TFXreg: Conversion of R regression output to LATFX tables

Philip Leifeld <philip.leifeld@eawag.ch>

October 16, 2012

1 Motivation

The TEXreg package for the statistical computing environment R was designed to convert regression model output from multiple models into tables for inclusion in LATEX documents. It is an alternative to packages like xtable, apsrtable, outreg and memisc, which can also convert R tables to LATEX tables. Only a subset of these packages is able to merge multiple regression models in a single table. Those packages which can do this do not support important model types such as lme or mer (linear mixed effects models) and ergm objects (exponential random graph models from the statnet suite of packages). TeXreg, in contrast, accepts these model types and can also merge multiple models in a single table. Currently supported model types are listed in table 1. New model types can be easily implemented (see section 5). TeXreg can be used within Sweave. LATEX packages for creating fancy tables, like dcolumn or booktabs, are supported.

2 Installation

It should be possible to install TEXreg using a simple command:

> install.packages("texreg")

The most recent version can always be installed with this command (usually more recent than the CRAN version in the previous command):

```
> install.packages("texreg", repos="http://R-Forge.R-project.org")
```

If this is not possible for some reason, the source files and binaries can be downloaded from http://r-forge.r-project.org/projects/texreg/ (click on "R packages"). To load the package in R once it has been installed, enter the following command:

> library(texreg)

The package can be updated to the most recent version by typing:

```
> update.packages("texreg", repos="http://R-Forge.R-project.org")
```

If the file is not available on the R-Forge repository, you can try to download it from the R-Forge project homepage (http://r-forge.r-project.org/projects/texreg/; click on "R packages") and install it manually by entering something like R CMD INSTALL texreg_1.xx.tar.gz (replace xx by the current version number) on the terminal (not the R terminal, but the normal command line of your operating system).

3 Getting help

This R package vignette is part of the TEXreg package. It can be displayed in R by entering the command:

> vignette("texreg")

The help page of the package can be displayed as follows:

Class	Package	Added	Description
clm	ordinal	2012-10-12	Cumulative link models
clogit	survival	2012-09-30	Conditional logistic regression
coxph	survival	2012-10-14	Cox proportional hazard models
ergm	ergm	2012-06-18	Exponential random graph models
gee	gee	2012-10-14	Generalized estimation equation
glm	stats	2012-06-19	Generalized linear models
${ t glmerMod}$	<pre>lme4 (new)</pre>	2012-10-09	Generalized linear mixed models
gls	nlme	2012-06-19	Generalized least squares
lm	stats	2012-06-19	Ordinary least squares
lme	nlme	2012-06-19	Linear mixed-effects models
lmerMod	<pre>lme4 (new)</pre>	2012-10-08	Linear mixed-effects models
lnam	sna	2012 - 10 - 07	Linear network autocorrelation models
mer	lme4 (old)	2012-10-08	Linear mixed-effects models
negbin	MASS	2012 - 10 - 15	Negative binomial generalized linear models
nlmerMod	<pre>lme4 (new)</pre>	2012-10-09	Nonlinear mixed-effects models
lrm	${\tt rms}, {\tt Design}$	2012-07-04	Logistic regression models
plm	plm	2012-08-01	Linear models for panel data
pmg	plm	2012-08-01	Linear panel models with heterogeneous coefficients
polr	MASS	2012-10-12	Ordered logistic or probit regression
Relogit	Zelig	2012-10-14	Rare events logistic regression
rq	quantreg	2012-08-01	Quantile regression models
sclm	ordinal	2012-10-12	Cumulative link models
simex	simex	2012 - 10 - 15	SIMEX algorithm for measurement error models
svyglm	survey	2012-10-14	Survey-weighted generalized linear models
systemfit	systemfit	2012-10-03	Linear structural equations
tobit	AER	2012-10-15	Tobit regression models for censored data

Table 1: List of currently supported model types

> help(package="texreg")

More specific help on the texreg command can be obtained by entering the following command once the package has been loaded:

> help(texreg)

If all else fails, more help can be obtained from the homepage of the TeXreg package. Questions can be posted to a public forum at http://r-forge.r-project.org/projects/texreg/.

4 TeXreg examples

Suppose you fit two simple OLS models. The following example was taken from the lm() help file.

```
> ctl <- c(4.17,5.58,5.18,6.11,4.50,4.61,5.17,4.53,5.33,5.14)
> trt <- c(4.81,4.17,4.41,3.59,5.87,3.83,6.03,4.89,4.32,4.69)
> group <- gl(2,10,20, labels=c("Ctl","Trt"))
> weight <- c(ctl, trt)
> m1 <- lm(weight ~ group)
> m2 <- lm(weight ~ group - 1) # omitting intercept</pre>
```

The coefficients, standard errors, p values etc. can be displayed as follows:

> summary(m2)

```
Call:
lm(formula = weight ~ group - 1)
Residuals:
    Min
             1Q Median
                               3Q
                                      Max
-1.0710 -0.4938 0.0685 0.2462 1.3690
Coefficients:
         Estimate Std. Error t value Pr(>|t|)
groupCtl
           5.0320
                       0.2202
                                 22.85 9.55e-15 ***
           4.6610
                       0.2202
                                 21.16 3.62e-14 ***
groupTrt
Signif. codes: 0 '*** 0.001 '** 0.01 '* 0.05 '.' 0.1 ' ' 1
Residual standard error: 0.6964 on 18 degrees of freedom
Multiple R-squared: 0.9818,
                                     Adjusted R-squared: 0.9798
F-statistic: 485.1 on 2 and 18 DF, p-value: < 2.2e-16
Now it is fairly tedious to copy every single coefficient and standard error to a LATEX table when
you design your academic paper. To improve the situation, the following commands can do this
automatically (the LATEX output code is shown below the R code, and the resulting table is shown
in table 2):
> library(texreg)
> table <- texreg(m2)</pre>
\usepackage{booktabs}
\usepackage{dcolumn}
\begin{table}
\begin{center}
\begin{tabular}{1 D{.}{.}{3.5} @{}}
\toprule
           & \multicolumn{1}{c}{Model 1} \\
\midrule
           & 5.03^{***} \\
groupCtl
           & (0.22)
                         //
groupTrt
           & 4.66<sup>^</sup>{***} \\
           & (0.22)
\midrule
R$^2$
           & 0.98
Adj. R$^2$ & 0.98
                         //
Num. obs. & 20
                         //
\bottomrule
\vspace{-2mm}\\
\multicolumn{2}{1}{\textsuperscript{***}$p<0.01$,
  \textsuperscript{**}$p<0.05$,
  \textsuperscript{*}$p<0.1$}
\end{tabular}
\end{center}
\caption{Statistical models}
\label{table:coefficients}
\end{table}
```

The table is saved in the object table. Moreover, it is printed directly to the R console for easy copy & paste. In order to print it to the R console again, the following command can be used:

```
> cat(table)
```

	Model 1
groupCtl	5.03***
	(0.22)
$\operatorname{group}\operatorname{Trt}$	4.66***
	(0.22)
\mathbb{R}^2	0.98
$Adj. R^2$	0.98
Num. obs.	20

^{***}p < 0.01, **p < 0.05, *p < 0.1

Table 2: Statistical models

	Model 1	Model 2
(Intercept)	5.03***	
	(0.22)	
$\operatorname{group}\operatorname{Trt}$	-0.37	4.66***
	(0.31)	(0.22)
groupCtl		5.03***
		(0.22)
\mathbb{R}^2	0.07	0.98
$Adj. R^2$	0.02	0.98
Num. obs.	20	20

^{***} p < 0.01, ** p < 0.05, * p < 0.1

Table 3: Statistical models

The texreg command also accepts multiple models as a list and merges them in a table. The output of the following command is shown in table 3.

> table <- texreg(list(m1,m2))</pre>

The TEXreg package contains many customizations. Among other options, the use.packages argument can be used to switch off package loading at the beginning of the table code. Using the label argument, the label of the table can be set. In a similar way, the caption argument takes care of the caption. Activating the scriptsize option prints the table in a smaller font size. The sideways argument rotates the table by 90 degrees and uses the rotating package and the sidewaystable environment. The position of the table on the page or in the document can be specified using the float.pos argument. The custom.names and model.names arguments can be used to specify the names of the model terms and the models, respectively. An example:

```
> table <- texreg(list(m1, m2), use.packages=FALSE, label="tab:3",
+ caption="My regression table", scriptsize=TRUE,
+ custom.names=c("(Intercept)", "Treatment", "Control"),</pre>
```

+ model.names=c("First model", "Second model"), float.pos="b")

The output of this command is shown as table 4. Another argument is table. By deactivating it, the plain tabular environment is printed, and the whole table environment and header is omitted from the output. This may be useful for integrating tables in Sweave, or for tweaking the floating environment of the table. The no.margin argument can be used to control the cell spacing of the table. If set to TRUE, regular margins are used. By default, no margins are used in order not to waste any horizontal space on the page.

TeXreg employs functions from the booktabs and dcolumn packages to generate beautiful tables. If these packages should not be used when generating tables, the arguments booktabs and

dcolumn, respectively, can be set to FALSE.

The TEXreg package can also handle ergm objects (that is, exponential random graph models, which are used in social network analysis). Here is an example: the following code creates a network matrix.

```
> mat <- rbinom(400,1,0.16) #create a matrix
> mat <- matrix(mat, nrow=20)</pre>
```

Using the network package, the matrix can be converted into a network object. The ergm() command from the ergm package can be used to fit some models:

```
> library(network)
> library(ergm)
> nw <- network(mat)
> m4 <- ergm(nw ~ edges)
> m5 <- ergm(nw ~ edges + mutual)
> m6 <- ergm(nw ~ edges + mutual + twopath)</pre>
```

The TeXreg command can then be used to create a table with the coefficients. Switching on strong.signif returns the significance levels used by the ergm package (three stars for p values smaller than 0.001 etc.) instead of using conventional significance stars:

```
> table <- texreg(list(m4, m5, m6), use.packages=FALSE, label="tab:4",
+ scriptsize=FALSE, strong.signif=TRUE)</pre>
```

Table 5 shows the result of this command.

Most academic journals require tables where the coefficient and the standard error are stored in two separate rows of the table, as shown in tables 2 to 5. In some situations, however, it makes sense to accommodate them in a single row. The single.row argument can take care of this:

```
> table <- texreg(list(m4, m5, m6), use.packages=FALSE, label="tab:5",
+ single.row=TRUE)</pre>
```

The result is shown in table 6. Note the difference between tables 5 and 6.

The TEXreg command can also combine the output of different model types in a single table. Consider the following example of an 1m object, an 1me (linear mixed-effects) model and an ergm object:

```
> library(nlme)
> m3 <- lme(distance ~ age + Sex, data = Orthodont, random = ~ 1)
> table <- texreg(list(m3, m2, m6), label="tab:6", use.packages=FALSE)</pre>
```

The output is shown in table 7. Note that different model types may report different kinds of goodness-of-fit statistics at the bottom of the table.

	First model	Second model
(Intercept)	5.03*** (0.22)	
Treatment	$-0.37^{'}$ (0.31)	4.66*** (0.22)
Control	(/	5.03*** (0.22)
\mathbb{R}^2	0.07	0.98
$Adj. R^2$	0.02	0.98
Num. obs.	20	20

 $^{^{***}}p < 0.01, \, ^{**}p < 0.05, \, ^*p < 0.1$

Table 4: My regression table

	Model 1	Model 2	Model 3
edges	-1.69***	-1.71***	-2.04***
	(0.14)	(0.16)	(0.58)
mutual		0.12	0.12
		(0.54)	(0.53)
twopath			0.06
			(0.10)
AIC	330.12	332.07	333.62
BIC	334.06	339.95	345.44
Log Likelihood	-164.06	-164.03	-163.81

Table 5: Statistical models

	Model 1	Model 2	Model 3
edges	$-1.69 (0.14)^{***}$	$-1.71 (0.16)^{***}$	$-2.04 (0.58)^{***}$
mutual		0.12(0.54)	0.12(0.53)
twopath			0.06 (0.10)
AIC	330.12	332.07	333.62
BIC	334.06	339.95	345.44
Log Likelihood	-164.06	-164.03	-163.81

^{***}p < 0.01, **p < 0.05, *p < 0.1

Table 6: Statistical models

	Model 1	Model 2	Model 3
(Intercept)	17.71***		
, – ,	(0.83)		
age	0.66***		
	(0.06)		
SexFemale	-2.32***		
	(0.76)		
$\operatorname{groupCtl}$		5.03***	
		(0.22)	
$\operatorname{group}\operatorname{Trt}$		4.66***	
_		(0.22)	
edges			-2.04***
			(0.58)
mutual			0.12
			(0.53)
twopath			0.06
			(0.10)
AIC	447.51		333.62
BIC	460.78		345.44
Log Likelihood	-218.76		-163.81
Num. obs.	108	20	
\mathbb{R}^2		0.98	
Adj. R^2		0.98	

 $^{^{***}}p < 0.01, \, ^{**}p < 0.05, \, ^*p < 0.1$

Table 7: Statistical models

5 Creating templates for new model types

Implementing new kinds of statistical models is fairly easy (if you know how to modify R functions). For any model type, there exists a function which extracts the relevant information from a model. For example, extract.lm() provides coefficients and goodness-of-fit statistics for lm objects, extract.ergm() provides this information for ergm objects, etc.

You can get an overview of the model type you are interested in by fitting a model and examining the resulting object using the str(model) command, the summary(model) command, the summarymodel\$coef command, and related commands. Any new extract function must retrieve the following data from a statistical model:

coef.names The names of the independent variables or coefficients.

coef The actual coefficients. These values must be in the same order as the coef.names.

se The standard errors, which will later be put in parentheses. These values must be in the same order as the coef.names.

pvalues The *p* values (*optional*). They are used to add significance stars. These values must be in the same order as the coef.names.

gof.names The names of some goodness-of-fit statistics to be added to the table. For example, the extract.lm() function extracts R², Adj. R² and Num. obs.

gof A vector of goodness-of-fit statistics to be added to the table. These values must be in the same order as the gof.names.

gof.decimal A vector of logical (boolean) values indicating for every GOF value whether the value should have decimal places in the output table (optional). This is useful to avoid decimal places for the number of observations and similar count variables.

Once you have located all these data, you can create a texreg object and return it to the texreg() function. The following code provides an example. It shows the extract.lm() function:

```
extract.lm <- function(model) {</pre>
 names <- rownames(summary(model)$coef)</pre>
                                              # extract coefficient names
  co <- summary(model)$coef[,1]</pre>
                                              # extract the coefficient values
  se <- summary(model)$coef[,2]</pre>
                                              # extract the standard errors
 pval <- summary(model)$coef[,4]</pre>
                                              # extract the p-values
 rs <- summary(model)$r.squared
                                              # extract R-squared
  adj <- summary(model)$adj.r.squared</pre>
                                              # extract adjusted R-squared
 n <- nobs(model)
                                              # extract number of observations
  gof \leftarrow c(rs, adj, n)
                                              # put the GOFs in a vector
  gof.names <- c("R$^2$", "Adj. R$^2$", "Num. obs.")</pre>
                                                           #also put names in vector
  decimal.places <- c(TRUE, TRUE, FALSE)</pre>
                                              # which GOFs will have decimal places
  tr <- createTexreg(</pre>
                                              # create a texreg object
      coef.names=names,
      coef=co,
      se=se,
      pvalues=pval,
                                              # p-values are only needed when
      gof.names=gof.names,
                                              # significance stars shall be printed
      gof=gof,
      gof.decimal=decimal.places
                                              # (optional)
  )
 return(tr)
                                              # return the texreg object to texreg
```

After writing a custom function, the function has to be registered. In other words, you have to tell the more general extract function that objects of the new class should be handled by using your custom function. In the above example, this is achieved with the following code:

```
setMethod("extract", signature=className("lm", "stats"),
    definition = extract.lm)
```

Let's say you have written an extension for clogit objects called extract.clogit(). The clogit command (and the corresponding class definition) can be found in the survival package. Then you would have to adjust the code above as follows:

```
setMethod("extract", signature=className("clogit", "survival"),
    definition = extract.clogit)
```

After executing the definition of the function and the adjusted setMethod command, TEXreg can be used with your models.

If you write a new extract function and a setMethod configuration, it would be very helpful to post them in the forum (see section 3) in order to let other users profit from it. If it works and if you can provide a self-contained example, the code can be implemented in a future version of TeXreg. Please make sure that you do not modify anything else in the code, and that you stick to the formatting rules used in the remaining file; otherwise comparison with the original may be difficult. Please send an inquiry if you are interested in joining the TeXreg project and working directly on the code.

6 How to obtain the source code

If you would like to inspect the TEXreg source code in order to develop your own extensions, you can download the .tar.gz file from the repository homepage. To do this, you can either search the list of R-Forge contributions (http://download.r-forge.r-project.org/src/contrib/) for TEXreg, or click on the "R packages" link on the TEXreg package homepage at R-Forge (http://r-forge.r-project.org/projects/texreg/). Make sure you download the TEXreg file with the .tar.gz extension, open this compressed file (e.g., using 7Zip if you are on Windows), and open the texreg.R file in the R/ directory.