Package 'Transform'

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Description Performs various statistical transformations; Box-Cox and Log (Box and Cox, 1964) <doi:10.1111 j.2517-6161.1964.tb00553.x="">, Glog (Durbin et al., 2002) <doi:10.1093 18.suppl_1.s105="" bioinformatics="">, Neglog (Whittaker et al., 2005) <doi:10.1111 j.1467-9876.2005.00520.x="">, Reciprocal (Tukey, 1957), Log Shift (Feng et al., 2016) <doi:10.1002 sta4.104="">, Bickel-Docksum (Bickel and Doksum, 1981) <doi:10.1080 01621459.1981.10477649="">, Yeo-Johnson (Yeo and Johnson, 2000) <doi:10.1093 87.4.954="" biomet="">, Square Root (Medina et al., 2019), Manly (Manly, 1976) <doi:10.2307 2988129="">, Modulus (John and Draper, 1980) <doi:10.2307 2986305="">, Dual (Yang, 2006) <doi:10.1016 j.econlet.2006.01.011="">, Gpower (Komansky et al., 2013) <doi:10.1515 sagmb-2012-0030="">. It also performs graphical approaches, assesses the success of the transformation via tests and plots.</doi:10.1515></doi:10.1016></doi:10.2307></doi:10.2307></doi:10.1093></doi:10.1080></doi:10.1002></doi:10.1111></doi:10.1093></doi:10.1111>
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bcTransform

Box-Cox Transformation for Normality

Description

bcTransform performs Box-Cox transformation for normality of a variable and provides graphical analysis.

Usage

```
bcTransform(data, lambda = seq(-3,3,0.01), lambda2 = NULL, plot = TRUE,
  alpha = 0.05, verbose = TRUE)
```

Arguments

data	a numeric vector of data values.
lambda	a vector which includes the sequence of candidate lambda values. Default is set to $(-3,3)$ with increment 0.01 .
lambda2	a numeric for an additional shifting parameter. Default is set to lambda $2 = NULL$.
plot	a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.
alpha	the level of significance to check the normality after transformation. Default is set to alpha = 0.05 .
verbose	a logical for printing output to R console.

Details

Denote y the variable at the original scale and y^\prime the transformed variable. The Box-Cox power transformation is defined by:

$$y' = \left\{ \begin{array}{l} \frac{y^{\lambda} - 1}{\lambda} \text{, if } \lambda \neq 0\\ log(y) \text{, if } \lambda = 0 \end{array} \right.$$

If the data include any non- positive observations, a shifting parameter λ_2 can be included in the transformation given by:

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$$y' = \begin{cases} \frac{(y+\lambda_2)^{\lambda} - 1}{\lambda}, & \text{if } \lambda \neq 0\\ \log(y+\lambda_2), & \text{if } \lambda = 0 \end{cases}$$

Value

A list with class "bc" containing the following elements:

method method to estimate Box-Cox transformation parameter lambda.hat estimate of Box-Cox Power transformation parameter

lambda2 additional shifting parameter

statistic Shapiro-Wilk test statistic for transformed data p.value Shapiro-Wilk test p.value for transformed data

alpha level of significance to assess normality

tf.data transformed data set

var.name variable name

Author(s)

Muge Coskun Yildirim, Osman Dag

References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Box, G.E., Cox, D.R. (1964). An Analysis of Transformations. *Journal of the Royal Statistical Society: Series B (Methodological)*, **26:2**, 211–43.

Examples

data <- cars\$dist

library(Transform)

out <- bcTransform(data)</pre>

out\$lambda.hat # the estimate of Box-Cox parameter based on Shapiro-Wilk test statistic out\$p.value # p.value of Shapiro-Wilk test for transformed data out\$tf.data # transformed data set

4 bdTransform

bdTransform	Bickel-Docksum Transformation for Normality
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Description

bdTransform performs Bickel-Docksum transformation for normality of a variable and provides graphical analysis.

Usage

```
bdTransform(data, lambda = seq(0.01,6,0.01), plot = TRUE, alpha = 0.05, verbose = TRUE)
```

Arguments

U	
data	a numeric vector of data values.
lambda	a vector which includes the sequence of candidate lambda values. Default is set to $(0.01,6)$ with increment 0.01 .
plot	a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.
alpha	the level of significance to check the normality after transformation. Default is set to alpha = 0.05 .
verbose	a logical for printing output to R console.

Details

Denote y the variable at the original scale and y' the transformed variable. The Bickel-Docksum power transformation is defined by:

$$y' = \frac{|y|^{\lambda} Sign(y) - 1}{\lambda}$$
 , if $\lambda > 0$

Value

A list with class "bd" containing the following elements:

method	method to estimate Bickel-Docksum transformation parameter
lambda.hat	estimate of Bickel-Docksum transformation parameter
statistic	Shapiro-Wilk test statistic for transformed data
p.value	Shapiro-Wilk test p.value for transformed data
alpha	level of significance to assess normality
tf.data	transformed data set
var.name	variable name

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Author(s)

Muge Coskun Yildirim, Osman Dag

References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Bickel, P.J., Doksum, K.A. (1981). An Analysis of Transformations Revisited. *Journal of the American Statistical Association*, **76:374**, 296–311.

Examples

```
data <- cars$dist

library(Transform)
out <- bdTransform(data)
out$lambda.hat # the estimate of Bickel-Docksum parameter based on Shapiro-Wilk test statistic
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

dlTransform

Dual Transformation for Normality

Description

dlTransform performs Dual transformation for normality of a variable and provides graphical analysis.

Usage

```
dlTransform(data, lambda = seq(0,6,0.01), plot = TRUE, alpha = 0.05,
  verbose = TRUE)
```

data	a numeric vector of data values.
lambda	a vector which includes the sequence of candidate lambda values. Default is set to $(0,6)$ with increment 0.01 .
plot	a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.
alpha	the level of significance to check the normality after transformation. Default is set to alpha = 0.05 .
verbose	a logical for printing output to R console.

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Details

Denote y the variable at the original scale and y' the transformed variable. The Dual power transformation is defined by:

$$y' = \begin{cases} \frac{y^{\lambda} - y^{-\lambda}}{2\lambda}, & \text{if } \lambda > 0\\ \log(y), & \text{if } \lambda = 0 \end{cases}$$

Value

A list with class "dl" containing the following elements:

method method to estimate Dual transformation parameter

lambda.hat estimate of Dual transformation parameter

statistic Shapiro-Wilk test statistic for transformed data p.value Shapiro-Wilk test p.value for transformed data

alpha level of significance to assess normality

tf.data transformed data set

var.name variable name

Author(s)

Muge Coskun Yildirim, Osman Dag

References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Yang, Z. (2006). A Modified Family of Power Transformations. *Economics Letters*. **92:1**, 14–9.

```
data <- cars$dist

library(Transform)
out <- dlTransform(data)
out$lambda.hat # the estimate of Dual parameter based on Shapiro-Wilk test statistic
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

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	glTransform	Glog Transformation for Normality	
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Description

glTransform performs Glog transformation for normality of a variable and provides graphical analysis.

Usage

```
glTransform(data, plot = TRUE, alpha = 0.05, verbose = TRUE)
```

Arguments

a numeric vector of data values.

plot a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.

alpha the level of significance to check the normality after transformation. Default is set to alpha = 0.05.

verbose a logical for printing output to R console.

Details

Denote y the variable at the original scale and y' the transformed variable. The Glog power transformation is defined by:

$$y' = \log(y + \sqrt{y^2 + 1})$$

Value

A list with class "gl" containing the following elements:

method	method name
statistic	Shapiro-Wilk test statistic for transformed data
p.value	Shapiro-Wilk test p.value for transformed data
alpha	level of significance to assess normality
tf.data	transformed data set
var.name	variable name

Author(s)

Muge Coskun Yildirim, Osman Dag

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References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Durbin, B.P., Hardin, J.S., Hawkins, D.M., Rocke, D.M. (2002). A Variance-Stabilizing Transformation for Gene-expression Microarray Data. *Bioinformatics*, **18**(suppl_1), 105–110.

Examples

```
data <- cars$dist
library(Transform)
out <- glTransform(data)
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

gpTransform

Gpower Transformation for Normality

Description

 ${\tt gpTransform\ performs\ Gpower\ transformation\ for\ normality\ of\ a\ variable\ and\ provides\ graphical\ analysis.}$

Usage

```
gpTransform(data, lambda = seq(-3,3,0.01), plot = TRUE, alpha = 0.05,
  verbose = TRUE)
```

data	a numeric vector of data values.
lambda	a vector which includes the sequence of candidate lambda values. Default is set to $(-3,3)$ with increment 0.01 .
plot	a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.
alpha	the level of significance to check the normality after transformation. Default is set to alpha $= 0.05$.
verbose	a logical for printing output to R console.

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Details

Denote y the variable at the original scale and y' the transformed variable. The Gpower power transformation is defined by:

$$y' = \begin{cases} \frac{(y+\sqrt{y^2+1})^{\lambda}-1}{\lambda}, & \text{if } \lambda \neq 0\\ \log(y+\sqrt{y^2+1}), & \text{if } \lambda = 0 \end{cases}$$

Value

A list with class "gp" containing the following elements:

method method to estimate Gpower transformation parameter

lambda.hat estimate of Gpower transformation parameter statistic Shapiro-Wilk test statistic for transformed data p.value Shapiro-Wilk test p.value for transformed data

alpha level of significance to assess normality

tf.data transformed data set

var.name variable name

Author(s)

Muge Coskun Yildirim, Osman Dag

References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Kelmansky, D.M., Martinez, E.J., Leiva, V. (2013). A New Variance Stabilizing Transformation for Gene Expression Data Analysis. *Statistical Applications in Genetics and Molecular Biology*, **12:6**, 653–66.

```
data <- cars$dist

library(Transform)
out <- gpTransform(data)
out$lambda.hat # the estimate of Gpower parameter based on Shapiro-Wilk test statistic
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

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lgTransform	Log Transformation for Normality	
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Description

1gTransform performs Log transformation for normality of a variable and provides graphical analysis.

Usage

```
lgTransform(data, lambda2 = NULL, plot = TRUE, alpha = 0.05, verbose = TRUE)
```

Arguments

data	a numeric vector of data values.
lambda2	a numeric for an additional shifting parameter. Default is set to lambda2 = NULL.
plot	a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.
alpha	the level of significance to check the normality after transformation. Default is set to alpha = 0.05 .
verbose	a logical for printing output to R console.

Details

Denote y the variable at the original scale and y' the transformed variable. The Log power transformation is defined by:

$$y' = \log(y)$$

If the data include any nonpositive observations, a shifting parameter λ_2 can be included in the transformation given by:

$$y' = \log(y + \lambda_2)$$

Value

A list with class "lg" containing the following elements:

method	method name
lambda2	additional shifting parameter
statistic	Shapiro-Wilk test statistic for transformed data
p.value	Shapiro-Wilk test p.value for transformed data
alpha	level of significance to assess normality
tf.data	transformed data set
var.name	variable name

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Author(s)

Muge Coskun Yildirim, Osman Dag

References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Box, G.E., Cox, D.R. (1964). An Analysis of Transformations. *Journal of the Royal Statistical Society: Series B (Methodological)*, **26:2**, 211–43.

Examples

```
data <- cars$dist

library(Transform)
out <- lgTransform(data)
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

1sTransform

Log-shift Transformation for Normality

Description

1sTransform performs Log-shift transformation for normality of a variable and provides graphical analysis.

Usage

```
lsTransform(data, lambda = seq(-3,3,0.01), plot = TRUE, alpha = 0.05,
  verbose = TRUE)
```

data	a numeric vector of data values.
lambda	a vector which includes the sequence of candidate lambda values. Default is set to $(-3,3)$ with increment 0.01 .
plot	a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.
alpha	the level of significance to check the normality after transformation. Default is set to alpha $= 0.05$.
verbose	a logical for printing output to R console.

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Details

Denote y the variable at the original scale and y' the transformed variable. The Log-shift power transformation is defined by:

$$y' = \log(y + \lambda)$$

Value

A list with class "ls" containing the following elements:

method method to estimate Log-shift transformation parameter lambda. hat estimate of Log-shift transformation parameter statistic Shapiro-Wilk test statistic for transformed data p. value Shapiro-Wilk test p.value for transformed data level of significance to assess normality

tf.data transformed data set var.name variable name

Author(s)

Muge Coskun Yildirim, Osman Dag

References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Feng, Q., Hannig, J., Marron, J. (2015). A Note on Automatic Data Transformation. *Stat*, **5:1**, 82–7.

```
data <- cars$dist

library(Transform)
out <- lsTransform(data)
out$lambda.hat # the estimate of Log-shift parameter based on Shapiro-Wilk test statistic
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

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mdTransform	Modulus Transformation for Normality	
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Description

mdTransform performs Modulus transformation for normality of a variable and provides graphical analysis.

Usage

```
mdTransform(data, lambda = seq(-3,3,0.01), plot = TRUE, alpha = 0.05,
  verbose = TRUE)
```

Arguments

data	a numeric vector of data values.
lambda	a vector which includes the sequence of candidate lambda values. Default is set to (-3,3) with increment 0.01.
plot	a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.
alpha	the level of significance to check the normality after transformation. Default is set to alpha = 0.05 .
verbose	a logical for printing output to R console.

Details

Denote y the variable at the original scale and y' the transformed variable. The Modulus power transformation is defined by:

$$y' = \begin{cases} Sign(y) \frac{(|y|+1)^{\lambda}-1}{\lambda}, & \text{if } \lambda \neq 0 \\ Sign(y) \log \left(|y|+1\right), & \text{if } \lambda = 0 \end{cases}$$

Value

A list with class "md" containing the following elements:

method	method to estimate Modulus transformation parameter
lambda.hat	estimate of Modulus transformation parameter
statistic	Shapiro-Wilk test statistic for transformed data
p.value	Shapiro-Wilk test p.value for transformed data
alpha	level of significance to assess normality
tf.data	transformed data set
var.name	variable name

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Author(s)

Muge Coskun Yildirim, Osman Dag

References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

John, J., Draper, N.R. (1980). An Alternative Family of Transformations. *Journal of the Royal Statistical Society Series C: Applied Statistics*, **29:2**, 190–7.

Examples

```
data <- cars$dist

library(Transform)
out <- mdTransform(data)
out$lambda.hat # the estimate of Modulus parameter based on Shapiro-Wilk test statistic
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

mnTransform

Manly Transformation for Normality

Description

mnTransform performs Manly transformation for normality of a variable and provides graphical analysis.

Usage

```
mnTransform(data, lambda = seq(-3,3,0.01), plot = TRUE, alpha = 0.05,
  verbose = TRUE)
```

data	a numeric vector of data values.
lambda	a vector which includes the sequence of candidate lambda values. Default is set to (-3,3) with increment 0.01.
plot	a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.
alpha	the level of significance to check the normality after transformation. Default is set to alpha = 0.05 .
verbose	a logical for printing output to R console.

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Details

Denote y the variable at the original scale and y' the transformed variable. The Manly power transformation is defined by:

$$y' = \begin{cases} \frac{e^{\lambda y} - 1}{\lambda}, & \text{if } \lambda \neq 0 \\ y, & \text{if } \lambda = 0 \end{cases}$$

Value

A list with class "mn" containing the following elements:

method method to estimate Manly transformation parameter lambda.hat estimate of Manly transformation parameter statistic Shapiro-Wilk test statistic for transformed data p.value Shapiro-Wilk test p.value for transformed data alpha level of significance to assess normality tf.data transformed data set var.name variable name

Author(s)

Muge Coskun Yildirim, Osman Dag

References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Manly, B.F. (1976). Exponential Data Transformations. *Journal of the Royal Statistical Society: Series D (The Statistician)*, **25:1**, 37–42.

```
data <- cars$dist

library(Transform)
out <- mnTransform(data)
out$lambda.hat # the estimate of Manly parameter based on Shapiro-Wilk test statistic
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

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	nlTransform
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Description

nlTransform performs Neglog transformation for normality of a variable and provides graphical analysis.

Usage

```
nlTransform(data, plot = TRUE, alpha = 0.05, verbose = TRUE)
```

Arguments

a numeric vector of data values.

plot a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.

alpha the level of significance to check the normality after transformation. Default is set to alpha = 0.05.

verbose a logical for printing output to R console.

Details

Denote y the variable at the original scale and y' the transformed variable. The Neglog power transformation is defined by:

$$y' = Sign(y)\log(|y|+1)$$

Value

A list with class "nl" containing the following elements:

method method name
statistic Shapiro-Wilk test statistic for transformed data
p.value Shapiro-Wilk test p.value for transformed data
alpha level of significance to assess normality
tf.data transformed data set
var.name variable name

Author(s)

Muge Coskun Yildirim, Osman Dag

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References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Whittaker, J., Whitehead, C., Somers, M. (2005). The Neglog Transformation and Quantile Regression for the Analysis of a Large Credit Scoring Database. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, **54:5**, 863–78.

Examples

```
data <- cars$dist
library(Transform)
out <- nlTransform(data)
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

rpTransform

Reciprocal Transformation for Normality

Description

rpTransform performs Reciprocal transformation for normality of a variable and provides graphical analysis.

Usage

```
rpTransform(data, plot = TRUE, alpha = 0.05, verbose = TRUE)
```

Arguments

data a numeric vector of data values.

plot a logical to plot histogram with its density line and qqplot of raw and trans-

formed data. Defaults plot = TRUE.

alpha the level of significance to check the normality after transformation. Default is

set to alpha = 0.05.

verbose a logical for printing output to R console.

Details

Denote y the variable at the original scale and y' the transformed variable. The Dual power transformation is defined by:

$$y' = \frac{1}{y}$$

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Value

A list with class "rp" containing the following elements:

method method name

statistic Shapiro-Wilk test statistic for transformed data p.value Shapiro-Wilk test p.value for transformed data

alpha level of significance to assess normality

tf.data transformed data set

var.name variable name

Author(s)

Muge Coskun Yildirim, Osman Dag

References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Tukey, J.W. (1957). On the Comparative Anatomy of Transformations. *The Annals of Mathematical Statistics*, 602–32.

Examples

```
data <- cars$dist
library(Transform)
out <- rpTransform(data)
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

ssTransform

Square Root Transformation for Normality

Description

ssTransform performs Square Root transformation for normality of a variable and provides graphical analysis.

Usage

```
ssTransform(data, lambda = seq(-3,3,0.01), plot = TRUE, alpha = 0.05,
  verbose = TRUE)
```

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Arguments

data a numeric vector of data values.

lambda a vector which includes the sequence of candidate lambda values. Default is set

to (-3,3) with increment 0.01.

plot a logical to plot histogram with its density line and qqplot of raw and trans-

formed data. Defaults plot = TRUE.

alpha the level of significance to check the normality after transformation. Default is

set to alpha = 0.05.

verbose a logical for printing output to R console.

Details

Denote y the variable at the original scale and y' the transformed variable. The Square Root power transformation is defined by:

$$y' = \sqrt{y + \lambda}$$

Value

A list with class "ss" containing the following elements:

method method to estimate Square Root transformation parameter

lambda.hat estimate of Square Root transformation parameter

statistic Shapiro-Wilk test statistic for transformed data

p. value Shapiro-Wilk test p.value for transformed data

alpha level of significance to assess normality

tf.data transformed data set

var.name variable name

Author(s)

Muge Coskun Yildirim, Osman Dag

References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Medina, L., Castro, P., Kreutzmann, A. (2018). Rojas-Perilla N. trafo: Estimation, Comparison and Selection of Transformations. *R package version*. **1.0.1**.

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Examples

```
data <- cars$speed
library(Transform)
out <- ssTransform(data)
out$lambda.hat # the estimate of Square Root parameter based on Shapiro-Wilk test statistic
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

Transform

Statistical Transformations for Normality

Description

Transform performs transformations for normality of a variable and provides graphical analysis.

Usage

```
Transform(data, method = "dl", lambda = seq(0,6,0.01), lambda2 = NULL, plot = TRUE, alpha = 0.05, verbose = TRUE)
```

Arguments

data	a numeric vector of data values.
method	a character string. Different transformation methods can be used for the estimation of the optimal transformation parameter: Box-Cox ("bc"), Log-shift ("ls"), Bickel-Doksum ("bd"), Yeo-Johnson ("yj"), Square Root ("ss"), Manly ("mn"), Modulus ("md"), Dual ("dl"), Gpower ("gp"), Log ("lg"), Glog ("gl"), Neglog ("nl"), Reciprocal ("rp"). Default is set to method = "dl".
lambda	a vector which includes the sequence of candidate lambda values. Please see the corresponding method to learn the lambda range. Default is set to $(0,6)$ with increment 0.01 .
lambda2	a numeric for an additional shifting parameter. Please see the corresponding method to learn the lambda2. Default is set to lambda2 = NULL.
plot	a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = $TRUE$.
alpha	the level of significance to check the normality after transformation. Default is set to alpha = 0.05 .
verbose	a logical for printing output to R console.

Value

See the corresponding transformation method.

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Author(s)

Muge Coskun Yildirim, Osman Dag

Examples

```
data <- cars$dist

library(Transform)
out <- Transform(data, method = "bc")
out$lambda.hat # the estimate of Box-Cox parameter based on Shapiro-Wilk test statistic
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

yjTransform

Yeo- Johnson Transformation for Normality

Description

yjTransform performs Yeo- Johnson transformation for normality of a variable and provides graphical analysis.

Usage

```
yjTransform(data, lambda = seq(-3,3,0.01), plot = TRUE, alpha = 0.05,
  verbose = TRUE)
```

data	a numeric vector of data values.
lambda	a vector which includes the sequence of candidate lambda values. Default is set to $(-3,3)$ with increment 0.01 .
plot	a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = $TRUE$.
alpha	the level of significance to check the normality after transformation. Default is set to alpha $= 0.05$.
verbose	a logical for printing output to R console.

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Details

Denote y the variable at the original scale and y' the transformed variable. The Yeo-Johnson power transformation is defined by:

$$y' = \begin{cases} \frac{(y+1)^{\lambda} - 1}{\lambda}, & \text{if } \lambda \neq 0, y \ge 0\\ \log(y+1), & \text{if } \lambda = 0, y \ge 0\\ \frac{(1-y)^{2-\lambda} - 1}{\lambda - 2}, & \text{if } \lambda \neq 2, y < 0\\ -\log(1-y), & \text{if } \lambda = 2, y < 0 \end{cases}$$

Value

A list with class "yj" containing the following elements:

method method to estimate Yeo-Johnson transformation parameter

lambda.hat estimate of Yeo-Johnson transformation parameter

statistic Shapiro-Wilk test statistic for transformed data p.value Shapiro-Wilk test p.value for transformed data

alpha level of significance to assess normality

tf.data transformed data set

var.name variable name

Author(s)

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References

Asar, O., Ilk, O., Dag, O. (2017). Estimating Box-Cox Power Transformation Parameter via Goodness of Fit Tests. *Communications in Statistics - Simulation and Computation*, **46:1**, 91–105.

Yeo, I.K., Johnson, R.A. (2000). A New Family of Power Transformations to Improve Normality or Symmetry. *Biometrika*, **87:4**, 954–9.

```
data <- cars$dist

library(Transform)
out <- yjTransform(data)
out$lambda.hat # the estimate of Yeo- Johnson parameter based on Shapiro-Wilk test statistic
out$p.value # p.value of Shapiro-Wilk test for transformed data
out$tf.data # transformed data set</pre>
```

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