Regression Tables with huxreg

David Hugh-Jones 2019-03-20

Regression tables with huxreg

From version 0.2, huxtable includes the function huxreg to build a table of regressions.

huxreg can be called with a list of models. These models can be of any class which has a tidy method defined in the broom package. The method should return a list of regression coefficients with names term, estimate, std.error and p.value. That covers most standard regression packages.

Let's start by running some regressions to predict a diamond's price.

```
data(diamonds, package = 'ggplot2')

lm1 <- lm(price ~ carat + depth, diamonds)

lm2 <- lm(price ~ depth + factor(color, ordered = FALSE), diamonds)

lm3 <- lm(log(price) ~ carat + depth, diamonds)</pre>
```

Now, we call huxreg to display the regression output side by side.

```
huxreg(lm1, lm2, lm3)
```

	(1)	(2)	(3)
(Intercept)	4045.333 ***	6491.466 ***	7.313 ***
1 /	(286.205)	(730.537)	(0.074)
carat	7765.141 ***	,	1.971 ***
	(14.009)		(0.004)
depth	-102.165 ***	-53.835 ***	-0.018 ***
	(4.635)	(11.815)	(0.001)
factor(color, ordered = FALSE)E		-95.142	
		(62.037)	
factor(color, ordered = FALSE)F		554.742 ***	
		(62.374)	
factor(color, ordered = FALSE)G		832.357 ***	
		(60.338)	
factor(color, ordered = FALSE)H		1324.183 ***	
		(64.296)	
factor(color, ordered = FALSE)I		1929.902 ***	
		(71.561)	
factor(color, ordered = FALSE)J		2164.044 ***	
		(88.144)	
N	53940	53940	53940
R2	0.851	0.032	0.847
logLik	-472488.441	-522908.139	-26617.649
AIC	944984.882	1045834.277	53243.298

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

The basic output includes estimates, standard errors and summary statistics.

Some of those variable names are hard to read. We can change them by specifying a named list of variables in the coefs argument, like this:

```
color_names <- paste0('factor(color, ordered = FALSE)', LETTERS[5:10])
names(color_names) <- paste('Color:', LETTERS[5:10])
huxreg(lm1, lm2, lm3, coefs = c('Carat' = 'carat', 'Depth' = 'depth', color_names))</pre>
```

	(1)	(2)	(3)
Carat	7765.141 ***		1.971 ***
	(14.009)		(0.004)
Depth	-102.165 ***	-53.835 ***	-0.018 ***
	(4.635)	(11.815)	(0.001)
Color: E		-95.142	
		(62.037)	
Color: F		554.742 ***	
		(62.374)	
Color: G		832.357 ***	
		(60.338)	
Color: H		1324.183 ***	
		(64.296)	
Color: I		1929.902 ***	
		(71.561)	
Color: J		2164.044 ***	
		(88.144)	
N	53940	53940	53940
R2	0.851	0.032	0.847
logLik	-472488.441	-522908.139	-26617.649
AIC	944984.882	1045834.277	53243.298

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

Alternatively, since the output from huxreg is just a huxtable, we could just edit its contents directly before we print it:

```
diamond_regs <- huxreg(lm1, lm2, lm3)
diamond_regs[seq(8, 18, 2), 1] <- paste('Color:', LETTERS[5:10])
diamond_regs</pre>
```

	(1)	(2)	(3)
(Intercept)	4045.333 ***	6491.466 ***	7.313 ***
	(286.205)	(730.537)	(0.074)
carat	7765.141 ***		1.971 ***
	(14.009)		(0.004)
depth	-102.165 ***	-53.835 ***	-0.018 ***
	(4.635)	(11.815)	(0.001)
Color: E		-95.142	
		(62.037)	
Color: F		554.742 ***	
		(62.374)	
Color: G		832.357 ***	
		(60.338)	
Color: H		1324.183 ***	
		(64.296)	
Color: I		1929.902 ***	
		(71.561)	
Color: J		2164.044 ***	
		(88.144)	
N	53940	53940	53940
R2	0.851	0.032	0.847
logLik	-472488.441	-522908.139	-26617.649
AIC	944984.882	1045834.277	53243.298

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

Of course, we aren't limited to just changing names. We can also make our table prettier. Let's add the "article" theme, and a vertical stripe for background colour, tweak a few details like font size, and add a caption. All of these are just standard huxtable commands.

Table 1: Linear regressions of diamond prices

	(1)	(2)	(3)
(Intercept)	4045.333 ***	6491.466 ***	7.313 ***
	(286.205)	(730.537)	(0.074)
carat	7765.141 ***		1.971 ***
	(14.009)		(0.004)
$\operatorname{\mathbf{depth}}$	-102.165 ***	-53.835 ***	-0.018 ***
	(4.635)	(11.815)	(0.001)
Color: E		-95.142	
		(62.037)	
Color: F		554.742 ***	
		(62.374)	
Color: G		832.357 ***	
~		(60.338)	
Color: H		1324.183 ***	
G 1 T		(64.296)	
Color: I		1929.902 ***	
α . T		(71.561)	
Color: J		2164.044 ***	
N	F2040	(88.144) 53940	£2040
= :	53940		53940
R2	0.851	0.032	0.847
logLik	-472488.441	-522908.139	-26617.649
AIC	944984.882	1045834.277	53243.298

*** p < 0.001; ** p < 0.01; * p < 0.05.

By default, standard errors are shown below coefficient estimates. To display them in a column to the right, use ${\tt error_pos} = {\tt 'right'}$:

huxreg(lm1, lm3, error_pos = 'right')

	(1)		(2)	
(Intercept)	4045.333 ***	(286.205)	7.313 ***	(0.074)
carat	7765.141 ***	(14.009)	1.971 ***	(0.004)
depth	-102.165 ***	(4.635)	-0.018 ***	(0.001)
N	53940		53940	
R2	0.851		0.847	
logLik	-472488.441		-26617.649	
AIC	944984.882		53243.298	

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

This will give column headings a column span of 2.

To display standard errors in the same cell as estimates, use error_pos = 'same':

	(1)	(2)
(Intercept)	4045.333 *** (286.205)	7.313 *** (0.074)
carat	7765.141 *** (14.009)	1.971 *** (0.004)
depth	-102.165 *** (4.635)	-0.018 *** (0.001)
N	53940	53940
R2	0.851	0.847
logLik	-472488.441	-26617.649
AIC	944984.882	53243.298

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

You can change the default column headings by giving names to your models:

```
huxreg('Price' = lm1, 'Log price' = lm3)
```

	Price	Log price
(Intercept)	4045.333 ***	7.313 ***
	(286.205)	(0.074)
carat	7765.141 ***	1.971 ***
	(14.009)	(0.004)
depth	-102.165 ***	-0.018 ***
	(4.635)	(0.001)
N	53940	53940
R2	0.851	0.847
logLik	-472488.441	-26617.649
AIC	944984.882	53243.298

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

To display a particular row of summary statistics, use the statistics parameter. This should be a character vector. Valid values are anything returned from your models by broom::glance. Another valid value is "nobs", which returns the number of observations from the regression. If the statistics vector has names, these will be used for row headings:

```
broom::glance(lm1)
```

```
huxreg(lm1, lm3, statistics = c('# observations' = 'nobs', 'R squared' = 'r.squared', 'F statistic' = '
    'P value' = 'p.value'))
```

	(1)	(2)
(Intercept)	4045.333 ***	7.313 ***
	(286.205)	(0.074)
carat	7765.141 ***	1.971 ***
	(14.009)	(0.004)
depth	-102.165 ***	-0.018 ***
	(4.635)	(0.001)
# observations	53940	53940
R squared	0.851	0.847
F statistic	153634.765	149771.327
P value	0.000	0.000

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

By default, huxreg displays significance stars. You can alter the symbols used and significance levels with the stars parameter, or set stars = NULL to turn off significance stars completely.

huxreg(lm1, lm3, stars =
$$c(** = 0.1, *** = 0.05, **** = 0.01))$$
 # a little boastful?

(1)	(2)
4045.333 ***	7.313 ***
(286.205)	(0.074)
7765.141 ***	1.971 ***
(14.009)	(0.004)
-102.165 ***	-0.018 ***
(4.635)	(0.001)
53940	53940
0.851	0.847
-472488.441	-26617.649
944984.882	53243.298
	4045.333 *** (286.205) 7765.141 *** (14.009) -102.165 *** (4.635) 53940 0.851 -472488.441

^{***} p < 0.01; ** p < 0.05; * p < 0.1.

huxreg(lm1, lm3, stars = NULL)

	(1)	(2)
(Intercept)	4045.333	7.313
	(286.205)	(0.074)
carat	7765.141	1.971
	(14.009)	(0.004)
depth	-102.165	-0.018
	(4.635)	(0.001)
N	53940	53940
R2	0.851	0.847
logLik	-472488.441	-26617.649
AIC	944984.882	53243.298

You aren't limited to displaying standard errors of the estimates. If you prefer, you can display t statistics or p values, using the error_format option. Any column from tidy can be used by putting it in curly brackets:

huxreg(lm1, lm3, error_format = '({statistic})')

	(1)	(2)
(Intercept)	4045.333 ***	7.313 ***
	(14.134)	(99.383)
carat	7765.141 ***	1.971 ***
	(554.282)	(547.305)
depth	-102.165 ***	-0.018 ***
	(-22.041)	(-14.936)
N	53940	53940
R2	0.851	0.847
logLik	-472488.441	-26617.649
AIC	944984.882	53243.298

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

huxreg(lm1, lm3, error_format = '({p.value})')

	(1)	(2)
(Intercept)	4045.333 ***	7.313 ***
	(0.000)	(0.000)
carat	7765.141 ***	1.971 ***
	(0.000)	(0.000)
depth	-102.165 ***	-0.018 ***
	(0.000)	(0.000)
N	53940	53940
R2	0.851	0.847
logLik	-472488.441	-26617.649
AIC	944984.882	53243.298

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

Or you can display confidence intervals. Use ci_level to set the confidence level for the interval, then use {conf.low} and {conf.high} in error_format:

	(1)	(2)
(Intercept)	4045.333 ***	7.313 ***
	3308.091 to 4782.576	7.123 to 7.502
carat	7765.141 ***	1.971 ***
	7729.054 to 7801.228	1.962 to 1.981
depth	-102.165 ***	-0.018 ***
	-114.105 to -90.225	-0.021 to -0.015
N	53940	53940
R2	0.851	0.847
logLik	-472488.441	-26617.649
AIC	944984.882	53243.298

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

To change the footnote, use note. If note contains the string "{stars}" it will be replaced by a description of the significance stars used. If you don't want a footnote, just set note = NULL.

huxreg(lm1, lm3, note = 'Linear regressions on diamond price. {stars}.')

	(1)	(2)
(Intercept)	4045.333 ***	7.313 ***
	(286.205)	(0.074)
carat	7765.141 ***	1.971 ***
	(14.009)	(0.004)
depth	-102.165 ***	-0.018 ***
	(4.635)	(0.001)
N	53940	53940
R2	0.851	0.847
logLik	-472488.441	-26617.649
AIC	944984.882	53243.298

Linear regressions on diamond price. *** p < 0.001; ** p < 0.01; * p < 0.05.

To change number formatting, set the number_format parameter. This works the same as the number_format property for a huxtable - if it is numeric, numbers will be rounded to that many decimal places; if it is character, it will be taken as a format to the base R sprintf function. huxreg tries to be smart and to format summary statistics like nobs as integers.

huxreg(lm1, lm3, number_format = 2)

	(1)	(2)
(Intercept)	4045.33 ***	7.31 ***
	(286.21)	(0.07)
carat	7765.14 ***	1.97 ***
	(14.01)	(0.00)
depth	-102.17 ***	-0.02 ***
	(4.64)	(0.00)
N	53940	53940
R2	0.85	0.85
logLik	-472488.44	-26617.65
AIC	944984.88	53243.30

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

Lastly, if you want to bold all significant coefficients, set the parameter bold_signif to a maximum significance level:

	(1)	(2)
(Intercept)	4045.333 ***	7.313 ***
	(286.205)	(0.074)
carat	7765.141 ***	1.971 ***
	(14.009)	(0.004)
depth	-102.165 ***	-0.018 ***
	(4.635)	(0.001)
N	53940	53940
R2	0.851	0.847
logLik	-472488.441	-26617.649
AIC	944984.882	53243.298

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

Altering data

Sometimes, you want to report different statistics for a model. For example, you might want to use robust standard errors.

One way to do this is to pass a tidy-able test object into huxreg. The function coeftest in the "lmtest" package has tidy methods defined:

```
library(lmtest)
library(sandwich)
lm_robust <- coeftest(lm1, vcov = vcovHC)
huxreg("Normal SEs" = lm1, "Robust SEs" = lm_robust)</pre>
```

Warning in FUN(X[[i]], ...): No `glance` method for model of class coeftest

	Normal SEs	Robust SEs
(Intercept)	4045.333 ***	4045.333 ***
	(286.205)	(369.327)
carat	7765.141 ***	7765.141 ***
	(14.009)	(25.114)
depth	-102.165 ***	-102.165 ***
	(4.635)	(5.948)
N	53940	
R2	0.851	
logLik	-472488.441	
AIC	944984.882	

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

If that is not possible, you can compute statistics yourself and add them to your model using the tidy_override function:

```
lm_fixed <- tidy_override(lm1, p.value = c(0.5, 0.2, 0.06))
huxreg("Normal p values" = lm1, "Supplied p values" = lm_fixed)</pre>
```

	Normal p values	Supplied p values
(Intercept)	4045.333 ***	4045.333
	(286.205)	(286.205)
carat	7765.141 ***	7765.141
	(14.009)	(14.009)
depth	-102.165 ***	-102.165
	(4.635)	(4.635)
N	53940	53940
R2	0.851	0.851
logLik	-472488.441	-472488.441
AIC	944984.882	944984.882

^{***} p < 0.001; ** p < 0.01; * p < 0.05.

You can override any statistics returned by tidy or glance.