Package 'bfsl'

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Title Best-Fit Straight Line

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Description How to fit a straight line through a set of points with errors in both coordinates? The 'bfsl' package implements the York regression (York, 2004 <doi:10.1119/1.1632486>). It provides unbiased estimates of the intercept, slope and standard errors for the best-fit straight line to independent points with (possibly correlated) normally distributed errors in both x and y. Other commonly used errors-in-variables methods, such as orthogonal distance regression, geometric mean regression or Deming regression are special cases of the 'bfsl' solution.

Depends R (>= 3.5.0)

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URL https://github.com/pasturm/bfsl

BugReports https://github.com/pasturm/bfsl/issues

Encoding UTF-8

LazyData true

RoxygenNote 7.1.2

Suggests testthat, tibble, dplyr

Imports generics

NeedsCompilation no

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augment.bfsl Augment Data with Information from a bfsl Object

Description

Broom tidier method to augment data with information from a bfsl object.

Usage

```
## S3 method for class 'bfsl'
augment(x, data = x$data, newdata = NULL, ...)
```

Arguments

A 'bfsl' object created by [bfsl::bfsl()]

A [base::data.frame()] or [tibble::tibble()] containing all the original predictors used to create x. Defaults to NULL, indicating that nothing has been passed to newdata. If newdata is specified, the data argument will be ignored.

A [base::data.frame()] or [tibble::tibble()] containing all the original predictors used to create x. Defaults to NULL, indicating that nothing has been passed to newdata. If newdata is specified, the data argument will be ignored.

Unused, included for generic consistency only.

Value

A [tibble::tibble()] with columns:

.fitted Fitted or predicted value.
 .se.fit Standard errors of fitted values.
 .resid The residuals, that is y observations minus fitted values. (Only returned if newdata = NULL).

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Examples

```
fit = bfsl(pearson_york_data)
augment(fit)
```

bfsl

Calculates the Best-fit Straight Line

Description

bfsl calculates the best-fit straight line to independent points with (possibly correlated) normally distributed errors in both coordinates.

Usage

```
bfsl(...)
## Default S3 method:
bfsl(x, y = NULL, sd_x = 0, sd_y = 1, r = 0, control = bfsl_control(), ...)
## S3 method for class 'formula'
bfsl(
  formula,
  data = parent.frame(),
  sd_x,
  sd_y,
  r = 0,
  control = bfsl_control(),
  ...
)
```

Arguments

... Further arguments passed to or from other methods.

A vector of x observations or a data frame (or an object coercible by as. data. frame to a data frame) containing the named vectors x, y, and optionally sd_x , sd_y and r. If weights w_x and w_y are given, then sd_x and sd_y are calculated from sd_x = $1/sqrt(w_x)$ and $sd_y = 1/sqrt(w_y)$. Specifying y, sd_x , sd_y or r directly as function arguments overwrites these variables in the data structure.

y A vector of *y* observations.

sd_x A vector of x measurement error standard deviations. If it is of length one, all data points are assumed to have the same x standard deviation.

sd_y A vector of y measurement error standard deviations. If it is of length one, all data points are assumed to have the same y standard deviation.

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r A vector of correlation coefficients between errors in x and y. If it is of length

one, all data points are assumed to have the same correlation coefficient.

control A list of control settings. See bfsl_control for the names of the settable con-

trol values and their effect.

formula A formula specifying the bivariate model (as in lm, but here only $y \sim x$ makes

sense).

data A data.frame containing the variables of the model.

Details

bfsl provides the general least-squares estimation solution to the problem of fitting a straight line to independent data with (possibly correlated) normally distributed errors in both x and y.

With sd_x = 0 the (weighted) ordinary least squares solution is obtained. The calculated standard errors of the slope and intercept multiplied with sqrt(chisq) correspond to the ordinary least squares standard errors.

With $sd_x = c$, $sd_y = d$, where c and d are positive numbers, and r = 0 the Deming regression solution is obtained. If additionally c = d, the orthogonal distance regression solution, also known as major axis regression, is obtained.

Setting $sd_x = sd(x)$, $sd_y = sd(y)$ and r = 0 leads to the geometric mean regression solution, also known as reduced major axis regression or standardised major axis regression.

The goodness of fit metric chisq is a weighted reduced chi-squared statistic. It compares the deviations of the points from the fit line to the assigned measurement error standard deviations. If x and y are indeed related by a straight line, and if the assigned measurement errors are correct (and normally distributed), then chisq will equal 1. A chisq > 1 indicates underfitting: the fit does not fully capture the data or the measurement errors have been underestimated. A chisq < 1 indicates overfitting: either the model is improperly fitting noise, or the measurement errors have been overestimated.

Value

An object of class "bfsl", which is a list containing the following components:

coefficients A 2x2 matrix with columns of the fitted coefficients (intercept and slope) and

their standard errors.

chisq The goodness of fit (see Details).

fitted.values The fitted mean values.

residuals The residuals, that is y observations minus fitted values.

df.residual The residual degrees of freedom.

cov. ab The covariance of the slope and intercept.

control The control list used, see the control argument.

convInfo A list with convergence information.

call The matched call.

data A list containing x, y, sd_x, sd_y and r.

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References

York, D. (1968). Least squares fitting of a straight line with correlated errors. *Earth and Planetary Science Letters*, 5, 320–324, https://doi.org/10.1016/S0012-821X(68)80059-7

Examples

```
x = pearson_york_data$x
y = pearson_york_data$y
sd_x = 1/sqrt(pearson_york_data$w_x)
sd_y = 1/sqrt(pearson_york_data$w_y)
bfsl(x, y, sd_x, sd_y)
bfsl(y~x, pearson_york_data, sd_x, sd_y)
fit = bfsl(pearson_york_data)
plot(fit)
```

bfsl_control

Controls the Iterations in the bfsl Algorithm

Description

bfsl_control allows the user to set some characteristics of the bfsl best-fit straight line algorithm.

Usage

```
bfsl_control(tol = 1e-10, maxit = 100)
```

Arguments

tol A positive numeric value specifying the tolerance level for the convergence cri-

terion

maxit A positive integer specifying the maximum number of iterations allowed.

Value

A list with two components named as the arguments.

See Also

bfsl

Examples

```
bfsl_control(tol = 1e-8, maxit = 1000)
```

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Glance at a bfsl Object

Description

Broom tidier method to glance at a bfsl object.

Usage

```
## S3 method for class 'bfsl'
glance(x, ...)
```

Arguments

A 'bfsl' object.

... Unused, included for generic consistency only.

Value

A [tibble::tibble()] with one row and columns:

chisq The goodness of fit.

p.value P-value.

df.residual Residual degrees of freedom.

nobs Number of observations.

isConv Did the fit converge?

iter Number of iterations.

finTol Final tolerance.

Examples

```
fit = bfsl(pearson_york_data)
glance(fit)
```

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pearson_york_data

Example data

Description

Example data set of Pearson (1901) with weights suggested by York (1966).

Usage

```
pearson_york_data
```

Format

A data frame with 10 rows and 4 variables:

```
\mathbf{x} x observations
```

 $\mathbf{w}_{\mathbf{x}}$ weights of x

y y observations

w_y weights of y

References

Pearson K. (1901), On lines and planes of closest fit to systems of points in space. *The London, Edinburgh, and Dublin Philosophical Magazine and Journal of Science*, 2(11), 59-572, https://doi.org/10.1080/14786440109462

York, D. (1966). Least-squares fitting of a straight line. *Canadian Journal of Physics*, 44(5), 1079–1086, https://doi.org/10.1139/p66-090

Examples

```
bfsl(pearson_york_data)
```

plot.bfsl

Plot Method for bfsl Results

Description

plot.bfsl plots the data points with error bars and the calculated best-fit straight line.

Usage

```
## S3 method for class 'bfsl'
plot(x, grid = TRUE, ...)
```

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Arguments

| X | An object of class "bfs1". |
|------|---|
| grid | If TRUE (default) grid lines are plotted. |
| | Further parameters to be passed to the plotting routines. |

predict.bfsl

Predict Method for bfsl Model Fits

Description

predict.bfsl predicts future values based on the bfsl fit.

Usage

```
## $3 method for class 'bfsl'
predict(
  object,
  newdata,
  interval = c("none", "confidence"),
  level = 0.95,
  se.fit = FALSE,
  ...
)
```

Arguments

object Object of class "bfsl".

newdata A data frame with variable x to predict. If omitted, the fitted values are used.

interval Type of interval calculation. "none" or "confidence".

level Confidence level.

se.fit A switch indicating if standard errors are returned.

... Further arguments passed to or from other methods.

Value

predict.bfsl produces a vector of predictions or a matrix of predictions and bounds with column names fit, lwr, and upr if interval is set to "confidence".

If se. fit is TRUE, a list with the following components is returned:

fit Vector or matrix as above se.fit Standard error of predicted means print.bfsl 9

Examples

print.bfsl

Print Method for bfsl Results

Description

```
print method for class "bfsl".
```

Usage

```
## S3 method for class 'bfsl'
print(x, digits = max(3L, getOption("digits") - 3L), ...)
```

Arguments

x An object of class "bfsl".digits The number of significant digits to use when printing.... Further arguments passed to print.default.

print.summary.bfsl

Print Method for summary.bfsl Objects

Description

```
print method for class "summary.bfsl".
```

Usage

```
## S3 method for class 'summary.bfsl'
print(x, digits = max(3L, getOption("digits") - 3L), ...)
```

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Arguments

x An object of class "summary.bfsl".

digits The number of significant digits to use when printing.

Further arguments passed to print.default.

summary.bfsl

Summary Method for bfsl Results

Description

summary method for class "bfsl".

Usage

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

Arguments

object An object of class "bfsl".

... Further arguments passed to summary.default.

tidy.bfsl

Tidy a bfsl Object

Description

Broom tidier method to tidy a bfsl object.

Usage

```
## S3 method for class 'bfsl'
tidy(x, conf.int = FALSE, conf.level = 0.95, ...)
```

Arguments

x A 'bfsl' object.

conf.int Logical indicating whether or not to include a confidence interval in the tidied

output. Defaults to FALSE.

conf.level The confidence level to use for the confidence interval if conf.int = TRUE. Must

be strictly greater than 0 and less than 1. Defaults to 0.95, which corresponds to

a 95 percent confidence interval.

... Unused, included for generic consistency only.

tidy.bfsl

Value

A tidy [tibble::tibble()] summarizing component-level information about the model

Examples

```
fit = bfsl(pearson_york_data)
tidy(fit)
```

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