Package 'orthogonalize'

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Type Package
Title Simple covariate residualization
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Description Residualize an outcome variable based on a predictor set.
License GPL (>=3)
Imports Rcpp (>= 0.12.18), RcppArmadillo
LinkingTo Rcpp, RcppArmadillo
RoxygenNote 6.1.1
Suggests testthat, devtools
R topics documented: orthogonalize
orthogonalize Residualize covariates.
Description Provides functionality to create residual "orthogonal" scores via linear regression more quickly and conveniently than lm.
<pre>Usage orthogonalize(formula, data, intercept = FALSE, group = NULL)</pre>

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Arguments

formula a "character" vector or an object of class "formula" specifying the 're-

sponse' variable to be residualized and a set of 'terms' to residualize the 're-

sponse' on, using linear regression.

data a "data.frame" object containing the data set.

intercept a "logical" value indicating whether or not to add the intercept term esti-

mated by the regression model to the extracted residuals in the return object.

Defaults to FALSE.

group an optional "numeric" or "factor" vector that specifies subsets of the data

for within-group residualization. Can also be a "character" value specifying the column name of the grouping variable if it is attached to the "data.frame"

provided to the data argument. Defaults to NULL.

Details

This function is based on symbolic model representation via a formula, just like lm. The formula accepts a single 'response' separated by a "~" from a set of 'terms', which are themselves separated by a +. The formula is evaluated and the relevant data are provided to a OLS estimator where the 'response' is regressed on the 'terms'. The residuals of the 'response' are retained and returned by the function; the returned residuals of the 'response' variable can be said to be "orthogonalized" in respect to the 'terms'. If group is provided, the within-group 'response' residuals are returned.

Value

a numeric vector of the same length as the provided data.

Author(s)

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Examples

```
## Load the data:
data(iris)

## Orthogonalize "Petal.Width":
Petal.Width.Prime <- orthogonalize(
formula = "Petal.Width ~ Petal.Length + Sepal.Length",
data = iris,
intercept = TRUE
)

## Orthgonalize "Petal.Width" within "Species:
Petal.Width.Prime <- orthogonalize(
formula = "Petal.Width ~ .",
data = iris,
group = "Species"
)</pre>
```