Package 'ClusterBootstrap'

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Title Analyze Clustered Data with Generalized Linear Models using the Cluster Bootstrap
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Description The ClusterBootstrap package provides functionality for the analysis of clustered data using the cluster bootstrap.
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Description

Fit a generalized linear model with the cluster bootstrap for analysis of clustered data.

Usage

```
clusbootglm(model, data, clusterid, family = gaussian, B = 5000,
  confint.level = 0.95, no_cores = 1)
```

Arguments

model generalized linear model to be fitted with the cluster bootstrap.

data dataframe that contains the data.

clusterid variable in data that identifies the clusters.

family error distribution and link function to be used in the model, e.g. gaussian or

binomial.

B number of bootstrap samples.

confint.level level of confidence interval.

no_cores number of CPU cores to be used.

Details

Some useful methods for the obtained clusbootglm class object are summary.clusbootglm, coef.clusbootglm, plot.clusbootglm, clusbootmatrix and clusbootsample.

Value

clusbootglm produces an object of class "clusbootglm", containing the following relevant components:

coefficients A matrix of B rows, containing the parameter estimates for all bootstrap samples. bootstrap.matrix

n*B matrix, of which each column represents a bootstrap sample; each value in a column represents a unit of subjectid.

lm. coefs Parameter estimates from a single (generalized) linear model.

boot.coefs Mean values of the paramater estimates, derived from the bootstrap coefficients.

boot.sds Standard deviations of cluster bootstrap parameter estimates.

ci.level User defined confidence interval level.

percentile.interval

Confidence interval based on percentiles, given the user defined confidence in-

terval level.

parametric.interval

Confidence interval based on lm. coefs and column standard deviations of coefficients, given the user defined confidence interval level.

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BCa.interval Confidence interval based on percentiles with bias correction and acceleration, given the user defined confidence interval level.

samples.with.NA.coef

Cluster bootstrap sample numbers with at least one coefficient being NA.

failed.bootstrap.samples

For each of the coefficients, the number of failed bootstrap samples are given.

Author(s)

Mathijs Deen, Mark de Rooij

Examples

```
## Not run:
data(opposites)
clusbootglm(SCORE~Time*COG,data=opposites,clusterid=opposites$Subject)
## End(Not run)
```

clusbootmatrix

Extract matrix with bootstrap samples

Description

Obtain a matrix containing the clusterid values for the bootstrap samples in a clusbootglm object.

Usage

```
clusbootmatrix(object, whichsample = "all")
```

Arguments

object of class clusbootglm, created with the clusbootglm function.

which sample input which bootstrap sample(s) should be returned. Choose "all" for the com-

plete bootstrap matrix, "failed" for bootstrap samples that returned NAs, or a

vector of values for specific bootstrap samples.

Author(s)

Mathijs Deen

Examples

```
## Not run:
data(opposites)
cbglm.1 <- clusbootglm(SCORE~Time*COG,data=opposites,clusterid=opposites$Subject)
clusbootmatrix(cbglm.1, whichsample=c(1:5))
## End(Not run)</pre>
```

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clusbootsample

Return data for specified bootstrap sample

Description

Returns the full data frame for a specified bootstrap sample in a clusbootglm object.

Usage

```
clusbootsample(object, samplenr)
```

Arguments

object of class clusbootglm, created with the clusbootglm function.

sample number for which the data frame should be returned.

Author(s)

Mark de Rooij, Mathijs Deen

Examples

```
## Not run:
data(opposites)
cbglm.1 <- clusbootglm(SCORE~Time*COG,data=opposites,clusterid=opposites$Subject)
clusbootsample(cbglm.1, samplenr=1)
## End(Not run)</pre>
```

coef.clusbootglm

Obtain coefficients from cluster bootstrap object

Description

Returns the coefficients of an object of class clusbootglm.

Usage

```
## S3 method for class 'clusbootglm'
coef(object, type = "bootstrap", ...)
```

Arguments

object of class clusbootglm.

type type of coefficient (bootstrap or GLM).

... other arguments.

Author(s)

Mathijs Deen

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Examples

```
## Not run:
data(opposites)
cbglm.1 <- clusbootglm(SCORE~Time*COG,data=opposites,clusterid=opposites$Subject)
coef(cbglm.1, type="bootstrap")
## End(Not run)</pre>
```

 ${\tt confint.clusbootglm}$

Confidence intervals for cluster bootstrap model parameters

Description

Computes confidence intervals for one or more parameters in a fitted GLM with the cluster bootstrap.

Usage

```
## S3 method for class 'clusbootglm'
confint(object, parm = "all", level = 0.95,
  type = "percentile", ...)
```

Arguments

object of class clusbootglm.

parm a specification of which parameters are to be given confidence intervals, either a vector of numbers or a vector of names. Defaults to all parameters.

level the required confidence level type of confidence level. Options are percentile, parametric and BCa.

other arguments.

Author(s)

Mathijs Deen

Examples

```
## Not run:
data(opposites)
cbglm.1 <- clusbootglm(SCORE~Time*COG,data=opposites,clusterid=opposites$Subject)
confint(cbglm.1,parm=c("Time","COG"), level=.90, type="BCa")
## End(Not run)</pre>
```

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opposites

Opposites naming data

Description

The opposites dataframe consists of 144 observations within 36 individuals that completed an inventory that assesses their performance on a timed cognitive task called "opposites naming".

The dataset does not contain the empirical data within 35 individuals from the experiment by Willett (1988), but a simulation based on the multilevel model from Singer & Willett (2003) within 36 individuals.

Usage

opposites

Format

the following variables are available:

- Subject: subject indicator
- Time: a time variable ranging 0-3
- COG: cognitive skill, measured once (at time=0)
- SCORE: score on opposites naming task

References

- Willett, J.B. (1988). Questions and answers in the measurement of change. In: E. Rothkopf (Ed.), *Review of research in education (1988-89)* (pp. 345-422). Washington, DC: American Educational Research Association.
- Singer, J.D., & Willett, J.B. (2003). Applied longitudinal data analysis. Modeling change and event occurence. NY: Oxford University Press, Inc.

plot.clusbootglm

Plot estimates and confidence intervals of cluster bootstrap GLM

Description

Plots the estimates and their confidence intervals for an object of class clusbootglm.

Usage

```
## S3 method for class 'clusbootglm'
plot(x, interval.type = "percentile",
    show.intercept = FALSE, ...)
```

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Arguments

```
x object of class clusbootglm.

interval.type which confidence interval should be used. Choose par for parametric, per for percentile, or BCa for BCa interval.

show.intercept plot estimate and confidence interval of the intercept.
```

... other arguments.

Author(s)

Mathijs Deen

Examples

```
## Not run:
data(opposites)
cbglm.1 <- clusbootglm(SCORE~Time*COG,data=opposites,clusterid=opposites$Subject)
plot(cbglm.1,interval.type="BCa")
## End(Not run)</pre>
```

summary.clusbootglm

Summarize output of cluster bootstrap GLM

Description

Returns the summary of an object of class clusbootglm.

Usage

```
## S3 method for class 'clusbootglm'
summary(object, interval.type = "BCa", ...)
```

Arguments

object of class clusbootglm.

 $interval.\,type \quad which \,confidence \,interval \,should \,be \,used. \,\,Options \,are \,parametric, \,percentile$

and BCa intervals.

... other arguments.

Author(s)

Mathijs Deen

Examples

```
## Not run:
data(opposites)
cbglm.1 <- clusbootglm(SCORE~Time*COG,data=opposites,clusterid=opposites$Subject)
summary(cbglm.1, interval.type="percentile")
## End(Not run)</pre>
```

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