# Package 'sasLM'

# September 27, 2022

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Title 'SAS' Linear Model
<b>Description</b> This is a core implementation of 'SAS' procedures for linear models - GLM, REG, ANOVA, FREQ, and UNIVARIATE. 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).
<b>Depends</b> R ( $>= 3.0.0$ ), mvtnorm
Imports methods
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# 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
```

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```
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",])
##
```

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)

aov1 5

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

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

6 aov2

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, ...)
```

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#### **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 Proportions of variances

under the names of coefficients

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### 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

 $\mathsf{cSS}$ 

Cor.test 13

#### **Examples**

```
CONTR(t(c(0, -1, 1)), uptake ~ Type, CO2) # sum of square GLM(uptake ~ 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 corFisher

corFisher	CO	rF	i	sł	ne	r
-----------	----	----	---	----	----	---

Correlation test by Fisher's Z transformation

#### **Description**

Testing correlation between two numeric vectors by Fisher's Z transformation

#### Usage

```
corFisher(x, y, conf.level=0.95, rho=0)
```

# **Arguments**

x the first input numeric vector y the second input numeric vector

conf.level confidence level

rho population correlation rho under null hypothesis

#### **Details**

This only accept two numeric vectors.

#### Value

N sample size, length of input vectors

r sample correlation

Fisher.z Fisher's z bias bias to correct

rho.hat point estimate of population rho

conf.level confidence level for the confidence interval

lower limit of condidence interval upper upper limit of condidence interval

rho0 population correlation rho under null hypothesis

p. value p value under the null hypothesis

#### Author(s)

Kyun-Seop Bae k@acr.kr

#### References

Fisher RA. Statistical Methods for Research Workers. 14e. 1973

```
corFisher(mtcars$disp, mtcars$hp, rho=0.6)
```

cSS 15

#### **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 GLM(uptake \sim Type, CO2) # compare with the above
```

Diffogram

C۷

Coefficient of Variation in percentage

#### **Description**

Coefficient of variation in percentage.

#### Usage

CV(x)

# **Arguments**

x 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", ...)
```

### **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

... arguments to be passed to plot

e1 17

#### **Details**

This usually shows the shortest interval. It corresponds to SAS PROC GLM PDIFF. For adjustmethod method "dunnett", see PDIFF function.

#### Value

no return value, but a plot on the current device

#### Author(s)

Kyun-Seop Bae k@acr.kr

#### See Also

```
LSM, PDIFF
```

#### **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. If zapsmall is used, the result becomes more inaccurate.

#### 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)
```

18 e3

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. If zapsmall is used, the result becomes more inaccurate.

#### Value

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.

EMS 19

#### **Details**

It makes a contrast matrix for type III SS. If zapsmall is used, the result becomes more inaccurate.

#### Value

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)
```

20 est

est	Estimate Linear Functions	

#### **Description**

Estimates Linear Functions with a given GLM result.

#### Usage

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

#### **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 adjustment method for grouping. This supports "tukey", "bon", "scheffe", "duncan", and "dunnett". This only affects grouping, not the confidence interval.

paired If this is TRUE, L matrix is for the pairwise comparison such as PDIFF function.

#### **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 by "Isd" method

Upper CL upper confidence limit by "Isd" method

Std. Error standard error of the point estimate

t value value for t distribution for other than "scheffe" method
F value value for F distribution for "scheffe" method only

Df degree of freedom of residuals

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

degree of freedom, for other than "scheffe" method

Pr(>F) probability of larger than F value from F distribution with residual's degree of

freedom, for "scheffe" method only

#### Author(s)

Kyun-Seop Bae k@acr.kr

#### See Also

ESTM, PDIFF

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#### **Examples**

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

**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 ~ Type, CO2) # Quevec - Mississippi
```

22 G2SWEEP

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45	ι.	ш	u

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	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** 

COCI		D
UZSN	$I \subset \Gamma$	

Generalized inverse matrix of type 2, g2 inverse

# Description

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

#### Usage

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

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#### **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

```
when Augmented=FALSE
ordinary g2 inverse
when Augmented=TRUE
g2 inverse and beta hats in the last column and the last row, and sum of square error (SSE) in the last cell
attribute "rank"
the rank of input matrix
```

#### 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)
```

24 geoMean

geoCV

Geometric Coefficient of Variation in percentage

# Description

Geometric coefficient of variation in percentage.

# Usage

```
geoCV(x)
```

#### **Arguments**

Χ

a numeric vector

#### **Details**

It removes NA. This is sqrt(exp(var(log(x))) - 1)\*100.

#### Value

Geometric coefficient of variation in percentage.

# Author(s)

Kyun-Seop Bae k@acr.kr

# **Examples**

CV(mtcars\$mpg)

geoMean

Geometric Mean without NA

# Description

mean without NA values.

# Usage

geoMean(x)

# Arguments

Х

a vector of numerics

# **Details**

It removes NA in the input vector.

GLM 25

#### Value

geometric mean value

#### Author(s)

Kyun-Seop Bae k@acr.kr

#### See Also

geoCV

GLM

General Linear Model similar to SAS PROC GLM

#### **Description**

GLM is the main function of this package.

#### Usage

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

#### **Arguments**

Formula a conventional formula for a linear model.

Data a data.frame to be analyzed

BETA if TRUE, coefficients (parameters) of REG will be returned. This is equivalent to

SOLUTION option of SAS PROC GLM

EMEAN if TRUE, least square means (or expected means) will be returned. This is equiv-

alent to LSMEANS clause of SAS PROC GLM

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 table for the model

Fitness Some measures of goodness of fit such as R-square and CV

Type I Type I sum of square table

Type II Type II 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. This is returned only with BETA=TRUE option.

Expected Mean Least square (or expected) mean table with confindence limit. This is returned

only with EMEAN=TRUE option.

26 is.cor

#### Author(s)

Kyun-Seop Bae k@acr.kr

#### **Examples**

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

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)

Kurtosis 27

Kurtosis

Kurtosis

# Description

Kurtosis with a conventional formula.

# Usage

Kurtosis(x)

# Arguments

Х

a vector of numerics

# **Details**

It removes NA in the input vector.

#### Value

Estimate of kurtosis

#### Author(s)

Kyun-Seop Bae k@acr.kr

# See Also

KurtosisSE

KurtosisSE

Standard Error of Kurtosis

# Description

Standard error of the estimated kurtosis with a conventional formula.

# Usage

KurtosisSE(x)

# Arguments

Χ

a vector of numerics

# **Details**

It removes NA in the input vector.

28 LCL

#### Value

Standard error of the estimated kurtosis

# Author(s)

Kyun-Seop Bae k@acr.kr

#### See Also

Kurtosis

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.

#### Value

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

#### Author(s)

Kyun-Seop Bae k@acr.kr

# See Also

UCL

lfit 29

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	rank of the model matrix
DFr	degree of freedom for the residual
SSE	sum of squares error
SST	sum of squares total
DFr2	degree of freedom of the residual for beta coefficient

# Author(s)

Kyun-Seop Bae k@acr.kr

#### See Also

ModelMatrix

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

30 Ir

lr

Linear Regression with g2 inverse

#### **Description**

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

#### Usage

```
lr(Formula, Data, eps=1e-16)
```

# **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)
```

Ir0 31

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)
```

32 LSM

LSM	Least Square Means	

#### **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. If there is only one independent variable, this can be

omitted.

conf.level confidence level for the confidence limit

adj 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. For adjustmethod method "dunnett", see PDIFF function.

#### Value

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

Group group character. This appears with one-way ANOVA or Term or adj argument

is provided.

LSmean point estimate of least square mean

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

SE standard error of the point estimate

Df degree of freedom of point estimate

#### Author(s)

Max 33

#### See Also

```
PDIFF, Diffogram
```

# **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**

Х

a vector of numerics

#### **Details**

It removes NA in the input vector.

# Value

maximum value

# Author(s)

Median Median

Mean

Mean without NA

# Description

mean without NA values.

# Usage

Mean(x)

# Arguments

Х

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)

Min 35

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.

36 N

#### 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)

OR 37

OR	Odds Ratio of two groups	

# Description

Odds Ratio between two groups

# Usage

```
OR(y1, n1, y2, n2, conf.level=0.95)
```

# **Arguments**

y1	positive event count of test (the first) group
n1	total count of the test (the first) group
y2	positive event count of control (the second) group
n2	total count of control (the second) group
conf.level	confidence level

# **Details**

It calculates odds ratio of two groups. No continuity correction here. If you need percent scale, multiply the output by 100.

# Value

The result is a data.frame.

odd1	proportion from the first group
odd2	proportion from the second group
OR	odds ratio, odd1/odd2
SElog	standard error of log(OR)
lower	lower confidence limit of OR
upper	upper confidence limit of OR

# Author(s)

Kyun-Seop Bae k@acr.kr

# See Also

```
\mathsf{RD},\,\mathsf{RR},\,\mathsf{RDmn1},\,\mathsf{RRmn1},\,\mathsf{ORmn1},\,\mathsf{RDmn},\,\mathsf{RRmn},\,\mathsf{ORmn}
```

```
OR(104, 11037, 189, 11034) # no continuity correction
```

38 ORcmh

ORcmh Odds Ratio of two groups with strata by CM	H method
--	----------

## **Description**

Odds ratio and its score confidence interval of two groups with stratification by Cochran-Mantel-Haenszel method

## Usage

```
ORcmh(d0, conf.level=0.95)
```

### **Arguments**

d0 A data frame or matrix, of which each row means a strata. This should have four

columns named y1, n1, y2, and n2; y1 and y2 for events of each group, n1 and n2 for sample size of each strata. The second group is usually the control group.

conf.level confidence level

#### **Details**

It calculates odds ratio and its score confidence interval of two groups. This can be also used for meta-analysis.

### Value

The following output will be returned for each strata and common value. There is no standard error.

odd1 odd from the first group, y1/(n1 - y1)odd2 odd from the second group, y2/(n2 - y2)

OR odds ratio, odd1/odd2. Point estimate of common OR is calculated with MH

weight.

lower confidence limit of OR upper upper confidence limit of OR

#### Author(s)

Kyun-Seop Bae k@acr.kr

#### See Also

```
RDmn1, RRmn1, ORmn1, RDmn, RRmn, ORmn, RDinv, RRinv, ORinv
```

```
d1 = matrix(c(25, 339, 28, 335, 23, 370, 40, 364), nrow=2, byrow=TRUE)
colnames(d1) = c("y1", "n1", "y2", "n2")
ORcmh(d1)
```

ORinv 39

ORinv	Odds Ratio of two groups with strata by inverse variance method

#### **Description**

Odds ratio and its score confidence interval of two groups with stratification by inverse variance method

#### Usage

```
ORinv(d0, conf.level=0.95)
```

# **Arguments**

d0 A data frame or matrix, of which each row means a strata. This should have four

columns named y1, n1, y2, and n2; y1 and y2 for events of each group, n1 and n2 for sample size of each strata. The second group is usually the control group.

conf.level confidence level

#### **Details**

It calculates odds ratio and its score confidence interval of two groups. The confidence interval is asymmetric and there is no standard error in the output. This supports stratification. This implementation uses nlminb minimization function which usually gives about 7 significant digits. PropCIs::orscoreci function uses incremental or decremental search by the factor of 1.001 which gives only about 3 significant digits.

### Value

The following output will be returned for each strata and common value. There is no standard error.

odd1 odd from the first group, y1/(n1 - y1) odd2 odd from the second group, y2/(n2 - y2)

OR odds ratio, odd1/odd2. Point estimate of common OR is calculated with MH

weight.

lower confidence limit of OR upper upper confidence limit of OR

#### Author(s)

Kyun-Seop Bae k@acr.kr

## References

Miettinen O, Nurminen M. Comparative analysis of two rates. Stat Med 1985;4:213-26

#### See Also

```
RDmn1, RRmn1, ORmn1, RDmn, RRmn, ORmn, RDinv, RRinv, ORcmh
```

40 ORmn

### **Examples**

```
d1 = matrix(c(25, 339, 28, 335, 23, 370, 40, 364), nrow=2, byrow=TRUE) colnames(d1) = c("y1", "n1", "y2", "n2") ORinv(d1)
```

ORmn

Odds Ratio and Score CI of two groups with strata by MN method

#### **Description**

Odds ratio and its score confidence interval of two groups with stratification by Miettinen and Nurminen method

#### Usage

```
ORmn(d0, conf.level=0.95, eps=1e-8)
```

#### Arguments

do A data frame or matrix, of which each row means a strata. This should have four

columns named y1, n1, y2, and n2; y1 and y2 for events of each group, n1 and n2 for sample size of each strata. The second group is usually the control group.

conf.level confidence level

eps absolute value less than eps is regarded as negligible

#### **Details**

It calculates odds ratio and its score confidence interval of two groups. The confidence interval is asymmetric and there is no standard error in the output. This supports stratification. This implementation uses nlminb minimization function which usually gives about 7 significant digits. PropCIs::orscoreci function uses incremental or decremental search by the factor of 1.001 which gives only about 3 significant digits.

#### Value

The following output will be returned for each strata and common value. There is no standard error.

odd1 odd from the first group, y1/(n1 - y1) odd2 odd from the second group, y2/(n2 - y2)

OR odds ratio, odd1/odd2. Point estimate of common OR is calculated with MN

weight.

lower confidence limit of OR upper upper confidence limit of OR

#### Author(s)

Kyun-Seop Bae k@acr.kr

# References

Miettinen O, Nurminen M. Comparative analysis of two rates. Stat Med 1985;4:213-26

ORmn1 41

#### See Also

```
RDmn1, RRmn1, ORmn1, RDmn, RRmn, RDinv, RRinv, ORinv, ORcmh
```

#### **Examples**

```
d1 = matrix(c(25, 339, 28, 335, 23, 370, 40, 364), nrow=2, byrow=TRUE) colnames(d1) = c("y1", "n1", "y2", "n2") ORmn(d1)
```

ORmn1

Odds Ratio and Score CI of two groups without strata by MN method

#### **Description**

Odds ratio and its score confidence interval of two groups without stratification

### Usage

```
ORmn1(y1, n1, y2, n2, conf.level=0.95, eps=1e-8)
```

# Arguments

y1	positive event count of test (the first) group
n1	total count of the test (the first) group
y2	positive event count of control (the second) group
n2	total count of control (the second) group
conf.level	confidence level
eps	absolute value less than eps is regarded as negligibl

#### **Details**

It calculates odds ratio and its score confidence interval of two groups. The confidence interval is asymmetric and there is no standard error in the output. This does not support stratification. This implementation uses nlminb minimization function which usually gives about 7 significant digits. PropCIs::orscoreci function uses incremental or decremental search by the factor of 1.001 which gives only about 3 significant digits.

#### Value

The result is a data.frame. There is no standard error.

```
odd1 odd from the first group, y1/(n1 - y1)
odd2 odd from the second group, y2/(n2 - y2)
OR odds ratio, odd1/odd2
```

OR Odds fatfo, Odd f/Odd2

lower confidence limit of OR upper upper confidence limit of OR

#### Author(s)

Kyun-Seop Bae k@acr.kr

pB

#### References

Miettinen O, Nurminen M. Comparative analysis of two rates. Stat Med 1985;4:213-26

#### See Also

```
RDmn1, RRmn1, RDmn, RRmn, ORmn
```

### **Examples**

```
ORmn1(104, 11037, 189, 11034)
```

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

1x x position of legend

1y 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 43

Pcor.test	<b>Partial</b>	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"))
```

44 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 45

### **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

reverse A - B to B - A

... arguments to be passed to plot

#### **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

## See Also

```
LSM, Diffogram
```

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

46 QuartileRange

pResD

Residual Diagnostic Plot for Regression

### **Description**

Nine residual diagnostics plot.

#### Usage

```
pResD(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**

SAS style residual diagnostic plots.

#### Value

Nine residual diagnostic plots in a page.

# Author(s)

Kyun-Seop Bae k@acr.kr

# **Examples**

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

QuartileRange

Inter-Quartile Range

### **Description**

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

### Usage

```
QuartileRange(x, Type=2)
```

# Arguments

x a vector of numerics

Type a type specifier to be passed to IQR function

### **Details**

It removes NA in the input vector. Type 2 is SAS default, while Type 6 is SPSS default.

47 Range 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** 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

Risk Difference between two groups

# Description

RD

Risk (proportion) difference between two groups

# Usage

```
RD(y1, n1, y2, n2, conf.level=0.95)
```

48 RDinv

### **Arguments**

y1	positive event count of test (the first) group
n1	total count of the test (the first) group
y2	positive event count of control (the second) group
n2	total count of control (the second) group
conf.level	confidence level

#### **Details**

It calculates risk difference between two groups. No continuity correction here. If you need percent scale, multiply the output by 100.

### Value

The result is a data.frame.

p1	proportion from the first group
p2	proportion from the second group
RD	risk difference, p1 - p2
SE	standard error of RD
lower	lower confidence limit of RD
upper	upper confidence limit of RD

# Author(s)

Kyun-Seop Bae k@acr.kr

# See Also

```
RR, OR, RDmn1, RRmn1, ORmn1, RDmn, RRmn, ORmn
```

# **Examples**

```
RD(104, 11037, 189, 11034) # no continuity correction
```

RDinv	Risk Difference between two groups with strata by inverse variance
	method

# Description

Risk difference and its score confidence interval between two groups with stratification by inverse variance method

### Usage

```
RDinv(d0, conf.level=0.95)
```

RDinv 49

#### **Arguments**

d0 A data.frame or matrix, of which each row means a strata. This should have four

columns named y1, n1, y2, and n2; y1 and y2 for events of each group, n1 and n2 for sample size of each strata. The second group is usually the control group.

conf.level confidence level

#### **Details**

It calculates risk difference and its score confidence interval between two groups. The confidence interval is asymmetric and there is no standard error in the output. If you need percent scale, multiply the output by 100. This supports stratification. This implementation uses nlminb minimization function.

#### Value

The following output will be returned for each strata and common value. There is no standard error.

p1 proportion from the first group, y1/n1

p2 proportion from the second group, y2/n2

RD risk difference, p1 - p2. Point estimate of common RD is calculated with MH

weight.

lower confidence limit of RD
upper upper confidence limit of RD

### Author(s)

Kyun-Seop Bae k@acr.kr

#### References

Miettinen O, Nurminen M. Comparative analysis of two rates. Stat Med 1985;4:213-26

### See Also

```
RDmn1, RRmn1, ORmn1, RDmn, RRmn, ORmn, RRinv, ORinv, ORcmh
```

```
d1 = matrix(c(25, 339, 28, 335, 23, 370, 40, 364), nrow=2, byrow=TRUE) colnames(d1) = c("y1", "n1", "y2", "n2") RDinv(d1)
```

50 RDmn

RDmn	Risk Difference and Score CI between two groups with strata by MN method
	metnoa

### **Description**

Risk difference and its score confidence interval between two groups with stratification by Miettinen and Nurminen method

#### Usage

```
RDmn(d0, conf.level=0.95, eps=1e-8)
```

#### **Arguments**

d0 A data.frame or matrix, of which each row means a strata. This should have four

columns named y1, n1, y2, and n2; y1 and y2 for events of each group, n1 and n2 for sample size of each strata. The second group is usually the control group.

conf.level confidence level

eps absolute value less than eps is regarded as negligible

#### **Details**

It calculates risk difference and its score confidence interval between two groups. The confidence interval is asymmetric and there is no standard error in the output. If you need percent scale, multiply the output by 100. This supports stratification. This implementation uses nlminb minimization function.

#### Value

The following output will be returned for each strata and common value. There is no standard error.

p1 proportion from the first group, y1/n1 p2 proportion from the second group, y2/n2

RD risk difference, p1 - p2. Point estimate of common RD is calculated with MN

weight.

lower confidence limit of RD upper upper confidence limit of RD

#### Author(s)

Kyun-Seop Bae k@acr.kr

### References

Miettinen O, Nurminen M. Comparative analysis of two rates. Stat Med 1985;4:213-26

#### See Also

```
RDmn1, RRmn1, ORmn1, RRmn, ORmn, RDinv, RRinv, ORinv, ORcmh
```

RDmn1 51

### **Examples**

```
d1 = matrix(c(25, 339, 28, 335, 23, 370, 40, 364), nrow=2, byrow=TRUE) colnames(d1) = c("y1", "n1", "y2", "n2") RDmn(d1)
```

RDmn1

Risk Difference and Score CI between two groups without strata by MN method

### **Description**

Risk difference and its score confidence interval between two groups without stratification

#### Usage

```
RDmn1(y1, n1, y2, n2, conf.level=0.95, eps=1e-8)
```

### **Arguments**

y1	positive event count of test (the first) group
n1	total count of the test (the first) group
y2	positive event count of control (the second) group
n2	total count of control (the second) group
conf.level	confidence level
eps	absolute value less than eps is regarded as negligible

### **Details**

It calculates risk difference and its score confidence interval between two groups. The confidence interval is asymmetric and there is no standard error in the output. If you need percent scale, multiply the output by 100. This does not support stratification. This implementation uses nlminb minimization function.

### Value

The result is a data.frame. There is no standard error.

p1	proportion from the first group, y1/n1
p2	proportion from the second group, y2/n2
RD	risk difference, p1 - p2
lower	lower confidence limit of RD
upper	upper confidence limit of RD

#### Author(s)

Kyun-Seop Bae k@acr.kr

#### References

Miettinen O, Nurminen M. Comparative analysis of two rates. Stat Med 1985;4:213-26

52 REG

#### See Also

```
RRmn1, ORmn1, RDmn, RRmn, ORmn
```

### **Examples**

```
RDmn1(104, 11037, 189, 11034)
```

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 1fit 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

regD 53

#### Author(s)

Kyun-Seop Bae k@acr.kr

#### See Also

lr

#### **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

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

54 RR

RR	Relative Risk of two groups
----	-----------------------------

# **Description**

Relative Risk between two groups

# Usage

```
RR(y1, n1, y2, n2, conf.level=0.95)
```

# **Arguments**

y1	positive event count of test (the first) group
n1	total count of the test (the first) group
y2	positive event count of control (the second) group
n2	total count of control (the second) group
conf.level	confidence level

# **Details**

It calculates relative risk of two groups. No continuity correction here. If you need percent scale, multiply the output by 100.

# Value

The result is a data.frame.

pî	proportion from the first group
p2	proportion from the second group
RR	relative risk, p1/p2
SElog	standard error of log(RR)
lower	lower confidence limit of RR
upper	upper confidence limit of RR

# Author(s)

Kyun-Seop Bae k@acr.kr

# See Also

```
RD, OR, RDmn1, RRmn1, ORmn1, RDmn, RRmn, ORmn
```

```
RR(104, 11037, 189, 11034) # no continuity correction
```

RRinv 55

RRinv	Relative Risk of two groups with strata by inverse variance method

### **Description**

Relative risk and its score confidence interval of two groups with stratification by inverse variance method

### Usage

```
RRinv(d0, conf.level=0.95)
```

#### **Arguments**

do A data frame or matrix, of which each row means a strata. This should have four

columns named y1, n1, y2, and n2; y1 and y2 for events of each group, n1 and n2 for sample size of each strata. The second group is usually the control group.

conf.level confidence level

#### **Details**

It calculates relative risk and its score confidence interval of two groups. The confidence interval is asymmetric and there is no standard error in the output. This supports stratification. This implementation uses nlminb minimization function which usually gives about 7 significant digits. PropCIs::riskscoreci function uses cubic equation approximation which gives only about 2 significant digits.

#### Value

The following output will be returned for each strata and common value. There is no standard error.

p1 proportion from the first group, y1/n1 p2 proportion from the second group, y2/n2

RR relative risk, p1/p2. Point estimate of common RR is calculated with MH weight.

lower confidence limit of RR upper upper confidence limit of RR

#### Author(s)

Kyun-Seop Bae k@acr.kr

#### References

Miettinen O, Nurminen M. Comparative analysis of two rates. Stat Med 1985;4:213-26

### See Also

```
RDmn1, RRmn1, ORmn1, RDmn, RRmn, ORmn, RDinv, ORinv, ORcmh
```

56 RRmn

#### **Examples**

```
d1 = matrix(c(25, 339, 28, 335, 23, 370, 40, 364), nrow=2, byrow=TRUE) colnames(d1) = c("y1", "n1", "y2", "n2") RRinv(d1)
```

RRmn

Relative Risk and Score CI of two groups with strata by MN method

### **Description**

Relative risk and its score confidence interval of two groups with stratification by Miettinen and Nurminen method

# Usage

```
RRmn(d0, conf.level=0.95, eps=1e-8)
```

### **Arguments**

d0 A data.frame or matrix, of which each row means a strata. This should have four

columns named y1, n1, y2, and n2; y1 and y2 for events of each group, n1 and n2 for sample size of each strata. The second group is usually the control group.

conf.level confidence level

eps absolute value less than eps is regarded as negligible

#### **Details**

It calculates relative risk and its score confidence interval of two groups. The confidence interval is asymmetric and there is no standard error in the output. This supports stratification. This implementation uses nlminb minimization function which usually gives about 7 significant digits. PropCIs::riskscoreci function uses cubic equation approximation which gives only about 2 signicant digits.

## Value

The following output will be returned for each strata and common value. There is no standard error.

p1 proportion from the first group, y1/n1 p2 proportion from the second group, y2/n2

RR relative risk, p1/p2. Point estimate of common RR is calculated with MN weight.

lower confidence limit of RR upper upper confidence limit of RR

#### Author(s)

Kyun-Seop Bae k@acr.kr

# References

Miettinen O, Nurminen M. Comparative analysis of two rates. Stat Med 1985;4:213-26

RRmn1 57

#### See Also

```
RDmn1, RRmn1, ORmn1, RDmn, ORmn, RDinv, RRinv, ORinv, ORcmh
```

#### **Examples**

```
d1 = matrix(c(25, 339, 28, 335, 23, 370, 40, 364), nrow=2, byrow=TRUE) colnames(d1) = c("y1", "n1", "y2", "n2") RRmn(d1)
```

RRmn1

Relative Risk and Score CI of two groups without strata by MN method

### **Description**

Relative risk and its score confidence interval of two groups without stratification

### Usage

```
RRmn1(y1, n1, y2, n2, conf.level=0.95, eps=1e-8)
```

# Arguments

y1	positive event count of test (the first) group
n1	total count of the test (the first) group
y2	positive event count of control (the second) group
n2	total count of control (the second) group
conf.level	confidence level
eps	absolute value less than eps is regarded as negligible

#### **Details**

It calculates relative risk and its score confidence interval of two groups. The confidence interval is asymmetric and there is no standard error in the output. This does not support stratification. This implementation uses nlminb minimization function which usually gives about 7 significant digits. PropCIs::riskscoreci function uses cubic equation approximation which gives only about 2 significant digits.

#### Value

The result is a data.frame. There is no standard error.

```
p1 proportion from the first group, y1/n1
p2 proportion from the second group, y2/n2
```

RR relative risk, p1/p2

lower confidence limit of RR upper upper confidence limit of RR

#### Author(s)

Kyun-Seop Bae k@acr.kr

58 satt

#### References

Miettinen O, Nurminen M. Comparative analysis of two rates. Stat Med 1985;4:213-26

#### See Also

```
RDmn1, ORmn1, RDmn, RRmn, ORmn
```

# **Examples**

```
RRmn1(104, 11037, 189, 11034)
```

satt

Satterthwaite Approximation of 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 approximated variance
Df degree of freedom

# Author(s)

Kyun-Seop Bae k@acr.kr

ScoreCI 59

ScoreCI

Score CI of a proportion

### **Description**

Score confidence of a proportion in one group

### Usage

```
ScoreCI(y, n, conf.level=0.95)
```

### **Arguments**

y positive event count of a group

n total count of a group

conf.level confidence level

### **Details**

It calculates score confidence interval of a proportion in one group. The confidence interval is asymmetric and there is no standard error in the output. If you need percent scale, multiply the output by 100.

# Value

The result is a data.frame. There is no standard error.

Prop proportion from the first group
lower lower confidence limit of Prop
upper upper confidence limit of Prop

### Author(s)

Kyun-Seop Bae k@acr.kr

#### See Also

```
binom.test
```

```
ScoreCI(104, 11037)
```

60 SEM

SD

Standard Deviation

# Description

Standard deviation of sample.

# Usage

SD(x)

# Arguments

Х

a vector of numerics

### **Details**

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

### 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**

Х

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 61

Skewness

Skewness

# Description

Skewness with a conventional formula.

# Usage

Skewness(x)

# **Arguments**

Х

a vector of numerics

# **Details**

It removes NA in the input vector.

# Value

Estimate of skewness

### Author(s)

Kyun-Seop Bae k@acr.kr

# See Also

SkewnessSE

SkewnessSE

Standard Error of Skewness

# Description

Standard errof of the skewness with a conventional formula.

# Usage

SkewnessSE(x)

# Arguments

Χ

a vector of numerics

# **Details**

It removes NA in the input vector.

62 SLICE

#### Value

Standard error of the estimated skewness

#### Author(s)

Kyun-Seop Bae k@acr.kr

#### See Also

Skewness

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

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

SS 63

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)
```

64 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 65

### 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, ...)
```

66 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", "N"), 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 67

#### **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

```
tsum1(d, y, u, e=c("Mean", "SD", "N"), ou="", repl=list(c("length"), ("n")))
```

### **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.

68 tsum2

### Author(s)

Kyun-Seop Bae k@acr.kr

#### See Also

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

# **Examples**

```
tsum1(CO2, "uptake", "Treatment")
tsum1(CO2, "uptake", "Treatment",
    e=c("mean", "median", "sd", "min", "max", "length"),
    ou=c("chilled", "nonchilled"),
    repl=list(c("median", "length"), c("med", "n")))
```

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", "N"), 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 69

#### 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 $\boldsymbol{x}$ 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.

70 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

UNIV 71

Univariate Descriptive Statistics
Univariate Descriptive Statistics

#### **Description**

Returns descriptive statistics of a numeric vector.

### Usage

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

### **Arguments**

x a numeric vector

conf. level confidence level for confidence limit

#### **Details**

A convenient and comprehensive descriptive statistics. NA is removed during the calculation. This is similar to SAS PROC UNIVARIATE.

#### Value

nAll count of all element in the input vector

nNA count of NA element nFinite count of finite numbers Mean mean excluding NA

SD standard deviation excluding NA
CV coefficient of variation in percent

SEM standard error of the sample mean, sample mean divided by nFinite

LowerConfLimit lower confidence limit of given confidence interval UpperConfLimit upper confidence limit of given confidence interval TrimmedMean trimmed mean with trimming 1 - confidence level

Min minimum value
Q1 first quartile value
Median median value
Q3 third quartile value
Max maximum value

Range range of finite numbers. maximum - minimum IQR inter-quartile range type 2 which is SAS default

MAD mean absolute deviation

Skewness skewness

SkewnessSE standard error of skewness

Kurtosis kurtosis KurtosisSE kurtosis

GeometricMean geometric mean, calculated only when all given values are positive.

GeometricCV geometric coefficient of variation in percent, calculated only when all given val-

ues are positive.

72 UNIV

# Author(s)

Kyun-Seop Bae k@acr.kr

# Examples

UNIV(lh)

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