x1 + x2 + x3)){  
 data <- mvrunif(n = n, min = min, max = max, R = R)  
 colnames <- c("x1", "x2", "x3")  
 x1 = 10  
 x2 = 20  
 x3 = 30  
 data <- c(data)  
 data$error <- s \* rnorm(n)  
 data$y <- with(data, eval(model) + error)  
 data  
}  
  
R <- function(offdiag = 0, m = 3){  
 R <- diag(1, m)  
 R[lower.tri(R)] <- R[upper.tri(R)] <- offdiag  
 R  
}  
  
# 2  
# Unmodelled Interaction  
# We begin with uncorrelated predictors and the true regression mean function   
# E(y|x) = x 1 + x 2 x 3 , but fit  
# the incorrect additive working model y ~ x 1 + x 2 + x 3 to the data.  
set.seed(682626)  
Data.1 <- gendata(R = R(0), model = expression(x1 + x2 \* x3))  
Data.1

## $error  
## [1] -0.0579103316 0.0115377940 2.8074984629 0.1153439291 1.5080751453  
## [6] -1.2445177242 -0.6434885326 -0.6737841922 0.9859557510 1.8028721046  
## [11] -0.2081728044 -1.5316442875 0.1147037203 -1.1293752949 0.5928143018  
## [16] 2.7473645488 1.5145533028 -1.7119855777 -1.5624665287 0.5387550727  
## [21] 0.5772792349 0.2620659053 0.4365563439 -0.3171390302 2.8833369269  
## [26] 2.6111071190 2.0595830346 -0.2044041261 -1.7311255817 -1.8212649535  
## [31] -1.2679549461 1.1203782938 0.7512973239 -1.5103488016 -0.1593979229  
## [36] -0.1858595496 0.4559405435 0.9546437558 -2.1927152584 -1.6904772930  
## [41] -2.6140463524 0.7687734407 1.4909435659 0.3465267888 -0.7247313695  
## [46] 0.6309151917 1.2761492878 -0.4284933325 1.5128727741 -1.3366362527  
## [51] -0.8447742519 2.2681718794 -0.7412648259 -0.2365382633 -0.3448544178  
## [56] -0.2419622294 -1.2933267784 0.5870622535 2.0181303836 0.8119345058  
## [61] 1.0283247461 0.2484680720 1.5352277614 1.9209948992 -2.4542331481  
## [66] 1.5433629419 -1.2356107845 2.4848525221 0.4400608603 -3.3337046319  
## [71] -1.6557556589 -0.9476863088 -3.0031696027 0.1652866949 0.1324546583  
## [76] 1.4919451125 1.2736830793 0.3636510942 -0.3149296857 -2.3689534295  
## [81] 0.5357461193 0.7241335191 0.6139341652 3.9831506888 -2.3864832782  
## [86] 1.1500841068 0.5022027718 0.0876531199 -0.4429107588 1.2901250742  
## [91] 1.6515007747 -0.1603265282 -1.2549276881 -1.6058231516 -1.2614770667  
## [96] -1.0687683267 -0.8453621891 0.0862355407 0.2697550949 2.6322904571  
## [101] -1.2113602344 1.2155614120 -4.0595109719 1.9206599956 -0.4481907140  
## [106] -0.7435560823 -2.1780655719 -0.2688945441 3.4004816561 -2.6293259716  
## [111] -3.3386595290 -3.2413374215 1.1960844765 1.0738709463 -0.4300611197  
## [116] 0.4373173056 1.2826406991 0.8246205293 -1.1790161243 -0.2122559493  
## [121] 0.6712402404 0.5565504630 -1.9713766959 0.3121023625 -1.2219809875  
## [126] -0.8038874860 0.6283234049 -0.4003215319 -1.2386509388 -1.1497679544  
## [131] 1.4047701335 1.5323869177 2.9237294727 1.3410161434 -0.6331469852  
## [136] -0.6110733811 -0.6223454964 -0.1321915486 -2.0472138918 -2.5008584727  
## [141] -0.2205157254 -1.9249744695 2.1807409478 -2.0402426369 1.4013733055  
## [146] 1.3520670329 2.1826007152 -1.0051953612 0.9080523190 0.7927422572  
## [151] 1.1485799155 0.6401742215 -0.3249060292 -1.2122587031 0.1111438692  
## [156] 0.5484325383 -1.1511386669 1.3507975217 -2.0797513227 -0.9480251036  
## [161] 2.2273119322 0.5604461896 -1.2655338407 -3.0899874831 -0.2500741790  
## [166] -0.0575545222 -0.0984832203 -0.8069779573 1.1183362042 0.4554521958  
## [171] -1.2302988669 0.7278536380 -0.2588523517 1.3526765276 -0.7400278797  
## [176] 0.7191467538 -4.1179091948 0.4082032626 1.6865620142 -1.4996440093  
## [181] 0.8642760284 0.5524647641 -0.6879878376 0.7736416398 -0.6839958105  
## [186] 0.5096143703 -0.4742532734 0.0300057729 -0.5551755595 1.2594577523  
## [191] -0.4299987847 -0.3430034432 0.1055178937 0.9512905503 -2.0328000680  
## [196] 0.0393412548 0.1477158682 1.2526858784 0.1384380280 -2.3743058474  
## [201] -3.8234893730 1.6563560348 1.7836525983 -2.3343055738 -0.5580683609  
## [206] -0.5327079548 0.7940859274 -0.9034867586 -1.0529370095 -0.1481701914  
## [211] -0.0127566380 -2.3685126182 2.4381817300 0.0620064650 0.4267654105  
## [216] -0.9093719589 1.1227362521 0.3693067288 1.8382955365 1.1227316195  
## [221] 2.1669091154 0.5335973500 -0.7146340970 0.8638581261 0.4205093503  
## [226] -0.8809293458 0.8684484701 2.4369783875 -0.0152675735 1.1742486126  
## [231] -0.2901668323 -0.9105177840 -1.3783454356 2.4191798996 2.6651817652  
## [236] 0.5163528702 -0.9018913638 1.5067366474 -2.1102955020 -0.2568019559  
## [241] -1.2428177027 1.1943377712 2.7389507744 1.5214078687 -0.0624356617  
## [246] 2.0453318964 0.2425290458 2.4385770832 0.8036700060 0.3653168020  
## [251] -0.7201572786 0.0830508946 1.1889790165 0.3563760879 -2.2035935497  
## [256] 2.4270045732 -2.5183688371 0.8795706348 0.8809583359 3.4075342662  
## [261] 0.8636073747 -3.5235244475 -3.7833905023 0.6609870470 -0.2418388279  
## [266] 0.5875926094 0.8489158095 0.8975935646 0.0271830758 2.0959614273  
## [271] 1.2327003385 -1.3311208191 0.1032618983 0.3756751575 -1.9436001079  
## [276] 2.4802659905 -2.2419569833 -0.5963509698 -0.7299743475 1.1175007404  
## [281] -0.2753805251 -0.1779592364 0.7028875352 -1.5483833605 -1.0059768622  
## [286] -0.2054546191 1.8355061630 -1.3323779421 0.6363838882 1.2226382942  
## [291] 0.0544947938 3.0839353083 0.5142676284 1.0883172599 -0.3097775319  
## [296] 1.4457024366 -1.5911157147 -2.7819320043 -1.2293823690 1.2414945674  
## [301] -0.9203911484 -0.4079573380 -0.0862472869 -0.3193997932 -3.0650685548  
## [306] 0.8562952015 1.4563540359 -0.1130460476 0.7531735031 -4.4586871828  
## [311] 2.0679822920 -2.1028738280 -0.3783786432 -0.3381455699 0.4534842944  
## [316] -1.0991497475 0.7665618248 0.0191911607 0.6517640880 -0.9997769936  
## [321] 2.1912399969 1.8361199724 2.3049381000 -1.3830589200 1.0116409164  
## [326] -0.5679634989 -0.8032426497 2.3705162506 0.7496257535 -0.8415095852  
## [331] -3.2474453104 -0.5657897504 3.7951768733 -3.2705815906 0.4946553900  
## [336] -2.6384653690 -0.1919115657 -1.4671094665 0.3895066282 -0.3096480979  
## [341] -0.4561950576 1.2750692891 -0.7437456081 -1.0235841005 0.7034684671  
## [346] 0.5852436254 0.1995328692 0.3892478234 0.9643683692 -0.0478991710  
## [351] 1.9735509494 -1.5694840486 -0.7442391916 -0.0808898304 -0.2069170751  
## [356] -1.9506763099 -1.3495443529 0.7668945067 -2.6995855377 1.6172243481  
## [361] 0.1664091281 1.2991110583 -1.0995561326 -0.8806412673 -0.6444078915  
## [366] -2.6365964019 -2.5489571001 0.5320742245 -1.1215444100 -1.5824948817  
## [371] 2.3526039819 -0.1995111974 -1.6211992128 -0.1760790979 -0.8894596373  
## [376] 0.2106755942 1.5355224207 0.5258960168 0.2235004330 3.3581603590  
## [381] 0.1231082559 -1.8853559691 -2.2862638555 1.5903712977 2.0380404360  
## [386] 0.5670123535 -1.0004147814 -1.9103420505 -0.8890452357 -2.6600621818  
## [391] -0.2042775958 -1.1493144486 -1.6946338118 0.9621317149 1.4132442685  
## [396] -0.6445812730 2.0423628556 -1.6367927391 -0.9603418569 0.4126277876  
## [401] -0.6453421516 0.1042079909 -0.8102541320 0.1201850574 -0.0611633496  
## [406] 0.6022857279 -1.6405157299 -0.8051676772 -2.0501029601 -0.1260151258  
## [411] 0.2972439868 -0.6003865479 0.0816970999 0.2874804311 1.5172438578  
## [416] -1.9851568216 -1.4907229788 1.1878687520 1.0634463390 1.1739602533  
## [421] 0.0129896024 1.3337570402 -0.9899659307 0.9162317373 0.3777383295  
## [426] -1.8115699641 0.7340931358 -0.2402368065 -0.5956891269 -1.6314264892  
## [431] -2.2194842628 -2.5212078738 0.0255956705 1.9244704063 -0.0443997242  
## [436] -2.9257474689 1.6267741963 -0.0372204416 0.1395866798 1.3476840323  
## [441] -1.5697918584 -1.1433566892 2.6449420603 -1.2809642295 0.6152969143  
## [446] -0.4390930302 -0.5954544401 -0.6281918337 -0.3853633351 -1.3709562890  
## [451] -1.3097471447 0.1764342213 0.9637945198 0.3845361963 2.7778427005  
## [456] -0.5754788981 3.8343071735 0.4120479651 0.8999438361 -0.7970151194  
## [461] -3.5924718987 -0.7061013754 1.9805988074 -2.4904147645 -0.3740241634  
## [466] -1.8514435820 -2.7783326660 -1.5738998889 0.3864117355 0.2061335442  
## [471] 1.4858311311 -0.1787466229 0.5352375274 -1.2758176453 -2.4345761313  
## [476] 1.0007036220 1.1458031973 0.0677662962 2.0173206970 -2.9734832469  
## [481] 2.5440899277 0.1728813181 -0.5124811636 -0.9799141007 1.9830066376  
## [486] 1.4922667907 2.4256481504 1.5587080191 -1.7863937223 0.6292146068  
## [491] -1.8941490761 1.5158855461 0.6562627628 -2.3870425564 0.4670283006  
## [496] -1.3446171829 -0.2875969874 0.0517066420 -1.4949917223 1.0306881295  
## [501] 0.1081037109 0.3848062651 1.9986348096 0.0621119916 1.6832394754  
## [506] 0.5388535881 -1.6804085676 0.1724187968 -0.8222505943 -0.8244082034  
## [511] 0.3352924177 1.0463281289 1.4971784541 -0.6661125297 -2.4700562181  
## [516] 3.5935585977 1.8286927529 -0.4212764855 -1.4858336206 1.2253397044  
## [521] -1.0737629740 0.1285399203 2.3301347325 1.5233110291 1.0383058944  
## [526] 2.2110832080 1.5762245749 0.5759627135 0.6268802042 0.5160119642  
## [531] 1.1433603458 -1.4669171799 -0.1315027433 -0.5253701338 1.9508600427  
## [536] -0.8264093150 -1.7926804691 -0.4447876674 -1.8594983790 1.9287591176  
## [541] 1.5830804968 1.1016114143 1.4806765022 0.0744422874 -1.0888801761  
## [546] -0.0133346314 1.0906524800 -0.0094277875 0.8930925080 -0.3070719548  
## [551] 0.5531759995 -0.5131243666 1.3401059744 0.3608578646 0.4503753051  
## [556] 0.4357911870 -2.9984245884 0.1831397363 -3.3222161592 -0.0384011155  
## [561] -1.1095516738 -3.5072927567 0.1911187474 -0.2350442691 -0.5516433677  
## [566] 0.4343598844 0.0596758022 0.9194331062 0.1982188847 2.9632311969  
## [571] 1.4872120980 -0.9782475247 -0.6760446541 0.0350628147 -0.4606042590  
## [576] -0.7409723336 -0.7860215298 2.3764838203 2.3772767945 -2.0159451627  
## [581] 2.0894482803 -3.0877764371 -0.3472050521 1.2067808391 -1.1906006104  
## [586] -0.3298129410 1.2914437555 1.7209611515 0.4764956279 -1.7745998301  
## [591] -0.1863088712 0.2243173186 -2.4422510915 -2.7237165712 -0.6495664721  
## [596] 0.8713687654 0.9945607416 1.3473718656 0.3450548065 -0.5121253306  
## [601] 1.1956746446 -0.1940189451 -1.7023250369 -2.1288470834 0.4858681155  
## [606] 0.5366804823 -0.6698842868 -1.5573603062 -0.0040919622 -1.4817997025  
## [611] -0.0805122250 -0.4886143029 -0.7397115651 -0.5875785743 -0.4891001375  
## [616] -2.1146183574 -1.3830435044 -0.0992188406 -1.4606076550 1.3539493747  
## [621] -1.2891961882 0.4976603930 0.9803413521 3.1014300458 1.0055121326  
## [626] 0.6525225015 0.7289319044 -1.8543438194 -2.9657477081 0.5315050457  
## [631] -1.5870648044 -1.7567529297 -2.9350017490 2.4937339519 0.8483147105  
## [636] 2.5569285234 -0.4131799003 -0.5390134286 -0.0123297312 -0.6224927693  
## [641] -0.4082576257 -1.2357830748 -0.8504115874 0.2722693350 -2.5117868133  
## [646] 1.7147015215 -0.6971193004 -0.8731686073 -0.7681656236 -1.5692266015  
## [651] 0.9464213367 0.5941127525 1.5730509304 0.2822475702 -0.3625148709  
## [656] 0.6378537790 -1.1083569413 0.6620760545 0.4240985297 -1.0700590842  
## [661] -0.7528414032 -3.6143335358 0.2137202055 0.3995808974 1.2730501295  
## [666] -1.9027704313 -3.4647653909 1.6379404788 0.0785770002 0.5486413446  
## [671] 0.9277235419 0.2965246072 0.1643492230 -1.0517720808 -1.5516966792  
## [676] 2.1975009016 -0.1968402328 0.2281208194 -0.7740588607 -0.2631318733  
## [681] -0.8047828181 -0.9710140372 -1.0777810273 -3.4579426048 -0.8522594789  
## [686] 1.7010397999 0.6312898814 -0.7769971031 1.6793172321 -1.0098896643  
## [691] 2.4851925721 -2.4721786007 1.6370410000 -1.1146984291 0.5816540439  
## [696] -1.4512154409 -1.4067072665 -0.3688963983 -0.7004359027 1.4729255155  
## [701] -1.3860163694 0.1011690459 0.0403658779 -2.4675774357 -1.4945947586  
## [706] -0.5313273772 1.2690144678 -1.6605739376 -0.4310923033 -0.3314872907  
## [711] -0.0366919462 2.1606841653 -2.3817474927 -1.0007614303 0.4780266055  
## [716] 1.0119061334 -0.5890156024 -1.4631724155 -0.0081439935 2.0550586629  
## [721] -0.7175417716 -0.2953163057 -1.6328366058 1.6227926157 1.0469437163  
## [726] -0.2922681669 -0.7008697550 1.2929378438 1.7837046617 0.1591347301  
## [731] 1.8905974285 0.4948102191 3.0037009198 1.2487462287 -1.2218800657  
## [736] 2.2884410974 0.5641145032 -0.9921259728 1.1758296046 0.4915878568  
## [741] -0.8900026597 2.6266744354 0.3316315460 1.2112152954 -0.4200159308  
## [746] -2.0243149309 1.1244918287 2.9504127687 1.2929689031 -2.1655604859  
## [751] 0.6637459196 -0.0104639153 -1.5965393662 0.1981243498 1.9269000362  
## [756] 0.1695980176 -3.0362008282 -0.0686240220 -1.3950954853 0.0411611793  
## [761] 2.3110010512 3.0407447613 1.5863903603 1.2484818187 0.0664500147  
## [766] 1.9610849539 0.0638223564 0.2298453566 0.9076637215 -1.4620061156  
## [771] -1.4664447396 0.4009791997 -1.6780983002 -0.4791905645 0.4798430756  
## [776] -3.4427968927 -1.3494093276 -0.3866615386 -1.5936529305 -1.5344334561  
## [781] -3.0441192212 -1.8146541016 0.3041572857 1.6726913154 -1.5116114344  
## [786] 1.9211872599 0.3232098897 -1.5112300751 1.6866360088 0.2312676154  
## [791] -1.1400212360 -0.9640522133 -0.6680341496 1.3847561868 -1.2425270043  
## [796] -0.1077634750 0.7374074584 0.9201154741 -0.1835878593 -0.2985391889  
## [801] -1.3368328576 -0.8412051359 -0.9901250244 -0.3596597821 0.6258267101  
## [806] -2.3343603331 3.0520484385 0.4377351617 -0.3940973048 1.9465143650  
## [811] 2.0959125292 1.2694919340 -1.8945833269 1.9897819232 1.4045263436  
## [816] 0.9785545896 0.2055557453 -0.1063546755 0.5981683336 -1.2838107899  
## [821] 1.6430569202 0.2744282404 0.9329592091 0.2357285102 1.7875700805  
## [826] -0.4096643276 -0.6479343597 1.5564958002 -0.4415342937 0.8707767193  
## [831] -0.1219366566 -1.0436659323 0.5834560971 -0.2338864243 -0.5233830453  
## [836] -0.5556604243 1.0777359511 -1.5813601974 0.3457962003 0.1875838040  
## [841] 1.0753491820 -2.3283436290 0.7183565807 1.1214974163 -0.8205731459  
## [846] 2.0036020838 -0.4266647325 -1.8488055468 -2.1264085043 2.1451741709  
## [851] -2.1015628178 0.1541319479 0.1633616272 -0.9942840151 -1.6423325821  
## [856] -1.4395674777 0.4234324874 -0.8520071289 -0.5430303056 -1.3852906708  
## [861] 1.5095176088 -2.9874628021 1.9734096764 -0.2313302010 0.5041009458  
## [866] -0.7337515101 -0.9452121170 -0.8739191184 -2.9672620631 0.5538764817  
## [871] 0.0838383125 -0.3777110150 -0.1615130524 0.1809029870 -0.1737469520  
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