

Package ‘metaVAR’

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Title Multivariate Meta-Analysis of Vector Autoregressive Model Coefficients
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Author Ivan Jacob Agaloos Pesigan [aut, cre, cph]
(<https://orcid.org/0000-0003-4818-8420>)
Maintainer Ivan Jacob Agaloos Pesigan <r.jeksterslab@gmail.com>

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 coef.metavarmeta

Estimated Parameter Method for an Object of Class metavarmeta

Description

Estimated Parameter Method for an Object of Class metavarmeta

Usage

```
## S3 method for class 'metavarmeta'
coef(object, ...)
```

Arguments

object an object of class metavarmeta.
 ... further arguments.

Value

Returns a vector of the mean estimated parameters.

Author(s)

Ivan Jacob Agaloos Pesigan

 Meta

Fit Multivariate Meta-Analysis

Description

This function estimates the mean and covariance matrix of a vector of coefficients using the estimated coefficients and sampling variance-covariance matrix from each individual.

Usage

```
Meta(
  y,
  v,
  mu_start = NULL,
  mu_lbound = NULL,
  mu_ubound = NULL,
  sigma_l_start = NULL,
  sigma_l_lbound = NULL,
  sigma_l_ubound = NULL,
  try = 1000,
  ncores = NULL
)
```

Arguments

| | |
|-----------------------------|---|
| <code>y</code> | A list. Each element of the list is a numeric vector of estimated coefficients. |
| <code>v</code> | A list. Each element of the list is a sampling variance-covariance matrix of <code>y</code> . |
| <code>mu_start</code> | Numeric vector. Optional vector of starting values for <code>mu</code> . |
| <code>mu_lbound</code> | Numeric vector. Optional vector of lower bound values for <code>mu</code> . |
| <code>mu_ubound</code> | Numeric vector. Optional vector of upper bound values for <code>mu</code> . |
| <code>sigma_l_start</code> | Numeric matrix. Optional matrix of starting values for <code>t(chol(sigma))</code> . |
| <code>sigma_l_lbound</code> | Numeric matrix. Optional matrix of lower bound values for <code>t(chol(sigma))</code> . |
| <code>sigma_l_ubound</code> | Numeric matrix. Optional matrix of upper bound values for <code>t(chol(sigma))</code> . |
| <code>try</code> | Positive integer. Number of extra optimization tries. |
| <code>ncores</code> | Positive integer. Number of cores to use. |

Details

For $i = \{1, \dots, n\}$, the objective function used to estimate the mean $\boldsymbol{\mu}$ and covariance matrix $\boldsymbol{\Sigma}$ of the random coefficients \mathbf{y}_i is given by

$$\ell(\boldsymbol{\mu}, \boldsymbol{\Sigma} \mid \mathbf{y}_i, \mathbb{V}(\mathbf{y}_i)) = -\frac{1}{2} \left[q \log(2\pi) + \log(|\mathbb{V}(\mathbf{y}_i) - \boldsymbol{\Sigma}|) + (\mathbf{y}_i - \boldsymbol{\mu})' (\mathbb{V}(\mathbf{y}_i) - \boldsymbol{\Sigma})^{-1} (\mathbf{y}_i - \boldsymbol{\mu}) \right]$$

where q is the number of unique elements in $\boldsymbol{\mu}$ and $\boldsymbol{\Sigma}$, and $\mathbb{V}(\mathbf{y}_i)$ is the sampling variance-covariance matrix of \mathbf{y}_i .

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Meta-Analysis of VAR Functions: [MetaVARMx\(\)](#)

MetaVARMx

Fit Multivariate Meta-Analysis

Description

This function estimates the mean and covariance matrix of a vector of coefficients using the estimated coefficients and sampling variance-covariance matrix from each individual.

Usage

```
MetaVARMx(
  object,
  mu_start = NULL,
  mu_lbound = NULL,
  mu_ubound = NULL,
  sigma_l_start = NULL,
  sigma_l_lbound = NULL,
  sigma_l_ubound = NULL,
  noise = FALSE,
  error = FALSE,
  try = 1000,
  ncores = NULL
)
```

Arguments

| | |
|----------------|---|
| object | Output of the <code>fitDTVARMx::FitDTVARIDMx()</code> or <code>fitCTVARMx::FitCTVARIDMx()</code> functions. |
| mu_start | Numeric vector. Optional vector of starting values for mu. |
| mu_lbound | Numeric vector. Optional vector of lower bound values for mu. |
| mu_ubound | Numeric vector. Optional vector of upper bound values for mu. |
| sigma_l_start | Numeric matrix. Optional matrix of starting values for $t(\text{chol}(\text{sigma}))$. |
| sigma_l_lbound | Numeric matrix. Optional matrix of lower bound values for $t(\text{chol}(\text{sigma}))$. |
| sigma_l_ubound | Numeric matrix. Optional matrix of upper bound values for $t(\text{chol}(\text{sigma}))$. |
| noise | Logical. If noise = TRUE, include estimates of the process noise matrix, if available. If noise = FALSE, exclude estimates of the process noise matrix. |
| error | Logical. If error = TRUE, include estimates of the measurement error matrix, if available. If error = FALSE, exclude estimates of the measurement error matrix. |
| try | Positive integer. Number of extra optimization tries. |
| ncores | Positive integer. Number of cores to use. |

Details

For $i = \{1, \dots, n\}$, the objective function used to estimate the mean $\boldsymbol{\mu}$ and covariance matrix $\boldsymbol{\Sigma}$ of the random coefficients \mathbf{y}_i is given by

$$\ell(\boldsymbol{\mu}, \boldsymbol{\Sigma} \mid \mathbf{y}_i, \mathbb{V}(\mathbf{y}_i)) = -\frac{1}{2} \left[q \log(2\pi) + \log(|\mathbb{V}(\mathbf{y}_i) - \boldsymbol{\Sigma}|) + (\mathbf{y}_i - \boldsymbol{\mu})' (\mathbb{V}(\mathbf{y}_i) - \boldsymbol{\Sigma})^{-1} (\mathbf{y}_i - \boldsymbol{\mu}) \right]$$

where q is the number of unique elements in $\boldsymbol{\mu}$ and $\boldsymbol{\Sigma}$, and $\mathbb{V}(\mathbf{y}_i)$ is the sampling variance-covariance matrix of \mathbf{y}_i .

Author(s)

Ivan Jacob Agaloos Pesigan

See Also

Other Meta-Analysis of VAR Functions: [Meta\(\)](#)

Examples

```
## Not run:
# Generate data using the simStateSpace package-----
beta_mu <- matrix(
  data = c(
    0.7, 0.5, -0.1,
    0.0, 0.6, 0.4,
    0, 0, 0.5
  ),
  nrow = 3
)
beta_sigma <- diag(3 * 3)
beta <- simStateSpace::SimBetaN(
  n = 5,
  beta = beta_mu,
  vcov_beta_vec_1 = t(chol(beta_sigma))
)
sim <- simStateSpace::SimSSMVARIVary(
  n = 5,
  time = 100,
  mu0 = list(rep(x = 0, times = 3)),
  sigma0_1 = list(t(chol(diag(3)))),
  alpha = list(rep(x = 0, times = 3)),
  beta = beta,
  psi_1 = list(t(chol(diag(3))))
)
data <- as.data.frame(sim)

# Fit the model-----
library(fitDTVARMx)
fit <- FitDTVARIDMx(
  data = data,
  observed = c("y1", "y2", "y3"),
  id = "id"
)
# Multivariate meta-analysis-----
library(metaVAR)
meta <- MetaVARMx(fit)
print(meta)
summary(meta)
coef(meta)
vcov(meta)

## End(Not run)
```

| | |
|-------------------|---|
| print.metavarmeta | <i>Print Method for Object of Class metavarmeta</i> |
|-------------------|---|

Description

Print Method for Object of Class metavarmeta

Usage

```
## S3 method for class 'metavarmeta'
print(x, alpha = 0.05, digits = 4, ...)
```

Arguments

| | |
|--------|---|
| x | an object of class metavarmeta. |
| alpha | Numeric vector. Significance level α . |
| digits | Integer indicating the number of decimal places to display. |
| ... | further arguments. |

Author(s)

Ivan Jacob Agaloos Pesigan

| | |
|---------------------|---|
| summary.metavarmeta | <i>Summary Method for Object of Class metavarmeta</i> |
|---------------------|---|

Description

Summary Method for Object of Class metavarmeta

Usage

```
## S3 method for class 'metavarmeta'
summary(object, alpha = 0.05, digits = 4, ...)
```

Arguments

| | |
|--------|---|
| object | an object of class metavarmeta. |
| alpha | Numeric vector. Significance level α . |
| digits | Integer indicating the number of decimal places to display. |
| ... | further arguments. |

Author(s)

Ivan Jacob Agaloos Pesigan

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|------------------|---|
| vcov.metavarmeta | <i>Variance-Covariance Matrix Method for an Object of Class metavarmeta</i> |
|------------------|---|

Description

Variance-Covariance Matrix Method for an Object of Class metavarmeta

Usage

```
## S3 method for class 'metavarmeta'  
vcov(object, ...)
```

Arguments

| | |
|--------|---------------------------------|
| object | an object of class metavarmeta. |
| ... | further arguments. |

Value

Returns the variance-covariance matrix of the estimated parameters.

Author(s)

Ivan Jacob Agaloos Pesigan

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