A GitBook template

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2021-10-28

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Chapter 1

Introduction

This is a template GitBook based on A GitBook Example for Teaching and bookdown: Authoring Books and Technical Documents with R Markdown.

This is how we would reference a book (Xie, 2015) or Xie (2015).

This is how we would reference articles Gu, Mulder, & Hoijtink (2018) or (Hoijtink, Klugkist, & Boelen, 2008).

Chapter 2

Monte Carlo Simulations

library(tidyverse)

2.1 The Confidence Interval

In this exercise I will try to repeat the example given by Gerko Vink

The main idea of this exercise is to illustrate the nature of the *Confidence Interval* as described by Neyman (1934)

We set a seed to make our results reproducible:

```
set.seed(6465)
```

• The first step is to take 100 samples (in this case of size 800) from a normal distribution with $\mu=0$ and $\sigma=1$:

```
samples <-plyr::rlply(100, rnorm(800, 0, 1))</pre>
```

• Secondly, we need to calculate for the mean of each sample: the absolute bias; standard error lower bound of the 95% confidence interval and upper bound of the 95% confidence interval.

We can construct a function that does this:

Table 2.1: Here is a table of the samples

Mean	Bias	Std.Err	Lower	Upper	Covered
-0.0945589	0.0945589	0.0353553	-0.1639592	-0.0251585	0
0.0740058	0.0740058	0.0353553	0.0046055	0.1434062	0

```
samp_function <- function(x) {

m <- mean(x)
n <- length(x)
se <- 1/sqrt(n)
bias <- abs(-0 - m)
df <- n - 1
interval <- qt(.975, df) * se
return(c(m, bias, se, m - interval, m + interval))
}

format <- c("Mean" = 0, "Bias" = 0, "Std.Err" = 0, "Lower" = 0, "Upper" = 0)</pre>
```

Now we use the constructed function samp_function on all 100 samples contained in the object samples. And we also add a new column to the results that indicates which CI of the respective samples does contain μ .

```
results <- samples %>%
  vapply(., samp_function, format) %>%
  t %>%
  as_tibble %>%
  mutate(Covered = ifelse(Lower < 0 & Upper > 0, 1, 0))
```

We can also add a table with the sample statistics of the samples whose CI's do not contain μ .

```
results %>%
  filter(Covered ==0) %>%
  kableExtra::kable(caption = "Here is a table of the samples" )
```

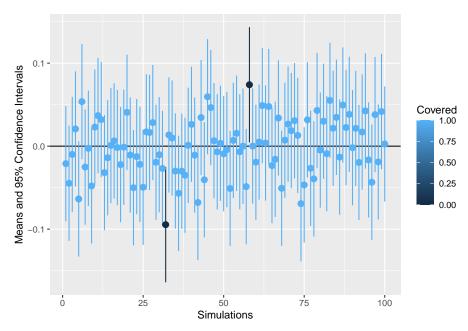
And finally we can also make a nice plot illustrating everything that we did so far.

```
lims <- aes(ymax = results$Upper, ymin = results$Lower)
ggplot(results, aes(y=Mean, x=1:100, colour = Covered)) +
  geom_hline(aes(yintercept = 0)) +</pre>
```

```
geom_pointrange(lims) +
xlab("Simulations") +
ylab("Means and 95% Confidence Intervals")
```

Warning: Use of `results\$Upper` is discouraged. Use `Upper` instead

Warning: Use of `results\$Lower` is discouraged. Use `Lower` instead.



In this case only two out of 100 CI's do not include the true population mean.

2.2 The Central Limit Theorem

Here we will also try to illustrate the Central Limit Theorem, in it's most basic form, with a very simple example.

First we draw 1000 samples (again of size 800), form , say, a Poisson distribution, of course we could've drawn them from a uniform or an exponential as well.

```
samples_2 <- samples <-plyr::rlply(1000, rpois(800, 2))</pre>
```

Now we calculate the mean for each sample:

```
means <- samples_2 %>%
  lapply(., mean) %>%
  as.data.frame() %>%
  t()
```

And now we plot a histogram of the resulting means:

```
hist(t(means))
```

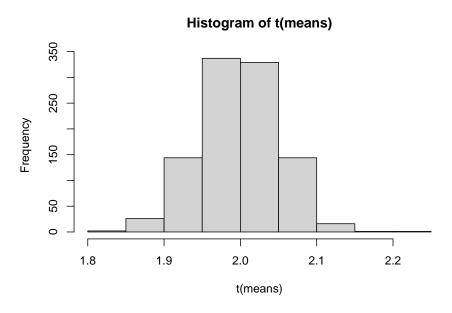


Figure 2.1: Histogram of the sampling distribution of the mean

Chapter 3

Equations & Picture

3.1 Bayes' theorem

$$p(\theta|D) = \frac{p(D|\theta)p(\theta)}{p(D)} \tag{3.1}$$

3.2 Normal PDF

$$f(x) = \frac{1}{\sigma\sqrt{2\pi}} \exp\left(-\frac{1}{2} \left(\frac{x-\mu}{\sigma}\right)^2\right)$$
 (3.2)

This is how we refer to equations: -see equation (3.2)

3.3. PICTURE 13

3.3 Picture



Sm6c-comics.com

SMBC Comics

(PART) R package bain

Introduction to bain

bain is an acronym for "Bayesian informative hypotheses evaluation". It uses the *Bayes factor* (Kass & Raftery, 1995) to evaluate hypotheses specified using *equality* and *inequality* constraints among (linear combinations of) parameters in a wide range of statistical models.

3.4 Available tutorials

Two tutorials are retrievable from the bain website under the section **Tutorials**.

The first introducing Bayesian evaluation of informative hypotheses is provided by Hoijtink, Mulder, Lissa, & Gu (2019). By reading the tutorial in combination with executing the analyses contained in easyBFtutorial.R and BFtutorial.R (available on the aforementioned website) you will quickly learn the basics of Bayesian hypothesis evaluation.

The second containing introduction to Bayesian evaluation of informative hypotheses in the context of structural equation models is provided by Van Lissa et al. $(2021)^1$.

An overview of all other relevant papers concerning informative hypotheses testing and the package bain can be found here.

3.5 Usage

This is how a general call to bain looks like:

```
results <- bain(x, hypothesis, fraction = 1, ...)
```

 $^{^{1}\}mathrm{Users}$ are advised to read these tutorials and this vignette before using <code>bain</code>.

3.5.1 Arguments

- x An R object containing the outcome of a statistical analysis. Currently, the following objects can be processed:
- 1) t_test() objects (Student's t-test, Welch's t-test, paired samples t-test, one-group t-test, equivalence test). Note that, t_test can be used in the same way as t.test.
- 2) lm() objects (ANOVA, ANCOVA, multiple regression).
- 3) lavaan objects generated with the sem(), cfa(), and growth functions.
- 4) A named vector containing the estimates resulting from a statistical analysis. Using this option triggers the bain.default() method. Note that, named means that each estimate has to be named such that it can be referred to in hypotheses.
- 5) Wrapper functions for repeated measures ANOVA(...) and linear two-level models built with lmer (TBA when finished).
- hypothesis A character string containing the informative hypotheses to evaluate (see below the section on "Specification of Hypotheses").
- fraction = 1 A number representing the fraction of information in the data used to construct the prior distribution (see, for example, Gu, Mulder, & Hoijtink (2018)). The default value 1 denotes the minimal fraction, 2 denotes twice the minimal fraction, etc. The examples in the next chapter show how the fraction can be employed to execute a sensitivity analysis. See also Hoijtink, Mulder, Lissa, & Gu (2019) for more details.
- ... Additional arguments (see next chapter).

3.5.2 The specification of hypotheses

hypotheses is a character string that specifies which (informative) hypotheses have to be evaluated. A simple example is hypotheses <- "a > b > c; a = b = c;" which specifies two hypotheses using three estimates with names "a," "b," and "c," respectively.

The hypotheses specified have to adhere to the following rules (bain may still run if you deviate from the rules, however, the output will be nonsense):

• When using bain with a lm or t_test or lavaan object, (unique abbreviations of) the names displayed by coef(x) have to be used (but see the section 4.3 for additional instructions if multiple group analyses are executed and/or parameters are labeled). If, for example, the names are cat and dog, c and d would be unique abbreviations. If, for example, the names are cato and cata the whole names have to be used.

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• When using bain with a named vector, parameters are referred to using the names specified in names().

- Linear combinations of parameters must be specified adhering to the following rules:
- a) Each parameter name is used at most once.
- b) Each parameter name may or may not be pre-multiplied with a number.
- c) A constant may be added or subtracted from each parameter name.
- d) A linear combination can also be a single number.
 Examples are: 3 * a + 5; a + 2 * b + 3 * c 2; a b; and 5.
- (Linear combinations of) parameters can be constrained using <, >, and
 =. For example, a > 0 or a > b = 0 or 2 * a < b + c > 5.
- The ampersand & can be used to combine different parts of a hypothesis.
 For example, a > b & b > c which is equivalent to a > b > c or a > 0
 & b > 0 & c > 0.
- Sets of (linear combinations of) parameters subjected to the same constraints can be specified using (). For example, a > (b,c) which is equivalent to a > b & a > c.
- The specification of a hypothesis is completed by typing; For example, hypotheses <- "a > b > c; a = b = c;", specifies two hypotheses.
- Hypotheses have to be compatible, non-redundant and possible. What these terms mean will be elaborated below.

The set of hypotheses has to be compatible. For the statistical background of this requirement see Gu, Mulder, & Hoijtink (2018). Usually the sets of hypotheses specified by researchers are compatible, and if not, bain will return an error message. The following steps can be used to determine if a set of hypotheses is compatible:

- Replace a range constraint, e.g., 1 < a1 < 3, by an equality constraint in which the parameter involved is equated to the midpoint of the range, that is, a1 = 2.
- 2) Replace in each hypothesis the < and > by =. For example, a1 = a2> a3 > a4 becomes a1 = a2 = a3 = a4.
- 3) The hypotheses are compatible if there is at least one solution to the resulting set of equations. For the two hypotheses considered under 1. and 2., the solution is a1 = a2 = a3 = a4 = 2. An example of two non-compatible hypotheses is hypotheses <- "a = 0; a > 2; " because there is no solution to the equations a=0 and a=2.

Each hypothesis in a set of hypotheses has to be non-redundant. A hypothesis is redundant if it can also be specified with fewer constraints. For

example, a = b & a > 0 & b > 0 is redundant because it can also be specified as a = b & a > 0. bain will work correctly if hypotheses specified using only < and > are redundant. bain will return an error message if hypotheses specified using at least one = are redundant.

Each hypothesis in a set of hypotheses has to be possible. An hypothesis is impossible if estimates in agreement with the hypothesis do not exist. For example: values for a, b, c in agreement with a > b > c & a < c do not exist. It is the responsibility of the user to ensure that the hypotheses specified are possible. If not, bain will either return an error message or render an output table containing Inf's.

3.5.3 Output

The commands bain() or results<-bain() followed by results or print(results) will render the default (most important) output from bain. These concern for each hypothesis specified in hypotheses the fit, complexity, Bayes factor versus the unconstrained hypothesis, Bayes factor versus its complement, posterior model probability (based on equal prior model probabilities) excluding the unconstrained hypothesis, posterior model probability including the unconstrained hypothesis, and posterior model probability of each hypothesis specified and their joint complement. Note that, all the posterior model probabilities are computed from the Bayes factors of each hypothesis versus the unconstrained hypothesis. In Hoijtink, Mulder, Lissa, & Gu (2019) it is elaborated how these quantities (and the other output presented below) should be interpreted. Additionally, using summary(results, ci=0.95), a descriptives matrix can be obtained in which for each estimate, the name, the value, and a 95% central credibility interval is presented.

The following commands can be used to retrieve the default and additional information from the bain output object:

• results\$fit renders the default output, results\$fit\$Fit contains only the column containing the fit of each hypothesis. In the last command Fit can be replaced by Com, BF, BF.u, BF.c, PMPa, PMPb, PMPc to obtain the information in the corresponding columns of the default output. Note that, in the columns BF and BF.c the Bayes factor of the hypothesis at hand versus its complement is displayed. In the column BF.u the Bayes factor of the hypothesis at hand versus the unconstrained hypothesis is displayed. PMPa renders the posterior model probabilities (based on equal prior model probabilities) of the hypotheses specified. PMPb renders the posterior model probabilities (based on equal prior model probabilities) of the hypotheses specified plus the unconstrained hypothesis. PMPc renders the posterior model probabilities (based on equal prior model probabilities) of the hypotheses specified plus the complement of the union of these hypotheses. If, in the latter case, the complexity of the complement of

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the union of all hypotheses specified is smaller than .05, the hypotheses specified (almost) completely cover the parameter space. In this case PMPc is not provided and instead PMPa should be used.

- results\$BFmatrix contains the matrix containing the mutual Bayes factors of the hypotheses specified in hypotheses.
- results\$b contains for each of the groups in the analysis the fraction of information of the data in the group at hand used to specify the covariance matrix of the prior distribution.
- results\$prior contains the covariance matrix of the prior distribution.
- results\$posterior contains the covariance matrix of the posterior distribution
- results\$call displays the call to bain.
- results model displays the named vector or the R object that is input to bain
- results\$n displays the sample sizes per group.
- results\$independent_restrictions displays the number of independent constraints in the set of hypotheses under consideration. Note that, in Gu, Mulder, & Hoijtink (2018) and Hoijtink, Gu, & Mulder (2019) the definition given was misprinted (besides R and S also r and s should have been added to the definition).
- results\fit\Fit_eq displays the fit of the equality constrained part of each hypothesis. Replacing Fit_eq by Fit_in, renders the fit of the inequality constrained part of an hypothesis conditional on the fit of the equality constrained part. Com_eq, and Com_in, respectively, are the complexity counterparts of Fit_eq, and Fit_in.

Note that, if you have specified two hypotheses that both have a small BF.u (close to zero), then there is no support in the data for these hypotheses. In these cases the corresponding entry in results\$BFmatrix (the Bayes factor comparing both hypotheses) is very unstable and should only be interpreted if repeated analyses using different seeds (see set.seed()) render about the same results.

Chapter 4

Hands-on examples using bain

Unless indicated otherwise, the examples that follow below use a simulated data set inspired by the Sesame Street data set presented in: Stevens (1996). This data set is included in the bain package.

The variables contained in sesamesim are subsequently:

- sex (1 = boy, 2 = girl) of the child
- site (1 = disadvantaged inner city, 2 = advantaged suburban , 3 = advantaged rural, 4 = disadvantaged rural, 5 = disadvantaged Spanish speaking) from which the child originates
- setting (1 = at home, 2 = at school) in which the child watches sesame street
- age (in months) of the child
- viewenc (0 = no, 1 = yes), whether or not the child is encouraged to watch Sesame Street
- peabody (mental age) score of the child (higher score is higher mental age)
- prenumb (score on a numbers test before watching Sesame Street for a vear)
- postnumb (score on a numbers test after watching Sesame Street for a year)
- funumb (follow up numbers test score measured one year after postnumb)
- Bb Knowledge of body parts before
- B1 Knowledge of letters before
- Bf Knowledge of forms before
- Bn Knowledge of numbers before
- Br Knowledge of relations before
- Bc Knowledge of classifications before

- Ab Knowledge of body parts after
- Al Knowledge of letters after
- Af Knowledge of forms after
- An Knowledge of numbers after
- Ar Knowledge of relations after
- Ac Knowledge of classifications after

The examples that follow below are organized in four categories:

- 1) running bain with a t_test object
- 2) running bain with a lm object
- 3) running bain with a lavaan object
- 4) running bain with a named vector

Load the bain package which includes the simulated sesamesim data set:

library(bain)

4.1 Using bain with a t_test object

If a t_test object is used, the main output table is labeled: "Bayesian informative hypothesis testing for an object of class t_test" (which denotes that a t-test was executed).

Options:

- a) Bayesian Student's t-test (equal within group variances)
- b) Bayesian Welch's t-test (unequal within group variances
- c) Bayesian paired samples t-test
- d) Bayesian one group t-test
- e) Bayesian Equivalence test

Main steps:

- 1) Execute the analysis with t_test(). Note that, t_test will apply listwise deletion if there are cases with missing values in the variables used.
- 2) Call 'bain:
- set.seed(seed). Set seed equal to an integer number to create a repeatable random number sequence. bain uses sampling to compute Bayes factors and posterior model probabilities. It is therefore recommended to run analyses with two different seeds to ensure stability of the results.

- When t_test() is used, hypotheses have to be specified using the names x, y, or difference.
- 3) results <- bain(x,hypotheses,fraction = 1) fraction = 1 represents the fraction of information in the data used to construct the prior distribution (see, for example, Gu, Mulder, & Hoijtink (2018)). The default value 1 denotes the minimal fraction, 2 denotes twice the minimal fraction, etc.
- 4) print(results) Print the results of an analysis with bain.
- 5) summary(results, ci=0.95) Present estimates and credibility intervals for the parameters used to specify the hypotheses. ci can be used to specify the confidence level of the credibility intervals.

4.1.1 Student's t-test (equal within group variances):

1) Execute the analysis with t_test()

```
# collect the data for the boys in the vector x and for the girls in the
# vector y
x<-sesamesim$postnumb[which(sesamesim$sex==1)]
y<-sesamesim$postnumb[which(sesamesim$sex==2)]
# execute student's t-test (with assumed equal variances)
ttest <- t_test(x,y,paired = FALSE, var.equal = TRUE)</pre>
```

2) Call bain & 3) Store the output in a results object.

```
# set a seed value set.seed(100) # test hypotheses with bain. The names of the means are x and y. results <- bain(ttest, "x = y; x > y; x < y")
```

3) Print the results

```
print(results)
```

```
## Bayesian informative hypothesis testing for an object of class t_test:
##

## Fit Com BF.u BF.c PMPa PMPb

## H1 0.183 0.016 11.583 11.583 0.853 0.794

## H2 0.777 0.500 1.554 3.481 0.114 0.107

## H3 0.223 0.500 0.446 0.287 0.033 0.031
```

2

```
## Hu
                                        0.069
##
## Hypotheses:
##
     H1: x=y
##
     H2: x>y
     H3: x<y
##
##
## Note: BF.u denotes the Bayes factor of the hypothesis at hand versus the unconstrain
  4) Summary: estimates and credibility intervals
summary(results)
##
     Parameter
                  n Estimate
                                    1b
                                              пh
## 1
             x 115 30.09565 27.79295 32.39836
```

4.1.2 Welch's t-test (unequal within group variances):

y 125 28.85600 26.64732 31.06468

1) Execute the analysis with t_test()

```
wtest <- t_test(x,y,paired = FALSE, var.equal = FALSE) #without assumed eq. variances
```

2) Call bain & 3) Store the output in a results object.

```
# set a seed value set.seed(100) # test hypotheses with bain. The names of the means are x and y. results <- bain(wtest, "x = y; x > y; x < y")
```

3) Print the results

print(results)

Hu

```
## Bayesian informative hypothesis testing for an object of class t_test:
##
## Fit Com BF.u BF.c PMPa PMPb
## H1 0.183 0.016 11.586 11.586 0.853 0.794
## H2 0.776 0.500 1.552 3.467 0.114 0.106
## H3 0.224 0.500 0.448 0.288 0.033 0.031
```

0.069

```
##
## Hypotheses:
     H1: x=y
##
     H2: x>y
##
     H3: x<y
## Note: BF.u denotes the Bayes factor of the hypothesis at hand versus the unconstrained hypothe
  4) Summary: estimates and credibility intervals
summary(results)
     Parameter n Estimate
                                   1b
## 1
            x 115 30.09565 27.70909 32.48221
## 2
             y 125 28.85600 26.72394 30.98806
      Paired samples t-test:
4.1.3
  1) Execute the analysis with t_test()
# compare the pre with the post measurements
pttest <- t_test(sesamesim$prenumb,sesamesim$postnumb,paired = TRUE)</pre>
  2) Call bain & 3) Store the output in a results object.
# set a seed value
set.seed(100)
# test hypotheses with bain. The names of the means are x and y.
results <- bain(pttest, "difference=0; difference>0; difference<0")
  3) Print the results
print(results)
## Bayesian informative hypothesis testing for an object of class t_test:
##
##
      Fit
            Com
                  BF.u BF.c
                                            PMPa PMPb
## H1 0.000 0.042 0.000 0.000
                                            0.000 0.000
## H2 0.000 0.500 0.000 0.000
                                            0.000 0.000
```

H3 1.000 0.500 2.000 22919082073133.293 1.000 0.667

0.333

Hu

```
##
## Hypotheses:
     H1: difference=0
     H2: difference>0
##
     H3: difference<0
##
##
## Note: BF.u denotes the Bayes factor of the hypothesis at hand versus the unconstrain
  4) Summary: estimates and credibility intervals
summary(results)
      Parameter
                  n Estimate
## 1 difference 240 -8.691667 -9.895994 -7.487339
4.1.4 One group t-test
  1) Execute the analysis with t_test()
# compare post measurements with the reference value 30
ttest_one_gr <- t_test(sesamesim$postnumb)</pre>
  2) Call bain & 3) Store the output in a results object.
# set a seed value
set.seed(100)
# test hypotheses with bain versus the reference value 30. Use x to refer to the mean
results <- bain(ttest_one_gr, "x=30; x>30; x<30")
  3) Print the results
print(results)
## Bayesian informative hypothesis testing for an object of class t_test:
##
            Com
                  BF.u
                          BF.c
                                 PMPa PMPb
      Fit
## H1 0.390 0.032 12.320 12.320 0.860 0.804
## H2 0.249 0.500 0.498 0.332 0.035 0.033
## H3 0.751 0.500 1.502 3.012 0.105 0.098
## Hu
                                       0.065
##
```

```
## Hypotheses:
## H1: x=30
## H2: x>30
## H3: x<30
##
```

Note: BF.u denotes the Bayes factor of the hypothesis at hand versus the unconstrained hypothe

4) Summary: estimates and credibility intervals

```
## Parameter n Estimate lb ub ## 1 x 240 29.45 27.85743 31.04257
```

4.1.5 Equivalence test

1) Execute the analysis with t_test()

```
# collect the data for the boys in the vector x and for the girs in the
# vector y
x<-sesamesim$postnumb[which(sesamesim$sex==1)]
y<-sesamesim$postnumb[which(sesamesim$sex==2)]
# execute student's t-test
ttest_eq <- t_test(x,y,paired = FALSE, var.equal = TRUE)</pre>
```

Compute the pooled within standard deviation using the variance of x

```
# (ttestv[1]) and y (ttestv[2])
pwsd <- sqrt(((length(x) -1) * ttestv[1] + (length(y)-1) * ttestv[2])/
((length(x) -1) + (length(y) -1)))
# print pwsd in order to be able to include it in the hypothesis. Its value print(pwsd)
```

[1] 12.59908

- 2) Call bain &
- 3) Store the output in a results object. Test hypotheses (the means of boy and girl differ less than .2 * pwsd = 2.52 VERSUS the means differ more than .2 * pwsd = 2.52). Note that, with bain, .2 is a value for Cohen's d reflecting a "small" effect, that is, the means differ less or more than .2 pwsd. Again, use x and y to refer to the means.

##

```
# set a seed value
set.seed(100)

results <- bain(ttest_eq, "x - y > -2.52 & x - y < 2.52")</pre>
```

3) Print the results

```
print(results)
```

Bayesian informative hypothesis testing for an object of class t_test:

4) Summary: estimates and credibility intervals

```
## Parameter n Estimate 1b ub ## 1 x 115 30.09565 27.79295 32.39836 ## 2 y 125 28.85600 26.64732 31.06468
```

4.2 Using bain with a lm object

Options:

a) Bayesian ANOVA. The example concerns a one-way ANOVA. Two-way or higher order ANOVAs can only be handled by recoding all factors into one factor. If, for example, there is a factor sex with levels man and woman, and a factor age with levels young and old, these have to be recoded in a new factor sexage with levels manyoung, manold, womanyoung, womanold. If a lm "ANOVA" object is used, the main output table is labeled: "Bayesian informative hypothesis testing for an object of class lm (ANOVA)"

- b) Bayesian ANCOVA. The example concerns a one-way ANCOVA. Two-way or higher order ANCOVAs can only be handled by recoding all factors into one factor. Note that calls to 1m using functions of the predictors (for example, adding squared predictors to the model using commands like y ~ x + I(x^2)) can not be processed by bain. However, one can compute a new variable (for example, a squared predictor) and add this variable to the model specification of 1m. If a 1m "ANCOVA" object is used, the main output table is labeled: "Bayesian informative hypothesis testing for an object of class lm (ANCOVA)." Note that, in the ANCOVA the covariates are centered!
- c) Bayesian multiple regression. Note that calls to 1m using functions of the predictors (for example, adding squared predictors to the model using commands like $y \sim x + I(x^2)$ can not be processed by bain. However, one can compute a new variable (for example, a squared predictor) and add this variable to the model specification of lm. Note furthermore, that only if standardize = FALSE interactions between predictors should be processed, because a standardized interaction is not the same as the interaction between two standardized variables. If a 1m "regression with only continuous predictors" object is used, the main output table is labeled: "Bayesian informative hypothesis testing for an object of class lm (continuous predictors)." If a 1m object contains two or morefactors and, optionally, continuous predictors, the main output table islabeled: "Bayesian informative hypothesis testing for an object of class lm (mixed predictors)." In case of mixed predictors, the one group approach to computing Bayes factors is used (see, Hoijtink, Gu, & Mulder (2019)). This may render inferior results if group sizes are unequal.
- d) Bayesian ANOVA. Sensitivity analysis. See Hoijtink, Mulder, Lissa, & Gu (2019) for elaborations.

Main steps:

- 1) Execute the analysis with lm(). Note that, lm will apply list-wise deletion if there are cases with missing values in the variables used.
- 2) Display the estimates and their names using the command coef(x). (Unique abbreviations of) these names will be used to specify hypotheses.
- 3) set.seed(seed). Set seed equal to an integer number to create a repeatable random number sequence. bain uses sampling to compute Bayes factors and posterior model probabilities. It is therefore recommended to run analyses with two different seeds to ensure stability of the results. And call bain by using results <- bain(x,hypotheses,fraction = 1) or results <-bain(x,hypotheses,fraction = 1,standardize = FALSE). The first call to bain is used in case of 1m implementations of ANOVA and ANCOVA. The second call to bain is used in case

of lm implementations of multiple regression. With standardize = TRUE hypotheses with respect to standardized regression coefficients are evaluated. With standardize = FALSE hypotheses with respect to unstandardized regression coefficients are evaluated. fraction = 1 represents the fraction of information in the data used to construct the prior distribution. The default value 1 denotes the minimal fraction, 2 denotes twice the minimal fraction, etc.

- 4) print(results) Print the results of an analysis with bain.
- 5) summary(results, ci=0.95) Present estimates and credibility intervals for the parameters used to specify the hypotheses. ci can be used to specify the confidence level of the credibility intervals.

4.2.1 ANOVA

1) Execute the analysis with lm()

```
# make a factor of variable site
sesamesim$site <- as.factor(sesamesim$site)
# execute an analysis of variance using lm() which, due to the -1, returns
# estimates of the means per group
anov <- lm(postnumb~site-1,sesamesim)</pre>
```

2) Display the estimated coefficients using coef()

```
coef(anov)

## site1 site2 site3 site4 site5
## 29.66667 38.98182 23.18750 25.32558 31.72222
```

3) Set seed and call bain

```
set.seed(100)
# test hypotheses with bain
results <- bain(anov, "site1=site2=site3=site4=site5; site2>site5>site1>
site3>site4")
```

4) Print the results

```
print(results)
```

```
## Bayesian informative hypothesis testing for an object of class lm (ANOVA):
##
##
                         BF.c
      Fit
                  BF.u
                                PMPa PMPb
            Com
## H1 0.000 0.000 0.000 0.000 0.000
## H2 0.121 0.008 14.559 16.428 1.000 0.936
## Hu
                                      0.064
##
## Hypotheses:
##
    H1: site1=site2=site3=site4=site5
##
    H2: site2>site5>site1>site3>site4
##
## Note: BF.u denotes the Bayes factor of the hypothesis at hand versus the unconstrained hypothesis
  5) Summary: estimates and credibility intervals
summary(results)
##
     Parameter n Estimate
                                 1b
                                           пþ
## 1
         site1 60 29.66667 26.82991 32.50343
## 2
         site2 55 38.98182 36.01892 41.94472
## 3
         site3 64 23.18750 20.44082 25.93418
## 4
         site4 43 25.32558 21.97466 28.67650
```

4.2.2 ANCOVA

5

1) Execute the analysis with lm()

```
# Center the covariate. If centered the coef() command below displays the # adjusted means. If not centered the intercepts are displayed.

sesamesim$prenumb <- sesamesim$prenumb - mean(sesamesim$prenumb)

# execute an analysis of covariance using lm() which, due to the -1, returns # estimates of the adjusted means per group

ancov <- lm(postnumb~site+prenumb-1, sesamesim)
```

2) Display the estimated coefficients using coef()

site5 18 31.72222 26.54303 36.90141

```
coef(ancov)

## site1 site2 site3 site4 site5 prenumb

## 27.4293820 34.9818244 27.6904082 26.9840163 31.4298837 0.7159311
```

3) Set seed and call bain

4) Print the results

```
print(results)
```

```
BF.u
                         BF.c
##
      Fit
            Com
                                PMPa PMPb
## H1 0.000 0.000 0.002 0.002 0.000 0.000
## H2 0.183 0.009 19.899 24.126 1.000 0.952
## Hu
                                      0.048
##
## Hypotheses:
##
    H1: site1=site2=site3=site4=site5
##
    H2: site2>site5>site1>site3>site4
## Note: BF.u denotes the Bayes factor of the hypothesis at hand versus the unconstrain
```

Bayesian informative hypothesis testing for an object of class lm (ANCOVA):

5) Summary: estimates and credibility intervals

summary(results)

```
##
    Parameter
                n
                    Estimate
                                      1b
                                                ub
## 1
         site1 60 27.4293820 25.1603844 29.698380
## 2
         site2 55 34.9818244 32.5529993 37.410650
## 3
        site3 64 27.6904082 25.4002689 29.980548
## 4
        site4 43 26.9840163 24.3250440 29.642989
## 5
        site5 18 31.4298837 27.3413936 35.518374
## 6
      prenumb 240 0.7159311 0.5986552 0.833207
```

4.2.3 Multiple regression

1) Execute the analysis with lm()

```
# execute a multiple regression using lm()
regr <- lm(postnumb ~ age + peabody + prenumb, sesamesim)</pre>
```

2) Display the estimated coefficients using coef()

```
coef(regr)

## (Intercept) age peabody prenumb
## 18.1160056 0.1159941 0.1157549 0.6727219
```

- 3) Set seed and call bain
- Testing unstandardized coefficients.

• Testing standardized coefficients: Since it is only meaningful to compare regression coefficients if they are measured on the same scale, bain can also evaluate standardized regression coefficients (based on the seBeta function by Jones & Waller (2015)):

```
results<-bain(regr, "age = peab = pre ; pre > age > peab", standardize = TRUE)
```

4) Print the (standardized) results

```
print(results)
```

```
## Bayesian informative hypothesis testing for an object of class lm (continuous predictors):
##
##
     Fit
            Com
                 BF.u BF.c PMPa PMPb
## H1 0.000 0.202 0.000 0.000 0.000 0.000
## H2 0.125 0.216 0.579 0.519 1.000 0.367
## Hu
                                    0.633
##
## Hypotheses:
##
    H1: age=peabody=prenumb
##
    H2: prenumb>age>peabody
##
## Note: BF.u denotes the Bayes factor of the hypothesis at hand versus the unconstrained hypothe
```

5) Summary: estimates and credibility intervals

summary(results)

```
## Parameter n Estimate 1b ub
## 1 age 240 0.05797594 -0.04043979 0.1563917
## 2 peabody 240 0.14781779 0.03457188 0.2610637
## 3 prenumb 240 0.56740695 0.46067277 0.6741411
```

4.3 Using bain with a lavaan object

```
suppressPackageStartupMessages(library(lavaan))
```

If a lavaan object is used, the main output table is labeled: "Bayesian informative hypothesis testing for an object of class lavaan". See the tutorial by Van Lissa et al. (2021) for further elaborations. Also, visit this link for more lavaan mini tutorials, examples and elaborations.

Options:

- a) Bayesian confirmatory factor analysis
- b) Bayesian latent regression
- c) Bayesian multiple group latent regression. Note that, multiple group models with between group restrictions cannot be processed.

Main steps:

1) Specify a lavaan model using the model <- ... command. In case of multiple group models, only models without between group restrictions can be processed by bain with a lavaan object as input. Secondly, execute an analysis with the sem, cfa, or growth functions (e.g: x <- sem() or x <- cfa() or x <- growth()) implemented in lavaan. Note that, by default, lavaan will apply list-wise deletion if there are cases with missing values in the variables used. An imputation based method for dealing with missing values tailored to Bayesian hypothesis evaluation is illustrated in section 4.4. (based on Hoijtink, Gu, Mulder, & Rosseel (2019)). If an analysis with lavaan is executed using missing = "fiml" the sample size is not corrected for the presence of missing values. This will affect (bias) the evaluation of hypotheses specified using (about) equality constraints. Specify a lavaan model using the model <- ... command. In case of multiple group models, only models without between group restrictions can be processed by bain with a lavaan object as input.

- 2) Display the estimates and their names using the command coef(x). Only parameters who's names contain ~ (regression coefficients), ~1 (intercepts), or =~ (factor loadings) can be used in the specification of hypotheses. (Unique abbreviations of) the names can be used to specify hypotheses. For multiple group analyses the names have to end with a group label .grp. Group labels can be assigned using commands like sesamesim\$sex <- factor(sesamesim\$sex, labels = c("boy", "girl")). If in a lavaan model parameters are labeled, e.g., as in model <- 'age ~ c(a1, a2)*peabody + c(b1, b2)*1 then the labels have to be used in the specification of hypotheses.
- 3) set.seed(seed). Set seed equal to an integer number to create a repeatable random number sequence. bain uses sampling to compute Bayes factors and posterior model probabilities. It is therefore recommended to run analyses with two different seeds to ensure stability of the results. And results <- bain(x,hypotheses,fraction = 1,standardize = FALSE). With standardize = TRUE hypotheses with respect to standardized coefficients are evaluated. With standardize = FALSE hypotheses with respect to unstandardized coefficients are evaluated. fraction = 1 represents the fraction of information in the data used to construct the prior distribution. The default value 1 denotes the minimal fraction, 2 denotes twice the minimal fraction, etc.).
- 4) print(results) Print the results of an analysis with bain.
- 5) summary(results, ci=0.95) Present estimates and credibility intervals for the parameters used to specify the hypotheses. ci can be used to specify the confidence level of the credibility intervals.

4.3.1 Confirmatory Factor Analysis (CFA):

1) Speficy the model and execute the analysis:

```
# Specify and fit the confirmatory factor model
model1 <- '
    A =~ Ab + Al + Af + An + Ar + Ac
    B =~ Bb + Bl + Bf + Bn + Br + Bc
'
# Use the lavaan sem function to execute the confirmatory factor analysis
fit1 <- sem(model1, data = sesamesim, std.lv = TRUE)</pre>
```

2) Display the estimates and specify an object containing the hypotheses:

```
coef(fit1)
   A=~Ab A=~Al A=~Af A=~An A=~Ar A=~Ac B=~Bb B=~Bl B=~Bf B=~Bn B=~Br
## 3.885 9.583 3.367 10.906 1.790 4.424 4.433 5.054 3.200 8.588 1.997
## B=~Bc Ab~~Ab Al~~Al Af~~Af An~~An Ar~~Ar Ac~~Ac Bb~~Bb Bl~~Bl Bf~~Bf Bn~~Bn
## 3.685 14.808 47.655 4.843 25.920 3.370 6.101 13.857 35.349 5.360 19.799
## Br~~Br Bc~~Bc
                  A~~B
## 3.693 6.219 0.788
hypotheses1 <-
" A=~Ab > .6 & A=~Al > .6 & A=~Af > .6 & A=~An > .6 & A=~Ar > .6 & A=~Ac >.6 &
B=^Bb > .6 \& B=^B1 > .6 \& B=^Bf > .6 \& B=^Bn > .6 \& B=^Br > .6 \& B=^Bc > .6"
  3) Set seed and call bain
set.seed(100)
y <- bain(fit1,hypotheses1,fraction=1,standardize=TRUE)
  4) Print the results
print(y)
## Bayesian informative hypothesis testing for an object of class lavaan:
##
                  BF.u
                         BF.c
                                 PMPa PMPb
## H1 0.880 0.009 95.519 788.316 1.000 0.990
## Hu
                                       0.010
##
## Hypotheses:
    H1: A=~Ab>.6&A=~Al>.6&A=~Af>.6&A=~An>.6&A=~Ar>.6&A=~Ac>.6&B=~Bb>.6&B=~Bl>.6&B=~Bf
##
##
## Note: BF.u denotes the Bayes factor of the hypothesis at hand versus the unconstrain
  5) Summary: estimates and credibility intervals
summary(y, ci = 0.95)
##
      Parameter
                  n Estimate
                                     1b
## 1
          A=~Ab 240 0.7104508 0.6433340 0.7775677
## 2
          A=~Al 240 0.8114029 0.7632944 0.8595115
## 3
          A=~Af 240 0.8370936 0.7941226 0.8800647
```

```
## 4
          A=~An 240 0.9061333 0.8769727 0.9352938
## 5
          A=~Ar 240 0.6980414 0.6287429 0.7673399
## 6
          A=~Ac 240 0.8731170 0.8374249 0.9088091
## 7
          B=~Bb 240 0.7658397 0.7076188 0.8240605
## 8
          B=~B1 240 0.6476698 0.5687998 0.7265397
## 9
          B=~Bf 240 0.8101849 0.7604160 0.8599537
## 10
          B=~Bn 240 0.8878987 0.8531156 0.9226818
          B=~Br 240 0.7205677 0.6540778 0.7870576
## 11
## 12
          B=~Bc 240 0.8282004 0.7819303 0.8744705
```

4.3.2 Latent regression

1) Speficy the model and execute the analysis:

```
# Specify and fit the confirmatory factor model
model2 <- '
   A =~ Ab + Al + Af + An + Ar + Ac
   B =~ Bb + Bl + Bf + Bn + Br + Bc

A ~ B + age + peabody
'
fit2 <- sem(model2, data = sesamesim, std.lv = TRUE)</pre>
```

2) Display the estimates and specify an object containing the hypotheses:

```
coef(fit2)
```

```
B=~B1
##
       A=~Ab
                  A=~Al
                             A=~Af
                                        A=~An
                                                   A=~Ar
                                                             A=~Ac
                                                                        B=~Bb
##
       2.392
                  5.899
                             2.074
                                        6.713
                                                   1.102
                                                             2.723
                                                                        4.434
                                                                                   5.055
##
       B=~Bf
                  B=~Bn
                             B=~Br
                                        B=~Bc
                                                     A~B
                                                             A~age A~peabody
                                                                                  Ab~~Ab
       3.200
##
                  8.587
                             1.997
                                        3.686
                                                   1.284
                                                             0.000
                                                                       -0.002
                                                                                  14.803
      Al~~Al
                 Af~~Af
                                       Ar~~Ar
                                                 Ac~~Ac
                                                            Bb~~Bb
                                                                       B1~~B1
                                                                                  Bf~~Bf
##
                            An~~An
                  4.837
##
      47.683
                            25.956
                                        3.370
                                                   6.101
                                                            13.853
                                                                       35.341
                                                                                   5.358
##
      Bn~~Bn
                 Br~~Br
                            Bc~~Bc
      19.815
                  3.695
                             6.216
##
```

3) Set seed and call bain

```
set.seed(100)
y <- bain(fit2, hypotheses2, fraction = 1, standardize = TRUE)
  4) Print the results
print(y)
## Bayesian informative hypothesis testing for an object of class lavaan:
##
##
      Fit
             Com
                   BF.u
                           BF.c
                                    PMPa PMPb
## H1 69.899 0.463 150.871 150.871 0.792 0.788
## H2 3.045 0.090 33.858 33.858 0.178 0.177
## H3 0.069 0.012 5.850
                            6.210
                                    0.031 0.031
## Hu
                                          0.005
##
## Hypotheses:
     H1: A~B>A~peabody=A~age=0
     H2: A~B>A~peabody>A~age=0
##
##
     H3: A~B>A~peabody>A~age>0
##
## Note: BF.u denotes the Bayes factor of the hypothesis at hand versus the unconstrain
```

5) Summary: estimates and credibility intervals

```
summary(y, ci = 0.95)
```

```
##
     Parameter
                                      1b
                n
                      Estimate
                                                ub
## 1
         A=~Ab 240
                   0.711205262
                               0.64424171 0.77816881
## 2
         A=~A1 240
                   ## 3
         A=~Af 240
                   0.837770094 0.79496009 0.88058010
## 4
         A=~An 240
                   0.906287871
                              0.87719307 0.93538268
         A=~Ar 240
                   0.698701975
                              0.62953799 0.76786596
## 5
## 6
         A=~Ac 240
                  ## 7
         B=~Bb 240
                  0.765919628  0.70771871  0.82412054
## 8
         B=~Bl 240 0.647765959 0.56891562 0.72661629
## 9
         B=~Bf 240 0.810246503 0.76049539 0.85999762
## 10
         B=~Bn 240 0.887803097 0.85301152 0.92259468
## 11
         B=~Br 240 0.720382073 0.65386367 0.78690047
## 12
         B=~Bc 240
                  0.828276665
                              0.78202772 0.87452561
## 13
          A~B 240 0.788751775 0.72999714 0.84750641
## 14
         A~age 240 -0.000478606 -0.09265311 0.09169589
## 15 A~peabody 240 -0.015527151 -0.10769273 0.07663843
```

4.3.3 Multiple group regression

1) Speficy the model and execute the analysis:

```
# Specify and fit the confirmatory factor model
model3 <- '
    postnumb ~ prenumb + peabody
'
# Assign labels to the groups to be used when formulating
# hypotheses
sesamesim$sex <- factor(sesamesim$sex, labels = c("boy", "girl"))
# Fit the multiple group regression model
fit3 <- sem(model3, data = sesamesim, std.lv = TRUE, group = "sex")</pre>
```

2) Display the estimates and specify an object containing the hypotheses:

```
coef(fit3)
```

```
##
        postnumb~prenumb
                              postnumb~peabody
                                                   postnumb~~postnumb
##
                   0.660
                                          0.173
##
              postnumb~1
                           postnumb~prenumb.g2
                                                  postnumb~peabody.g2
                  21.645
                                          0.723
                                                                0.052
                                 postnumb~1.g2
## postnumb~~postnumb.g2
##
                  80.068
                                         26.715
```

```
hypotheses3 <-
"postnumb~prenumb.boy = postnumb~prenumb.girl & postnumb~peabody.boy = postnumb~peabody.girl;
  postnumb~prenumb.boy < postnumb~prenumb.girl & postnumb~peabody.boy < postnumb~peabody.girl
"</pre>
```

3) Set seed and call bain

```
set.seed(100)
y <- bain(fit3, hypotheses3, fraction = 1, standardize = TRUE)</pre>
```

4) Print the results

```
print(y)
```

```
## Bayesian informative hypothesis testing for an object of class lavaan:
##
## Fit Com BF.u BF.c PMPa PMPb
```

5) Summary: estimates and credibility intervals

```
summary(y, ci = 0.95)
##
                 Parameter
                                 Estimate
                                                   1b
                                                             ub
                             n
     postnumb~prenumb.boy 115 0.53181375 0.38134118 0.6822863
## 2
     postnumb~peabody.boy 115 0.23097972 0.06511841 0.3968410
## 3
            postnumb~1.boy 115 1.66487431 1.11918686 2.2105618
## 4 postnumb~prenumb.girl 125 0.63788102 0.51532021 0.7604418
## 5 postnumb~peabody.girl 125 0.06298202 -0.09071110 0.2166751
## 6
          postnumb~1.girl 125 2.20546228 1.63305518 2.7778694
```

4.4 Using bain with a named vector

If a named vector object is used, the main output table is labeled: "Bayesian informative hypothesis testing for an object of class numeric" (which denotes that named vector input was used).

Options:

- a) Bayesian ANOVA
- b) Bayesian Welch's ANOVA (unequal within group variances)
- Bayesian robust (against non-normality) ANOVA (unequal within group variances)
- d) Bayesian ANCOVA
- e) Bayesian repeated measures analysis (one within factor)
- f) Bayesian repeated measures analysis (within between design)
- g) Bayesian one group logistic regression (counterpart of multiple regression)
- h) Bayesian multiple group logistic regression (counterpart of ANCOVA)
- i) Bayesian multiple regression with missing data
- j) Bayesian confirmatory factor analysis . .(add multilevel models here maybe?) .

Main steps:

1) Execute a statistical analysis.

In case of a single group analysis, the following information has to be extracted from the statistical analysis and supplied to bain:

- a) A vector containing estimates of the parameters used to specify hypotheses;
- b) A list containing the covariance matrix of these parameters; and,
- c) The sample size used for estimation of the parameters. Note that, due to missing values this sample size may be smaller than the total sample size.

In case of a multiple group analysis, the following information has to be extracted from the statistical analysis and supplied to bain:

- a) A vector containing estimates of the group specific parameters possibly augmented with the estimates of parameters that are shared by the groups.
 The structure of this vector is [parameters of group 1, parameters of group 2, ..., the parameters that are shared by the groups];
- b) A list containing, per group, the covariance matrix of the parameters corresponding to the group at hand and, possibly, the augmented parameters. In the rows and columns of each covariance matrix the parameters of the group at hand come first, possibly followed by the augmented parameters.
- c) Per group the sample size used for estimation of the parameters. Note that, due to missing values this sample size may be smaller than the total sample size per group.
- 2) Assign names to the estimates using names(estimates)<-c(). Note that, names is a character vector containing new names for the estimates in estimates. Each name has to start with a letter, and may consist of "letters," "numbers," "." "_," ":" "~," "=~," and "~1." These names are used to specify hypotheses (see below). An example is names <- c("a", "b", "c").
- 3) set.seed(seed). Set seed equal to an integer number to create a repeatable random number sequence. bain uses sampling to compute Bayes factors and posterior model probabilities. It is therefore recommended to run analyses with two different seeds to ensure stability of the results.
- 4) results <- bain(estimates, hypotheses, n=., Sigma=., group_parameters
 = 2, joint_parameters = 0, fraction = 1) executes bain with the
 following arguments:</pre>
- a) estimates A named vector with parameter estimates.
- b) hypotheses A character string containing the informative hypotheses to evaluate (the specification is elaborated below).

- c) n A vector containing the sample size of each group in the analysis. See, Hoijtink, Gu, and Mulder (2019), for an elaboration of the difference between one and multiple group analyses. A multiple group analysis is required when group specific parameters are used to formulate hypotheses. Examples are the Student's and Welch's t-test, ANOVA, and ANCOVA. See the Examples section for elaborations of the specification of multiple group analyses when a named vector is input for bain.
- d) Sigma A list of covariance matrices. In case of one group analyses the list contains one covariance matrix. In case of multiple group analyses the list contains one covariance matrix for each group. See the Examples section and Hoijtink, Gu, and Mulder (2019) for further instructions.
- e) group_parameters The number of group specific parameters. In, for example, an ANOVA with three groups, estimates will contain three sample means, group_parameters = 1 because each group is characterized by one mean, and joint_parameters = 0 because there are no parameters that apply to each of the groups. In, for example, an ANCOVA with three groups and two covariates, estimates will contain five parameters (first the three adjusted means, followed by the regression coefficients of the two covariates), group_parameters = 1 because each group is characterized by one adjusted mean, and joint_parameters = 2 because there are two regression coefficients that apply to each group. In, for example, a repeated measures design with four repeated measures and two groups (a between factor with two levels and a within factor with four levels) estimates will contain eight means (first the four for group 1, followed by the four for group 2), group_parameters = 4 because each group is characterized by four means and joint_parameters = 0 because there are no parameters that apply to each of the groups.
- f) joint_parameters In case of one group joint_parameters = 0. In case of two or more groups, the number of parameters in estimates shared by the groups. In, for example, an ANCOVA, the number of joint_parameters equals the number of covariates.
- g) fraction = 1 A number representing the fraction of information in the data used to construct the prior distribution. The default value 1 denotes the minimal fraction, 2 denotes twice the minimal fraction, etc.
- 5) print(results) Print the results of an analysis with bain.
- 6) summary(results, ci=0.95) Present estimates and credibility intervals for the parameters used to specify the hypotheses. ci can be used to specify the confidence level of the credibility intervals.

Chapter 5

Sensitivity analysis using bain

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Appendix A