Package 'genvar'

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Title Manipulates Datasets and Performs Regressions Using A
Command-on-Data Syntax

Version 0.0.1

Description This package 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. That package works by executing commands on a given dataset loaded into memory. This package is similarly a ``command-on-data" enviroment, an alternative to standard R's more function-based approach.

Depends R (>= 3.5.1.0)

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

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

NeedsCompilation no

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R topics documented:

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addobs   *add observations to the data set*

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

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	*clears the dataset in memory*

Description

clears the dataset in memory

Usage

```
clear()
```

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 = 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

```
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   *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, either in the form "var1 var2 var3" or in the form ~var1+var2+var3.

---

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 = 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 *drops rows from the dataset*

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 *drops variables in varlist format from the dataset*

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 *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

---

estimates_save   _save_ genvar _estimates_

Description

save genvar estimates

Usage

```
estimates_save(file)
```

Arguments

file   file to save current estimates to.

---

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.

| estimates_use | *loads* genvar *estimates from file* |

Description

loads genvar estimates from file

Usage

```
estimates_use(file)
```

Arguments

| file | file to load estimates from. |

| 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. |

| 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")

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")
```

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	*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
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	*get first few observations*

Description

get first few observations

Usage

```
headdata(num)
```

Arguments

num	how many of the first observations to get

---

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

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   *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

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   *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

Examples

```
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

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   *estimate a logistic regression*

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 `probit` (which is equivalent).
...	other options to pass to `glm`

Value

b coefficient vector

V covariance matrix of coefficients

---

pred   *gets fitted values 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`.

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

Examples

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

probit   *estimate a probit regression*

Description

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

Usage

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

Arguments

...   options to pass to `logit`

Produc   *Produc data from the plm package*

Description

An example data set for panel data borrowed from the plm package

Usage

```
data(Produc)
```

Format

An object of class data.frame with 816 rows and 11 columns.

---

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

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 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

Examples

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

---

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)
```

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	*saves data to a CSV file*

Description

saves data to a CSV file

Usage

```
savedata(file)
```

Arguments

file   a file name to save the current data to

Examples

```
use(Produc, clear=TRUE)
savedata("Produc.csv")
```

---

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+..~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 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+...|byvar1+byvar2+...

The variables (id1,id2,...,byvar1,byvar2,...) should uniqely 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	*get last few observations*

Description

get last few observations

Usage

```
taildata(num)
```

Arguments

num	how many of the last few observations to get

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, either in the form "var1 var2 var3" or in the form ~var1+var2+var3.

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

x	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

Examples

```
Produc
use(Produc, clear=TRUE)
savedata("Produc.csv")
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.

Usage

```
varlist(x)
```

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").

Value

a formula object which can be passed to model.frame

| 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

Examples

```
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