# Package 'assessor'

## February 16, 2025

Title Assessment Tools for Regression Models with Discrete and

Semicontinuous Outcomes

Version 1.1.1
<b>Description</b> Provides assessment tools for regression models with discrete and semicontinuous outcomes proposed in Yang (2023) <doi:10.48550 arxiv.2308.15596="">. It calculates the double probability integral transform (DPIT) residuals, constructs QQ plots of residuals and the ordered curve for assessing mean structures.</doi:10.48550>
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Maintainer Jeonghwan Lee <1ee03938@umn.edu>
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bballHR	MLB Players' Home Run and Batted Ball Statistics with Red Zone
	Metrics (2017-2019)

#### **Description**

This dataset provides annual statistics for Major League Baseball (MLB) players, including home run counts, at-bats, mean exit velocities, launch angles, quantile statistics of exit velocities and launch angles, and red zone metrics. It is intended for analyzing batted ball performance, with additional variables on the red zone, which is defined as balls in play with a launch angle between 20 and 35 degrees and an exit velocity of at least 95 mph.

#### Usage

bballHR

#### **Format**

A data frame with the following columns:

name Player's full name (character).

playerID Player's unique identifier in the Lahman database (character).

teamID Team abbreviation (character).

year Season year (numeric).

**HR** Home runs hit during the season (integer).

**AB** At-bats during the season (integer).

mean\_exit\_velo Average exit velocity (mph) over the season (numeric).

mean\_launch\_angle Average launch angle (degrees) over the season (numeric).

launch\_angle\_75 Launch angle at the 75th percentile of the player's distribution (numeric).

launch\_angle\_70 Launch angle at the 70th percentile of the player's distribution (numeric).

launch\_angle\_65 Launch angle at the 65th percentile of the player's distribution (numeric).

exit\_velo\_75 Exit velocity at the 75th percentile of the player's distribution (numeric).

exit\_velo\_80 Exit velocity at the 80th percentile of the player's distribution (numeric).

exit\_velo\_85 Exit velocity at the 85th percentile of the player's distribution (numeric).

**count\_red\_zone** Seasonal count of batted balls in the red zone, defined as a launch angle between 20 and 35 degrees and an exit velocity greater than or equal to 95 mph (integer).

prop\_red\_zone Proportion of batted balls that fall into the red zone (numeric).

**BPF** Ballpark factor, indicating the effect of the player's home ballpark on offensive statistics (integer).

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#### **Details**

**Mean Metrics** mean\_exit\_velo and mean\_launch\_angle represent the player's average exit velocities and launch angles, respectively, over the course of a season.

**Quantile Metrics** The launch\_angle\_xx and exit\_velo\_xx columns denote the upper x-percentiles (e.g., 75th percentile) of the player's launch angle and exit velocity distributions for that year.

**Red Zone Metrics** count\_red\_zone gives the number of balls in play that fall into the red zone, while prop\_red\_zone represents the proportion of balls in play in this category.

**BPF** The Ballpark Factor (BPF) quantifies the influence of the player's home ballpark on offensive performance, with values above 100 indicating a hitter-friendly environment.

#### **Source**

Player statistics: Lahman R PackageBatted ball data: Baseball Savant

• Additional analysis: Patterns of Home Run Hitting in the Statcast Era by Jim Albert

#### **Examples**

data(bballHR)
head(bballHR)

**MEPS** 

Healthcare expenditure data

## Description

Healthcare expenditure data set.

#### Usage

**MEPS** 

#### **Format**

A data frame with 29784 rows and 29 variables:

EXP the aggregate annual office based expenditure per participants, semicontinuous outcomes

AGE Age

GENDER 1 if female

ASIAN 1 if Asian

BLACK 1 if Black

NORTHEAST 1 if Northeast

MIDWEST 1 if Midwest

SOUTH 1 if South

USC 1 if have usual source of care

COLLEGE 1 if colleage or higher degrees

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```
HIGHSCH 1 if high school degree
```

MARRIED 1 if married

WIDIVSEP 1 if widowed or divorced or separated

FAMSIZE Family Size

HINCOME 1 if high income

MINCOME 1 if middle income

LINCOME 1 if low income

NPOOR 1 if near poor

POOR 1 if poor

FAIR 1 if fair

GOOD 1 if good

VGOOD 1 if very good

MNHPOOR 1 if poor or fair mental health

ANYLIMIT 1 if any functional or activity limitation

unemployed 1 if unemployed at the beginning of 2006

EDUCHEALTH 1 if education, health and social services

PUBADMIN 1 if public administration

insured 1 if is insured at the beginning of the year 2006

MANAGEDCARE if enrolled in an HMO or a gatekeeper plan

#### **Source**

http://www.meps.ahrq.gov/mepsweb/

ord\_curve

Ordered curve for assessing mean structures

#### **Description**

Creates a plot to assess the mean structure of regression models. The plot compares the cumulative sum of the response variable and its hypothesized value. Deviation from the diagonal suggests the possibility that the mean structure of the model is incorrect.

#### Usage

```
ord_curve(model, thr)
```

### **Arguments**

model Regression model object (e.g.,lm, glm, glm.nb, polr, lm)

thr Threshold variable (e.g., predictor, fitted values, or variable to be included as a

covariate)

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#### **Details**

The ordered curve plots

$$\hat{L}_1(t) = \frac{\sum_{i=1}^n [Y_i 1(Z_i \le t)]}{\sum_{i=1}^n Y_i}$$

against

$$\hat{L}_2(t) = \frac{\sum_{i=1}^n \left[ \hat{\lambda}_i 1(Z_i \le t) \right]}{\sum_{i=1}^n \hat{\lambda}_i},$$

where  $\hat{\lambda}_i$  is the fitted mean, and  $Z_i$  is the threshold variable.

If the mean structure is correctly specified in the model,  $\hat{L}_1(t)$  and  $\hat{L}_2(t)$  should be close to each other.

If the curve is distant from the diagonal, it suggests incorrectness in the mean structure. Moreover, if the curve is above the diagonal, the summation of the response is larger than the fitted mean, which implies that the mean is underestimated, and vice versa.

The role of thr (threshold variable Z) is to determine the rule for accumulating  $\hat{\lambda}_i$  and  $Y_i$ ,  $i=1,\ldots,n$  for the ordered curve. The candidate for thr could be any function of predictors such as a single predictor (e.g., x1), a linear combination of predictor (e.g., x1+x2), or fitted values (e.g., fitted(model)). It can also be a variable being considered to be included in the mean function. If a variable leads to a large discrepancy between the ordered curve and the diagonal, including this variable in the mean function should be considered.

For more details, see the reference paper.

## Value

- x-axis:  $\hat{L}_1(t)$
- y-axis:  $\hat{L}_2(t)$

which are defined in Details.

#### References

Yang, Lu. "Double Probability Integral Transform Residuals for Regression Models with Discrete Outcomes." arXiv preprint arXiv:2308.15596 (2023).

```
## Binary example of ordered curve
n <- 500
set.seed(1234)
x1 <- rnorm(n, 1, 1)
x2 <- rbinom(n, 1, 0.7)
beta0 <- -5
beta1 <- 2
beta2 <- 1
beta3 <- 3
q1 <- 1 / (1 + exp(beta0 + beta1 * x1 + beta2 * x2 + beta3 * x1 * x2))
y1 <- rbinom(n, size = 1, prob = 1 - q1)
## True Model
model0 <- glm(y1 ~ x1 * x2, family = binomial(link = "logit"))</pre>
```

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```
ord_curve(model0, thr = model0$fitted.values) # set the threshold as fitted values
## Missing a covariate
model1 \leftarrow glm(y1 \sim x1, family = binomial(link = "logit"))
ord_curve(model1, thr = x2) # set the threshold as a covariate
## Poisson example of ordered curve
n <- 500
set.seed(1234)
x1 <- rnorm(n)
x2 <- rnorm(n)
beta0 <- 0
beta1 <- 2
beta2 <- 1
lambda1 \leftarrow exp(beta0 + beta1 * x1 + beta2 * x2)
y <- rpois(n, lambda1)
## True Model
poismodel1 <- glm(y \sim x1 + x2, family = poisson(link = "log"))
ord_curve(poismodel1, thr = poismodel1$fitted.values)
## Missing a covariate
poismodel2 <- glm(y \sim x1, family = poisson(link = "log")) ord_curve(poismodel2, thr = poismodel2$fitted.values)
ord\_curve(poismodel2, thr = x2)
```

qqresid

QQ-plots of DPIT residuals

## Description

Makes a QQ-plot of the DPIT residuals calculated from resid\_disc(), resid\_semiconti() or resid\_zeroinfl(). The plot should be close to the diagonal if the model is correctly specified. Note that this function does not return residuals. To get both residuals and QQ-plot, use resid\_disc(), resid\_semiconti() and resid\_zeroinfl().

#### Usage

```
qqresid(model, scale="normal")
```

## **Arguments**

model

Fitted model object (e.g., glm(), glm.nb(), zeroinfl(), and polr())

scale

You can choose the scale of the residuals between normal and uniform scales. The sample quantiles of the residuals are plotted against the theoretical quantiles of a standard normal distribution under the normal scale, and against the theoretical quantiles of a uniform (0,1) distribution under the uniform scale. The defalut scale is normal.

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#### Value

A QQ plot.

- x-axis: Theoretical quantiles
- y-axis: Sample quantiles generated by DPIT residuals

#### See Also

```
resid_disc(), resid_semiconti(), resid_zeroinfl()
```

## **Examples**

```
n <- 100
b <- c(2, 1, -2)
x1 <- rnorm(n)
x2 <- rbinom(n, 1, 0.7)
y <- rpois(n, exp(b[1] + b[2] * x1 + b[3] * x2))
m1 <- glm(y ~ x1 + x2, family = poisson)
qqresid(m1, scale = "normal")
qqresid(m1, scale = "uniform")</pre>
```

resid\_2pm

Residuals for regression models with two-part outcomes

## **Description**

Calculates DPIT proposed residuals for model for semi-continuous outcomes. resid\_2pm can be used either with model0 and model1 or with part0 and part1 as arguments.

## Usage

```
resid_2pm(model0, model1, y, part0, part1, plot=TRUE, scale = "normal")
```

## Arguments

model0	Model object for 0 outcomes (e.g., logistic regression)
model1	Model object for the continuous part (gamma regression)
у	Semicontinuous outcome variables
part0	Alternative argument to model0. One can supply the sequence of probabilities $P(Y_i=0),\ i=1,\dots,n.$
part1	Alternative argument to model 1. One can fit a regression model on the positive data and supply their probability integral transform. Note that the length of part 1 is the number of positive values in y and can be shorter than part 0.
plot	A logical value indicating whether or not to return QQ-plot
scale	You can choose the scale of the residuals among normal and uniform scales. The default scale is normal.

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#### **Details**

The DPIT residuals for regression models with semi-continuous outcomes are

$$\hat{r}_i = \frac{\hat{F}(Y_i|\mathbf{X}_i)}{n} \sum_{j=1}^n 1\left(\hat{p}_0(\mathbf{X}_j) \le \hat{F}(Y_i|\mathbf{X}_i)\right), i = 1,\dots, n,$$

where  $\hat{p}_0(\mathbf{X}_i)$  is the fitted probability of zero, and  $\hat{F}(\cdot|\mathbf{X}_i)$  is the fitted cumulative distribution function for the *i*th observation. Furthermore,

$$\hat{F}(y|\mathbf{x}) = \hat{p}_0(\mathbf{x}) + (1 - \hat{p}_0(\mathbf{x}))\,\hat{G}(y|\mathbf{x})$$

where  $\hat{G}$  is the fitted cumulative distribution for the positive data.

In two-part models, the probability of zero can be modeled using a logistic regression, model0, while the positive observations can be modeled using a gamma regression, model1. Users can choose to use different models and supply the resulting probability transforms. part0 should be the sequence of fitted probabilities of zeros  $\hat{p}_0(\mathbf{X}_i)$ ,  $i=1,\ldots,n$ . part1 should be the probability integral transform of the positive part  $\hat{G}(Y_i|\mathbf{X}_i)$ . Note that the length of part1 is the number of positive values in y and can be shorter than part0.

#### Value

Residuals. If plot=TRUE, also produces a QQ plot.

## See Also

```
resid_semiconti()
```

```
library(MASS)
n <- 500
beta10 <- 1
beta11 <- -2
beta12 <- -1
beta13 <- -1
beta14 <- -1
beta15 <- -2
x11 <- rnorm(n)
x12 \leftarrow rbinom(n, size = 1, prob = 0.4)
p1 <- 1 / (1 + exp(-(beta10 + x11 * beta11 + x12 * beta12)))
lambda1 <- exp(beta13 + beta14 * x11 + beta15 * x12)
y2 <- rgamma(n, scale = lambda1 / 2, shape = 2)
y \leftarrow rep(0, n)
u <- runif(n, 0, 1)
ind1 \leftarrow which(u >= p1)
y[ind1] <- y2[ind1]
# models as input
mgamma \leftarrow glm(y[ind1] \sim x11[ind1] + x12[ind1], family = Gamma(link = "log"))
m10 \leftarrow glm(y == 0 \sim x12 + x11, family = binomial(link = "logit"))
resid.model <- resid_2pm(model0 = m10, model1 = mgamma, y = y)</pre>
# PIT as input
cdfgamma <- pgamma(y[ind1],</pre>
```

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```
scale = mgamma$fitted.values * gamma.dispersion(mgamma),
    shape = 1 / gamma.dispersion(mgamma)
)
p1f <- m10$fitted.values
resid.pit <- resid_2pm(y = y, part0 = p1f, part1 = cdfgamma)</pre>
```

resid\_disc

Residuals for regression models with discrete outcomes

#### **Description**

Calculates the DPIT residuals for regression models with discrete outcomes. Specifically, the model assumption of GLMs with binary, ordinal, Poisson, and negative binomial outcomes can be assessed using resid\_disc().

#### Usage

```
resid_disc(model, plot=TRUE, scale="normal")
```

#### **Arguments**

model Model object (e.g., glm, glm.nb, polr)

plot A logical value indicating whether or not to return QQ-plot

scale You can choose the scale of the residuals among normal and uniform scales.

The sample quantiles of the residuals are plotted against the theoretical quantiles of a standard normal distribution under the normal scale, and against the theoretical quantiles of a uniform (0,1) distribution under the uniform scale. The

defalut scale is normal.

#### **Details**

The DPIT residual for the *i*th observation is defined as follows:

$$\hat{r}(Y_i|X_i) = \hat{G}\Big(\hat{F}(Y_i|\mathbf{X}_i)\Big)$$

where

$$\hat{G}(s) = \frac{1}{n-1} \sum_{j=1, j \neq i}^{n} \hat{F}\left(\hat{F}^{(-1)}(\mathbf{X}_j) \middle| \mathbf{X}_j\right)$$

and  $\hat{F}$  refers to the fitted cumulative distribution function. When scale="uniform", DPIT residuals should closely follow a uniform distribution, otherwise it implies model deficiency. When scale="normal", it applies the normal quantile transformation to the DPIT residuals

$$\Phi^{-1}[\hat{r}(Y_i|\mathbf{X}_i)], i = 1, \dots, n.$$

The null pattern is the standard normal distribution in this case.

Check reference for more details.

#### Value

DPIT residuals. If plot=TRUE, also produces a QQ plot.

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#### References

Yang, Lu. "Double Probability Integral Transform Residuals for Regression Models with Discrete Outcomes." arXiv preprint arXiv:2308.15596 (2023).

```
library(MASS)
n <- 500
set.seed(1234)
## Negative Binomial example
# Covariates
x1 <- rnorm(n)</pre>
x2 <- rbinom(n, 1, 0.7)
### Parameters
beta0 <- -2
beta1 <- 2
beta2 <- 1
size1 <- 2
lambda1 <- exp(beta0 + beta1 * x1 + beta2 * x2)
# generate outcomes
y <- rnbinom(n, mu = lambda1, size = size1)
# True model
model1 \leftarrow glm.nb(y \sim x1 + x2)
resid.nb1 <- resid_disc(model1, plot = TRUE, scale = "uniform")</pre>
# Overdispersion
model2 \leftarrow glm(y \sim x1 + x2, family = poisson(link = "log"))
resid.nb2 <- resid_disc(model2, plot = TRUE, scale = "normal")</pre>
## Binary example
n <- 500
set.seed(1234)
# Covariates
x1 <- rnorm(n, 1, 1)
x2 <- rbinom(n, 1, 0.7)
# Coefficients
beta0 <- -5
beta1 <- 2
beta2 <- 1
beta3 <- 3
q1 \leftarrow 1 / (1 + exp(beta0 + beta1 * x1 + beta2 * x2 + beta3 * x1 * x2))
y1 \leftarrow rbinom(n, size = 1, prob = 1 - q1)
# True model
model01 \leftarrow glm(y1 \sim x1 * x2, family = binomial(link = "logit"))
resid.bin1 <- resid_disc(model01, plot = TRUE)</pre>
# Missing covariates
model02 \leftarrow glm(y1 \sim x1, family = binomial(link = "logit"))
resid.bin2 <- resid_disc(model02, plot = TRUE)</pre>
## Poisson example
n <- 500
set.seed(1234)
# Covariates
```

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```
x1 <- rnorm(n)
x2 <- rbinom(n, 1, 0.7)
# Coefficients
beta0 <- -2
beta1 <- 2
beta2 <- 1
lambda1 <- exp(beta0 + beta1 * x1 + beta2 * x2)
y <- rpois(n, lambda1)</pre>
# True model
poismodel1 <- glm(y \sim x1 + x2, family = poisson(link = "log"))
resid.poi1 <- resid_disc(poismodel1, plot = TRUE)</pre>
# Enlarge three outcomes
y \leftarrow rpois(n, lambda1) + c(rep(0, (n - 3)), c(10, 15, 20))
poismodel2 <- glm(y \sim x1 + x2, family = poisson(link = "log"))
resid.poi2 <- resid_disc(poismodel2, plot = TRUE)</pre>
## Ordinal example
n <- 500
set.seed(1234)
# Covariates
x1 <- rnorm(n, mean = 2)
# Coefficient
beta1 <- 3
# True model
p0 <- plogis(1, location = beta1 * x1)</pre>
p1 <- plogis(4, location = beta1 * x1) - p0
p2 <- 1 - p0 - p1
genemult <- function(p) {</pre>
 rmultinom(1, size = 1, prob = c(p[1], p[2], p[3]))
test <- apply(cbind(p0, p1, p2), 1, genemult)</pre>
y1 \leftarrow rep(0, n)
y1[which(test[1, ] == 1)] <- 0</pre>
y1[which(test[2, ] == 1)] <- 1
y1[which(test[3, ] == 1)] <- 2
multimodel \leftarrow polr(as.factor(y1) \sim x1, method = "logistic")
resid.ord1 <- resid_disc(multimodel, plot = TRUE)</pre>
## Non-Proportionality
n <- 500
set.seed(1234)
x1 <- rnorm(n, mean = 2)
beta1 <- 3
beta2 <- 1
p0 <- plogis(1, location = beta1 * x1)</pre>
p1 <- plogis(4, location = beta2 * x1) - p0
p2 <- 1 - p0 - p1
genemult <- function(p) {</pre>
 rmultinom(1, size = 1, prob = c(p[1], p[2], p[3]))
}
test <- apply(cbind(p0, p1, p2), 1, genemult)</pre>
y1 \leftarrow rep(0, n)
y1[which(test[1, ] == 1)] <- 0
y1[which(test[2, ] == 1)] <- 1
```

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```
y1[which(test[3, ] == 1)] <- 2
multimodel <- polr(as.factor(y1) ~ x1, method = "logistic")
resid.ord2 <- resid_disc(multimodel, plot = TRUE)</pre>
```

resid\_quasi

Quasi Emprical residuals functions

#### **Description**

Draw the QQ-plot for regression models with discrete outcomes using the quasi-empirical residual distribution functions. Specifically, the model assumption of GLMs with binary, ordinal, Poisson, negative binomial, zero-inlated Poisson, and zero-inflated negative binomial outcomes can be applicable to resid\_quasi().

#### Usage

resid\_quasi(model)

#### **Arguments**

model

Model object (e.g., glm, glm.nb, polr, zeroinfl)

#### **Details**

The quasi-empirical residual distribution function is defined as follows:

$$\hat{U}(s;\beta) = \sum_{i=1}^{n} W_n(s; \mathbf{X}_i, \beta) 1[F(Y_i|X_i) < H(s; X_i)]$$

where

$$W_n(s; \mathbf{X}_i, \beta) = \frac{K[(H(s; \mathbf{X}_i) - s)/\epsilon_n]}{\sum_{j=1}^n K[(H(s; \mathbf{X}_j) - s)/\epsilon_n]}$$

and K is a bounded, symmetric, and Lipschitz continuous kernel.

#### Value

A QQ plot.

• x-axis: Theoretical quantiles

• y-axis: Sample quantiles

#### References

Lu Yang (2021). Assessment of Regression Models with Discrete Outcomes Using Quasi-Empirical Residual Distribution Functions, Journal of Computational and Graphical Statistics, 30(4), 1019-1035.

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```
## Negative Binomial example
library(MASS)
# Covariates
n <- 500
x1 <- rnorm(n)</pre>
x2 <- rbinom(n, 1, 0.7)
### Parameters
beta0 <- -2
beta1 <- 2
beta2 <- 1
size1 <- 2
lambda1 <- exp(beta0 + beta1 * x1 + beta2 * x2)
# generate outcomes
y <- rnbinom(n, mu = lambda1, size = size1)
# True model
model1 \leftarrow glm.nb(y \sim x1 + x2)
resid.nb1 <- resid_quasi(model1)</pre>
# Overdispersion
model2 \leftarrow glm(y \sim x1 + x2, family = poisson(link = "log"))
resid.nb2 <- resid_quasi(model2)</pre>
## Zero inflated Poisson example
library(pscl)
n <- 500
set.seed(1234)
# Covariates
x1 <- rnorm(n)
x2 < - rbinom(n, 1, 0.7)
# Coefficients
beta0 <- -2
beta1 <- 2
beta2 <- 1
beta00 <- -2
beta10 <- 2
# Mean of Poisson part
lambda1 <- exp(beta0 + beta1 * x1 + beta2 * x2)
# Excess zero probability
p0 <- 1 / (1 + exp(-(beta00 + beta10 * x1)))
## simulate outcomes
y0 \leftarrow rbinom(n, size = 1, prob = 1 - p0)
y1 <- rpois(n, lambda1)</pre>
y < - ifelse(y0 == 0, 0, y1)
## True model
modelzero1 <- zeroinfl(y ~ x1 + x2 | x1, dist = "poisson", link = "logit")</pre>
resid.zero1 <- resid_quasi(modelzero1)</pre>
```

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#### **Description**

Calculates the DPIT residuals for regression models with semi-continuous outcomes. The semi-continuous regression model such as a Tweedie regression model from tweedie package or a Tobit regression model from VGAM, AER packages is used in this function.

#### Usage

```
resid_semiconti(model, plot=TRUE, scale = "normal")
```

#### **Arguments**

model	Model object (e.g., tweedie, vglm, and tobit)
plot	A logical value indicating whether or not to return QQ-plot
scale	You can choose the scale of the residuals between normal and uniform scales. The default scale is normal.

#### **Details**

The DPIT residual for the *i*th semicontinuous observation is defined as follows:

$$\hat{r}_i = \frac{\hat{F}(Y_i|X_i)}{n} \sum_{j=1}^n I(\hat{p}_0(X_j) \le \hat{F}(Y_i|X_i)),$$

which has a null distribution of uniformity.  $\hat{F}$  refers to the fitted cumulative distribution function, and  $\hat{p}_0$  refers to the fitted probability of being zero.

#### Value

Residuals. If plot=TRUE, also produces a QQ plot.

#### References

Lu Yang (2024). Diagnostics for Regression Models with Semicontinuous Outcomes, Biometrics, https://arxiv.org/abs/2401.06347

#### See Also

```
resid_2pm()
```

```
## Tweedie model
library(tweedie)
library(statmod)
n <- 500
x11 <- rnorm(n)
x12 <- rnorm(n)
beta0 <- 5
beta1 <- 1
beta2 <- 1
lambda1 <- exp(beta0 + beta1 * x11 + beta2 * x12)
y1 <- rtweedie(n, mu = lambda1, xi = 1.6, phi = 10)
# Choose parameter p
# True model</pre>
```

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```
model1 <-
  glm(y1 \sim x11 + x12,
    family = tweedie(var.power = 1.6, link.power = 0)
resid.tweedie <- resid_semiconti(model1)</pre>
## Tobit regression model
library(VGAM)
beta13 <- 1
beta14 <- -3
beta15 <- 3
set.seed(1234)
x11 <- runif(n)
x12 \leftarrow runif(n)
lambda1 <- beta13 + beta14 * x11 + beta15 * x12
sd0 <- 0.3
yun <- rnorm(n, mean = lambda1, sd = sd0)
y \leftarrow ifelse(yun >= 0, yun, 0)
# Using VGAM package
# True model
fit1 \leftarrow vglm(formula = y \sim x11 + x12, tobit(Upper = Inf, Lower = 0, lmu = "identitylink"))
# Missing covariate
fit1miss \leftarrow vglm(formula = y \sim x11, tobit(Upper = Inf, Lower = 0, lmu = "identitylink"))
resid.tobit1 <- resid_semiconti(fit1, plot = TRUE)</pre>
resid.tobit2 <- resid_semiconti(fit1miss, plot = TRUE)</pre>
# Using AER package
library(AER)
# True model
fit2 <- tobit(y ~ x11 + x12, left = 0, right = Inf, dist = "gaussian")
# Missing covariate
fit2miss <- tobit(y ~ x11, left = 0, right = Inf, dist = "gaussian")
resid.aer1 <- resid_semiconti(fit2, plot = TRUE)</pre>
resid.aer2 <- resid_semiconti(fit2miss, plot = TRUE)</pre>
```

resid\_zeroinfl

Residuals for regression models with zero-inflated outcomes

#### **Description**

Caluates the DPIT residuals for a regression model with zero-inflated discrete outcome. A zero-inflated model from pscl is used in this function.

## Usage

```
resid_zeroinfl(model, plot=TRUE, scale='normal')
```

## **Arguments**

model Model object, which is the output of pscl::zeroinfl.

plot A logical value indicating whether or not to return QQ-plot.

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scale

You can choose the scale of the residuals among normal and uniform scales. The default scale is normal.

#### Value

DPIT residuals. If plot=TRUE, also produces a QQ plot.

#### References

Yang, Lu. "Double Probability Integral Transform Residuals for Regression Models with Discrete Outcomes." arXiv preprint arXiv:2308.15596 (2023).

```
## Zero-Inflated Poisson
library(pscl)
n <- 500
set.seed(1234)
# Covariates
x1 <- rnorm(n)</pre>
x2 < - rbinom(n, 1, 0.7)
# Coefficients
beta0 <- -2
beta1 <- 2
beta2 <- 1
beta00 <- -2
beta10 <- 2
# Mean of Poisson part
lambda1 <- exp(beta0 + beta1 * x1 + beta2 * x2)
# Excess zero probability
p0 < -1 / (1 + exp(-(beta00 + beta10 * x1)))
## simulate outcomes
y0 \leftarrow rbinom(n, size = 1, prob = 1 - p0)
y1 <- rpois(n, lambda1)</pre>
y < - ifelse(y0 == 0, 0, y1)
## True model
modelzero1 \leftarrow zeroinfl(y \sim x1 + x2 \mid x1, dist = "poisson", link = "logit")
resid.zero1 <- resid_zeroinfl(modelzero1, plot = TRUE, scale = "uniform")</pre>
## Zero inflation
modelzero2 \leftarrow glm(y \sim x1 + x2, family = poisson(link = "log"))
resid.zero2 <- resid_disc(modelzero2, plot = TRUE, scale = "normal")</pre>
```

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