Package 'genvar'

October 14, 2019

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Description

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

assert_loaded 3

Usage

```
addobs(obs)
```

Arguments

obs

one of two 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.

Value

```
returns NULL, invisibly
```

Examples

```
library(plm)
data(Produc)
use(Produc, clear=TRUE)
keepvar("state year emp unemp")
addobs("state='Puerto Rico',year=1990,emp=100,unemp=5")
listif()
df <- data.frame(state=rep("Puerto Rico", times=2), year=1991:1992,emp=c(102,104),unemp=c(4.9,5.1))
addobs(df)
listif()</pre>
```

assert_loaded

assert a dataset is loaded in genvar and error otherwise

Description

assert a dataset is loaded in genvar and error otherwise

Usage

```
assert_loaded()
```

```
returns NULL, invisibly
```

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builddata

creates a dataset of a given number of observations

Description

Creates a dataset of a given number of observations. Does so by creating a variable called "v1" with all missing values.

Usage

```
builddata(n, replace = FALSE)
```

Arguments

n the number of observations to make the new dataset

replace if TRUE, replace a dataset in memory, if FALSE, error if a dataset is already

loaded

Value

```
returns NULL, invisibly
```

Examples

```
builddata(100, replace=TRUE)
listif()
```

capture

captures an expression, returning TRUE if there was an error and FALSE otherwise

Description

captures an expression, returning TRUE if there was an error and FALSE otherwise

Usage

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

Arguments

expr an expression to be evaluated

silent if TRUE, suppress error messages from printing (default: FALSE)

Value

FALSE if the expression successfully ran and TRUE otherwise

clear 5

Examples

```
capture({log(1)})
capture({log(-1)})
```

clear

clears the dataset in memory

Description

removes a dataset from memory, errors if no dataset is loaded

Usage

```
clear()
```

Value

```
returns NULL invisibly
```

Examples

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

collapse

collapses a data set by variables using arbitrary aggregation functions

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)
```

Arguments

values an argument with the form "fun1(var1) fun2(var2) fun3(var3,var4)" de-

scribe the aggregations to be performed where fun1, fun2, fun3 are most likely aggregation functions like "sum", "mean", "max", "median", etc. But the func-

tion could be anything that returns a scalar.

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.

6 count

Value

```
returns NULL, invisibly
```

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)
```

Arguments

 ${\tt ifstmt}$

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

Value

returns the count

```
use(cars, clear=TRUE)
count()
count(speed <= 20)</pre>
```

describe 7

describe

lists the names of the variables in the dataset

Description

lists the names of the variables in the dataset

Usage

```
describe(pattern)
```

Arguments

pattern

an optional regular expression which only returns variable names that match the expression. Can be unquoted if it is just a variable name.

Value

A vector of names of variables with an attribute called "type" giving the types of the variables. The class of the object is "varlist".

Examples

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

destring

convert a variable with string type into a numeric value

Description

convert a variable with string type into a numeric value

Usage

```
destring(varlist)
```

Arguments

varlist

variables to convert, in the form "var1 var2 var3" or, if a single variable, an unquoted variable will work as well (i.e. var1).

```
returns NULL, invisibly
```

8 do

Examples

```
use(cars, clear=TRUE)
tostring(speed)
listif()
describe()
destring(speed)
listif()
describe()
```

do

Executes R code on the dataset

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)
```

Arguments

expr an R expression which can use any of the variable names in the current dataset.

It can be quoted or unquoted.

by a variable list in "var1 var2 var3" format or, if a single variable, it can be un-

quoted (var1). The R expression will be applied separately for the data subsetted

to each level of the variable list.

Value

returns whatever the expression expr returns

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

dropif 9

 ${\sf dropif}$

drops rows from the dataset

Description

drops rows from the dataset

Usage

```
dropif(x)
```

Arguments

Х

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

Value

```
returns NULL, invisibly
```

Examples

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

dropvar

drops variables in varlist format from the dataset

Description

drops variables in varlist format from the dataset

Usage

```
dropvar(x)
```

Arguments

Χ

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

```
returns NULL, invisibly
```

10 estimates_restore

Examples

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

estimates_print

display estimation results

Description

display estimation results

Usage

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

Arguments

name

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

estimates_restore

restore genvar estimates

Description

restore genvar estimates

Usage

```
estimates_restore(name)
```

Arguments

name

name of estimates to be restored

Value

returns NULL, invisibly

estimates_save 11

estimates_save

save genvar estimates

Description

save genvar estimates

Usage

```
estimates_save(file)
```

Arguments

file

file to save current estimates to.

Value

returns NULL, invisibly

estimates_store

store genvar estimates

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.

Value

returns NULL, invisibly

12 fillin

estimates_use

loads genvar estimates from file

Description

loads genvar estimates from file

Usage

```
estimates_use(file)
```

Arguments

file

file to load estimates from.

Value

returns NULL, invisibly

fillin

Fully rectangularize a dataset

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.

```
returns NULL, invisibly
```

forval 13

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

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")

Value

```
returns NULL, invisibly
```

Examples

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

forvar

apply a function to each of a list of variables

Description

apply a function to each of a list of variables

Usage

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

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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.

Value

```
returns NULL, invisibly
```

Examples

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

gen

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

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
var	me name	or me	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 = to-

tal(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.

getdata 15

Value

returns NULL, invisibly

getdata

exports data frame from genvar environment to R environment

Description

exports data frame from genvar environment to R environment

Usage

```
getdata()
```

Value

the data frame currently in the genvar environment

gvmerge

merge two datasets

Description

Merges two datasets using either a left (keep all elements in current datasets and replace with missing if not present in new set), right (keep all elements in new dataset), outer (keep all observations in both datasets), or inner join (only keep elements in both datasets)

Usage

```
gvmerge(data, on, kind = "left", ...)
```

Arguments

data	dataset to merge in, either an R data frame, a csv file name, or a dta (Stata) file
	name.

on a variable list to merge on with the form "var1 var2 var3". kind one of "left", "right", "outer", or "inner" (default: "left")

extra options to pass to read.csv or read.dta (for old Stata files) or read.dta13

(for newer ones).

```
returns NULL, invisibly
```

16 headdata

gvplot

convenience interface to R's plot command

Description

Executes a plot command in genvar's environment so that gvplot(xvar,yvar) will plot a scatter plot of the variables xvar and yvar in the genvar environment.

Usage

```
gvplot(...)
```

Arguments

.. arguments to be passed to R's plot command.

Value

```
returns NULL, invisibly
```

Examples

```
library(plm)
data(Produc)
use(Produc, clear=TRUE)
gen("laborforce", "emp/(1-unemp/100)")
empfrac = function (emp, laborforce) sum(emp)/sum(laborforce)
collapse("empfrac(emp,laborforce)", "year")
rename("empfrac(emp, laborforce)", "empfrac")
destring("year")
gvplot(year, empfrac, type="b", main="Employment Percentage over Time",
xlab="Year", ylab="Employment Percentage", pch=19)
```

headdata

get first few observations

Description

get first few observations

Usage

headdata(num)

Arguments

num

how many of the first observations to get

is_loaded 17

Value

returns the first num rows of data

is_loaded

a command to determine whether data is loaded

Description

a command to determine whether data is loaded

Usage

```
is_loaded()
```

Value

returns TRUE if dataset is loaded in genvar and FALSE otherwise

keepif

keeps some rows in the dataset and drops the rest

Description

keeps some rows in the dataset and drops the rest

Usage

```
keepif(x)
```

Arguments

Χ

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

Value

```
returns NULL, invisibly
```

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

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keepvar

keeps some variables in the dataset and drops the others

Description

keeps some variables in the dataset and drops the others

Usage

```
keepvar(x)
```

Arguments

Х

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

Value

```
returns NULL, invisibly
```

Examples

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

L

a function to take lags and leads with panel data

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

x variable to lag

k how many lags to take? If a negative number, leads will be generated.

... other options to pass to plm::lag, does not need to be specified

listif 19

Value

returns lag of the variable as a data frame

Examples

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

listif

prints the part of the dataset that satisfies certain conditions

Description

prints the part of the dataset that satisfies certain conditions

Usage

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

Arguments

a conditional expression; only observations that satisfy the condition will be returned.
 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

20 pred

logit	estimate a logi.	stic regression
-------	------------------	-----------------

Description

estimate a logistic regression

Usage

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

Arguments

У	name of the dependent variable
Х	names of the independent variables in varlist format, either "x1 x2 x3" or \sim 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 probit (which is equivalent).
	other options to pass to glm

Value

b coefficient vector

V covariance matrix of coefficients

pred gets fitted vo	ulues from a genvar regression object
---------------------	---------------------------------------

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.

preserve 21

Value

returns predictions from model

Examples

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

preserve

preserve a data set before modification

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

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

22 reg

probit

estimate a probit regression

Description

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

Usage

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

Arguments

... options to pass to logit

reg

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

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

У	name of the dependent variable
х	names of the independent variables in either " $x1 \ x2 \ x3$ " format or $\sim x1+x2+x3$ 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

rename 23

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 documention for vcovHC in package sandwich.

Value

b coefficient vector

V covariance matrix of coefficients

rename

renames variables in the dataset

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

Value

```
returns NULL, invisibly
```

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

24 savedata

restore

restore a dataset from a previous preserve to be currently used

Description

restore a dataset from a previous preserve to be currently used

Usage

```
restore(envir, replace = FALSE)
```

Arguments

envir a previous preserve value.

replace if TRUE, restore even if another dataset is in memory. If FALSE, do not.

Value

the preserved data set

Examples

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

savedata

saves data to a CSV or RDS file

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 25

Value

```
returns NULL, invisibly
```

Examples

```
use(cars, clear=TRUE)
savedata(file.path(tempdir(), "cars.csv"))
savedata(file.path(tempdir(), "cars.rds"), rds=TRUE)
```

shape

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

Description

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

Usage

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

Arguments

form

if direction="long", then the argument should have the form:

id1+id2+..~newvarlstub

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

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

```
returns NULL, invisibly
```

26 summarize

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

Value

returns the subset of variable names with attibute "type" giving the types. The vector is of class "varlist"

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 "varl var2 x^* " form or ~var1+var2+x1+x2+x3 form.

detail if TRUE, provide a more detailed output for each variable

```
returns NULL, invisibly
```

taildata 27

taildata

get last few observations

Description

get last few observations

Usage

taildata(num)

Arguments

num

how many of the last few observations to get

Value

returns last num rows of data

tostring

convert a variable of another type into a string variable

Description

convert a variable of another type into a string variable

Usage

```
tostring(varlist)
```

Arguments

varlist

variables to convert, in the form "var1 var2 var3", or if a single variable, var1 (unquoted) will work as well

Value

```
returns NULL, invisibly
```

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

28 varlist

use

uses a dataset, marking it as the active dataset

Description

uses a dataset, marking it as the active dataset

Usage

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

Arguments

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

Value

returns NULL invisibly

Examples

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

varlist

creates a formula object from a varlist, mostly for internal use.

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 or to a vector of strings.

Usage

```
varlist(x, type = "formula")
```

xtset 29

Arguments

x the varlist to be converted in "var1 var2 var3" format. Can be specified using

the *globbing* characters "*" (match zero or more of any character) or "?" (match any single character) like "var*" or "var?" for "var1 var2 var3" or using regular

expressions if regex=TRUE ("var[0-9]+" = "var1 var2 var3").

type if "formula", return a varlist in formula format; if "vector", return a varlist in

character vector format.

Value

a formula object which can be passed to model.frame or a character vector giving the name of each variable

xtset

prepares a panel dataset for lag operations

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

Value

```
returns NULL, invisibly
```

```
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")
```

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