Package 'sasLM'

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Title 'SAS' Linear Model
Description This is a core implementation of 'SAS' procedures for linear models - GLM, REG, and ANOVA. Some R packages provide type II and type III SS. However, the results of nested and complex designs are often different from those of 'SAS.' Different results does not necessarily mean incorrectness. However, many wants the same results to SAS. This package aims to achieve that. Reference: Littell RC, Stroup WW, Freund RJ (2002, ISBN:0-471-22174-0).
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R topics documented:
sasLM-package
af
aov1
aov2
aov3
BEdata

53

Index

e2																									17
e3																									17
EMS																									18
est																									19
ESTM																									20
estmb																									21
G2SWEEP .																									21
GLM																									23
is.cor																									24
Kurtosis																									24
KurtosisSE .																									25
LCL																									25
lfit																									26
lr																									27
lr0																									28
LSM																									29
Max																									30
Mean																									30
Median																									31
Min																									32
ModelMatrix																									32
N																									33
pB																									34
Pcor.test																									35
pD																									36
PDIFF																									36
QuartileRange																									37
Range																									38
REG																									39
regD																									40
satt																									41
SD																									41
																									42
Skewness																									42
SkewnessSE.							·									·		·		 ·					43
SLICE	• •	•	•	•	•	•	•	•	 •	•	•	 •	• •	•	•	•	•	•	•	 •	•	•	•	•	44
SS																									45
T3MS																									45
T3test																									46
trimmedMean																									47
tsum									 -		•	 •		-				-	•	 •		•			47
tsum0																									48
tsum0																									49
tsum2																									50
tsum2																									51
																									52
UCL		•	•		•		•	•	 •		•	 •		•		•		•	•	 •		•		•	32

sasLM-package 3

sasLM-package

'SAS' Linear Model

Description

This is a core implementation of 'SAS' procedures for linear models - GLM, REG, and ANOVA. Some packages provide type II and type III SS. However, the results of nested and complex designs are often different from those of 'SAS'. Different results does not necessarily mean incorrectness. However, many wants the same results to 'SAS'. This package aims to achieve that. Reference: Littell RC, Stroup WW, Freund RJ (2002, ISBN:0-471-22174-0).

Details

This will serve those who want SAS PROC GLM, REG, and ANOVA in R.

Author(s)

Kyun-Seop Bae k@acr.kr

```
## SAS PROC GLM Script for Typical Bioequivalence Data
# PROC GLM DATA=BEdata;
   CLASS SEQ SUBJ PRD TRT;
  MODEL LNCMAX = SEQ SUBJ(SEQ) PRD TRT;
# RANDOM SUBJ(SEQ)/TEST;
# LSMEANS TRT / DIFF=CONTROL("R") CL ALPHA=0.1;
  ODS OUTPUT LSMeanDiffCL=LSMD;
# DATA LSMD; SET LSMD;
   PE = EXP(DIFFERENCE);
   LL = EXP(LowerCL);
  UL = EXP(UpperCL);
# PROC PRINT DATA=LSMD; RUN;
## SAS PROC GLM equivalent
BEdata = af(BEdata, c("SEQ", "SUBJ", "PRD", "TRT")) # Columns as factor
formula1 = log(CMAX) ~ SEQ/SUBJ + PRD + TRT # Model
GLM(formula1, BEdata) # ANOVA tables of Type I, II, III SS
EMS(formula1, BEdata) # EMS table
T3test(formula1, BEdata, Error="SEQ:SUBJ") # Hypothesis test
ci0 = CIest(formula1, BEdata, "TRT", c(-1, 1), 0.90) # 90$ CI
exp(ci0[, c("Estimate", "Lower CL", "Upper CL")]) # 90% CI of GMR
## 'nlme' or SAS PROC MIXED is preferred for an unbalanced case
## SAS PROC MIXED equivalent
# require(nlme)
# Result = lme(log(CMAX) ~ SEQ + PRD + TRT, random=~1|SUBJ, data=BEdata)
# summary(Result)
# VarCorr(Result)
# ci = intervals(Result, 0.90) ; ci
# exp(ci$fixed["TRTT",])
```

4 ANOVA

af

Convert some columns of a data.frame to factors

Description

Conveniently convert some columns of data.frame into factors.

Usage

```
af(DataFrame, Cols)
```

Arguments

DataFrame a data.frame

Cols column names or indices to be converted

Details

It performs conversion of some columns in a data.frame into factors conveniently.

Value

Returns a data. frame with converted columns.

Author(s)

Kyun-Seop Bae k@acr.kr

ANOVA

Analysis of Variance similar to SAS PROC ANOVA

Description

Analysis of variance with type I, II, and III sum of squares.

Usage

```
ANOVA(Formula, Data, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model.

Data a data.frame to be analyzed

eps Less than this value is considered as zero.

Details

It performs the core function of SAS PROC ANOVA.

aov1

Value

The result is comparable to that of SAS PROC ANOVA.

ANOVA table for the model

Type I Type I sum of square table

Type III Type III sum of square table

Type III Type III sum of square table

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
ANOVA(uptake ~ Plant + Type + Treatment + conc, CO2)
```

aov1

ANOVA with Type I SS

Description

ANOVA with Type I SS.

Usage

```
aov1(Formula, Data, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model.

Data a data.frame to be analyzed

eps Less than this value is considered as zero.

Details

It performs the core function of SAS PROC ANOVA.

Value

The result table is comparable to that of SAS PROC ANOVA.

Df degree of freedom

Sum Sq sum of square for the set of contrasts

Mean Sq mean square

F value F value for the F distribution

Pr(>F) proability of larger than F value

Author(s)

Kyun-Seop Bae k@acr.kr

6 aov2

Examples

```
aov1(uptake ~ Plant + Type + Treatment + conc, CO2)
```

aov2

ANOVA with Type II SS

Description

ANOVA with Type II SS.

Usage

```
aov2(Formula, Data, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model.

Data a data.frame to be analyzed

eps Less than this value is considered as zero.

Details

It performs the core function of SAS PROC ANOVA.

Value

The result table is comparable to that of SAS PROC ANOVA.

Df degree of freedom

Sum Sq sum of square for the set of contrasts

Mean Sq mean square

F value F value for the F distribution Pr(>F) proability of larger than F value

Author(s)

Kyun-Seop Bae k@acr.kr

```
aov2(uptake ~ Plant + Type + Treatment + conc, CO2)
aov2(uptake ~ Type, CO2)
aov2(uptake ~ Type - 1, CO2)
```

aov3

aov3 ANOVA with Type III SS

Description

ANOVA with Type III SS.

Usage

```
aov3(Formula, Data, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model.

Data a data.frame to be analyzed

eps Less than this value is considered as zero.

Details

It performs the core function of SAS PROC ANOVA.

Value

The result table is comparable to that of SAS PROC ANOVA.

Df degree of freedom

Sum Sq sum of square for the set of contrasts

Mean Sq mean square

F value F value for the F distribution

Pr(>F) proability of larger than F value

Author(s)

Kyun-Seop Bae k@acr.kr

```
aov3(uptake ~ Plant + Type + Treatment + conc, CO2)
```

8 bk

BEdata

An Example Data of Bioequivalence Study

Description

Contains Cmax data from a real bioequivalence study.

Usage

BEdata

Format

A data frame with 91 observations on the following 6 variables.

ADM Admission or Hospitalization Group Code: 1, 2, or 3

SEQ Group or Sequence character code: 'RT' or 'TR"

PRD Period numeric value: 1 or 2

TRT Treatment or Drug code: 'R' or 'T'

SUBJ Subject ID
CMAX Cmax values

Details

This contains a real data of 2x2 bioequivalence study, which have three different hospitalization groups. See Bae KS, Kang SH. Bioequivalence data analysis for the case of separate hospitalization. Transl Clin Pharmacol. 2017;25(2):93-100. doi.org/10.12793/tcp.2017.25.2.93

bk

Beautify the output of knitr::kable

Description

Trailing zeros after integer is somwwhat annoying. This removes those in the vector of strings.

Usage

```
bk(ktab, rpltag=c("n", "N"), dig=10)
```

Arguments

ktab an output of knitr::kable

rpltag tag string of replacement rows. This is usually "n" which means the sample

count.

dig maximum digits of decimals in the kable output

Details

This is convenient if used with tsum0, tsum1, tsum2, tsum3, This requires knitr::kable.

9 **BY**

Value

A new processed vector of strings. The class is still knitr_kable.

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

```
tsum0, tsum1, tsum2, tsum3
```

Examples

```
## OUTPUT example
# t0 = tsum0(CO2, "uptake", c("mean", "median", "sd", "length", "min", "max"))
# bk(kable(t0)) # requires knitr package
# |:----:|
# |mean | 27.21310|
# |median | 28.30000|
# |sd | 10.81441|
         | 84 |
# |n
# |min | 7.70000|
# |max | 45.50000|
# t1 = tsum(uptake ~ Treatment, CO2,
            e=c("mean", "median", "sd", "min", "max", "length"),
            ou=c("chilled", "nonchilled"),
#
#
            repl=list(c("median", "length"), c("med", "N")))
# bk(kable(t1, digits=3)) # requires knitr package
       | chilled| nonchilled| Combined|
# |:----:|-----:|
# |mean | 23.783| 30.643| 27.213|
# |med | 19.700| 31.300| 28.300|
# |sd | 10.884| 9.705| 10.814|
# |min | 7.700| 10.600| 7.700|
# |max | 42.400| 45.500| 45.500|
# |N | 42 | 42 | 84 |
```

BY

Analysis BY variable

Description

GLM, REG, aov1 etc. functions can be run by levels of a variable.

Usage

```
BY(FUN, Formula, Data, By, ...)
```

10 Clest

Arguments

FUN Function name to be called such as GLM, REG a conventional formula for a linear model.

Data a data.frame to be analyzed
By a variable name in the Data

... arguments to be passed to FUN function

Details

This mimics SAS procedues' BY clause.

Value

a list of FUN function outputs. The names are after each level.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
BY(GLM, uptake ^{\sim} Treatment + as.factor(conc), CO2, By="Type") BY(REG, uptake ^{\sim} conc, CO2, By="Type")
```

CIest

Confidence Interval Estimation

Description

Get point estimate and its confidence interval with given contrast and alpha value using t distribution.

Usage

```
Clest(Formula, Data, Term, Contrast, conf.level=0.95)
```

Arguments

Formula a conventional formula for a linear model

Data a data.frame to be analyzed
Term a factor name to be estimated

Contrast a level vector. Level is alphabetically ordered by default.

conf.level confidence level of confidence interval

Details

Get point estimate and its confidence interval with given contrast and alpha value using t distribution.

Coll 11

Value

Estimate point estimate of the input linear constrast

Lower CL lower confidence limit
Upper CL upper confidence limit

Std. Error standard error of the point estimate

t value value for t distribution

Df degree of freedom

Pr(>|t|) probability of larger than absolute t value from t distribution with residual's

degree of freedom

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
CIest(log(CMAX) ~ SEQ/SUBJ + PRD + TRT, BEdata, "TRT", c(-1, 1), 0.90) # 90% CI
```

Coll

Collinearity Diagnostics

Description

Collearity digsnotics with tolerance, VIF, eigenvalue, condition index, variance proportions

Usage

```
Coll(Formula, Data)
```

Arguments

Formula fomula of the model

Data input data as a matrix or data.frame

Details

Sometimes collinearity diagnostics after multiple linear regression are necessary.

Value

Tol tolerance of independent variables

VIF variance inflation factor of independent variables

Eigenvalue eigenvalue of Z'Z (crossproduct) of standardized independent variables

Cond. Index condition index under the names of coefficients

proportions of variances

12 CONTR

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
Coll(mpg ~ disp + hp + drat + wt + qsec, mtcars)
```

CONTR

F Test with a Set of Contrasts

Description

Do F test with a given set of contrasts.

Usage

```
CONTR(L, Formula, Data, mu=0)
```

Arguments

L contrast matrix. Each row is a contrast.

Formula a conventional formula for a linear model

Data a data. frame to be analyzed

mu a vector of mu for the hypothesis L. The length should be equal to the row count

of L.

Details

It performs F test with a given set of contrasts (a matrix). It is similar to the CONTRAST clause of SAS PROC GLM. This can test the hypotheis that the linear combination (function)'s mean vector is mu.

Value

Returns sum of square and its F value and p-value.

Df degree of freedom

Sum Sq sum of square for the set of contrasts

Mean Sq mean square

F value F value for the F distribution

Pr(>F) proability of larger than F value

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

 cSS

Cor.test 13

Examples

```
CONTR(t(c(0, -1, 1)), uptake \sim Type, CO2) # sum of square ANOVA(uptake \sim Type, CO2) # compare with the above
```

Cor.test

Correlation test of multiple numeric columns

Description

Testing correlation between numerics columns of data with Pearson method.

Usage

```
Cor.test(Data, conf.level=0.95)
```

Arguments

Data a matrix or a data.frame

conf.level confidence level

Details

It uses all numeric columns of input data. It uses "pairwise.complete.obs" rows.

Value

Row names show which columns are used for the test

Estimate point estimate of correlation

Lower CL upper confidence limit

Upper CL lower condidence limit

t value t value of the t distribution

Df degree of freedom

Pr(>|t|) probability with the t distribution

Author(s)

Kyun-Seop Bae k@acr.kr

```
Cor.test(mtcars)
```

14 cSS

cSS

Sum of Square with a Given Contrast Set

Description

Calculates sum of squares of a contrast from a lfit result.

Usage

```
cSS(K, rx, mu=0, eps=1e-8)
```

Arguments

K contrast matrix. Each row is a contrast.

rx a result of 1fit function

mu a vector of mu for the hypothesis K. The length should be equal to the row count

of K.

eps Less than this value is considered as zero.

Details

It calculates sum of squares with given a contrast matrix and a lfit result. It corresponds to SAS PROC GLM CONTRAST. This can test the hypotheis that the linear combination (function)'s mean vector is mu.

Value

Returns sum of square and its F value and p-value.

Df degree of freedom

Sum Sq sum of square for the set of contrasts

Mean Sq mean square

F value F value for the F distribution

Pr(>F) proability of larger than F value

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

CONTR

```
rx = REG(uptake \sim Type, CO2, summarize=FALSE) cSS(t(c(0, -1, 1)), rx) \# sum of square ANOVA(uptake \sim Type, CO2) \# compare with the above
```

CV 15

C۷

Coefficient of Variation in percentage

Description

Coefficient of variation in percentage.

Usage

CV(x)

Arguments

Χ

a numeric vector

Details

It removes NA.

Value

Coefficient of variation in percentage.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

CV(mtcars\$mpg)

Diffogram

Plot Pairwise Differences

Description

Plot pairwise differences by a common.

Usage

```
Diffogram(Formula, Data, Term, conf.level=0.95, adj="lsd", Title, ...)
```

Arguments

Formula a conventional formula for a linear model

Data a data. frame to be analyzed
Term a factor name to be estimated

conf.level confidence level of confidence interval

adj "lsd", "tukey", "scheffe", "bon", or "duncan" to adjust p-value and confidence

limit

Title If missing, default title will be displayed.

... arguments to be passed to plot

16 e1

Details

This usually shows the shortest interval. It corresponds to SAS PROC GLM PDIFF.

Value

no return value, but a plot on the current device

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
Diffogram(uptake ~ Type*Treatment + as.factor(conc), CO2, "as.factor(conc)")
```

e1

Get a Contrast Matrix for Type I SS

Description

Makes a contrast matrix for type I SS using forward Doolittle method.

Usage

```
e1(Formula, Data, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model

Data a data.frame to be analyzed

eps Less than this value is considered as zero.

Details

It makes a contrast matrix for type I SS.

Value

A contrast matrix for type I SS.

Author(s)

Kyun-Seop Bae k@acr.kr

```
round(e1(uptake ~ Plant + Type + Treatment + conc, CO2), 12)
```

e2 17

e2

Get a Contrast Matrix for Type II SS

Description

Makes a contrast matrix for type II SS.

Usage

```
e2(Formula, Data, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model

Data a data. frame to be analyzed

eps Less than this value is considered as zero.

Details

It makes a contrast matrix for type II SS.

Value

Returns a contrast matrix for type II SS.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
round(e2(uptake ~ Plant + Type + Treatment + conc, CO2), 12)
round(e2(uptake ~ Type, CO2), 12)
round(e2(uptake ~ Type - 1, CO2), 12)
```

e3

Get a Contrast Matrix for Type III SS

Description

Makes a contrast matrix for type III SS.

Usage

```
e3(Formula, Data, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model

Data a data.frame to be analyzed

eps Less than this value is considered as zero.

18 EMS

Details

It makes a contrast matrix for type III SS.

Value

Returns a contrast matrix for type III SS.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
round(e3(uptake ~ Plant + Type + Treatment + conc, CO2), 12)
```

EMS

Expected Mean Square Formula

Description

Calculates a formula table for expected mean square of the given contrast. The default is for Type III SS.

Usage

```
EMS(Formula, Data, Type=3, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model

Data a data.frame to be analyzed

Type type of sum of squares. The default is 3. Type 4 is not supported yet.

eps Less than this value is considered as zero.

Details

This is necessary for further hypothesis test of nesting factors.

Value

A coefficient matrix for Type III expected mean square

Author(s)

Kyun-Seop Bae k@acr.kr

```
f1 = log(CMAX) ~ SEQ/SUBJ + PRD + TRT
EMS(f1, BEdata)
EMS(f1, BEdata, Type=1)
EMS(f1, BEdata, Type=2)
```

est 19

est

Estimate Linear Functions

Description

Estimates Linear Functions with a given GLM result.

Usage

```
est(L, X, rx, conf.level=0.95, adj="lsd")
```

Arguments

L a matrix of linear contrast rows to be tested
X a model (design) matrix from ModelMatrix

rx a result of lfit function

conf.level confidence level of confidence limit

adj "lsd" or "tukey" to adjust p-value and confidence limit

Details

It tests rows of linear function. Linear function means linear combination of estimated coefficients. It corresponds to SAS PROC GLM ESTIMATE. Same sample size per group is assumed for the Tukey adjustment.

Value

Estimate point estimate of the input linear constrast

Lower CL lower confidence limit
Upper CL upper confidence limit

Std. Error standard error of the point estimate

t value value for t distribution

Df degree of freedom

Pr(>|t|) probability of larger than absolute t value from t distribution with residual's

degree of freedom

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

ESTM

```
x = ModelMatrix(uptake \sim Type, CO2)
rx = REG(uptake \sim Type, CO2, summarize=FALSE)
est(t(c(0, -1, 1)), x$X, rx) # Quevec - Mississippi
t.test(uptake \sim Type, CO2) # compare with the above
```

20 ESTM

ESTM Estimate Linear Function

Description

Estimates Linear Function with a formula and a dataset.

Usage

```
ESTM(L, Formula, Data, conf.level=0.95)
```

Arguments

L a matrix of linear functions rows to be tested Formula a conventional formula for a linear model

Data a data.frame to be analyzed

conf. level confidence level of confidence limit

Details

It tests rows of linear functions. Linear function means linear combination of estimated coefficients. It is similar to SAS PROC GLM ESTIMATE. This is a little convenient version of est function.

Value

Estimate point estimate of the input linear constrast

Lower CL lower confidence limit
Upper CL upper confidence limit

Std. Error standard error of the point estimate

t value value for t distribution

Df degree of freedom

Pr(>|t|) probability of larger than absolute t value from t distribution with residual's

degree of freedom

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

est

```
ESTM(t(c(0, -1, 1)), uptake \sim Type, CO2) \# Quevec - Mississippi
```

estmb 21

estmb

Estimability Check

Description

Check the estimability of row vectors of coefficients.

Usage

```
estmb(L, X, g2, eps=1e-8)
```

Arguments

L	row vectors of coefficients
Χ	a model (design) matrix from ModelMatrix

g2 generalized inverse of crossprod(X)

eps absolute value less than this is considered to be zero.

Details

It checks estimability of L, row vectors of coefficients. This corresponds to SAS PROC GLM ESTIMATE. See <Kennedy Jr. WJ, Gentle JE. Statistical Computing. 1980> p361 or <Golub GH, Styan GP. Numerical Computations for Univariate Linear Models. 1971>.

Value

a vector of logical values indicating which row is estimable (as TRUE)

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

G2SWEEP

G2SWEEP

Generalized inverse matrix of type 2, g2 inverse

Description

Generalized inserve is usually not unique. Some programs use this algorithm to get a unique generalized inverse matrix.

Usage

```
G2SWEEP(A, Augmented=FALSE, eps=1e-08)
```

22 G2SWEEP

Arguments

A a matrix to be inverted

Augmented If this is TRUE and A is a model(design) matrix X, the last column should be X'y,

the last row y'X, and the last cell y'y. See the reference and example for the

detail.

eps Less than this value is considered as zero.

Details

Generalized inverse of g2-type is used by some softwares to do linear regression. See 'SAS Techinical Report R106, The Sweep Operator: Its importance in Statistical Computing' by J. H. Goodnight for the detail.

Value

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

```
lfit.ModelMatrix
```

```
f1 = uptake ~ Type + Treatment # formula
x = ModelMatrix(f1, CO2) # Model matrix and relevant information
y = model.frame(f1, CO2)[,1] # observation vector
nc = ncol(x$X) # number of columns of model matrix
XpY = crossprod(x$X, y)
aXpX = rbind(cbind(crossprod(x$X), XpY), cbind(t(XpY), crossprod(y)))
ag2 = G2SWEEP(aXpX, Augmented=TRUE)
b = ag2[1:nc, (nc + 1)]; b # Beta hat
iXpX = ag2[1:nc, 1:nc]; iXpX # g2 inverse of X'X
SSE = ag2[(nc + 1), (nc + 1)]; SSE # Sum of Square Error
DFr = nrow(x$X) - attr(ag2, "rank"); DFr # Degree of freedom for the residual
# Compare the below with the above
REG(f1, CO2)
aov1(f1, CO2)
```

GLM 23

GLM General Linear Model similar to SAS PROC GLM

Description

GLM is the main function of this package.

Usage

```
GLM(Formula, Data, lsm=FALSE, conf.level=0.95, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model.

Data a data. frame to be analyzed

1sm if TRUE, least square mean will be in the output

conf. level confidence level for the confidence limit of the least square mean

eps Less than this value is considered as zero.

Details

It performs the core function of SAS PROC GLM. Least square means for the tnteraction term of three variables is not supported yet.

Value

The result is comparable to that of SAS PROC GLM.

ANOVA ANOVA table for the model

Type I Type I sum of square table

Type III Type III sum of square table

Type III Type III sum of square table

Parameter Parameter table with standard error, t value, p value. TRUE is 1, and FALSE is 0

in the Estimable column.

Least Square Mean

Least square mean table with confindence limit

Author(s)

Kyun-Seop Bae k@acr.kr

```
GLM(uptake ~ Type*Treatment + conc, CO2[-1,]) # Making data unbalanced
GLM(uptake ~ Type*Treatment + conc, CO2[-1,], lsm=TRUE)
```

24 Kurtosis

is.cor

Is it a corrleation matrix?

Description

Testing if the input matrix is a correlation matrix or not

Usage

```
is.cor(m, eps=1e-16)
```

Arguments

m a presumed correlation matrix

eps epsilon value. Absolute value less than this is considered as zero.

Details

Diagonal component should not be necessarily 1. But it should be close to 1.

Value

TRUE or FALSE

Author(s)

Kyun-Seop Bae k@acr.kr

Kurtosis

Kurtosis

Description

Kurtosis with a conventional formula.

Usage

Kurtosis(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

Estimate of kurtosis

KurtosisSE 25

Author(s)

Kyun-Seop Bae k@acr.kr

KurtosisSE

Standard Error of Kurtosis

Description

Standard error of the estimated kurtosis with a conventional formula.

Usage

```
KurtosisSE(x)
```

Arguments

Х

a vector of numerics

Details

It removes NA in the input vector.

Value

Standard error of the estimated kurtosis

Author(s)

Kyun-Seop Bae k@acr.kr

LCL

Lower Confidence Limit

Description

The estimate of the lower bound of confidence limit using t-distribution

Usage

```
LCL(x, conf.level=0.95)
```

Arguments

x a vector of numericsconf.level confidence level

Details

It removes NA in the input vector.

26 lfit

Value

The estimate of the lower bound of confidence limit using t-distribution

Author(s)

Kyun-Seop Bae k@acr.kr

lfit Linear Fit

Description

Fits a least square linear model.

Usage

```
lfit(x, y, eps=1e-8)
```

Arguments

x a result of ModelMatrix

y a column vector of response, dependent variable

eps Less than this value is considered as zero.

Details

Minimum version of least square fit of a linear model

Value

coeffcients	beta coefficients
g2	g2 inverse

rank of the model matrix

DFr degree of freedom for the residual

SSE sum of squares error SST sum of squares total

R2 R-squared

n count of observations
R2ADJ Adjusted R-squared

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

ModelMatrix

Ir 27

Examples

```
f1 = uptake ~ Type*Treatment + conc
x = ModelMatrix(f1, CO2)
y = model.frame(f1, CO2)[,1]
lfit(x, y)
```

lr

Linear Regression with g2 inverse

Description

Coefficients calculated with g2 inverse. Output is similar to summary(lm()).

Usage

```
lr(Formula, Data, eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model

Data a data.frame to be analyzed

eps Less than this value is considered as zero.

Details

It uses G2SWEEP to get g2 inverse. The result is similar to summary(lm()) without options.

Value

The result is comparable to that of SAS PROC REG.

Estimate point estimate of parameters, coefficients

Std. Error standard error of the point estimate

t value value for t distribution

Pr(>|t|) probability of larger than absolute t value from t distribution with residual's

degree of freedom

Author(s)

Kyun-Seop Bae k@acr.kr

```
lr(uptake ~ Plant + Type + Treatment + conc, CO2)
lr(uptake ~ Plant + Type + Treatment + conc - 1, CO2)
lr(uptake ~ Type, CO2)
lr(uptake ~ Type - 1, CO2)
```

28 lr0

1r0 Simple Linear Regressions with Each Independent Variable

Description

Usually the first step to mulitple linear regression is the simple linear regressions with single independent variable.

Usage

```
lr0(Formula, Data)
```

Arguments

Formula a conventional formula for a linear model. Intercept will be added always.

Data a data. frame to be analyzed

Details

It performs.

Value

Each row means one simple linear regression with that row name as the only independent variable.

Intercept estimate of the intecept

SE(Intercept) standard error of the intercept

Slope estimate of the slope

SE(Slope) standard error of the slope

Rsq R-squared for the simple linear model

Pr(>F) p-value of slope or the model

Author(s)

```
Kyun-Seop Bae k@acr.kr
```

```
lr0(uptake \sim Plant + Type + Treatment + conc, CO2) lr0(mpg \sim ., mtcars)
```

LSM 29

|--|

Description

Estimates least square means using g2 inverse.

Usage

```
LSM(Formula, Data, Term, conf.level=0.95, adj="lsd", hideNonEst=TRUE, PLOT=FALSE, ...)
```

Arguments

Formula a conventional formula of model

Data data.frame

Term term name to be returned

conf.level confidence level for the confidence limit

adjustment method for grouping, "lsd"(default), "tukey", "bon", "duncan", "scheffe"

are available. This does not affects SE, Lower CL, Upper CL of the output table.

hideNonEst hide non-estimables

PLOT whether to plot LSMs and their confidence intervals

... arguments to be passed to plot

Details

It corresponds to SAS PROC GLM LSMEANS. The result of the second example below may be different from emmeans. This is because SAS or this function calculates mean of the transformed continuous variable. However, emmeans calculates the average before the transformation. Interaction of three variables is not supported yet.

Value

Returns a table of expectations, t values and p-values.

Group group character. This only appears with grouping=TRUE option

LSmean point estimate of least square mean

LowerCL lower confidence limit with the given confidence level by "Isd" method UpperCL upper confidence limit with the given confidence level by "Isd" method

SE standard error of the point estimate

Df degree of freedom of point estimate

Author(s)

Kyun-Seop Bae k@acr.kr

Mean Mean

Examples

```
LSM(uptake ~ Type, CO2[-1,])
LSM(uptake ~ Type - 1, CO2[-1,])
LSM(uptake ~ Type*Treatment + conc, CO2[-1,])
LSM(uptake ~ Type*Treatment + conc - 1, CO2[-1,])
LSM(log(uptake) ~ Type*Treatment + log(conc), CO2[-1,])
LSM(log(uptake) ~ Type*Treatment + log(conc) - 1, CO2[-1,])
LSM(log(uptake) ~ Type*Treatment + as.factor(conc), CO2[-1,])
LSM(log(uptake) ~ Type*Treatment + as.factor(conc) - 1, CO2[-1,])
LSM(log(CMAX) ~ SEQ/SUBJ + PRD + TRT, BEdata)
LSM(log(CMAX) ~ SEQ/SUBJ + PRD + TRT - 1, BEdata)
```

Max

Max without NA

Description

maximum without NA values.

Usage

Max(x)

Arguments

Χ

a vector of numerics

Details

It removes NA in the input vector.

Value

maximum value

Author(s)

Kyun-Seop Bae k@acr.kr

Mean

Mean without NA

Description

mean without NA values.

Usage

Mean(x)

Median 31

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

mean value

Author(s)

Kyun-Seop Bae k@acr.kr

Median

Median without NA

Description

median without NA values.

Usage

Median(x)

Arguments

Х

a vector of numerics

Details

It removes NA in the input vector.

Value

median value

Author(s)

Kyun-Seop Bae k@acr.kr

32 ModelMatrix

Min Min without NA

Description

minimum without NA values.

Usage

Min(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

minimum value

Author(s)

Kyun-Seop Bae k@acr.kr

ModelMatrix Model Matrix

Description

This model matrix is similar to model.matrix. But it does not omit unnecessary columns.

Usage

ModelMatrix(Formula, Data, KeepOrder=FALSE)

Arguments

Formula a conventional formula for a linear model

Data a data.frame to be analyzed

KeepOrder If KeepOrder is TRUE, terms in Formula will be kept. This is for Type I SS.

Details

It makes the model(design) matrix for GLM.

N 33

Value

Model matrix and attributes similar to the output of model.matrix.

X design matrix, i.e. model matrix

terms detailed information about terms such as formula and labels

termsIndices term indices

assign assignemnt of columns for each terms in order, different way of expressing term

indices

Author(s)

Kyun-Seop Bae k@acr.kr

Ν

Number of observations

Description

Number of observations excluding NA values

Usage

N(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

Count of the observation

Author(s)

Kyun-Seop Bae k@acr.kr

34 *pB*

рΒ

Plot Confidence and Prediction Bands for Simple Linear Regression

Description

It plots bands of confidence interval and prediction interval for simple linear regression.

Usage

```
pB(Formula, Data, Resol=300, conf.level=0.95, lx, ly, ...)
```

Arguments

Formula a formula

Data a data.frame

Resol resolution for the output

conf.level confidence level

lx x position of legend

ly y position of legend

... arguments to be passed to plot

Details

It plots. Discard return values. If 1x or 1y is missing, legend position is calculated automatically.

Value

Ignore return values.

Author(s)

Kyun-Seop Bae k@acr.kr

```
pB(hp ~ disp, mtcars)
pB(mpg ~ disp, mtcars)
```

Pcor.test 35

Pcor.test	Partial	Correlation :	test of	f multiple	columns
1 601 . 6636	1 arra	Corretation	icsi oj	munipic	Commis

Description

Testing partial correlation between many columns of data with Pearson method.

Usage

```
Pcor.test(Data, x, y)
```

Arguments

Data	a numeric matrix or data.frame
X	names of to be tested columns
у	names of control columns

Details

It performs multiple partial correlation test. It uses "complete.obs" rows of x and y columns.

Value

Row names show which columns are used for the test

Estimate point estimate of correlation

Df degree of freedom

t value of the t distribution

Pr(>|t|) probability with the t distribution

Author(s)

```
Kyun-Seop Bae k@acr.kr
```

```
Pcor.test(mtcars, c("mpg", "hp", "qsec"), c("drat", "wt"))
```

36 PDIFF

рD

Diagnostic Plot for Regression

Description

Four standard diagnostic plots for regression.

Usage

```
pD(rx, Title=NULL)
```

Arguments

rx a result of lm, which can give fitted, residuals, and rstandard.

Title title to be printed on the plot

Details

Most frequently used diagnostic plots are 'observed vs. fitted', 'standarized residual vs. fitted', 'distribution plot of standard residuals', and 'Q-Q plot of standardized residuals'.

Value

Four diagnostic plots in a page.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
pD(lm(uptake ~ Plant + Type + Treatment + conc, CO2), "Diagnostic Plot")
```

PDIFF

Pairwise Difference

Description

Estimates pairwise difference by a common method.

Usage

```
PDIFF(Formula, Data, Term, conf.level=0.95, adj="lsd", ref, PLOT=FALSE)
```

QuartileRange 37

Arguments

Formula a conventional formula for a linear model

Data a data. frame to be analyzed
Term a factor name to be estimated

conf.level confidence level of confidence interval

adj "lsd", "tukey", "scheffe", "bon", "duncan", or "dunnett" to adjust p-value and

confidence limit

ref reference or control level for Dunnett test
PLOT whether to plot or not the diffogram

Details

It corresponds to PDIFF option of SAS PROC GLM.

Value

Returns a table of expectations, t values and p-values. Outpuc columns may vary according to the adjustment option.

Estimate point estimate of the input linear constrast

Lower CL lower confidence limit
Upper CL upper confidence limit

Std. Error standard error of the point estimate

t value value for t distribution

Df degree of freedom

Pr(>|t|) probability of larger than absolute t value from t distribution with residual's

degree of freedom

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
PDIFF(uptake ~ Type*Treatment + as.factor(conc), CO2, "as.factor(conc)")
PDIFF(uptake ~ Type*Treatment + as.factor(conc), CO2, "as.factor(conc)", adj="tukey")
```

Description

Interquartile range (Q3 - Q1) with a conventional formula.

Usage

```
QuartileRange(x, Type=6)
```

38 Range

Arguments

x a vector of numerics

Type a type specifier to be passed to IQR function

Details

It removes NA in the input vector.

Value

The value of interquartile range

Author(s)

Kyun-Seop Bae k@acr.kr

Range Range

Description

The range, maximum - minimum, as a scalar value.

Usage

Range(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector.

Value

A scalar value of range

Author(s)

Kyun-Seop Bae k@acr.kr

REG 39

REG

Regression of Linear Least Square, similar to SAS PROC REG

Description

REG is similar to SAS PROC REG.

Usage

```
REG(Formula, Data, eps=1e-8, summarize=TRUE)
```

Arguments

Formula a conventional formula for a linear model

Data a data.frame to be analyzed

eps Less than this value is considered as zero. summarize If this is FALSE, REG returns just lfit result.

Details

It performs the core function of SAS PROC REG.

Value

The result is comparable to that of SAS PROC REG.

Estimate point estimate of parameters, coefficients

Estimable estimability: 1=TRUE, 0=FALSE. This appears only when at least one inestima-

bility occurs.

Std. Error standard error of the point estimate

t value value for t distribution

Pr(>|t|) probability of larger than absolute t value from t distribution with residual's

degree of freedom

If summarize=FALSE, REG returns;

coeffcients beta coefficients

g2 g2 inverse

rank of the model matrix

DFr degree of freedom for the residual

SSE sum of square error

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

lr

40 regD

Examples

```
REG(uptake ~ Plant + Type + Treatment + conc, CO2)
REG(uptake ~ conc, CO2, summarize=FALSE)
```

regD

Regression of Conventional Way with Rich Diagnostics

Description

regD provides rich diagnostics such as student residual, leverage(hat), Cook's D, studentized deleted residual, DFFITS, and DFBETAS.

Usage

```
regD(Formula, Data)
```

Arguments

Formula a conventional formula for a linear model

Data a data.frame to be analyzed

Details

It performs the conventional regression analysis. This does not use g2 inverse, therefore it cannot handle singular matrix. If the model(design) matrix is not full rank, use REG or less parameters.

Value

Coefficients conventional coefficients summary with Wald statistics

Diagnostics Diagnostics table for detecting outlier or influential/leverage points. This in-

cludes fitted (Predicted), residual (Residual), standard error of residual(se_resid), studentized residual(RStudent), hat(Leverage), Cook's D, studentized deleted

residual(sdResid), DIFFITS, and COVRATIO.

DFBETAS Column names are the names of coefficients. Each row shows how much each

coefficient is affected by deleting the coressponding row of observation.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
regD(uptake ~ conc, CO2)
```

satt 41

satt Satterthwaite Approximation of Pooled Variance and Degree of Freedom

Description

Calculates pooled variance and degree of freedom using Satterthwaite equation.

Usage

```
satt(vars, dfs, ws=c(1, 1))
```

Arguments

vars a vector of variances

dfs a vector of degree of freedoms

ws a vector of weights

Details

The input can be more than two variances.

Value

Variance pooled variance
Df degree of freedom

Author(s)

Kyun-Seop Bae k@acr.kr

SD Standard Deviation

Description

Standard deviation of sample.

Usage

SD(x)

Arguments

x a vector of numerics

Details

It removes NA in the input vector. The length of the vector should be larger than 1.

Skewness Skewness

Value

Sample standard deviation

Author(s)

Kyun-Seop Bae k@acr.kr

SEM

Standard Error of the Sample Mean

Description

The estimate of the standard error of the sample mean

Usage

SEM(x)

Arguments

Χ

a vector of numerics

Details

It removes NA in the input vector.

Value

The estimate of the standard error of the sample mean

Author(s)

Kyun-Seop Bae k@acr.kr

Skewness

Skewness

Description

Skewness with a conventional formula.

Usage

Skewness(x)

Arguments

Х

a vector of numerics

SkewnessSE 43

Details

It removes NA in the input vector.

Value

Estimate of skewness

Author(s)

Kyun-Seop Bae k@acr.kr

SkewnessSE

Standard Error of Skewness

Description

Standard errof of the skewness with a conventional formula.

Usage

SkewnessSE(x)

Arguments

Х

a vector of numerics

Details

It removes NA in the input vector.

Value

Standard error of the estimated skewness

Author(s)

Kyun-Seop Bae k@acr.kr

44 SLICE

SLICE	F Test with Slice	

Description

Do F test with a given slice term.

Usage

```
SLICE(Formula, Data, mTerm, sTerm)
```

Arguments

Formula a conventional formula for a linear model

Data a data. frame to be analyzed

mTerm a factor name (not interaction) to calculate sum of square and do F test with least

square means

sTerm a factor name to be used for slice

Details

It performs F test with a given slice term. It is similar to the SLICE option SAS PROC GLM.

Value

Returns sum of square and its F value and p-value.

Df degree of freedom

Sum Sq sum of square for the set of contrasts

Mean Sq mean square

F value F value for the F distribution

Pr(>F) proability of larger than F value

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
SLICE(uptake ~ Type*Treatment, CO2, "Type", "Treatment")
SLICE(uptake ~ Type*Treatment, CO2, "Treatment", "Type")
```

SS 45

SS

Sum of Square

Description

Sum of squares with ANOVA.

Usage

```
SS(x, rx, L, eps=1e-8)
```

Arguments

x a result of ModelMatrix containing design information

rx a result of lfit

L linear hypothesis, a full matrix matching the information in x

eps Less than this value is considered as zero.

Details

It calculates sum of squares and completes the ANOVA table.

Value

ANOVA table a classical ANOVA table without the residual(Error) part.

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

ModelMatrix, lfit

T3MS

Type III Expected Mean Square Formula

Description

Calculates a formula table for expected mean square of Type III SS.

Usage

```
T3MS(Formula, Data, L0, eps=1e-8)
```

46 T3test

Arguments

Formula a conventional formula for a linear model

Data a data. frame to be analyzed

L0 a matrix of row linear contrasts, if missed, e3 is used

eps Less than this value is considered as zero.

Details

This is necessary for further hypothesis test of nesting factors.

Value

A coefficient matrix for Type III expected mean square

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
T3MS(log(CMAX) ~ SEQ/SUBJ + PRD + TRT, BEdata)
```

T3test Type III SS using error term other than MSE

Description

Hypothesis test of Type III SS using an error term other than MSE. This corresponds to SAS PROC GLM's RANDOM /TEST clause.

Usage

```
T3test(Formula, Data, Error="", eps=1e-8)
```

Arguments

Formula a conventional formula for a linear model

Data a data.frame to be analyzed

Error an error term. Term name should be exactly same one listed the ANOVA output.

eps Less than this value is considered as zero.

Details

It tests a factor of type III SS using some other term as an error term. Here the error term should not be MSE.

Value

Returns one or more ANOVA table(s) of type III SS.

trimmedMean 47

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
T3test(log(CMAX) ~ SEQ/SUBJ + PRD + TRT, BEdata, "SEQ:SUBJ")
```

trimmedMean

Trimmed Mean

Description

Trimmed mean wrapping mean function.

Usage

```
trimmedMean(x, Trim=0.05)
```

Arguments

x a vector of numerics

Trim trimming proportion. Default is 0.05

Details

It removes NA in the input vector.

Value

The value of trimmed mean

Author(s)

Kyun-Seop Bae k@acr.kr

tsum

Table Summary

Description

Summarize a continuous dependent variable with or without independent variables.

Usage

```
tsum(Formula=NULL, Data=NULL, ColNames=NULL, MaxLevel=30, ...)
```

48 tsum0

Arguments

Formula a conventional formula

Data a data.frame or a matrix

ColNames If there is no Formula, this will be used.

MaxLevel More than this will not be handled.

... arguments to be passed to tsum0, tsum1, tsum2, or tsum3

Details

A convenient summarization function for a continuous variable. This is a wrapper function to tsum0, tsum1, tsum2, or tsum3.

Value

A data.frame of descriptive summarization values.

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

```
tsum0, tsum1, tsum2, tsum3
```

Examples

```
tsum(1h)
t(tsum(CO2))
t(tsum(uptake ~ Treatment, CO2))
tsum(uptake ~ Type + Treatment, CO2)
print(tsum(uptake ~ conc + Type + Treatment, CO2), digits=3)
```

tsum0

Table Summary 0 independent(x) variable

Description

Summarize a continuous dependent(y) variable without any independent(x) variable.

Usage

```
tsum0(d, y, e=c("mean", "sd", "length"), repl=list(c("length"), c("n")))
```

Arguments

d	a data.frame or matrix with colnames
У	y variable name, a continuous variable
е	a vector of summarize function names

repl list of strings to replace after summarize. Length of list should be 2, and both

should have the same length.

tsum1 49

Details

A convenient summarization function for a continuous variable.

Value

A vector of summarized values

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

```
tsum, tsum1, tsum2, tsum3
```

Examples

```
 tsum0(CO2, "uptake") \\ tsum0(CO2, "uptake", repl=list(c("mean", "length"), c("Mean", "n")))
```

tsum1

Table Summary 1 independent(x) variable

Description

Summarize a continuous dependent(y) variable with one independent(x) variable.

Usage

Arguments

d	a data.frame or matrix with colnames
у	y variable name. a continuous variable
u	x variable name, upper side variable
е	a vector of summarize function names
ou	order of levels of upper side x variable
repl	list of strings to replace after summarize. Length of list should be 2, and both should have the same length.

Details

A convenient summarization function for a continuous variable with one x varaible.

Value

A data.frame of summarized values. Row names are from e names. Column names are from the levels of x variable.

50 tsum2

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

```
tsum, tsum0, tsum2, tsum3
```

Examples

tsum2

Table Summary 2 independent(x) variables

Description

Summarize a continuous dependent(y) variable with two independent(x) variables.

Usage

```
tsum2(d, y, l, u, e=c("mean", "sd", "length"), h=NULL, ol="", ou="", rm.dup=TRUE, repl=list(c("length"), c("n")))
```

Arguments

d	a data.frame or matrix with colnames
у	y variable name. a continuous variable
1	x variable name to be shown on the left side
u	x variable name to be shown on the upper side
е	a vector of summarize function names
h	a vector of summarize function names for the horizontal subgroup. If $\ensuremath{NULL},$ it becomes same to e argument.
ol	order of levels of left side x variable
ou	order of levels of upper side x variable
rm.dup	if TRUE, duplicated name of levels are specified on the first occurrence only.
repl	list of strings to replace after summarize. Length of list should be 2, and both should have the same length.

Details

A convenient summarization function for a continuous variable with two x varaibles; one on the left side, the other on the upper side.

tsum3 51

Value

A data.frame of summarized values. Column names are from the levels of u. Row names are basically from the levels of 1.

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

```
tsum, tsum0, tsum1, tsum3
```

Examples

tsum3

Table Summary 3 independent(x) variables

Description

Summarize a continuous dependent(y) variable with three independent(x) variables.

Usage

Arguments

d	a data.frame or matrix with colnames
у	y variable name. a continuous variable
1	a vector of two x variable name to be shown on the left side. The length should be 2.
u	x variable name to be shown on the upper side
е	a vector of summarize function names
h	a list of two vectors of summarize function names for the first and second horizontal subgroups. If NULL, it becomes same to e argument.
ol1	order of levels of 1st left side x variable
ol2	order of levels of 2nd left side x variable
ou	order of levels of upper side x variable
rm.dup	if TRUE, duplicated name of levels are specified on the first occurrence only.
repl	list of strings to replace after summarize. Length of list should be 2 , and both should have the same length.

52 UCL

Details

A convenient summarization function for a continuous variable with three x varaibles; two on the left side, the other on the upper side.

Value

A data.frame of summarized values. Column names are from the levels of u. Row names are basically from the levels of 1.

Author(s)

Kyun-Seop Bae k@acr.kr

See Also

```
tsum, tsum0, tsum1, tsum2
```

Examples

UCL

Upper Confidence Limit

Description

The estimate of the upper bound of confidence limit using t-distribution

Usage

```
UCL(x, conf.level=0.95)
```

Arguments

```
x a vector of numerics conf.level confidence level
```

Details

It removes NA in the input vector.

Value

The estimate of the upper bound of confidence limit using t-distribution

Author(s)

```
Kyun-Seop Bae k@acr.kr
```

Index

* Table Summary tsum, 47	LCL, 25 1fit, 22, 26, 45
tsum0, 48	1r, 27, 39
tsum1, 49	1r0, 28
tsum2, 50	LSM, 29
tsum3, 51	Max, 30
* datasets	Mean, 30
BEdata, 8	Median, 31
of 1	Min, 32
af, 4	
ANOVA, 4	ModelMatrix, 22, 26, 32, 45
aov1, 5	N, 33
aov2, 6	н, ээ
aov3, 7	pB, 34
DEdata 9	Pcor.test, 35
BEdata, 8	pD, 36
bk, 8	PDIFF, 36
BY, 9	15111,50
CIest, 10	QuartileRange, 37
Coll, 11	3 /
COTT, 11 CONTR, 12, <i>14</i>	Range, 38
	REG, 39
CONTRAST (CONTR), 12	regD, 40
Cor.test, 13	
cSS, 12, 14	sasLM(sasLM-package), 3
CV, 15	sasLM-package, 3
Diffogram, 15	satt, 41
DITTOGRAM, 13	SD, 41
e1, 16	SEM, 42
e2, 17	Skewness, 42
e3, 17	SkewnessSE, 43
EMS, 18	SLICE, 44
est, 19, 20	SS, 45
ESTM, 19, 20	T3MS, 45
estmb, 21	T3test, 46
ESTMIMATE (ESTM), 20	trimmedMean, 47
G2SWEEP, 21, 21	tsum, 47, <i>49</i> – <i>52</i>
GLM, 23	tsum0, 9, 48, 48, 50-52
OLI 1, 23	tsum1, 9, 48, 49, 49, 51, 52
is.cor, 24	tsum2, 9, 48-50, 50, 52
10.001, 27	tsum3, 9, 48-51, 51
Kurtosis, 24	, , , , , , , , , , , , , , , , , , , ,
KurtosisSE, 25	UCL, 52
·····, 	