

Package ‘genvar’

September 19, 2019

Title Manipulates Datasets and Performs Regressions Using an Imperative Syntax

Version 0.0.1.3

Description

Implements tools for manipulating data sets and performing regressions in a way that is familiar to users of a popular, but proprietary, statistical package commonly used in the social sciences. Loads a single dataset into memory and implements a set of imperative commands to modify that data and perform regressions and other analysis on the dataset. Offers an alternative to standard R's function-based approach to data manipulation.

Depends R (>= 3.5.1.0)

Imports Formula, foreign, readstata13, sandwich, plm, clubSandwich

License GPL-3

Encoding UTF-8

LazyData true

RoxygenNote 6.1.1

BugReports <https://github.com/flynnzac/genvar>

NeedsCompilation no

Author Zach Flynn [aut, cre]

Maintainer Zach Flynn <zlflynn@gmail.com>

R topics documented:

addobs	2
capture	3
clear	4
collapse	4
count	5
describe	5
destring	6
do	6
dropif	7

dropvar	7
estimates_print	8
estimates_restore	8
estimates_save	8
estimates_store	9
estimates_use	9
fillin	9
forval	10
forvar	11
gen	11
headdata	12
keepif	12
keepvar	13
L	13
listif	14
logit	14
pred	15
preserve	16
probit	16
reg	17
rename	18
restore	18
savdata	19
shape	19
subset.varlist	20
summarize	20
taildata	21
tostring	21
use	21
varlist	22
xtset	23
Index	24

addobs	<i>add observations to the data set</i>
--------	-----------------------------------------

Description

Add observations to the data set, similar in functionality to Stata's append command

Usage

addobs(obs)

Arguments

- obs one of three possible input types:
- An R data frame with the same columns as the current dataset.
 - A comma-separated string in the following format: "var1=1,var2=2,var3=3" which inputs a single observation.
 - An integer in which case obs entirely missing observation are added to the dataset

capture	<i>captures an expression, returning 1 if there was an error and zero otherwise</i>
---------	-------------------------------------------------------------------------------------

Description

captures an expression, returning 1 if there was an error and zero otherwise

Usage

```
capture(expr, silent = FALSE)
```

Arguments

- expr an expression to be evaluated
- silent if TRUE, suppress error messages from printing (default: FALSE)

Value

0 if the expression successfully ran and 1 otherwise

Examples

```
capture({log(1)})
capture({log(-1)})
capture({log(x)}) # where x is not an already-created variable
```

clear	<i>clears the dataset in memory</i>
-------	-------------------------------------

Description

clears the dataset in memory

Usage

```
clear()
```

Examples

```
use(cars, clear=TRUE)
listif()
clear()
listif()
```

collapse	<i>collapses a data set by variables using arbitrary aggregation functions</i>
----------	--------------------------------------------------------------------------------

Description

collapse a data set to produce summary statistics possibly by a set of variables as in the Stata code: collapse (fun1) var1 (fun2) var2, by(byvar1 byvar2). But this function is more flexible than the Stata version because any arbitrary function can be used in collapse not just traditional aggregation functions.

Usage

```
collapse(values, byvar = NULL)
```

Arguments

values	an argument with the form fun1(var1) fun2(var2) fun3(var3,var4) describe the aggregations to be performed where fun1, fun2, fun3 are most likely aggregation functions like "sum", "mean", "max", "median", etc. But could also be "reg" to perform regressions on different subsets, for example.
byvar	a variable list giving the variables to collapse by. The resulting dataset will have as many rows as there are unique levels of the byvar variable list.

Examples

```
library(plm)
data(Produc)
use(Produc, clear=TRUE)
listif()
collapse("sum(emp)", "year")
listif()
```

count*Counts how many observations (optionally, satisfying a condition)*

Description

Counts how many observations (optionally, satisfying a condition)

Usage

```
count(ifstmt = NULL)
```

Arguments

ifstmt an optional argument which gives an condition that must be met for the observation to be counted

Examples

```
use(cars, clear=TRUE)
count()
count("speed <= 20")
```

describe*lists the names of the variables in the dataset*

Description

lists the names of the variables in the dataset

Usage

```
describe(pattern = NULL)
```

Arguments

pattern an optional regular expression which only returns variable names that match the expression

Examples

```
use(cars, clear=TRUE)
describe()
describe("s*")
```

destring	<i>convert a variable with string type into a numeric value</i>
----------	-----------------------------------------------------------------

Description

convert a variable with string type into a numeric value

Usage

```
destring(varlist)
```

Arguments

varlist	variables to convert, either in the form "var1 var2 var3" or in the form ~var1+var2+var3.
---------	-------------------------------------------------------------------------------------------

do	<i>Executes R code on the dataset</i>
----	---------------------------------------

Description

Executes an R expression using variables from the dataset, possibly separately for each level of a given varlist (like the by prefix in Stata).

Usage

```
do(expr, by = NULL)
```

Arguments

expr	an R expression which can use any of the variable names in the current dataset
by	a variable list in either "var1 var2 var3" format or in ~var1+var2+var3 format. The R expression will be applied separately for the data subsetted to each level of the variable list.

Examples

```
use(cars, clear=TRUE)
do("{coef(lm(speed~dist))}")
```

dropif	<i>drops rows from the dataset</i>
--------	------------------------------------

Description

drops rows from the dataset

Usage

```
dropif(x)
```

Arguments

x	a condition like (ex: "var1==2") describing the observations that should be removed from the data set.
---	--------------------------------------------------------------------------------------------------------

Examples

```
use(cars, clear=TRUE)
listif()
dropif("speed <= 20")
listif()
```

dropvar	<i>drops variables in varlist format from the dataset</i>
---------	-----------------------------------------------------------

Description

drops variables in varlist format from the dataset

Usage

```
dropvar(x)
```

Arguments

x	a varlist either in "var1 var2 var3" format or ~var1+var2+var3 format.
---	------------------------------------------------------------------------

Examples

```
use(cars, clear=TRUE)
listif()
dropvar("speed")
listif()
use(cars, clear=TRUE)
dropvar(~speed)
listif()
```

estimates_print	<i>display estimation results</i>
-----------------	-----------------------------------

Description

display estimation results

Usage

```
estimates_print(name = NULL)
```

Arguments

name	name of estimates to be replaced. If unspecified, print current estimates.
------	----------------------------------------------------------------------------

estimates_restore	<i>restore genvar estimates</i>
-------------------	---------------------------------

Description

restore genvar estimates

Usage

```
estimates_restore(name)
```

Arguments

name	name of estimates to be restored
------	----------------------------------

estimates_save	<i>save genvar estimates</i>
----------------	------------------------------

Description

save genvar estimates

Usage

```
estimates_save(file)
```

Arguments

file	file to save current estimates to.
------	------------------------------------

estimates_store	<i>store genvar estimates</i>
-----------------	-------------------------------

Description

store genvar estimates

Usage

```
estimates_store(name)
```

Arguments

name	name to use to store current estimates from a genvar estimation function like reg, logit, or probit.
------	------------------------------------------------------------------------------------------------------

estimates_use	<i>loads genvar estimates from file</i>
---------------	-----------------------------------------

Description

loads genvar estimates from file

Usage

```
estimates_use(file)
```

Arguments

file	file to load estimates from.
------	------------------------------

fillin	<i>Fully rectangularize a dataset</i>
--------	---------------------------------------

Description

Make the dataset have one observation for every possible interaction of a list of variables.

Usage

```
fillin(varlist)
```

Arguments

varlist	a variable list in "var1 var2 var3 x*" format where "*" matches zero or more of any character and "?" matches one of any character (or a varlist in formula format, ~var1+var2+var3+x1+x2+...). On exit, the data set will contain one observation for every possible interaction of variables with missing values filled in where appropriate.
---------	-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

forval	<i>Execute code in the datasets environment for all values of a vector, replacing a macro with the value in each iteration</i>
--------	--------------------------------------------------------------------------------------------------------------------------------

Description

Execute code in the datasets environment for all values of a vector, replacing a macro with the value in each iteration

Usage

```
forval(values, expr, macro = "%val")
```

Arguments

values	the vector of values to loop over. For example, specifying 1:5 would loop over integers from 1 to 5.
expr	a quoted expression to evaluate in the loop which (presumably) uses the macro expression
macro	a word to replace in the quoted expression with the values we are looping over (default: "%val")

Examples

```
use(cars, clear=TRUE)
listif()
forval (2:4, "gen('speed%val', 'speed^%val')")
listif()
```

forvar	<i>apply a function to each of a list of variables</i>
--------	--------------------------------------------------------

Description

apply a function to each of a list of variables

Usage

```
forvar(varlist, action, macro = "%var")
```

Arguments

varlist	a list of variables in the format ~var1+var2+var3+... or as a vector of names like "var1 var2 var3".
action	a quoted expression to apply to each variable where the variable is represented in the expression by macro.
macro	an expression that will be replaced in action for each variable, by default %var.

Examples

```
use(cars, clear=TRUE)
forvar("speed dist", "gen('%var2', '%var^2')")
listif()
```

gen	<i>generates a new variable that is a transformation of existing variables in the dataset or replaces one</i>
-----	---------------------------------------------------------------------------------------------------------------

Description

generates a new variable that is a transformation of existing variables in the dataset or replaces one

Usage

```
gen(var, value, byvar = NULL, subset = NULL, replace = FALSE)
```

Arguments

var	the name of the variable to be generated
value	the transformation of the dataset to replace the "newvar" in option form with. For example, value="sum(wage*female)" to get a variable which has total female wages. In Stata, the same command would be: "egen femalewage = total(wage*female)".

byvar	apply the value for each level of the by variables, specified either as a formula, like ~byvar1+byvar2+... or as a varlist "byvar1 byvar2 byvar3...".
subset	only generate values if the condition provided in subset is true. Make sure to enclose the expression in quotes, like so: subset="female==1 & highschool==1" to generate the values only for women who graduated from highschool. This option is used like the "if" in Stata.
replace	either TRUE or FALSE. If FALSE (default), the code refuses to alter the variable if the variable already exists. Otherwise, if replace=TRUE, then the values will be replaced.

headdata	<i>get first few observations</i>
----------	-----------------------------------

Description

get first few observations

Usage

```
headdata(num)
```

Arguments

num	how many of the first observations to get
-----	-------------------------------------------

keepif	<i>keeps some rows in the dataset and drops the rest</i>
--------	----------------------------------------------------------

Description

keeps some rows in the dataset and drops the rest

Usage

```
keepif(x)
```

Arguments

x	a condition like: "var1==2" in which case observations that satisfy the condition are kept and all others are removed.
---	------------------------------------------------------------------------------------------------------------------------

Examples

```
use(cars, clear=TRUE)
keepif("speed <= 20")
listif()
```

keepvar	<i>keeps some variables in the dataset and drops the others</i>
---------	-----------------------------------------------------------------

Description

keeps some variables in the dataset and drops the others

Usage

```
keepvar(x)
```

Arguments

`x` a varlist either of the form "var1 var2 var3" or in the form ~var1+var2+var3.

Examples

```
use(cars, clear=TRUE)
keepvar("speed")
listif()
use(cars, clear=TRUE)
keepvar(~speed)
listif()
```

L	<i>a function to take lags and leads with panel data</i>
---	----------------------------------------------------------

Description

a function to take lags and leads with panel data, mostly a wrapper for plm's lag function.

Usage

```
L(x, k = 1, ...)
```

Arguments

<code>x</code>	variable to lag
<code>k</code>	how many lags to take? If a negative number, leads will be generated.
<code>...</code>	other options to pass to plm: :lag, does not need to be specified

Examples

```
library(plm)
data(Produc)
use(Produc, clear=TRUE)
xtset("year", "state")
gen("Lemp", "L(emp)")
gen("L2emp", "L(emp,2)")
headdata(10)
```

listif	<i>prints the part of the dataset that satisfies certain conditions</i>
--------	-------------------------------------------------------------------------

Description

prints the part of the dataset that satisfies certain conditions

Usage

```
listif(cond = NULL, vars = NULL, ...)
```

Arguments

cond	a conditional expression; only observations that satisfy the condition will be returned.
vars	a variable list; only variables in the list will be returned.
...	other options, currently ignored

Value

the part of the dataset that satisfies the condition and contains the specified columns

logit	<i>estimate a logistic regression</i>
-------	---------------------------------------

Description

estimate a logistic regression

Usage

```
logit(y, x, subset = NULL, weights = NULL, linkfunc = "logit", ...)
```

Arguments

y	name of the dependent variable
x	names of the independent variables in varlist format, either "x1 x2 x3" or ~x1+x2+X3 format.
subset	conditions to run the command only of a subset of the data (analogous to "if" statements in Stata)
weights	the name of a variable to use for weights in estimation
linkfunc	specify the linking function (logit, by default). Can set to "probit" to do probit estimation or use <code>probit</code> (which is equivalent).
...	other options to pass to <code>glm</code>

Value

b coefficient vector
 V covariance matrix of coefficients

pred	<i>gets fitted values from a genvar regression object</i>
------	-----------------------------------------------------------

Description

Gets fitted values from a `genvar` regression object. For panel models, this predicts the non-fixed effects part of the regression.

Usage

```
pred()
```

Details

Operates on the loaded estimation object, see `estimates_use`.

Examples

```
use(cars, clear=TRUE)
listif()
reg("dist", "speed")
gen("fit", "pred()")
listif()
```

preserve	<i>preserve a data set before modification</i>
----------	------------------------------------------------

Description

preserve a data set before modification

Usage

```
preserve(data = NULL)
```

Arguments

data a data set to preserve

Value

a value that can be passed to restore to restore the data set later

Examples

```
require(stats)
use(cars, clear=TRUE)
p <- preserve()
collapse("mean(dist)", "speed")
list()
restore(p)
list()
```

probit	<i>estimate a probit regression</i>
--------	-------------------------------------

Description

probit(...) is equivalent to logit(..., linkfunc="probit").

Usage

```
probit(...)
```

Arguments

... options to pass to logit

reg	<i>regress y on x with robust standard errors, clustered standard errors, HAC standard errors, panel fixed effects, etc</i>
-----	-----------------------------------------------------------------------------------------------------------------------------

Description

regress y on x with robust standard errors, clustered standard errors, HAC standard errors, panel fixed effects, etc.

Usage

```
reg(y, x, subset = NULL, effect = NULL, robust = TRUE, hac = NULL,
    cluster = NULL, rtype = 1)
```

Arguments

y	name of the dependent variable
x	names of the independent variables in either "x1 x2 x3" format or ~x1+x2+x3 format. To include a variable as a categorical variable (when you would use "i.state" to get state dummies in Stata), include it as "factor(state)".
subset	conditions to subset the data
effect	either "twoways", "individual", or "time" for fixed effects. Dataset must already have been xtset.
robust	whether to use robust standard errors
hac	which variable to order by to compute heteroskedastic and auto correlation standard errors (if unspecified, do not do HAC correction)
cluster	a variable list giving the names of the variables to cluster by in producing clustered standard errors
rtype	gives the type of heteroskedasticity correction to make. By default, it is "1" to implement HC1 which is the same as Stata's small sample corrected standard errors. rtype can be any integer from 0 to 3 with each value corresponding to a different heteroskedastic correction (HCx). See documentation for vcovHC in package sandwich.

Value

b coefficient vector

V covariance matrix of coefficients

rename	<i>renames variables in the dataset</i>
--------	-----------------------------------------

Description

renames variables in the dataset

Usage

```
rename(var, newvar)
```

Arguments

var	the name of the variable to rename
newvar	the new name of the variable

Examples

```
use(cars, clear=TRUE)
listif()
rename("speed", "velocity")
listif()
```

restore	<i>restore a dataset from a previous preserve to be currently used</i>
---------	------------------------------------------------------------------------

Description

restore a dataset from a previous preserve to be currently used

Usage

```
restore(envir)
```

Arguments

envir	a previous preserve value.
-------	----------------------------

Value

the preserved data set

Examples

```
require(stats)
use(cars, clear=TRUE)
p <- preserve()
collapse("mean(dist)", "speed")
list()
restore(p)
list()
```

savedata	<i>saves data to a CSV or RDS file</i>
----------	----------------------------------------

Description

saves data to a CSV or RDS file

Usage

```
savedata(file, rds = FALSE)
```

Arguments

file	a file name to save the current data to
rds	whether to save the file to an RDS file (default: FALSE)

shape	<i>reshapes a data set from wide to long or from long to wide formats</i>
-------	---------------------------------------------------------------------------

Description

reshapes a data set from wide to long or from long to wide formats

Usage

```
shape(form, direction = "long")
```

Arguments

form	<p>if direction="long", then the argument should have the form: id1+id2+...~newvar stub where there are variables in the data set named "stubXXXX" and "newvar" is the name of the new variable that will be added to the data set which will contain the various values of "stubXXXX" on exit. The variable "stub" on exit will contain the value of "XXXX". Variables (id1,id2,...) will also be included in the dataset</p>
------	------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

on exit. The command behaves like "reshape long stub, i(id1 id2 ...) j(newvar)" in Stata.

If direction="wide", then the argument should have the form,

id1+id2+...~values1+values2+...lbyvar1+byvar2+...

The variables (id1,id2,...,byvar1,byvar2,...) should uniquely identify observations in the data. On exit the dataset will contain (id1,id2,...) in addition to values1byvar1.byvar2, values2byvar1.byvar2, ... for each unique value of (byvar1,byvar2,...). The command behaves like "reshape wide values1 values2 ..., i(id1 id2 ...) j(byvar1...)"

direction either "long" or "wide" to indicate the direction to reorient the data set

subset.varlist *generate a varlist that is a subset of another*

Description

generate a varlist that is a subset of another

Usage

```
## S3 method for class 'varlist'
subset(x, vars, ...)
```

Arguments

x	a varlist
vars	a set of variable names
...	currently ignored

summarize *summarize a variable list, giving basic descriptive statistics*

Description

summarize a variable list, giving basic descriptive statistics

Usage

```
summarize(varlist, detail = FALSE)
```

Arguments

varlist	a variable list either in "var1 var2 x*" form or ~var1+var2+x1+x2+x3 form.
detail	if TRUE, provide a more detailed output for each variable

taildata	<i>get last few observations</i>
----------	----------------------------------

Description

get last few observations

Usage

```
taildata(num)
```

Arguments

num	how many of the last few observations to get
-----	----------------------------------------------

tostring	<i>convert a variable of another type into a string variable</i>
----------	------------------------------------------------------------------

Description

convert a variable of another type into a string variable

Usage

```
tostring(varlist)
```

Arguments

varlist	variables to convert, either in the form "var1 var2 var3" or in the form ~var1+var2+var3.
---------	-------------------------------------------------------------------------------------------

use	<i>uses a dataset, marking it as the active dataset</i>
-----	---------------------------------------------------------

Description

uses a dataset, marking it as the active dataset

Usage

```
use(x, clear = FALSE, type = NULL, ...)
```

Arguments

<code>x</code>	usually either a <code>data.frame</code> or a <code>csv/dta</code> filename to be imported. An R function which returns a <code>data.frame</code> can also be specified.
<code>clear</code>	if <code>TRUE</code> , erase current data if it already exists (default: <code>FALSE</code>).
<code>type</code>	either <code>"csv"</code> or <code>"dta"</code> for loading <code>csv</code> or <code>dta</code> data set
<code>...</code>	other options to pass to <code>read.csv</code> in case <code>x</code> is a <code>csv</code> file or to <code>read.dta</code> or <code>read.dta13</code> depending on the type of file being loaded

Examples

```
library(plm)
data(Produc)
use(Produc, clear=TRUE)
listif()
dropvar(".*")
```

<code>varlist</code>	<i>creates a formula object from a varlist, mostly for internal use.</i>
----------------------	--------------------------------------------------------------------------

Description

A `varlist` in `genvar` is either a space-separated string with wildcard characters, `"var1 var2 var3 x"`, or an R formula object `~var1+var2+var3+x1+x2....`. This function converts from the more user-friendly space-separated string format to the formula format.

Usage

```
varlist(x)
```

Arguments

<code>x</code>	the <code>varlist</code> to be converted in <code>"var1 var2 var3"</code> format. Can be specified using the <i>globbing</i> characters <code>"*"</code> (match zero or more of any character) or <code>"?"</code> (match any single character) like <code>"var*"</code> or <code>"var?"</code> for <code>"var1 var2 var3"</code> or using regular expressions if <code>regex=TRUE</code> (<code>"var[0-9]+"</code> = <code>"var1 var2 var3"</code>).
----------------	---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------

Value

a formula object which can be passed to `model.frame`

xtset	<i>prepares a panel dataset for lag operations</i>
-------	----------------------------------------------------

Description

prepares a panel dataset for lag operations. The lag function in R is simply "lag(var,numlags)". After calling xtset, this lag function will work on the panel in the way you would expect.

Usage

```
xtset(timevar, obsvar)
```

Arguments

timevar	the name of the variable to for the time dimension
obsvar	the name of the variable to use for the observation dimension

Examples

```
library(plm)
data(Produc)
use(Produc, clear=TRUE)
xtset("year", "state")
gen("Lemp", "lag(emp)")
listif(vars="emp Lemp")
reg("emp", "unemp", effect="twoway")
reg("emp", "unemp", effect="individual")
reg("emp", "unemp", effect="time")
```

Index

addobs, [2](#)

capture, [3](#)
clear, [4](#)
collapse, [4](#)
count, [5](#)

describe, [5](#)
destring, [6](#)
do, [6](#)
dropif, [7](#)
dropvar, [7](#)

estimates_print, [8](#)
estimates_restore, [8](#)
estimates_save, [8](#)
estimates_store, [9](#)
estimates_use, [9](#)

fillin, [9](#)
forval, [10](#)
forvar, [11](#)

gen, [11](#)

headdata, [12](#)

keepif, [12](#)
keepvar, [13](#)

L, [13](#)
listif, [14](#)
logit, [14](#)

pred, [15](#)
preserve, [16](#)
probit, [16](#)

reg, [17](#)
rename, [18](#)
restore, [18](#)

savedata, [19](#)
shape, [19](#)
subset.varlist, [20](#)
summarize, [20](#)

taildata, [21](#)
tostring, [21](#)

use, [21](#)

varlist, [22](#)

xtset, [23](#)