

Package ‘metafrontierR’

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Title Stochastic Metafrontier Analysis Routines

Version 1.0.0

Description An R package for implementing various metafrontier analyses for productivity/performance benchmarking, assessing efficiencies and technology gaps for firms operating under different technologies. It contains routines for implementing (i) the deterministic envelope proposed by [O'Donnell et al. \(2008\)](https://doi.org/10.1007/s00181-007-0119-4) via linear and quadratic programming, as well as (ii) the stochastic metafrontier proposed by [Huang et al. \(2014\)](https://doi.org/10.1007/s11123-014-0402-2). The package also has functionalities for implementing latent class stochastic metafrontier analysis and sample selection correction stochastic metafrontier models. The package depends on `sfaR` by [Dakpo et al. \(2023\)](https://github.com/hdakpo/sfaR).

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URL <https://github.com/SulmanOlieko/metafrontierR>

BugReports <https://github.com/SulmanOlieko/metafrontierR/issues>

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coef

Extract coefficients of stochastic metafrontier models

Description

From an object of class 'summary.sfametafrontier', [coef](#) extracts the coefficients, their standard errors, z-values, and (asymptotic) P-values.

From an object of class 'sfametafrontier', it extracts only the estimated coefficients.

Usage

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

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

Arguments

object	A stochastic metafrontier model returned by sfametafrontier , or an object of class 'summary.sfametafrontier'.
...	Currently ignored.

Value

For objects of class 'summary.sfametafrontier', [coef](#) returns a matrix with four columns. Namely, the estimated coefficients, their standard errors, z-values, and (asymptotic) P-values.

For objects of class 'sfametafrontier', [coef](#) returns a numeric vector of the estimated coefficients.

See Also

[sfametafrontier](#), for the stochastic metafrontier analysis model fitting function using cross-sectional or pooled data.

efficiencies	<i>Compute conditional (in-)efficiency estimates of stochastic metafrontier models</i>
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Description

`efficiencies` returns (in-)efficiency estimates of models estimated with `sfametafrontier`.

Usage

```
## S3 method for class 'sfametafrontier'
efficiencies(object, level = 0.95, newData = NULL, ...)
```

Arguments

<code>object</code>	A stochastic metafrontier model returned by <code>sfametafrontier</code> .
<code>level</code>	A number between 0 and 0.9999 used for the computation of (in-)efficiency confidence intervals (default = 0.95).
<code>newData</code>	Optional data frame that is used to calculate the efficiency estimates. If NULL (the default), the efficiency estimates are calculated for the observations that were used in the estimation.
<code>...</code>	Currently ignored.

Value

A data frame that contains individual (in-)efficiency estimates. These are ordered in the same way as the corresponding observations in the dataset used for the estimation.

See Also

`sfametafrontier`, for the stochastic metafrontier analysis model fitting function using cross-sectional or pooled data.

fitted	<i>Extract fitted values of stochastic metafrontier models</i>
--------	--

Description

`fitted` returns the fitted frontier values from stochastic metafrontier models estimated with `sfametafrontier`.

Usage

```
## S3 method for class 'sfametafrontier'
fitted(object, ...)
```

Arguments

<code>object</code>	A stochastic metafrontier model returned by <code>sfametafrontier</code> .
<code>...</code>	Currently ignored.

Value

A vector of fitted values is returned.

Note

The fitted values are ordered in the same way as the corresponding observations in the dataset used for the estimation.

See Also

[sfametafrontier](#), for the stochastic metafrontier analysis model fitting function using cross-sectional or pooled data.

ic	<i>Extract information criteria of stochastic metafrontier models</i>
----	---

Description

[ic](#) returns information criterion from stochastic metafrontier models estimated with [sfametafrontier](#).

Usage

```
## S3 method for class 'sfametafrontier'
ic(object, IC = "AIC", ...)
```

Arguments

object	A stochastic metafrontier model returned by sfametafrontier .
IC	Character string. Information criterion measure. Three criteria are available: <ul style="list-style-type: none"> 'AIC' for Akaike information criterion (default) 'BIC' for Bayesian information criterion 'HQIC' for Hannan-Quinn information criterion
.	.
...	Currently ignored.

Details

The different information criteria are computed as follows:

- AIC: $-2 \log LL + 2 * K$
- BIC: $-2 \log LL + \log N * K$
- HQIC: $-2 \log LL + 2 \log [\log N] * K$

where LL is the maximum likelihood value, K the number of parameters estimated and N the number of observations.

Value

[ic](#) returns the value of the information criterion (AIC, BIC or HQIC) of the maximum likelihood coefficients.

See Also

[sfametafrontier](#), for the stochastic metafrontier analysis model fitting function using cross-sectional or pooled data.

logLik

Extract log-likelihood value of stochastic metafrontier models

Description

[logLik](#) extracts the log-likelihood value(s) from stochastic metafrontier models estimated with [sfametafrontier](#).

Usage

```
## S3 method for class 'sfametafrontier'
logLik(object, individual = FALSE, ...)
```

Arguments

object	A stochastic metafrontier model returned by sfametafrontier .
individual	Logical. If FALSE (default), the sum of all observations' log-likelihood values is returned. If TRUE, a vector of each observation's log-likelihood value is returned.
...	Currently ignored.

Value

[logLik](#) returns either an object of class 'logLik', which is the log-likelihood value with the total number of observations (nobs) and the number of free parameters (df) as attributes, when `individual = FALSE`, or a list of elements, containing the log-likelihood of each observation (`logLik`), the total number of observations (Nobs) and the number of free parameters (df), when `individual = TRUE`.

See Also

[sfametafrontier](#), for the stochastic metafrontier analysis model fitting function using cross-sectional or pooled data.

nobs

Extract total number of observations used in frontier models

Description

This function extracts the total number of 'observations' from a fitted point frontier model.

Usage

```
## S3 method for class 'sfametafrontier'
nobs(object, ...)
```

Arguments

`object` a `sfametafrontier` object for which the number of total observations is to be extracted.

`...` Currently ignored.

Details

`nobs` gives the number of observations actually used by the estimation procedure.

Value

A single number, normally an integer.

See Also

[sfametafrontier](#), for the stochastic metafrontier analysis model fitting function using cross-sectional or pooled data

residuals	<i>Extract residuals of stochastic metafrontier models</i>
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Description

This function returns the residuals' values from stochastic metafrontier models estimated with [sfametafrontier](#).

Usage

```
## S3 method for class 'sfametafrontier'
residuals(object, ...)
```

Arguments

`object` A stochastic metafrontier model returned by [sfametafrontier](#).

`...` Currently ignored.

Value

[residuals](#) returns a vector of residuals values.

Note

The residuals values are ordered in the same way as the corresponding observations in the dataset used for the estimation.

See Also

[sfametafrontier](#), for the stochastic metafrontier analysis model fitting function using cross-sectional or pooled data.

sfametafrontier

*Stochastic metafrontier estimation***Description**

`sfametafrontier` estimates a stochastic metafrontier model following Battese, Rao and O'Donnell (2004) and O'Donnell, Rao and Battese (2008). It can also use the two-stage approach of Huang, Huang and Liu (2014). Three types of group-level frontier models are supported: standard SFA (`sfacross`), sample selection SFA (`sfaselectioncross`), and latent class SFA (`sfalcmcross`).

Usage

```
sfametafrontier(
  formula,
  muhet,
  uhet,
  vhet,
  thet,
  logDepVar = TRUE,
  data,
  subset,
  group = NULL,
  S = 1L,
  udist = "hnormal",
  scaling = FALSE,
  groupType = "sfacross",
  metaMethod = "lp",
  sfaApproach = "ordonnell",
  selectionF = NULL,
  lcmClasses = 2L,
  whichStart = 2L,
  initAlg = "nm",
  initIter = 100L,
  lType = "ghermite",
  Nsub = 100L,
  uBound = Inf,
  intol = 1e-06,
  method = "bfgs",
  hessianType = 1L,
  simType = "halton",
  Nsim = 100L,
  prime = 2L,
  burn = 10L,
  antithetics = FALSE,
  seed = 12345L,
  itermax = 2000L,
  printInfo = FALSE,
  tol = 1e-12,
  gradtol = 1e-06,
  stepmax = 0.1,
  qac = "marquardt",
```

```

    ...
)

## S3 method for class 'sfametafrontier'
print(x, ...)
```

Arguments

formula	A symbolic description of the frontier model.
muhet	A one-part formula for heterogeneity in the mean of the pre-truncated distribution (only for <code>groupType = "sfacross"</code>).
uhet	A one-part formula for heteroscedasticity in the one-sided error.
vhet	A one-part formula for heteroscedasticity in the two-sided error.
thet	A one-part formula for technological heterogeneity in LCM class construction (only for <code>groupType = "sfalcmcross"</code>).
logDepVar	Logical. Whether the dependent variable is logged. Default TRUE.
data	The data frame.
subset	An optional subset vector.
group	Character string. Name of the column in data that identifies the technology groups. Must have at least 2 unique values.
S	1 (default) for production/profit frontier; -1 for cost frontier.
udist	Character string. Distribution for the one-sided error term. For <code>groupType = "sfacross"</code> : all 10 distributions supported (see sfacross). For <code>groupType = "sfaselectioncross"</code> or <code>"sfalcmcross"</code> : only 'hnormal'.
scaling	Logical. Scaling property model for <code>groupType = "sfacross"</code> when <code>udist = 'tnormal'</code> . Default FALSE.
groupType	Character string. Type of model used for each group's frontier. "sfacross" (default), "sfaselectioncross", or "sfalcmcross".
metaMethod	Character string. Method for estimating the metafrontier. <ul style="list-style-type: none"> • "lp" (default): Deterministic envelope (column-wise maximum of group frontier values evaluated at all observations). • "qp": Constrained OLS of the envelope on X. • "sfa": Second-stage pooled SFA. The approach depends on <code>sfaApproach</code>.
sfaApproach	Character string. Only relevant when <code>metaMethod = "sfa"</code> . "ordonnell" (default): uses the envelope of group betas evaluated at all observations (O'Donnell et al., 2008). "huang": uses each observation's own group fitted value as the meta-stage dependent variable (Huang et al., 2014).
selectionF	A one-sided formula (e.g. $\sim z1 + z2$) or a named list of formulas (one per group) specifying the selection equation. Only used when <code>groupType = "sfaselectioncross"</code> .
lcmClasses	Integer (2–5). Number of latent classes for <code>groupType = "sfalcmcross"</code> . Default 2.
whichStart	Integer. Starting value strategy for LCM (1 or 2, see sfalcmcross). Default 2.
initAlg	Character. Initialization algorithm for LCM. Default "nm".
initIter	Integer. Initialization iterations for LCM. Default 100.
lType	Character. Likelihood type for selection model. Default "ghermite".
Nsub	Integer. Quadrature nodes/subdivisions for selection model. Default 100.

uBound	Numeric. Upper bound for integration in selection model. Default Inf.
intol	Numeric. Integration tolerance for selection model. Default 1e-6.
method	Optimization algorithm for group models. Default 'bfgs'.
hessianType	Integer (1 or 2). Default 1.
simType	Simulation type for MSL. Default 'halton'.
Nsim	Number of MSL draws. Default 100.
prime	Prime number for Halton draws. Default 2.
burn	Initial Halton draws discarded. Default 10.
antithetics	Logical. Default FALSE.
seed	Numeric seed. Default 12345.
itermax	Maximum iterations. Default 2000.
printInfo	Logical. Default FALSE.
tol	Convergence tolerance. Default 1e-12.
gradtol	Gradient tolerance. Default 1e-06.
stepmax	Step max for ucminf. Default 0.1.
qac	QAC for 'bhhh'/'nr'. Default 'marquardt'.
...	Additional arguments passed to the second-stage SFA call when metaMethod = "sfa".
x	An object of class 'sfametafrontier' (for printing).

Details

The workflow:

1. Estimate group-specific frontiers using the estimator specified by groupType.
2. Estimate a common metafrontier using metaMethod.
3. Compute the metatechnology ratio (MTR) = TE_{meta} / TE_{group} for each observation.

When groupType = "sfaselectioncross", only the selected observations (selectDum == 1) participate in the metafrontier; the MTR is NA for non-selected observations.

When groupType = "sfalcmcross", the best-posterior-class fitted value is used as each observation's group frontier value.

Value

A list of class 'sfametafrontier' with the standard components (see the base sfametafrontier documentation) plus:

groupType	The group model type used.
sfaApproach	The SFA approach used (when metaMethod = "sfa").

References

- Battese, G. E., Rao, D. S. P., and O'Donnell, C. J. 2004. A metafrontier production function for estimation of technical efficiencies and technology gaps for firms operating under different technologies. *Journal of Productivity Analysis*, **21**(1), 91–103.
- Huang, C. J., Huang, T.-H., and Liu, N.-H. 2014. A new approach to estimating the metafrontier production function based on a stochastic frontier framework. *Journal of Productivity Analysis*, **42**(3), 241–254.
- O'Donnell, C. J., Rao, D. S. P., and Battese, G. E. 2008. Metafrontier frameworks for the study of firm-level efficiencies and technology ratios. *Empirical Economics*, **34**(2), 231–255.

See Also

[sfacross](#), [sfaselectioncross](#), [sfalcmcross](#)

Examples

```
## Not run:
## Standard SFA metafrontier (LP) with ricephil data
data("ricephil")
ricephil$group <- cut(ricephil$AREA,
  breaks = c(0, 1, 2, Inf),
  labels = c("small", "medium", "large")
)

meta_lp <- sfametafrontier(
  formula = log(PROD) ~ log(AREA) + log(LABOR) + log(NPK) + log(OTHER),
  data = ricephil, group = "group", S = 1, udist = "hnormal",
  metaMethod = "lp"
)
summary(meta_lp)

## Huang (2014) two-stage SFA metafrontier
meta_huang <- sfametafrontier(
  formula = log(PROD) ~ log(AREA) + log(LABOR) + log(NPK) + log(OTHER),
  data = ricephil, group = "group", S = 1, udist = "hnormal",
  metaMethod = "sfa", sfaApproach = "huang"
)
summary(meta_huang)

## Latent class group models
meta_lcm <- sfametafrontier(
  formula = log(PROD) ~ log(AREA) + log(LABOR) + log(NPK) + log(OTHER),
  data = ricephil, group = "group", S = 1,
  groupType = "sfalcmcross", lcmClasses = 2, metaMethod = "lp"
)

## End(Not run)
```

summary

Summary of results for stochastic metafrontier models

Description

Create and print summary results for stochastic metafrontier models returned by [sfametafrontier](#).

Usage

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

## S3 method for class 'summary.sfametafrontier'
print(x, digits = max(3, getOption("digits") - 2), ...)
```

Arguments

<code>object</code>	An object of class 'sfametafrontier' returned by the function sfametafrontier .
<code>...</code>	Currently ignored.
<code>x</code>	An object of class 'summary.sfametafrontier'.
<code>digits</code>	Numeric. Number of digits displayed in values.

Value

The [summary](#) method returns a list of class 'summary.sfametafrontier' that contains the same elements as an object returned by [sfametafrontier](#) with the following additional elements:

<code>AIC</code>	Akaike information criterion.
<code>BIC</code>	Bayesian information criterion.
<code>HQIC</code>	Hannan-Quinn information criterion.
<code>metaRes</code>	Matrix of metafrontier estimates, their standard errors, z-values, and asymptotic P-values.
<code>effStats</code>	A list of efficiency statistics including group means and class membership probabilities.
<code>grpSummaries</code>	A list of summary objects for each group model.

See Also

[sfametafrontier](#), for the stochastic metafrontier analysis model fitting function for cross-sectional or pooled data.

<code>vcov</code>	<i>Compute variance-covariance matrix of stochastic metafrontier models</i>
-------------------	---

Description

`vcov` computes the variance-covariance matrix of the maximum likelihood (ML) coefficients from stochastic metafrontier models estimated with [sfametafrontier](#).

Usage

```
## S3 method for class 'sfametafrontier'
vcov(object, ...)
```

Arguments

<code>object</code>	A stochastic metafrontier model returned by sfametafrontier .
<code>...</code>	Currently ignored

Details

The variance-covariance matrix is obtained by the inversion of the negative Hessian matrix. Depending on the distribution and the 'hessianType' option, the analytical/numeric Hessian or the bhhh Hessian is evaluated.

Value

The variance-covariance matrix of the maximum likelihood coefficients is returned.

See Also

[sfametafrontier](#), for the stochastic metafrontier analysis model fitting function using cross-sectional or pooled data.

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