Package 'sda123'

October 3, 2023

Title R-paket för kurserna Statistik och dataanalys I, II och III vid SU

Version 0.0.2

Description Funktioner för grundläggande statistik.

License MIT + file LICENSE

Encoding UTF-8

Roxygen list(markdown = TRUE)

RoxygenNote 7.2.3

Imports glmnet,
mvtnorm,
RColorBrewer,
SUdatasets,
cowplot,
magrittr,
manipulate

Remotes StatisticsSU/SUdatasets

Depends R (>= 2.10),
ggplot2

LazyData true

Suggests rmarkdown,
knitr

VignetteBuilder knitr

R topics documented:

`arima_summary` *Summarize the estimates from an ARIMA(p,d,q) fit*

Description

Alternative to the usual `summary` function for `arima` fit.

Usage

```
arima_summary(arimafit)
```

Arguments

`arimafit`	an ARIMA fit from `arima`.

Value

data frame with estimates, std err, z-ratio etc

Examples

```
library(SUdatasets)
arimafit = arima(swedinfl$KPIF, order = c(2,0,2))
arimasumm = arima_summary(arimafit)
```

`bike` *Number of daily rides for a bike share company in Washington D.C.*

Description

A dataset containing the number of rides per day and other attributes over the course of 2 years

Usage

```
bike
```

Format

A data frame with 731 rows and 12 variables:

dteday date in YYYY-MM-DD format

season categorical variable (1="winter", 2 = "spring", 3 = "summer", 4 = "fall")

yr year (0="2011", 1 = "2012")

mnth month from 1-12 where 1 = "January"

holiday binary variable for public holidays

weekday day of the week 0-6, 0 ="Sunday"

workingday binary variable for working days (=1)

weathersit categorical variable (1="clear", 2 = "mist", 3 = "light snow")

temp continuous temperature variable, normalized between $[0, 1]$

hum continuous humidity variable, normalized between $[0, 1]$

windspeed continuous windspeed variable, normalized between $[0, 1]$

nRides Number of bike rentals. ...

Source

https://archive.ics.uci.edu/ml/datasets/bike+sharing+dataset

corr_matrix *Compute pair-wise correlations and hypothesis test*

Description

Computes pair-wise correlations between variables in a dataframe df Uses p-values to test:

H0: rho = 0
H1: rho != 0

Usage

```
corr_matrix(df)
```

Arguments

df	dataframe

Value

list with two tables: corrs (correlations), pvals (p-values)

Examples

```
library(sda123)
corr_matrix(mtcars[,c("mpg","hp","drat","wt")])
```

ebaycoins *ebay coins auctions*

Description

The dataset contains the final price and number of bidders in 1000 eBay auctions of collectors coins (U.S. proof sets, i.e. specially packaged collectors' coins sold by the U.S. Mint) along with several auction-specific features carefully collected by a human by visual inspection of text and images. The data was collected for auctions in the time periodsNov 7 - Dec 19, 2007 and Dec 27, 2007 - Jan 22, 2008.

Usage

```
ebaycoins
```

Format

A data frame with 1000 rows and 10 variables:

X Completely unneccesary variable that gives the row number.

nBids Counts. Number of bidders in the auction.

PowerSeller Binary, coded as 1 if the seller is ranked among the most successful sellers in terms of product sales and customer satisfaction on eBay.

VerifyID Binary, coded as 1 if the seller's identity has been established by cross-checking his contact information in consumer and business databases.

Sealed Binary, coded as 1 if the proof set is sealed in its original envelope.

Minblem Binary, coded as 1 if the proof set had minor damage on the box or packaging according to a subjective assessment of the item using the seller's description and pictures of the auctioned object.

MajBlem Binary, coded as 1 if at least one coin was missing in the package or if other major imperfections were present.

LargNeg Binary, coded as 1 if more than 1% of the seller's feedback scores from buyers have been negative.

LogBook The recommended value of the coin as reported by the Internet coin seller Golden Eagle Coins at http:// www.goldeneaglecoin.com. On the log scale.

MinBidShare The seller's reservation price (lowest accepted sale price) as a fraction of the object's book value.

Sold True if the coin was sold.

low_res_price Was the reservation price low or high?

Source

Wegmann, B. and Villani, M. (2011). Bayesian Inference in Structural Second-Price Common Value Auctions, *Journal of Business and Economic Statistics*. https://doi.org/10.1198/jbes.2011.08289

`electricitycost` *Determinants of electricity cost for 1602 households from South Australia*

Description

Determinants of electricity cost for 1602 households from South Australia

Usage

```
electricitycost
```

Format

A data frame with 1602 rows and 3 variables:

cost annual cost of electricity for a household in Australian dollars.

rooms number of rooms in the house.

people number of usual residents in the house

income annual pretax household income in Australian dollars

onlysecondary indicator for electric secondary heating only

waterheat indicator for peak electric water heating

cookel indicator for electric cooking only

poolfilt indicator for pool filter

airrev indicator for reverse cycle air conditioning

aircond indicator for air conditioning

microwave indicator for microwave

dish indicator for dishwasher

dryer indicator for dryer ...

Source

Bartels, R., Fiebig, D. and Plumb, M. (1996). Gas or electricity, which is cheaper? An econometric approach with application to Australian expenditure data, The Energy Journal 17(4): 33–58.

---

ericsson *Daily percentage returns on Ericsson B stock*

Description

This data set contains daily percentage returns on Ericsson B stock for all of year 2022

Usage

```
ericsson
```

Format

A data frame with 25 rows and 2 variables:

datum date in format YYYY-MM-DD

avkastning daily percentage returns 100*(log(x_t)-log(x_t-1) ...

Source

Nasdaq Nordic https://www.nasdaqomxnordic.com/index/historiska_kurser?languageId=3&Instrument=SSE101.

lifespan *Determinants of life expectancy in 30 countries.*

Description

Determinants of life expectancy in 30 countries.

Usage

```
lifespan
```

Format

A data frame with 30 rows and 5 variables:

country Country name

spending Spending on health per capita in thousands of dollars per capita.

lifespan Life expectancy in years

doctorvisits average number of visits/consultations to the doctor

gdp gross domestic product per capita in thousands of dollars per capita. ...

Source

Gelman, Hill and Vehtari (2020). Regression and other stories, *Cambridge University Press*. https://avehtari.github.io/ROS-Examples/

OECD. https://data.oecd.org/

logisticreg_simulate *Simulate from a logistic regression model*

Description

Simulates a dataset with n observation from the logistic regression model

$$\Pr(y = 1|x) = \frac{1}{1 + \exp(-(\beta_0 + \beta_1 x_1 + \ldots + \beta_k x_k))}$$

with covariates (x) simulated from a normal distribution with the same correlation rho_x between all pairs of covariates. Covariate x_j has standard deviation sigma_x[j]. Alternatively the covariate can follow a uniform distribution.

Usage

```
logisticreg_simulate(
  n,
  betavect,
  intercept = TRUE,
  covdist = "normal",
  rho_x = 0,
  sigma_x = rep(1, length(betavect) - intercept)
)
```

Arguments

n	the number of observations in the simulated dataset.
betavect	a vector with regression coefficients c(beta_0,beta_1,...beta_k). First element is intercept if `intercept = TRUE`
intercept	if `TRUE` an intercept is added to the model.
covdist	distribution of the covariates. Options: `'normal'` or `'uniform'`.
rho_x	correlation among the covariates. Same for all covariate pairs.
sigma_x	vector with standard deviation of the covariates.

Value

dataframe with simulated data (y, X1, X2, ..., XK) (no intercept included).

Examples

```
library(sda123)
simdata <- logisticreg_simulate(n = 500, betavect = c(1, -2, 1, 0))
glmfit <- glm(y ~ X1 + X2 + X3, data = simdata, family = binomial)
logisticreg_summary(glmfit, odds_ratio = FALSE)
```

---

logisticreg_summary *Summarize the results from a logistic regression analysis*

Description

Alternative to `summary.glm` to summarize a regression from `glm`. Prints a table similar to the one generated by SAS and Minitab.

Usage

```
logisticreg_summary(glmobject, odds_ratio = T, param = T, conf_intervals = F)
```

Arguments

glmobject	a fitted regression model from glm.
odds_ratio	TRUE if odds ratios for parameters is computed.
param	TRUE if parameter estimates, standard errors etc is computed.
conf_intervals	TRUE if confidence intervals for parameters.

Value

list with two tables: param, odds_ratio

Examples

```
library(sda123)
glmfit <- glm(survived ~ age + sex + firstclass, data = titanic, family = binomial)
logisticreg_summary(glmfit)
```

---

moving_average *Centered moving average to smooth out a time series*

Description

Centered moving average to smooth out a time series

Usage

```
moving_average(y, r, plotfig = TRUE)
```

Arguments

y	a vector with time series data
r	the number of observations to the left of the center in the average, i.e. the function computes a 2r+1 point average.
plotfig	if TRUE then a figure is plotted with data and moving average.

Value

a vector of the same length as y with moving averages (NA at boundaries)

Examples

```
library(SUdatasets)
M = moving_average(globaltemp$temp, 2)
```

moving_average_manip *Manipulate version of centered moving average to smooth out a time series*

Description

Manipulate version of centered moving average to smooth out a time series

Usage

```
moving_average_manip(y)
```

Arguments

y	a vector with time series data

Examples

```
library(SUdatasets)
# moving_average_manip(globaltemp$temp)
```

moving_average_seasonal *Moving average to smooth out seasonal time series*

Description

Moving average to smooth out seasonal time series

Usage

```
moving_average_seasonal(y, season, plotfig = TRUE)
```

Arguments

y	a vector with time series data
season	season = 12 for montly, season = 4 for quarterly etc
plotfig	if TRUE then a figure is plotted with data and moving average.

Value

a vector of the same length as y with moving averages (NA at boundaries)

Examples

```
M = moving_average_seasonal(c(AirPassengers), season = 12)
```

reg_crossval *K-fold cross-validation of regression models estimated with lm()*

Description

K-fold cross-validation of regression models estimated with lm()

Usage

```
reg_crossval(formula, data, nfolds, obs_order = "random")
```

Arguments

formula	an object of class "formula": a symbolic description of the model to be fitted.
data	a data frame with the data used for fitting the models.
nfolds	the number of folds in the cross-validation.
obs_order	order of the observations when splitting the data. obs_order = "random" gives a random order.

Value

RMSE Root mean squared prediction error on test data

Examples

```
library(sda123)
RMSE_CV = reg_crossval(mpg ~ hp, data = mtcars, nfolds = 4, obs_order = 1:32)
print(RMSE_CV)
```

reg_predict *Plot confidence and prediction intervals for simple linear regression*

Description

Plot confidence and prediction intervals for simple linear regression

Usage

```
reg_predict(formula, data, level = 0.95, conf_int_line = T, pred_interval = T)
```

Arguments

formula	an object of class "formula": a symbolic description of the model to be fitted.
data	a data frame with the data.
level	confidence level, default is level = 0.95
conf_int_line	if TRUE, then conf intervals for regression line are plotted.
pred_interval	if TRUE, then prediction intervals are plotted.

Value

plot of data with overlayed intervals

Examples

```
library(sda123)
reg_predict(mpg ~ hp, data = mtcars)
```

---

reg_residuals *Residual analysis mimicing the 4-in-1 plots from Minitab*

Description

Plots:

1. Normal QQ-plot
2. Residuals vs fitted values
3. Histogram and normal density fit
4. Residuals vs order.

Usage

```
reg_residuals(lm_object, studentized = FALSE)
```

Arguments

lm_object	a fitted regression model from lm.
studentized	use (externally) studentized residuals. Defaults to FALSE.

Examples

```
library(sda123)
fit = lm(mpg ~ hp, data = mtcars)
reg_residuals(fit)
```

`reg_simulate` *Simulate from a linear regression model*

Description

Simulates a dataset with `n` observation from the linear regression model

$$y = \beta_0 + \beta_1 x_1 + \ldots + \beta_k x_k + \epsilon$$

where the errors ϵ have zero mean and standard deviation σ_ϵ, but can follow either normal or student-t distribution. The variance can be homoscedastic or heteroscedastic with standard deviation function $\sigma_\epsilon(x_1\gamma_1 + \ldots + x_k\gamma_k)$, where the $(\gamma_1, \ldots, \gamma_k)$ vector of variance function parameters are given by the argument `heteroparams`. The ϵ can also have an AR(1) autocorrelation structure with coefficient on first lag given by the argument ar1phi. The covariates (x) are simulated from a normal distribution with the same correlation `rho_x` between all pairs of covariates, and covariate x_j has standard deviation `sigma_x[j]`. Alternatively the covariate can follow a uniform distribution.

Usage

```
reg_simulate(
  n,
  betavect,
  sigma_eps,
  intercept = TRUE,
  responsedist = "normal",
  heteroparams = NA,
  studentdf = NA,
  ar1phi = NA,
  covdist = "normal",
  rho_x = 0,
  sigma_x = rep(1, length(betavect) - intercept)
)
```

Arguments

`n`	the number of observations in the simulated dataset.
`betavect`	a vector with regression coefficients c(beta_0,beta_1,...beta_k). First element is intercept if `intercept = TRUE`
`sigma_eps`	stdev of epsilon (homo) or a variance function sigma_eps(X %*% heteroparams) with parameters heteroparams.
`intercept`	if `TRUE` an intercept is added to the model.
`responsedist`	options: `'normal'` or `'student'`
`heteroparams`	parameters in the heteroscedastic variance function
`studentdf`	degrees of freedom in the student-t errors
`ar1phi`	AR(1) coefficient on first lag for autocorrelated errors

covdist	distribution of the covariates. Options: 'normal' or 'uniform'.
rho_x	correlation among the covariates. Same for all covariate pairs.
sigma_x	vector with standard deviation of the covariates.

Value

dataframe with simulated data (y, X1, X2, ..., XK) (no intercept included).

Examples

```
library(sda123)
simdata <- reg_simulate(n = 500, betavect = c(1, -2, 1, 0), sigma_eps = 2)
lmfit <- lm(y ~ X1 + X2 + X3, data = simdata)
reg_summary(lmfit, anova = FALSE)

# Simulate from a heteroscedastic student-t regression and detect problems with residuals
simdata <- reg_simulate(n = 500, betavect = c(1, -2, 1, 0), sigma_eps = exp, heteroparam = c(0,1,0,0), responsedist =
lmfit <- lm(y ~ X1 + X2 + X3, data = simdata)
reg_residuals(lmfit)

#' # Simulate from a homoscedastic student-t regression with autocorrelated errors.
simdata <- reg_simulate(
 n = 500,
 betavect = c(1, -2, 1, 0),
 sigma_eps = 2,
 responsedist = 'student',
 studentdf = 4,
 ar1phi = 0.9
)
lmfit <- lm(y ~ X1 + X2 + X3, data = simdata)
reg_residuals(lmfit)
```

---

reg_summary *Summarize the results from a regression analysis*

Description

Alternative to summary.lm to summarize a regression from lm. Prints a table similar to the one generated by SAS and Minitab.

Usage

```
reg_summary(
  lmobject,
  anova = T,
  fit_measures = T,
  param = T,
  conf_intervals = F,
  vif_factors = F
)
```

Arguments

lmobject	a fitted regression model from lm.
anova	TRUE if an ANOVA table is computed.
fit_measures	TRUE if measures of fit (R^2 etc) is computed.
param	TRUE if parameter estimates, standard errors etc is computed.
conf_intervals	TRUE if confidence intervals for parameters.
vif_factors	TRUE if variance inflation factors are to be printed.

Value

list with three tables: param, anova and fit_measures

Examples

```
library(sda123)
lmfit = lm(nRides ~ temp + hum + windspeed, data = bike)
regsumm = reg_summary(lmfit, anova = TRUE, conf_intervals = TRUE, vif_factors = TRUE)
regsumm$param
regsumm$anova
regsumm$fit_measures
```

---

simAR1 *Simulate from an AR(1) process*

Description

Simulates n observations from

$$x_t = \mu + \phi(x_{t-1} - \mu) + \epsilon, \epsilon \sim N(0, \sigma_\epsilon)$$

Usage

```
simAR1(n, phi = 0, mu = 0, sigma_eps = 1, epsilons = NA)
```

Arguments

n	Number of observations.
phi	Value of the parameter phi. Phi = 0 will give white noise and phi = 1 a gaussian random walk.
mu	Mean of the AR process.
sigma_eps	Standard deviation of the error term.
epsilons	Vector of error terms. If not included errors will be generated.

Examples

```
library(sda123)
simdata = simAR1(n = 100, phi = 0.7, sigma_eps = 1)
plot(simdata)
```

`titanic` *Survival of passengers on the Titanic*

Description

This data set provides information on the fate of passengers on the fatal maiden voyage of the ocean liner 'Titanic', summarized according to economic status (class), sex, age and survival.

NOTE: this is not the same as the dataset Titanic (note capital T) which has more observations, but also missing values.

Usage

```
titanic
```

Format

A data frame with 887 rows and 8 variables:

name passenger name

survived 0 = no, 1 = yes

sex male/female

age age of passenger

fare ticket cost

firstclass first class ticket ...

Details

The sinking of the Titanic is a famous event, and new books are still being published about it. Many well-known facts—from the proportions of first-class passengers to the 'women and children first' policy, and the fact that that policy was not entirely successful in saving the women and children in the third class—are reflected in the survival rates for various classes of passenger.
These data were originally collected by the British Board of Trade in their investigation of the sinking. Note that there is not complete agreement among primary sources as to the exact numbers on board, rescued, or lost.
Due in particular to the very successful film 'Titanic', the last years saw a rise in public interest in the Titanic. Very detailed data about the passengers is now available on the Internet, at sites such as Encyclopedia Titanica (https://www.encyclopedia-titanica.org/).

Source

Dawson, Robert J. MacG. (1995), The 'Unusual Episode' Data Revisited. Journal of Statistics Education, 3. doi: 10.1080/10691898.1995.11910499.

`triss` *Winnings in the Swedish Triss lottery*

Description

This data set list the number of possible winning amounts and the number of tickets in each winning class for the Swedish Triss lottery.

Usage

```
triss
```

Format

A data frame with 25 rows and 2 variables:

vinst amount in each winning class

antal number of tickets in each winning class

probs probability for each winning class ...

Source

Svenska spel https://www.svenskaspel.se/triss/spelguide/triss-30.

Index