

Package ‘car’

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ByteCompile yes

LazyLoad yes

LazyData yes

Description This package accompanies J. Fox and S. Weisberg, An R Companion to Applied Regression, Second Edition, Sage, 2011.

License GPL (>= 2)

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<http://socserv.socsci.mcmaster.ca/jfox/Books/Companion/index.html>

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car-package	<i>Companion to Applied Regression</i>
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Description

This package accompanies Fox, J. and Weisberg, S., *An R Companion to Applied Regression*, Second Edition, Sage, 2011.

Details

Package: car
 Version: 2.0-12
 Date: 2012/01/10
 Depends: R (>= 2.1.1), stats, graphics, MASS, nnet
 Suggests: alr3, leaps, lme4, lmtest, sandwich, mgcv, nlme, rgl, survival, survey
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Maintainer: John Fox <jfox@mcmaster.ca>

Adler	<i>Experimenter Expectations</i>
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Description

The Adler data frame has 97 rows and 3 columns.

The “experimenters” were the actual subjects of the study. They collected ratings of the apparent successfulness of people in pictures who were pre-selected for their average appearance. The

experimenters were told prior to collecting data that the pictures were either high or low in their appearance of success, and were instructed to get good data, scientific data, or were given no such instruction. Each experimenter collected ratings from 18 randomly assigned respondents; a few subjects were deleted at random to produce an unbalanced design.

Usage

Adler

Format

This data frame contains the following columns:

instruction a factor with levels: GOOD, good data; NONE, no stress; SCIENTIFIC, scientific data.

expectation a factor with levels: HIGH, expect high ratings; LOW, expect low ratings.

rating The average rating obtained.

Source

Adler, N. E. (1973) Impact of prior sets given experimenters and subjects on the experimenter expectancy effect. *Sociometry* **36**, 113–126.

References

Erickson, B. H., and Nosanchuk, T. A. (1977) *Understanding Data*. McGraw-Hill Ryerson.

AMSSurvey

American Math Society Survey Data

Description

Counts of new PhDs in the mathematical sciences for 2008-09 categorized by type of institution, gender, and US citizenship status.

Usage

AMSSurvey

Format

A data frame with 24 observations on the following 5 variables.

type a factor with levels I(Pu) for group I public universities, I(Pr) for group I private universities, II and III for groups II and III, IV for statistics and biostatistics programs, and Va for applied mathematics programs.

class a factor with levels Female:Non-US, Female:US, Male:Non-US, Male:US

sex a factor with levels Female, Male of the recipient

citizen a factor with levels Non-US, US giving citizenship status

count The number of individuals of each type

Details

These data are produced yearly by the American Math Society.

Source

<http://www.ams.org/employment/surveyreports.html> Supplementary Table 4 in the 2008-09 data.

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Phipps, Polly, Maxwell, James W. and Rose, Colleen (2009), *2009 Annual Survey of the Mathematical Sciences*, 57, 250–259, Supplementary Table 4, <http://www.ams.org/employment/2009Survey-First-Report-Supp.pdf>

Angell

Moral Integration of American Cities

Description

The Angell data frame has 43 rows and 4 columns. The observations are 43 U. S. cities around 1950.

Usage

Angell

Format

This data frame contains the following columns:

moral Moral Integration: Composite of crime rate and welfare expenditures.

hetero Ethnic Heterogeneity: From percentages of nonwhite and foreign-born white residents.

mobility Geographic Mobility: From percentages of residents moving into and out of the city.

region A factor with levels: E Northeast; MW Midwest; S Southeast; W West.

Source

Angell, R. C. (1951) The moral integration of American Cities. *American Journal of Sociology* **57** (part 2), 1–140.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Description

Calculates type-II or type-III analysis-of-variance tables for model objects produced by `lm`, `glm`, `multinom` (in the **nnet** package), `polr` (in the **MASS** package), `coxph` (in the **survival** package), `lmer` in the **lme4** package, `lme` in the **nlme** package, and for any model with a linear predictor and asymptotically normal coefficients that responds to the `vcov` and `coef` functions. For linear models, F-tests are calculated; for generalized linear models, likelihood-ratio chi-square, Wald chi-square, or F-tests are calculated; for multinomial logit and proportional-odds logit models, likelihood-ratio tests are calculated. Various test statistics are provided for multivariate linear models produced by `lm` or `manova`. Partial-likelihood-ratio tests or Wald tests are provided for Cox models. Wald chi-square tests are provided for fixed effects in linear and generalized linear mixed-effects models. Wald chi-square or F tests are provided in the default case.

Usage

```
Anova(mod, ...)
```

```
Manova(mod, ...)
```

```
## S3 method for class 'lm'
```

```
Anova(mod, error, type=c("II","III", 2, 3),
white.adjust=c(FALSE, TRUE, "hc3", "hc0", "hc1", "hc2", "hc4"),
singular.ok, ...)
```

```
## S3 method for class 'aov'
```

```
Anova(mod, ...)
```

```
## S3 method for class 'glm'
```

```
Anova(mod, type=c("II","III", 2, 3),
test.statistic=c("LR", "Wald", "F"),
error, error.estimate=c("pearson", "dispersion", "deviance"),
singular.ok, ...)
```

```
## S3 method for class 'multinom'
```

```
Anova(mod, type = c("II","III", 2, 3), ...)
```

```
## S3 method for class 'polr'
```

```
Anova(mod, type = c("II","III", 2, 3), ...)
```

```
## S3 method for class 'mlm'
```

```
Anova(mod, type=c("II","III", 2, 3), SSPE, error.df,
idata, idesign, icontrasts=c("contr.sum", "contr.poly"), imatrix,
test.statistic=c("Pillai", "Wilks", "Hotelling-Lawley", "Roy"),...)
```

```

## S3 method for class 'manova'
Anova(mod, ...)

## S3 method for class 'mlm'
Manova(mod, ...)

## S3 method for class 'Anova.mlm'
print(x, ...)

## S3 method for class 'Anova.mlm'
summary(object, test.statistic, multivariate=TRUE,
         univariate=TRUE, digits=getOption("digits"), ...)

## S3 method for class 'coxph'
Anova(mod, type=c("II", "III", 2, 3),
      test.statistic=c("LR", "Wald"), ...)

## S3 method for class 'lme'
Anova(mod, type=c("II", "III", 2, 3),
      vcov.=vcov(mod), singular.ok, ...)

## S3 method for class 'mer'
Anova(mod, type=c("II", "III", 2, 3),
      vcov.=vcov(mod), singular.ok, ...)

## S3 method for class 'svyglm'
Anova(mod, ...)

## Default S3 method:
Anova(mod, type=c("II", "III", 2, 3),
      test.statistic=c("Chisq", "F"), vcov.=vcov(mod),
      singular.ok, ...)

```

Arguments

<code>mod</code>	lm, aov, glm, multinom, polr, mlm, coxph, lme, mer, svyglm or other suitable model object.
<code>error</code>	for a linear model, an lm model object from which the error sum of squares and degrees of freedom are to be calculated. For F-tests for a generalized linear model, a glm object from which the dispersion is to be estimated. If not specified, mod is used.
<code>type</code>	type of test, "II", "III", 2, or 3.
<code>singular.ok</code>	defaults to TRUE for type-II tests, and FALSE for type-III tests (where the tests for models with aliased coefficients will not be straightforwardly interpretable); if FALSE, a model with aliased coefficients produces an error.
<code>test.statistic</code>	for a generalized linear model, whether to calculate "LR" (likelihood-ratio), "Wald", or "F" tests; for a Cox model, whether to calculate "LR" (partial-likelihood ratio) or "Wald" tests; in the default case, whether to calculate Wald

"Chisq" or "F" tests. For a multivariate linear model, the multivariate test statistic to compute — one of "Pillai", "Wilks", "Hotelling-Lawley", or "Roy", with "Pillai" as the default. The summary method for `Anova.mlm` objects permits the specification of more than one multivariate test statistic, and the default is to report all four.

<code>error.estimate</code>	for F-tests for a generalized linear model, base the dispersion estimate on the Pearson residuals ("pearson", the default); use the dispersion estimate in the model object ("dispersion"), which, e.g., is fixed to 1 for binomial and Poisson models; or base the dispersion estimate on the residual deviance ("deviance").
<code>white.adjust</code>	if not FALSE, the default, tests use a heteroscedasticity-corrected coefficient covariance matrix; the various values of the argument specify different corrections. See the documentation for hccm for details. If <code>white.adjust=TRUE</code> then the "hc3" correction is selected.
SSPE	The error sum-of-squares-and-products matrix; if missing, will be computed from the residuals of the model.
<code>error.df</code>	The degrees of freedom for error; if missing, will be taken from the model.
<code>idata</code>	an optional data frame giving a factor or factors defining the intra-subject model for multivariate repeated-measures data. See <i>Details</i> for an explanation of the intra-subject design and for further explanation of the other arguments relating to intra-subject factors.
<code>idesign</code>	a one-sided model formula using the "data" in <code>idata</code> and specifying the intra-subject design.
<code>icontrasts</code>	names of contrast-generating functions to be applied by default to factors and ordered factors, respectively, in the within-subject "data"; the contrasts must produce an intra-subject model matrix in which different terms are orthogonal. The default is <code>c("contr.sum", "contr.poly")</code> .
<code>imatrix</code>	as an alternative to specifying <code>idata</code> , <code>idesign</code> , and (optionally) <code>icontrasts</code> , the model matrix for the within-subject design can be given directly in the form of list of named elements. Each element gives the columns of the within-subject model matrix for a term to be tested, and must have as many rows as there are responses; the columns of the within-subject model matrix for different terms must be mutually orthogonal.
<code>x, object</code>	object of class "Anova.mlm" to print or summarize.
<code>multivariate, univariate</code>	print multivariate and univariate tests for a repeated-measures ANOVA; the default is TRUE for both.
<code>digits</code>	minimum number of significant digits to print.
<code>vcov.</code>	an optional coefficient-covariance matrix, computed by default by applying the generic <code>vcov</code> function to the model object.
...	do not use.

Details

The designations "type-II" and "type-III" are borrowed from SAS, but the definitions used here do not correspond precisely to those employed by SAS. Type-II tests are calculated according to the

principle of marginality, testing each term after all others, except ignoring the term's higher-order relatives; so-called type-III tests violate marginality, testing each term in the model after all of the others. This definition of Type-II tests corresponds to the tests produced by SAS for analysis-of-variance models, where all of the predictors are factors, but not more generally (i.e., when there are quantitative predictors). Be very careful in formulating the model for type-III tests, or the hypotheses tested will not make sense.

As implemented here, type-II Wald tests are a generalization of the linear hypotheses used to generate these tests in linear models.

For tests for linear models, multivariate linear models, and Wald tests for generalized linear models, Cox models, mixed-effects models, generalized linear models fit to survey data, and in the default case, Anova finds the test statistics without refitting the model. The `svyglm` method simply calls the default method and therefore can take the same arguments.

The standard R `anova` function calculates sequential ("type-I") tests. These rarely test interesting hypotheses in unbalanced designs.

A MANOVA for a multivariate linear model (i.e., an object of class `"mlm"` or `"manova"`) can optionally include an intra-subject repeated-measures design. If the intra-subject design is absent (the default), the multivariate tests concern all of the response variables. To specify a repeated-measures design, a data frame is provided defining the repeated-measures factor or factors via `idata`, with default contrasts given by the `icontrasts` argument. An intra-subject model-matrix is generated from the formula specified by the `idesign` argument; columns of the model matrix corresponding to different terms in the intra-subject model must be orthogonal (as is insured by the default contrasts). Note that the contrasts given in `icontrasts` can be overridden by assigning specific contrasts to the factors in `idata`. As an alternative, the within-subjects model matrix can be specified directly via the `imatrix` argument. `Manova` is essentially a synonym for `Anova` for multivariate linear models.

Value

An object of class `"anova"`, or `"Anova.mlm"`, which usually is printed. For objects of class `"Anova.mlm"`, there is also a `summary` method, which provides much more detail than the `print` method about the MANOVA, including traditional mixed-model univariate F-tests with Greenhouse-Geisser and Huynh-Feldt corrections.

Warning

Be careful of type-III tests.

Author(s)

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References

- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Hand, D. J., and Taylor, C. C. (1987) *Multivariate Analysis of Variance and Repeated Measures: A Practical Approach for Behavioural Scientists*. Chapman and Hall.
- O'Brien, R. G., and Kaiser, M. K. (1985) MANOVA method for analyzing repeated measures designs: An extensive primer. *Psychological Bulletin* **97**, 316–333.

See Also

[linearHypothesis](#), [anova](#) [anova.lm](#), [anova.glm](#), [anova.mlm](#), [anova.coxph](#), [link\[survey\]{svyglm}](#).

Examples

```
## Two-Way Anova

mod <- lm(conformity ~ fcategory*partner.status, data=Moore,
  contrasts=list(fcategory=contr.sum, partner.status=contr.sum))
Anova(mod)
## Anova Table (Type II tests)
##
## Response: conformity
##
## Sum Sq Df F value Pr(>F)
## fcategory          11.61  2  0.2770 0.759564
## partner.status     212.21  1 10.1207 0.002874
## fcategory:partner.status 175.49  2  4.1846 0.022572
## Residuals          817.76 39
Anova(mod, type="III")
## Anova Table (Type III tests)
##
## Response: conformity
##
## Sum Sq Df F value Pr(>F)
## (Intercept)      5752.8  1 274.3592 < 2.2e-16
## fcategory          36.0  2  0.8589 0.431492
## partner.status     239.6  1 11.4250 0.001657
## fcategory:partner.status 175.5  2  4.1846 0.022572
## Residuals          817.8 39

## One-Way MANOVA
## See ?Pottery for a description of the data set used in this example.

summary(Anova(lm(cbind(Al, Fe, Mg, Ca, Na) ~ Site, data=Pottery)))

## Type II MANOVA Tests:
##
## Sum of squares and products for error:
##      Al      Fe      Mg      Ca      Na
## Al 48.2881429  7.08007143  0.60801429  0.10647143 0.58895714
## Fe  7.0800714 10.95084571  0.52705714 -0.15519429 0.06675857
## Mg  0.6080143  0.52705714 15.42961143  0.43537714 0.02761571
## Ca  0.1064714 -0.15519429  0.43537714  0.05148571 0.01007857
## Na  0.5889571  0.06675857  0.02761571  0.01007857 0.19929286
##
## -----
##
## Term: Site
##
## Sum of squares and products for the hypothesis:
##      Al      Fe      Mg      Ca      Na
## Al 175.610319 -149.295533 -130.809707 -5.8891637 -5.3722648
```

```

## Fe -149.295533 134.221616 117.745035 4.8217866 5.3259491
## Mg -130.809707 117.745035 103.350527 4.2091613 4.7105458
## Ca -5.889164 4.821787 4.209161 0.2047027 0.1547830
## Na -5.372265 5.325949 4.710546 0.1547830 0.2582456
##
## Multivariate Tests: Site
##
##              Df test stat approx F num Df den Df Pr(>F)
## Pillai          3.00000  1.55394  4.29839 15.00000 60.00000 2.4129e-05 ***
## Wilks           3.00000  0.01230 13.08854 15.00000 50.09147 1.8404e-12 ***
## Hotelling-Lawley 3.00000 35.43875 39.37639 15.00000 50.00000 < 2.22e-16 ***
## Roy            3.00000 34.16111 136.64446  5.00000 20.00000 9.4435e-15 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

## MANOVA for a randomized block design (example courtesy of Michael Friendly:
## See ?Soils for description of the data set)

soils.mod <- lm(cbind(pH,N,Dens,P,Ca,Mg,K,Na,Conduc) ~ Block + Contour*Depth,
  data=Soils)
Manova(soils.mod)

## Type II MANOVA Tests: Pillai test statistic
##
##              Df test stat approx F num Df den Df Pr(>F)
## Block          3  1.6758  3.7965  27  81 1.777e-06 ***
## Contour         2  1.3386  5.8468  18  52 2.730e-07 ***
## Depth           3  1.7951  4.4697  27  81 8.777e-08 ***
## Contour:Depth   6  1.2351  0.8640  54 180  0.7311
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

## a multivariate linear model for repeated-measures data
## See ?OBrienKaiser for a description of the data set used in this example.

phase <- factor(rep(c("pretest", "posttest", "followup"), c(5, 5, 5)),
  levels=c("pretest", "posttest", "followup"))
hour <- ordered(rep(1:5, 3))
idata <- data.frame(phase, hour)
idata
##      phase hour
## 1  pretest   1
## 2  pretest   2
## 3  pretest   3
## 4  pretest   4
## 5  pretest   5
## 6 posttest   1
## 7 posttest   2
## 8 posttest   3
## 9 posttest   4
##10 posttest   5
##11 followup   1
##12 followup   2
##13 followup   3

```

```

## 14 followup    4
## 15 followup    5

mod.ok <- lm(cbind(pre.1, pre.2, pre.3, pre.4, pre.5,
                  post.1, post.2, post.3, post.4, post.5,
                  fup.1, fup.2, fup.3, fup.4, fup.5) ~ treatment*gender,
            data=OBrienKaiser)

(av.ok <- Anova(mod.ok, idata=idata, idesign=~phase*hour))
## Type II Repeated Measures MANOVA Tests: Pillai test statistic
##
##          Df test stat approx F num Df den Df   Pr(>F)
## treatment      2   0.4809   4.6323      2    10 0.0376868 *
## gender          1   0.2036   2.5558      1    10 0.1409735
## treatment:gender  2   0.3635   2.8555      2    10 0.1044692
## phase          1   0.8505  25.6053      2     9 0.0001930 ***
## treatment:phase  2   0.6852   2.6056      4    20 0.0667354 .
## gender:phase     1   0.0431   0.2029      2     9 0.8199968
## treatment:gender:phase  2   0.3106   0.9193      4    20 0.4721498
## hour           1   0.9347  25.0401      4     7 0.0003043 ***
## treatment:hour   2   0.3014   0.3549      8    16 0.9295212
## gender:hour      1   0.2927   0.7243      4     7 0.6023742
## treatment:gender:hour  2   0.5702   0.7976      8    16 0.6131884
## phase:hour       1   0.5496   0.4576      8     3 0.8324517
## treatment:phase:hour  2   0.6637   0.2483     16     8 0.9914415
## gender:phase:hour  1   0.6950   0.8547      8     3 0.6202076
## treatment:gender:phase:hour  2   0.7928   0.3283     16     8 0.9723693
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

summary(av.ok, multivariate=FALSE)

## Univariate Type II Repeated-Measures ANOVA Assuming Sphericity
##
##          SS num Df Error SS den Df      F   Pr(>F)
## treatment      211.286      2 228.056     10 4.6323 0.037687
## gender          58.286      1 228.056     10 2.5558 0.140974
## treatment:gender 130.241      2 228.056     10 2.8555 0.104469
## phase          167.500      2  80.278     20 20.8651 1.274e-05
## treatment:phase   78.668      4  80.278     20 4.8997 0.006426
## gender:phase       1.668      2  80.278     20 0.2078 0.814130
## treatment:gender:phase 10.221      4  80.278     20 0.6366 0.642369
## hour           106.292      4  62.500     40 17.0067 3.191e-08
## treatment:hour     1.161      8  62.500     40 0.0929 0.999257
## gender:hour        2.559      4  62.500     40 0.4094 0.800772
## treatment:gender:hour  7.755      8  62.500     40 0.6204 0.755484
## phase:hour        11.083      8  96.167     80 1.1525 0.338317
## treatment:phase:hour  6.262     16  96.167     80 0.3256 0.992814
## gender:phase:hour   6.636      8  96.167     80 0.6900 0.699124
## treatment:gender:phase:hour 14.155     16  96.167     80 0.7359 0.749562
##
## treatment      *
## gender
## treatment:gender
## phase          ***

```

```

## treatment:phase          **
## gender:phase
## treatment:gender:phase
## hour                      ***
## treatment:hour
## gender:hour
## treatment:gender:hour
## phase:hour
## treatment:phase:hour
## gender:phase:hour
## treatment:gender:phase:hour
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
##
## Mauchly Tests for Sphericity
##
##                               Test statistic p-value
## phase                          0.74927 0.27282
## treatment:phase                 0.74927 0.27282
## gender:phase                    0.74927 0.27282
## treatment:gender:phase          0.74927 0.27282
## hour                            0.06607 0.00760
## treatment:hour                  0.06607 0.00760
## gender:hour                     0.06607 0.00760
## treatment:gender:hour           0.06607 0.00760
## phase:hour                      0.00478 0.44939
## treatment:phase:hour            0.00478 0.44939
## gender:phase:hour               0.00478 0.44939
## treatment:gender:phase:hour     0.00478 0.44939
##
##
## Greenhouse-Geisser and Huynh-Feldt Corrections
## for Departure from Sphericity
##
##                               GG eps Pr(>F[GG])
## phase                          0.79953 7.323e-05 ***
## treatment:phase                 0.79953 0.01223 *
## gender:phase                    0.79953 0.76616
## treatment:gender:phase          0.79953 0.61162
## hour                            0.46028 8.741e-05 ***
## treatment:hour                  0.46028 0.97879
## gender:hour                     0.46028 0.65346
## treatment:gender:hour           0.46028 0.64136
## phase:hour                      0.44950 0.34573
## treatment:phase:hour            0.44950 0.94019
## gender:phase:hour               0.44950 0.58903
## treatment:gender:phase:hour     0.44950 0.64634
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
##
##                               HF eps Pr(>F[HF])
## phase                          0.92786 2.388e-05 ***

```

```

## treatment:phase          0.92786    0.00809 **
## gender:phase             0.92786    0.79845
## treatment:gender:phase  0.92786    0.63200
## hour                     0.55928  2.014e-05 ***
## treatment:hour          0.55928    0.98877
## gender:hour             0.55928    0.69115
## treatment:gender:hour   0.55928    0.66930
## phase:hour              0.73306    0.34405
## treatment:phase:hour    0.73306    0.98047
## gender:phase:hour       0.73306    0.65524
## treatment:gender:phase:hour 0.73306    0.70801
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

## A "doubly multivariate" design with two distinct repeated-measures variables
## (example courtesy of Michael Friendly)
## See ?WeightLoss for a description of the dataset.

imatrix <- matrix(c(
  1,0,-1, 1, 0, 0,
  1,0, 0,-2, 0, 0,
  1,0, 1, 1, 0, 0,
  0,1, 0, 0,-1, 1,
  0,1, 0, 0, 0,-2,
  0,1, 0, 0, 1, 1), 6, 6, byrow=TRUE)
colnames(imatrix) <- c("WL", "SE", "WL.L", "WL.Q", "SE.L", "SE.Q")
rownames(imatrix) <- colnames(WeightLoss)[-1]
(imatrix <- list(measure=imatrix[,1:2], month=imatrix[,3:6]))
contrasts(WeightLoss$group) <- matrix(c(-2,1,1, 0,-1,1), ncol=2)
(wl.mod<-lm(cbind(wl1, wl2, wl3, se1, se2, se3)~group, data=WeightLoss))
Anova(wl.mod, imatrix=imatrix, test="Roy")

## Type II Repeated Measures MANOVA Tests: Roy test statistic
##
##          Df test stat approx F num Df den Df   Pr(>F)
## measure    1   86.203  1293.04    2   30 < 2.2e-16 ***
## group:measure  2    0.356    5.52    2   31  0.008906 **
## month        1    9.407   65.85    4   28  7.807e-14 ***
## group:month   2    1.772   12.84    4   29  3.909e-06 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

## mixed-effects models

## mixed-effects models examples:

## Not run:
library(nlme)
example(lme)
Anova(fm2)

## End(Not run)

## Analysis of Deviance Table (Type II tests)

```

```
##
## Response: distance
##           Df    Chisq Pr(>Chisq)
## age       1 114.8383 < 2.2e-16 ***
## Sex       1   9.2921  0.002301 **
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1

## Not run:
library(lme4)
example(lmer)
Anova(gml)

## End(Not run)

## Analysis of Deviance Table (Type II tests)
##
## Response: cbind(incidence, size - incidence)
##           Df  Chisq Pr(>Chisq)
## period     3 25.326 1.319e-05 ***
## ---
## Signif. codes:  0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
```

Anscombe

U. S. State Public-School Expenditures

Description

The Anscombe data frame has 51 rows and 4 columns. The observations are the U. S. states plus Washington, D. C. in 1970.

Usage

Anscombe

Format

This data frame contains the following columns:

education Per-capita education expenditures, dollars.

income Per-capita income, dollars.

young Proportion under 18, per 1000.

urban Proportion urban, per 1000.

Source

Anscombe, F. J. (1981) *Computing in Statistical Science Through APL*. Springer-Verlag.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

 avPlots

Added-Variable Plots

Description

These functions construct added-variable (also called partial-regression) plots for linear and generalized linear models.

Usage

```
avPlots(model, terms=~., intercept=FALSE, layout=NULL, ask, main, ...)
```

```
avp(...)
```

```
avPlot(model, ...)
```

```
## S3 method for class 'lm'
avPlot(model, variable,
id.method = list(abs(residuals(model, type="pearson")), "x"),
labels,
id.n = if(id.method[1]=="identify") Inf else 0,
id.cex=1, id.col=palette()[1],
col = palette()[1], col.lines = palette()[2],
xlab, ylab, pch = 1, lwd = 2,
main=paste("Added-Variable Plot:", variable),
grid=TRUE,
ellipse=FALSE, ellipse.args=NULL, ...)
```

```
## S3 method for class 'glm'
avPlot(model, variable,
id.method = list(abs(residuals(model, type="pearson")), "x"),
labels,
id.n = if(id.method[1]=="identify") Inf else 0,
id.cex=1, id.col=palette()[1],
col = palette()[1], col.lines = palette()[2],
xlab, ylab, pch = 1, lwd = 2, type=c("Wang", "Weisberg"),
main=paste("Added-Variable Plot:", variable), grid=TRUE,
ellipse=FALSE, ellipse.args=NULL, ...)
```

Arguments

model model object produced by lm or glm.

terms	A one-sided formula that specifies a subset of the predictors. One added-variable plot is drawn for each term. For example, the specification <code>terms = ~.-X3</code> would plot against all terms except for X3. If this argument is a quoted name of one of the terms, the added-variable plot is drawn for that term only.
intercept	Include the intercept in the plots; default is FALSE.
variable	A quoted string giving the name of a regressor in the model matrix for the horizontal axis
layout	If set to a value like <code>c(1, 1)</code> or <code>c(4, 3)</code> , the layout of the graph will have this many rows and columns. If not set, the program will select an appropriate layout. If the number of graphs exceed nine, you must select the layout yourself, or you will get a maximum of nine per page. If <code>layout=NA</code> , the function does not set the layout and the user can use the <code>par</code> function to control the layout, for example to have plots from two models in the same graphics window.
main	The title of the plot; if missing, one will be supplied.
ask	If TRUE, ask the user before drawing the next plot; if FALSE don't ask.
...	avPlots passes these arguments to avPlot. avPlot passes them to plot.
id.method, labels, id.n, id.cex, id.col	Arguments for the labelling of points. The default is <code>id.n=0</code> for labeling no points. See showLabels for details of these arguments.
col	color for points; the default is the <i>second</i> entry in the current color palette (see palette and par).
col.lines	color for the fitted line.
pch	plotting character for points; default is 1 (a circle, see par).
lwd	line width; default is 2 (see par).
xlab	x-axis label. If omitted a label will be constructed.
ylab	y-axis label. If omitted a label will be constructed.
type	if "Wang" use the method of Wang (1985); if "Weisberg" use the method in the Arc software associated with Cook and Weisberg (1999).
grid	If TRUE, the default, a light-gray background grid is put on the graph.
ellipse	If TRUE, plot a concentration ellipse; default is FALSE.
ellipse.args	Arguments to pass to the <code>link{dataEllipse}</code> function, in the form of a list with named elements; e.g., <code>ellipse.args=list(robust=TRUE)</code> will cause the ellipse to be plotted using a robust covariance-matrix.

Details

The function intended for direct use is `avPlots` (for which `avp` is an abbreviation).

Value

These functions are used for their side effect of producing plots, but also invisibly return the coordinates of the plotted points.

Author(s)

John Fox <jfox@mcmaster.ca>, Sanford Weisberg <sandy@umn.edu>

References

- Cook, R. D. and Weisberg, S. (1999) *Applied Regression, Including Computing and Graphics*. Wiley.
- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Wang, P.C. (1985) Adding a variable in generalized linear models. *Technometrics* **27**, 273–276.
- Weisberg, S. (2005) *Applied Linear Regression*, Third Edition, Wiley.

See Also

[residualPlots](#), [crPlots](#), [ceresPlots](#), [link{dataEllipse}](#)

Examples

```
avPlots(lm(prestige~income+education+type, data=Duncan))

avPlots(glm(partic != "not.work" ~ hincome + children,
  data=Women1f, family=binomial))
```

Baumann

Methods of Teaching Reading Comprehension

Description

The Baumann data frame has 66 rows and 6 columns. The data are from an experimental study conducted by Baumann and Jones, as reported by Moore and McCabe (1993) Students were randomly assigned to one of three experimental groups.

Usage

Baumann

Format

This data frame contains the following columns:

group Experimental group; a factor with levels: Basal, traditional method of teaching; DRTA, an innovative method; Strat, another innovative method.

pretest.1 First pretest.

pretest.2 Second pretest.

post.test.1 First post-test.

post.test.2 Second post-test.

post.test.3 Third post-test.

Source

Moore, D. S. and McCabe, G. P. (1993) *Introduction to the Practice of Statistics, Second Edition*. Freeman, p. 794–795.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

 bcPower

Box-Cox and Yeo-Johnson Power Transformations

Description

Transform the elements of a vector using, the Box-Cox, Yeo-Johnson, or simple power transformations.

Usage

```
bcPower(U, lambda, jacobian.adjusted = FALSE)
```

```
yjPower(U, lambda, jacobian.adjusted = FALSE)
```

```
basicPower(U, lambda)
```

Arguments

U	A vector, matrix or data.frame of values to be transformed
lambda	The one-dimensional transformation parameter, usually in the range from -2 to 2 , or if U is a matrix or data frame, a vector of length <code>ncol(U)</code> of transformation parameters
jacobian.adjusted	If TRUE, the transformation is normalized to have Jacobian equal to one. The default is FALSE.

Details

The Box-Cox family of *scaled power transformations* equals $(U^\lambda - 1)/\lambda$ for $\lambda \neq 0$, and $\log(U)$ if $\lambda = 0$.

If `family="yeo.johnson"` then the Yeo-Johnson transformations are used. This is the Box-Cox transformation of $U + 1$ for nonnegative values, and of $|U| + 1$ with parameter $2 - \lambda$ for U negative.

If `jacobian.adjusted` is TRUE, then the scaled transformations are divided by the Jacobian, which is a function of the geometric mean of U .

The basic power transformation returns U^λ if λ is not zero, and $\log(\lambda)$ otherwise.

Missing values are permitted, and return NA where ever Uis equal to NA.

Value

Returns a vector or matrix of transformed values.

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley, Chapter 7.

Yeo, In-Kwon and Johnson, Richard (2000) A new family of power transformations to improve normality or symmetry. *Biometrika*, 87, 954-959.

See Also

[powerTransform](#)

Examples

```
U <- c(NA, (-3:3))
## Not run: bcPower(U, 0) # produces an error as U has negative values
bcPower(U+4,0)
bcPower(U+4, .5, jacobian.adjusted=TRUE)
yjPower(U, 0)
yjPower(U+3, .5, jacobian.adjusted=TRUE)
V <- matrix(1:10, ncol=2)
bcPower(V, c(0,1))
#basicPower(V, c(0,1))
```

Bfox

Canadian Women's Labour-Force Participation

Description

The Bfox data frame has 30 rows and 7 columns. Time-series data on Canadian women's labor-force participation, 1946–1975.

Usage

Bfox

Format

This data frame contains the following columns:

partic Percent of adult women in the workforce.

tfr Total fertility rate: expected births to a cohort of 1000 women at current age-specific fertility rates.

menwage Men's average weekly wages, in constant 1935 dollars and adjusted for current tax rates.

womwage Women's average weekly wages.

debt Per-capita consumer debt, in constant dollars.

parttime Percent of the active workforce working 34 hours per week or less.

Warning

The value of tfr for 1973 is misrecorded as 2931; it should be 1931.

Source

Fox, B. (1980) *Women's Domestic Labour and their Involvement in Wage Work*. Unpublished doctoral dissertation, p. 449.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Blackmoor

Exercise Histories of Eating-Disordered and Control Subjects

Description

The Blackmoor data frame has 945 rows and 4 columns. Blackmoor and Davis's data on exercise histories of 138 teenaged girls hospitalized for eating disorders and 98 control subjects.

Usage

Blackmoor

Format

This data frame contains the following columns:

subject a factor with subject id codes.

age age in years.

exercise hours per week of exercise.

group a factor with levels: control, Control subjects; patient, Eating-disordered patients.

Source

Personal communication from Elizabeth Blackmoor and Caroline Davis, York University.

Description

Computes and optionally plots profile log-likelihoods for the parameter of the Box-Cox power transformation. This is a slight generalization of the `boxcox` function in the **MASS** package that allows for families of transformations other than the Box-Cox power family.

Usage

```
boxCox(object, ...)

## Default S3 method:
boxCox(object, lambda = seq(-2, 2, 1/10), plotit = TRUE,
        interp = (plotit && (m < 100)), eps = 1/50,
        xlab = expression(lambda),
        ylab = "log-Likelihood", family="bcPower", ...)

## S3 method for class 'formula'
boxCox(object, lambda = seq(-2, 2, 1/10), plotit = TRUE,
        interp = (plotit && (m < 100)), eps = 1/50,
        xlab = expression(lambda),
        ylab = "log-Likelihood", family="bcPower", ...)

## S3 method for class 'lm'
boxCox(object, lambda = seq(-2, 2, 1/10), plotit = TRUE,
        interp = (plotit && (m < 100)), eps = 1/50,
        xlab = expression(lambda),
        ylab = "log-Likelihood", family="bcPower", ...)
```

Arguments

<code>object</code>	a formula or fitted model object. Currently only <code>lm</code> and <code>aov</code> objects are handled.
<code>lambda</code>	vector of values of <code>lambda</code> , with default <code>(-2, 2)</code> in steps of 0.1, where the profile log-likelihood will be evaluated.
<code>plotit</code>	logical which controls whether the result should be plotted; default <code>TRUE</code> .
<code>interp</code>	logical which controls whether spline interpolation is used. Default to <code>TRUE</code> if plotting with <code>lambda</code> of length less than 100.
<code>eps</code>	Tolerance for <code>lambda = 0</code> ; defaults to 0.02.
<code>xlab</code>	defaults to <code>"lambda"</code> .
<code>ylab</code>	defaults to <code>"log-Likelihood"</code> .
<code>family</code>	Defaults to <code>"bcPower"</code> for the Box-Cox power family of transformations. If set to <code>"yjPower"</code> the Yeo-Johnson family, which permits negative responses, is used.

grid If TRUE, the default, a light-gray background grid is put on the graph.
 ... additional parameters to be used in the model fitting.

Details

This routine is an elaboration of the `boxcox` function in the **MASS** package. All arguments except for `family` and `grid` are identical, and if the arguments `family = "bcPower"`, `grid=FALSE` is set it gives an identical graph. If `family = "yjPower"` then the Yeo-Johnson power transformations, which allow nonpositive responses, will be used.

Value

A list of the lambda vector and the computed profile log-likelihood vector, invisibly if the result is plotted. If `plot.it=TRUE` plots log-likelihood vs lambda and indicates a 95 lambda. If `interp=TRUE`, spline interpolation is used to give a smoother plot.

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

References

- Box, G. E. P. and Cox, D. R. (1964) An analysis of transformations. *Journal of the Royal Statistical Society, Series B*. 26 211-46.
- Cook, R. D. and Weisberg, S. (1999) *Applied Regression Including Computing and Graphics*. Wiley.
- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley.
- Yeo, I. and Johnson, R. (2000) A new family of power transformations to improve normality or symmetry. *Biometrika*, 87, 954-959.

See Also

[boxcox](#), [yjPower](#), [bcPower](#), [powerTransform](#)

Examples

```
boxCox(Volume ~ log(Height) + log(Girth), data = trees,
       lambda = seq(-0.25, 0.25, length = 10))

boxCox(Days ~ Eth*Sex*Age*Lrn, data = quine,
       lambda = seq(-0.05, 0.45, len = 20), family="yjPower")
```

`boxCoxVariable`*Constructed Variable for Box-Cox Transformation*

Description

Computes a constructed variable for the Box-Cox transformation of the response variable in a linear model.

Usage

```
boxCoxVariable(y)
```

Arguments

`y` response variable.

Details

The constructed variable is defined as $y[\log(y/\tilde{y}) - 1]$, where \tilde{y} is the geometric mean of y .

The constructed variable is meant to be added to the right-hand-side of the linear model. The t-test for the coefficient of the constructed variable is an approximate score test for whether a transformation is required.

If b is the coefficient of the constructed variable, then an estimate of the normalizing power transformation based on the score statistic is $1 - b$. An added-variable plot for the constructed variable shows leverage and influence on the decision to transform y .

Value

a numeric vector of the same length as y .

Author(s)

John Fox <jfox@mcmaster.ca>

References

- Atkinson, A. C. (1985) *Plots, Transformations, and Regression*. Oxford.
- Box, G. E. P. and Cox, D. R. (1964) An analysis of transformations. *JRSS B* **26** 211–246.
- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[boxcox](#), [powerTransform](#), [bcPower](#)

Examples

```
mod <- lm(interlocks + 1 ~ assets, data=Ornstein)
mod.aux <- update(mod, . ~ . + boxCoxVariable(interlocks + 1))
summary(mod.aux)
# avPlots(mod.aux, "boxCoxVariable(interlocks + 1)")
```

Boxplot

*Boxplots With Point Identification***Description**

Boxplot is a wrapper for the standard R `boxplot` function, providing point identification, axis labels, and a formula interface for boxplots without a grouping variable.

Usage

```
Boxplot(y, ...)

## Default S3 method:
Boxplot(y, g, labels, id.method = c("y", "identify", "none"),
        id.n=10, xlab, ylab, ...)

## S3 method for class 'formula'
Boxplot(formula, data = NULL, subset, na.action = NULL, labels.,
        id.method = c("y", "identify", "none"), xlab, ylab, ...)
```

Arguments

<code>y</code>	a numeric variable for which the boxplot is to be constructed.
<code>g</code>	a grouping variable, usually a factor, for constructing parallel boxplots.
<code>labels, labels.</code>	point labels; if not specified, Boxplot will use the row names of the data argument, if one is given, or observation numbers.
<code>id.method</code>	if "y" (the default), all outlying points are labeled; if "identify", points may be labeled interactive; if "none", no point identification is performed.
<code>id.n</code>	up to <code>id.n</code> high outliers and low outliers will be identified in each group, (default, 10).
<code>xlab, ylab</code>	text labels for the horizontal and vertical axes; if missing, Boxplot will use the variable names.
<code>formula</code>	a 'model' formula, of the form <code>~ y</code> to produce a boxplot for the variable <code>y</code> , or of the form <code>y ~ g</code> to produce parallel boxplots for <code>y</code> within levels of the grouping variable <code>g</code> , usually a factor.
<code>data, subset, na.action</code>	as for statistical modeling functions (see, e.g., <code>lm</code>).
<code>...</code>	further arguments to be passed to <code>boxplot</code> .

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[boxplot](#)

Examples

```
Boxplot(~income, data=Prestige, id.n=Inf) # identify all outliers
Boxplot(income ~ type, data=Prestige)
with(Prestige, Boxplot(income, labels=rownames(Prestige)))
with(Prestige, Boxplot(income, type, labels=rownames(Prestige)))
```

boxTidwell

Box-Tidwell Transformations

Description

Computes the Box-Tidwell power transformations of the predictors in a linear model.

Usage

```
boxTidwell(y, ...)

## S3 method for class 'formula'
boxTidwell(formula, other.x=NULL, data=NULL, subset,
  na.action=getOption("na.action"), verbose=FALSE, tol=0.001,
  max.iter=25, ...)

## Default S3 method:
boxTidwell(y, x1, x2=NULL, max.iter=25, tol=0.001,
  verbose=FALSE, ...)

## S3 method for class 'boxTidwell'
print(x, digits, ...)
```

Arguments

formula	two-sided formula, the right-hand-side of which gives the predictors to be transformed.
other.x	one-sided formula giving the predictors that are <i>not</i> candidates for transformation, including (e.g.) factors.

data	an optional data frame containing the variables in the model. By default the variables are taken from the environment from which boxTidwell is called.
subset	an optional vector specifying a subset of observations to be used.
na.action	a function that indicates what should happen when the data contain NAs. The default is set by the na.action setting of options.
verbose	if TRUE a record of iterations is printed; default is FALSE.
tol	if the maximum relative change in coefficients is less than tol then convergence is declared.
max.iter	maximum number of iterations.
y	response variable.
x1	matrix of predictors to transform.
x2	matrix of predictors that are <i>not</i> candidates for transformation.
...	not for the user.
x	boxTidwell object.
digits	number of digits for rounding.

Details

The maximum-likelihood estimates of the transformation parameters are computed by Box and Tidwell's (1962) method, which is usually more efficient than using a general nonlinear least-squares routine for this problem. Score tests for the transformations are also reported.

Value

an object of class boxTidwell, which is normally just printed.

Author(s)

John Fox <jfox@mcmaster.ca>

References

- Box, G. E. P. and Tidwell, P. W. (1962) Transformation of the independent variables. *Technometrics* **4**, 531-550.
- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Examples

```
boxTidwell(prestige ~ income + education, ~ type + poly(women, 2), data=Prestige)
```

Burt

Fraudulent Data on IQs of Twins Raised Apart

Description

The `Burt` data frame has 27 rows and 4 columns. The “data” were simply (and notoriously) manufactured. The same data are in the dataset “twins” in the `alr3` package, but with different labels.

Usage

`Burt`

Format

This data frame contains the following columns:

IQbio IQ of twin raised by biological parents

IQfoster IQ of twin raised by foster parents

class A factor with levels (note: out of order): high; low; medium.

Source

Burt, C. (1966) The genetic determination of differences in intelligence: A study of monozygotic twins reared together and apart. *British Journal of Psychology* **57**, 137–153.

CanPop

Canadian Population Data

Description

The `CanPop` data frame has 16 rows and 2 columns. Decennial time-series of Canadian population, 1851–2001.

Usage

`CanPop`

Format

This data frame contains the following columns:

year census year.

population Population, in millions

Source

Urquhart, M. C. and Buckley, K. A. H. (Eds.) (1965) *Historical Statistics of Canada*. Macmillan, p. 1369.

Canada (1994) *Canada Year Book*. Statistics Canada, Table 3.2.

Statistics Canada: <http://www12.statcan.ca/english/census01/products/standard/popdwell/Table-PR.cfm>.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

car-deprecated

Deprecated Functions in car Package

Description

These functions are provided for compatibility with older versions of the **car** package only, and may be removed eventually. Commands that worked in versions of the **car** package prior to version 2.0-0 will not necessarily work in version 2.0-0 and beyond, or may not work in the same manner.

Usage

```
av.plot(...)  
av.plots(...)  
box.cox(...)  
bc(...)  
box.cox.powers(...)  
box.cox.var(...)  
box.tidwell(...)  
cookd(...)  
confidence.ellipse(...)  
ceres.plot(...)  
ceres.plots(...)  
cr.plot(...)  
cr.plots(...)  
data.ellipse(...)  
durbin.watson(...)  
levene.test(...)  
leverage.plot(...)  
leverage.plots(...)  
linear.hypothesis(...)  
ncv.test(...)  
outlier.test(...)  
qq.plot(...)  
scatterplot.matrix(...)  
spread.level.plot(...)
```

Arguments

... pass arguments down.

Details

av.plot and av.plots are now synonyms for the [avPlot](#) and [avPlots](#) functions.

box.cox and bc are now synonyms for [bcPower](#).

box.cox.powers is now a synonym for [powerTransform](#).

box.cox.var is now a synonym for [boxCoxVariable](#).

box.tidwell is now a synonym for [boxTidwell](#).

cookd is now a synonym for [cooks.distance](#) in the **stats** package.

confidence.ellipse is now a synonym for [confidenceEllipse](#).

ceres.plot and ceres.plots are now synonyms for the [ceresPlot](#) and [ceresPlots](#) functions.

cr.plot and cr.plots are now synonyms for the [crPlot](#) and [crPlots](#) functions.

data.ellipse is now a synonym for [dataEllipse](#).

durbin.watson is now a synonym for [durbinWatsonTest](#).

levene.test is now a synonym for [leveneTest](#) function.

leverage.plot and leverage.plots are now synonyms for the [leveragePlot](#) and [leveragePlots](#) functions.

linear.hypothesis is now a synonym for the [linearHypothesis](#) function.

ncv.test is now a synonym for [ncvTest](#).

outlier.test is now a synonym for [outlierTest](#).

qq.plot is now a synonym for [qqPlot](#).

scatterplot.matrix is now a synonym for [scatterplotMatrix](#).

spread.level.plot is now a synonym for [spreadLevelPlot](#).

carWeb

Access to the R Companion to Applied Regression website

Description

This function will access the website for *An R Companion to Applied Regression*.

Usage

```
carWeb(page = c("webpage", "errata", "taskviews"), script, data)
```

Arguments

page	A character string indicating what page to open. The default "webpage" will open the main web page, "errata" displays the errata sheet for the book, and "taskviews" fetches and displays a list of available task views from CRAN.
script	The quoted name of a chapter in <i>An R Companion to Applied Regression</i> , like "chap-1", "chap-2", up to "chap-8". All the R commands used in that chapter will be displayed in your browser, where you can save them as a text file.
data	The quoted name of a data file in <i>An R Companion to Applied Regression</i> , like "Duncan.txt" or "Prestige.txt". The file will be opened in your web browser. You do not need to specify the extension .txt

Value

Either a web page or a PDF document is displayed. Only one of the three arguments page, rfile, or data, should be used.

Author(s)

Sanford Weisberg, based on the function UsingR in the **UsingR** package by John Verzani

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Examples

```
## Not run: carWeb()
```

ceresPlots

Ceres Plots

Description

These functions draw Ceres plots for linear and generalized linear models.

Usage

```
ceresPlots(model, terms = ~., layout = NULL, ask, main,
  ...)
```

```
ceresPlot(model, ...)
```

```
## S3 method for class 'lm'
```

```
ceresPlot(model, variable,
  id.method = list(abs(residuals(model, type="pearson")), "x"),
  labels,
```

```

    id.n = if(id.method[1]=="identify") Inf else 0,
    id.cex=1, id.col=palette()[1],
    line=TRUE, smooth=TRUE, span=.5, iter,
col=palette()[1], col.lines=palette()[-1],
  xlab, ylab, pch=1, lwd=2,
  grid=TRUE, ...)

## S3 method for class 'glm'
ceresPlot(model, ...)

```

Arguments

model	model object produced by lm or glm.
terms	A one-sided formula that specifies a subset of the predictors. One component-plus-residual plot is drawn for each term. The default <code>~.</code> is to plot against all numeric predictors. For example, the specification <code>terms = ~. - X3</code> would plot against all predictors except for X3. Factors and nonstandard predictors such as B-splines are skipped. If this argument is a quoted name of one of the predictors, the component-plus-residual plot is drawn for that predictor only.
layout	If set to a value like <code>c(1, 1)</code> or <code>c(4, 3)</code> , the layout of the graph will have this many rows and columns. If not set, the program will select an appropriate layout. If the number of graphs exceed nine, you must select the layout yourself, or you will get a maximum of nine per page. If <code>layout=NA</code> , the function does not set the layout and the user can use the <code>par</code> function to control the layout, for example to have plots from two models in the same graphics window.
ask	If TRUE, ask the user before drawing the next plot; if FALSE, the default, don't ask. This is relevant only if not all the graphs can be drawn in one window.
main	Overall title for any array of cerers plots; if missing a default is provided.
...	ceresPlots passes these arguments to ceresPlot. ceresPlot passes them to plot.
variable	A quoted string giving the name of a variable for the horizontal axis
id.method, labels, id.n, id.cex, id.col	Arguments for the labelling of points. The default is <code>id.n=0</code> for labeling no points. See showLabels for details of these arguments.
line	TRUE to plot least-squares line.
smooth	TRUE to plot nonparametric-regression (lowess) line.
span	span for lowess smoother.
iter	number of robustness iterations for nonparametric-regression smooth; defaults to 3 for a linear model and to 0 for a non-Gaussian glm.
col	color for points; the default is the first entry in the current color palette (see palette and par).
col.lines	a list of at least two colors. The first color is used for the ls line and the second color is used for the fitted lowess line. To use the same color for both, use, for example, <code>col.lines=c("red", "red")</code>

xlab, ylab	labels for the x and y axes, respectively. If not set appropriate labels are created by the function.
pch	plotting character for points; default is 1 (a circle, see par).
lwd	line width; default is 2 (see par).
grid	If TRUE, the default, a light-gray background grid is put on the graph

Details

Ceres plots are a generalization of component+residual (partial residual) plots that are less prone to leakage of nonlinearity among the predictors.

The function intended for direct use is `ceresPlots`.

The model cannot contain interactions, but can contain factors. Factors may be present in the model, but Ceres plots cannot be drawn for them.

Value

NULL. These functions are used for their side effect: producing plots.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Cook, R. D. and Weisberg, S. (1999) *Applied Regression, Including Computing and Graphics*. Wiley.

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley.

See Also

[crPlots](#), [avPlots](#), [showLabels](#)

Examples

```
ceresPlots(lm(prestige~income+education+type, data=Prestige), terms= ~ . - type)
```

Chile

Voting Intentions in the 1988 Chilean Plebiscite

Description

The Chile data frame has 2700 rows and 8 columns. The data are from a national survey conducted in April and May of 1988 by FLACSO/Chile. There are some missing data.

Usage

Chile

Format

This data frame contains the following columns:

region A factor with levels: C, Central; M, Metropolitan Santiago area; N, North; S, South; SA, city of Santiago.

population Population size of respondent's community.

sex A factor with levels: F, female; M, male.

age in years.

education A factor with levels (note: out of order): P, Primary; PS, Post-secondary; S, Secondary.

income Monthly income, in Pesos.

statusquo Scale of support for the status-quo.

vote a factor with levels: A, will abstain; N, will vote no (against Pinochet); U, undecided; Y, will vote yes (for Pinochet).

Source

Personal communication from FLACSO/Chile.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

 Chirot

The 1907 Romanian Peasant Rebellion

Description

The Chirot data frame has 32 rows and 5 columns. The observations are counties in Romania.

Usage

Chirot

Format

This data frame contains the following columns:

intensity Intensity of the rebellion

commerce Commercialization of agriculture

tradition Traditionalism

midpeasant Strength of middle peasantry

inequality Inequality of land tenure

Source

Chirot, D. and C. Ragin (1975) The market, tradition and peasant rebellion: The case of Romania. *American Sociological Review* **40**, 428–444 [Table 1].

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

 compareCoefs

Print estimated coefficients and their standard errors in a table for several regression models.

Description

This simple function extracts estimates of regression parameters and their standard errors from one or more models and prints them in a table.

Usage

```
compareCoefs(..., se = TRUE, print=TRUE, digits = 3)
```

Arguments

...	One or more regression-model objects. These may be of class <code>lm</code> , <code>glm</code> , <code>nlm</code> , or any other regression method for which the functions <code>coef</code> and <code>vcov</code> return appropriate values, or if the object inherits from the <code>mer</code> class created by the <code>lme4</code> package or <code>lme</code> in the <code>nlme</code> package.
<code>se</code>	If TRUE, the default, show standard errors as well as estimates, if FALSE, show only estimates.
<code>print</code>	If TRUE, the default, the results are printed in a nice format using <code>printCoefmat</code> . If FALSE, the results are returned as a matrix
<code>digits</code>	Passed to the <code>printCoefmat</code> function for printing the result.

Value

This function is used for its side-effect of printing the result. It returns a matrix of estimates and standard errors.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Examples

```
mod1 <- lm(prestige ~ income + education, data=Duncan)
mod2 <- update(mod1, subset=-c(6,16))
mod3 <- update(mod1, . ~ . + type)
compareCoefs(mod1)
compareCoefs(mod1, mod2)
compareCoefs(mod1, mod2, mod3)
compareCoefs(mod1, mod2, se=FALSE)
```

Description

These are substitutes for similarly named functions in the **stats** package (note the uppercase letter starting the second word in each function name). The only difference is that the contrast functions from the **car** package produce easier-to-read names for the contrasts when they are used in statistical models.

The functions and this documentation are adapted from the **stats** package.

Usage

```
contr.Treatment(n, base = 1, contrasts = TRUE)
```

```
contr.Sum(n, contrasts = TRUE)
```

```
contr.Helmert(n, contrasts = TRUE)
```

Arguments

<code>n</code>	a vector of levels for a factor, or the number of levels.
<code>base</code>	an integer specifying which level is considered the baseline level. Ignored if <code>contrasts</code> is <code>FALSE</code> .
<code>contrasts</code>	a logical indicating whether contrasts should be computed.

Details

These functions are used for creating contrast matrices for use in fitting analysis of variance and regression models. The columns of the resulting matrices contain contrasts which can be used for coding a factor with n levels. The returned value contains the computed contrasts. If the argument `contrasts` is `FALSE` then a square matrix is returned.

Several aspects of these contrast functions are controlled by options set via the `options` command:

`decorate.contrasts` This option should be set to a 2-element character vector containing the prefix and suffix characters to surround contrast names. If the option is not set, then `c("[", "]")` is used. For example, setting `options(decorate.contrasts=c(".", ""))` produces contrast names that are separated from factor names by a period. Setting `options(decorate.contrasts=c("", ""))` reproduces the behaviour of the R base contrast functions.

`decorate.contr.Treatment` A character string to be appended to contrast names to signify treatment contrasts; if the option is unset, then `"T."` is used.

`decorate.contr.Sum` Similar to the above, with default `"S."`.

`decorate.contr.Helmert` Similar to the above, with default `"H."`.

`contr.Sum.show.levels` Logical value: if `TRUE` (the default if unset), then level names are used for contrasts; if `FALSE`, then numbers are used, as in `contr.sum` in the base package.

Note that there is no replacement for `contr.poly` in the base package (which produces orthogonal-polynomial contrasts) since this function already constructs easy-to-read contrast names.

Value

A matrix with n rows and k columns, with $k = n - 1$ if `contrasts` is `TRUE` and $k = n$ if `contrasts` is `FALSE`.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[contr.treatment](#), [contr.sum](#), [contr.helmert](#), [contr.poly](#)

Examples

```
# contr.Treatment vs. contr.treatment in the base package:

lm(prestige ~ (income + education)*type, data=Prestige,
   contrasts=list(type="contr.Treatment"))

## Call:
## lm(formula = prestige ~ (income + education) * type, data = Prestige,
##     contrasts = list(type = "contr.Treatment"))
##
## Coefficients:
##      (Intercept)          income          education
##      2.275753          0.003522          1.713275
##      type[T.prof]          type[T.wc]      income:type[T.prof]
##      15.351896          -33.536652          -0.002903
##      income:type[T.wc]      education:type[T.prof]      education:type[T.wc]
##      -0.002072          1.387809          4.290875

lm(prestige ~ (income + education)*type, data=Prestige,
   contrasts=list(type="contr.treatment"))

## Call:
## lm(formula = prestige ~ (income + education) * type, data = Prestige,
##     contrasts = list(type = "contr.treatment"))
##
## Coefficients:
##      (Intercept)          income          education
##      2.275753          0.003522          1.713275
##      typeprof          typewc      income:typeprof
##      15.351896          -33.536652          -0.002903
##      income:typewc      education:typeprof      education:typewc
##      -0.002072          1.387809          4.290875
```

Description

The Cowles data frame has 1421 rows and 4 columns. These data come from a study of the personality determinants of volunteering for psychological research.

Usage

Cowles

Format

This data frame contains the following columns:

neuroticism scale from Eysenck personality inventory

extraversion scale from Eysenck personality inventory

sex a factor with levels: female; male

volunteer volunteering, a factor with levels: no; yes

Source

Cowles, M. and C. Davis (1987) The subject matter of psychology: Volunteers. *British Journal of Social Psychology* **26**, 97–102.

crPlots

Component+Residual (Partial Residual) Plots

Description

These functions construct component+residual plots (also called partial-residual plots) for linear and generalized linear models.

Usage

```
crPlots(model, terms = ~., layout = NULL, ask, main,
  ...)
```

```
crp(...)
```

```
crPlot(model, ...)
```

```
## S3 method for class 'lm'
```

```
crPlot(model, variable,
  id.method = list(abs(residuals(model, type="pearson")), "x"),
  labels,
  id.n = if(id.method[1]=="identify") Inf else 0,
  id.cex=1, id.col=palette()[1],
  order=1, line=TRUE, smooth=TRUE,
  iter, span=.5,
  col=palette()[1], col.lines=palette()[-1],
  xlab, ylab, pch=1, lwd=2, grid=TRUE, ...)
```

```
## S3 method for class 'glm'
```

```
crPlot(model, ...)
```

Arguments

model	model object produced by <code>lm</code> or <code>glm</code> .
terms	A one-sided formula that specifies a subset of the predictors. One component-plus-residual plot is drawn for each term. The default <code>~.</code> is to plot against all numeric predictors. For example, the specification <code>terms = ~. - X3</code> would plot against all predictors except for <code>X3</code> . If this argument is a quoted name of one of the predictors, the component-plus-residual plot is drawn for that predictor only.
layout	If set to a value like <code>c(1, 1)</code> or <code>c(4, 3)</code> , the layout of the graph will have this many rows and columns. If not set, the program will select an appropriate layout. If the number of graphs exceed nine, you must select the layout yourself, or you will get a maximum of nine per page. If <code>layout=NA</code> , the function does not set the layout and the user can use the <code>par</code> function to control the layout, for example to have plots from two models in the same graphics window.
ask	If <code>TRUE</code> , ask the user before drawing the next plot; if <code>FALSE</code> , the default, don't ask. This is relevant only if not all the graphs can be drawn in one window.
main	The title of the plot; if missing, one will be supplied.
...	<code>crPlots</code> passes these arguments to <code>crPlot</code> . <code>crPlot</code> passes them to <code>plot</code> .
variable	A quoted string giving the name of a variable for the horizontal axis
id.method, labels, id.n, id.cex, id.col	Arguments for the labelling of points. The default is <code>id.n=0</code> for labeling no points. See showLabels for details of these arguments.
order	order of polynomial regression performed for predictor to be plotted; default 1.
line	<code>TRUE</code> to plot least-squares line.
smooth	<code>TRUE</code> to plot nonparametric-regression (lowess) line.
iter	number of robustness iterations for nonparametric-regression smooth; defaults to 3 for a linear model and to 0 for a non-Gaussian <code>glm</code> .
span	span for lowess smoother.
col	color for points; the default is the first entry in the current color palette (see palette and par).
col.lines	a list of at least two colors. The first color is used for the ls line and the second color is used for the fitted lowess line. To use the same color for both, use, for example, <code>col.lines=c("red", "red")</code>
xlab, ylab	labels for the x and y axes, respectively. If not set appropriate labels are created by the function.
pch	plotting character for points; default is 1 (a circle, see par).
lwd	line width; default is 2 (see par).
grid	If <code>TRUE</code> , the default, a light-gray background grid is put on the graph

Details

The function intended for direct use is `crPlots`, for which `crp` is an abbreviation.

The model cannot contain interactions, but can contain factors. Parallel boxplots of the partial residuals are drawn for the levels of a factor.

Value

NULL. These functions are used for their side effect of producing plots.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Cook, R. D. and Weisberg, S. (1999) *Applied Regression, Including Computing and Graphics*. Wiley.

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[ceresPlots](#), [avPlots](#)

Examples

```
crPlots(m<-lm(prestige~income+education, data=Prestige))
# get only one plot
crPlots(m, terms=~ . - education)

crPlots(lm(prestige ~ log2(income) + education + poly(women,2), data=Prestige))

crPlots(glm(partic != "not.work" ~ hincome + children,
  data=Women1f, family=binomial))
```

Davis

Self-Reports of Height and Weight

Description

The Davis data frame has 200 rows and 5 columns. The subjects were men and women engaged in regular exercise. There are some missing data.

Usage

Davis

Format

This data frame contains the following columns:

sex A factor with levels: F, female; M, male.

weight Measured weight in kg.

height Measured height in cm.

repwt Reported weight in kg.

reph Reported height in cm.

Source

Personal communication from C. Davis, Departments of Physical Education and Psychology, York University.

References

Davis, C. (1990) Body image and weight preoccupation: A comparison between exercising and non-exercising women. *Appetite*, **15**, 13–21.

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

DavisThin

Davis's Data on Drive for Thinness

Description

The DavisThin data frame has 191 rows and 7 columns. This is part of a larger dataset for a study of eating disorders. The seven variables in the data frame comprise a "drive for thinness" scale, to be formed by summing the items.

Usage

DavisThin

Format

This data frame contains the following columns:

DT1 a numeric vector

DT2 a numeric vector

DT3 a numeric vector

DT4 a numeric vector

DT5 a numeric vector

DT6 a numeric vector

DT7 a numeric vector

Source

Davis, C., G. Claridge, and D. Cerullo (1997) Personality factors predisposing to weight preoccupation: A continuum approach to the association between eating disorders and personality disorders. *Journal of Psychiatric Research* **31**, 467–480. [personal communication from the authors.]

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

deltaMethod	<i>Estimate and Standard Error of a Nonlinear Function of Estimated Regression Coefficients</i>
-------------	---

Description

deltaMethod is a generic function that uses the delta method to get a first-order approximate standard error for a nonlinear function of a vector of random variables with known or estimated covariance matrix.

Usage

```
deltaMethod(object, ...)

## Default S3 method:
deltaMethod(object, g, vcov., func=g, ...)
## S3 method for class 'lm'
  deltaMethod(object, g, vcov.=vcov,
              parameterNames=names(coef(object)), ...)
## S3 method for class 'nls'
deltaMethod(object, g, vcov.=vcov, ...)
## S3 method for class 'multinom'
  deltaMethod(object, g, vcov. = vcov,
              parameterNames = if (is.matrix(coef(object)))
                colnames(coef(object)) else names(coef(object)), ...)
## S3 method for class 'polr'
  deltaMethod(object, g, vcov.=vcov, ...)
## S3 method for class 'survreg'
  deltaMethod(object, g, vcov. = vcov,
              parameterNames = names(coef(object)), ...)
## S3 method for class 'coxph'
  deltaMethod(object, g, vcov. = vcov,
              parameterNames = names(coef(object)), ...)
## S3 method for class 'mer'
  deltaMethod(object, g, vcov. = vcov,
              parameterNames = names(fixef(object)), ...)
## S3 method for class 'lme'
  deltaMethod(object, g, vcov. = vcov,
```

```

        parameterNames = names(fixef(object)), ...)
## S3 method for class 'lmList'
deltaMethod(object, g, ...)

```

Arguments

object	For the default method, object is a vector of p named elements, so <code>names(object)</code> returns a list of p character strings that are the names of the elements of object. For the other methods, object is a regression object for which <code>coef(object)</code> returns a vector of parameter estimates.
g	A quoted string that is the function of the parameter estimates to be evaluated; see the details below.
vcov.	The (estimated) covariance matrix of the coefficient estimates. For the default method, this argument is required. For all other methods, this argument must either provide the estimated covariance matrix or a function that when applied to object returns a covariance matrix. The default is to use the function <code>vcov</code> .
func	A quoted string used to annotate output. The default of <code>func = g</code> is usually appropriate.
parameterNames	A character vector of length p that gives the names of the parameters in the same order as they appear in the vector of estimates. This argument will be useful if some of the names in the vector of estimates include special characters, like $I(x^2)$, or $x1:x2$ that will confuse the numerical differentiation function. See details below.
...	Additional arguments; not currently used.

Details

Suppose x is a random vector of length p that is at least approximately normally distributed with mean β and estimated covariance matrix C . Then any function $g(\beta)$ of β , is estimated by $g(x)$, which is in large samples normally distributed with mean $g(\beta)$ and estimated variance $h'Ch$, where h is the first derivative of $g(\beta)$ with respect to β evaluated at x . This function returns both $g(x)$ and its standard error, the square root of the estimated variance.

The default method requires that you provide x in the argument `object`, C in the argument `vcov.`, and a text expression in argument `g` that when evaluated gives the function g . The call `names(object)` must return the names of the elements of x that are used in the expression g .

Since the delta method is often applied to functions of regression parameter estimates, the argument `object` may be the name of a regression object from which the the estimates and their estimated variance matrix can be extracted. In most regression models, estimates are returned by the `coef(object)` and the variance matrix from `vcov(object)`. You can provide an alternative function for computing the sample variance matrix, for example to use a sandwich estimator.

For mixed models using `lme4` or `nlme`, the coefficient estimates are returned by the `fixef` function, while for `multinom`, `lmList` and `nlsList` coefficient estimates are returned by `coef` as a matrix. Methods for these models are provided to get the correct estimates and variance matrix.

The argument `g` must be a quoted character string that gives the function of interest. For example, if you set `m2 <- lm(Y ~ X1 + X2 + X1:X2)`, then `deltaMethod(m2, "X1/X2")` applies the

delta method to the ratio of the coefficient estimates for X1 and X2. The argument `g` can consist of constants and names associated with the elements of the vector of coefficient estimates.

In some cases the names may include characters including such as the colon `:` used in interactions, or mathematical symbols like `+` or `-` signs that would confuse the function that computes numerical derivatives, and for this case you can replace the names of the estimates with the `parameterNames` argument. For example, the ratio of the X2 main effect to the interaction term could be computed using `deltaMethod(m2, "b1/b3", parameterNames=c("b0", "b1", "b2", "b3"))`. The name `"(Intercept)"` used for the intercept in linear and generalized linear models is an exception, and it will be correctly interpreted by `deltaMethod`.

For `multinom` objects, the `coef` function returns a matrix of coefficients, with each row giving the estimates for comparisons of one category to the baseline. The `deltaMethod` function applies the delta method to each row of this matrix. Similarly, for `lmList` and `nlsList` objects, the delta method is computed for each element of the list of models fit.

For nonlinear regression objects of type `nls`, the call `coef(object)` returns the estimated coefficient vectors with names corresponding to parameter names. For example, `m2 <- nls(y ~ theta/(1 + gamma * x), start = list(theta=2, gamma=3))` will have parameters named `c("theta", "gamma")`. In many other familiar regression methods, such as `lm` and `glm`, the names of the coefficient estimates are the corresponding variable names, not parameter names.

For mixed-effects models fit with `lmer` and `nLmer` from the `lme4` package or `lme` and `nLme` from the `nLme` package, only fixed-effect coefficients are considered.

For regression models for which methods are not provided, you can extract the named vector of coefficient estimates and an estimate of its covariance matrix and then apply the default `deltaMethod` function.

Earlier versions of `deltaMethod` included an argument `parameterPrefix` that implemented the same functionality as the `parameterNames` argument, but it caused several unintended bugs that were not easily fixed without the change in syntax.

Value

A data.frame with two components named `Estimate` for the estimate, `SE` for its standard error. The value of `g` is given as a row label.

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>, and John Fox <jfox@mcmaster.ca>

References

- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
 S. Weisberg (2005) *Applied Linear Regression*, Third Edition, Wiley, Section 6.1.2.

See Also

First derivatives of `g` are computed using symbolic differentiation by the function `D`.

Examples

```

m1 <- lm(time ~ t1 + t2, data = Transact)
deltaMethod(m1, "b1/b2", parameterNames= paste("b", 0:2, sep=""))
deltaMethod(m1, "t1/t2") # use names of preds. rather than coefs.
deltaMethod(m1, "t1/t2", vcov=hccm) # use hccm function to est. vars.
# to get the SE of 1/intercept, rename coefficients
deltaMethod(m1, "1/b0", parameterNames= paste("b", 0:2, sep=""))
# The next example calls the default method by extracting the
# vector of estimates and covariance matrix explicitly
deltaMethod(coef(m1), "t1/t2", vcov.=vcov(m1))

```

 Depredations

Minnesota Wolf Depredation Data

Description

Wolf depredations of livestock on Minnesota farms, 1976-1998.

Usage

Depredations

Format

A data frame with 434 observations on the following 5 variables.

longitude longitude of the farm

latitude latitude of the farm

number number of depredations 1976-1998

early number of depredations 1991 or before

late number of depredations 1992 or later

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Harper, Elizabeth K. and Paul, William J. and Mech, L. David and Weisberg, Sanford (2008), Effectiveness of Lethal, Directed Wolf-Depredation Control in Minnesota, *Journal of Wildlife Management*, 72, 3, 778-784. <http://pinnacle.allenpress.com/doi/abs/10.2193/2007-273>

dfbetaPlots

*dfbeta and dfbetas Index Plots***Description**

These functions display index plots of dfbeta (effect on coefficients of deleting each observation in turn) and dfbetas (effect on coefficients of deleting each observation in turn, standardized by a deleted estimate of the coefficient standard error). In the plot of dfbeta, horizontal lines are drawn at 0 and +/- one standard error; in the plot of dfbetas, horizontal lines are drawn at 0 and +/- 1.

Usage

```
dfbetaPlots(model, ...)
```

```
dfbetasPlots(model, ...)
```

```
## S3 method for class 'lm'
```

```
dfbetaPlots(model, terms=~., intercept=FALSE, layout=NULL, ask,
  main, xlab, ylab, labels=rownames(dfbeta),
  id.method="y",
  id.n=if(id.method[1]=="identify") Inf else 0, id.cex=1,
  id.col=palette()[1], col=palette()[1], grid=TRUE, ...)
```

```
## S3 method for class 'lm'
```

```
dfbetasPlots(model, terms=~., intercept=FALSE, layout=NULL, ask,
  main, xlab, ylab,
  labels=rownames(dfbeta), id.method="y",
  id.n=if(id.method[1]=="identify") Inf else 0, id.cex=1,
  id.col=palette()[1], col=palette()[1], grid=TRUE, ...)
```

Arguments

model	model object produced by lm or glm.
terms	A one-sided formula that specifies a subset of the terms in the model. One dfbeta or dfbetas plot is drawn for each regressor. The default <code>~.</code> is to plot against all terms in the model with the exception of an intercept. For example, the specification <code>terms = ~.-X3</code> would plot against all terms except for X3. If this argument is a quoted name of one of the terms, the index plot is drawn for that term only.
intercept	Include the intercept in the plots; default is FALSE.
layout	If set to a value like <code>c(1, 1)</code> or <code>c(4, 3)</code> , the layout of the graph will have this many rows and columns. If not set, the program will select an appropriate layout. If the number of graphs exceed nine, you must select the layout yourself, or you will get a maximum of nine per page. If <code>layout=NA</code> , the function does not set the layout and the user can use the <code>par</code> function to control the layout, for example to have plots from two models in the same graphics window.

<code>main</code>	The title of the graph; if missing, one will be supplied.
<code>xlab</code>	Horizontal axis label; defaults to "Index".
<code>ylab</code>	Vertical axis label; defaults to coefficient name.
<code>ask</code>	If TRUE, ask the user before drawing the next plot; if FALSE, the default, don't ask.
<code>...</code>	optional additional arguments to be passed to plot , points , and showLabels .
<code>id.method, labels, id.n, id.cex, id.col</code>	Arguments for the labelling of points. The default is <code>id.n=0</code> for labeling no points. See showLabels for details of these arguments.
<code>col</code>	color for points; defaults to the first entry in the color palette .
<code>grid</code>	If TRUE, the default, a light-gray background grid is put on the graph

Value

NULL. These functions are used for their side effect: producing plots.

Author(s)

John Fox <jfox@mcmaster.ca>, Sanford Weisberg <sandy@umn.edu>

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[dfbeta](#), [dfbetas](#)

Examples

```
dfbetaPlots(lm(prestige ~ income + education + type, data=Duncan))

dfbetasPlots(glm(partic != "not.work" ~ hincome + children,
  data=Women1f, family=binomial))
```

Duncan

Duncan's Occupational Prestige Data

Description

The Duncan data frame has 45 rows and 4 columns. Data on the prestige and other characteristics of 45 U. S. occupations in 1950.

Usage

Duncan

Format

This data frame contains the following columns:

type Type of occupation. A factor with the following levels: prof, professional and managerial; wc, white-collar; bc, blue-collar.

income Percent of males in occupation earning \$3500 or more in 1950.

education Percent of males in occupation in 1950 who were high-school graduates.

prestige Percent of raters in NORC study rating occupation as excellent or good in prestige.

Source

Duncan, O. D. (1961) A socioeconomic index for all occupations. In Reiss, A. J., Jr. (Ed.) *Occupations and Social Status*. Free Press [Table VI-1].

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

durbinWatsonTest	<i>Durbin-Watson Test for Autocorrelated Errors</i>
------------------	---

Description

Computes residual autocorrelations and generalized Durbin-Watson statistics and their bootstrapped p-values. dwt is an abbreviation for durbinWatsonTest.

Usage

```
durbinWatsonTest(model, ...)

dwt(...)

## S3 method for class 'lm'
durbinWatsonTest(model, max.lag=1, simulate=TRUE, reps=1000,
  method=c("resample", "normal"),
  alternative=c("two.sided", "positive", "negative"), ...)

## Default S3 method:
durbinWatsonTest(model, max.lag=1, ...)

## S3 method for class 'durbinWatsonTest'
print(x, ...)
```

Arguments

<code>model</code>	a linear-model object, or a vector of residuals from a linear model.
<code>max.lag</code>	maximum lag to which to compute residual autocorrelations and Durbin-Watson statistics.
<code>simulate</code>	if TRUE p-values will be estimated by bootstrapping.
<code>reps</code>	number of bootstrap replications.
<code>method</code>	bootstrap method: "resample" to resample from the observed residuals; "normal" to sample normally distributed errors with 0 mean and standard deviation equal to the standard error of the regression.
<code>alternative</code>	sign of autocorrelation in alternative hypothesis; specify only if <code>max.lag = 1</code> ; if <code>max.lag > 1</code> , then <code>alternative</code> is taken to be "two.sided".
<code>...</code>	arguments to be passed down.
<code>x</code>	<code>durbinWatsonTest</code> object.

Value

Returns an object of type "durbinWatsonTest".

Note

p-values are available only from the `lm` method.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Examples

```
durbinWatsonTest(lm(fconvict ~ tfr + partic + degrees + mconvict, data=Hartnagel))
```

Description

These functions draw ellipses, including data ellipses, and confidence ellipses for linear and generalized linear models.

Usage

```

ellipse(center, shape, radius, log="", center.pch=19, center.cex=1.5,
  segments=51, draw=TRUE, add=draw, xlab="", ylab="",
  col=palette()[2], lwd=2, fill=FALSE, fill.alpha=0.3, grid=TRUE, ...)

dataEllipse(x, y, weights, log="", levels=c(0.5, 0.95), center.pch=19, center.cex=1.5,
  draw=TRUE, plot.points=draw, add=!plot.points, segments=51, robust=FALSE,
  xlab=deparse(substitute(x)),
  ylab=deparse(substitute(y)),
  col=palette()[1:2], lwd=2, fill=FALSE, fill.alpha=0.3, grid=TRUE, ...)

confidenceEllipse(model, ...)

## S3 method for class 'lm'
confidenceEllipse(model, which.coef, levels=0.95, Scheffe=FALSE, dfn,
  center.pch=19, center.cex=1.5, segments=51, xlab, ylab,
  col=palette()[2], lwd=2, fill=FALSE, fill.alpha=0.3, draw=TRUE, add=!draw, ...)

## S3 method for class 'glm'
confidenceEllipse(model, which.coef, levels=0.95, Scheffe=FALSE, dfn,
  center.pch=19, center.cex=1.5, segments=51, xlab, ylab,
  col=palette()[2], lwd=2, fill=FALSE, fill.alpha=0.3, draw=TRUE, add=!draw, ...)

```

Arguments

<code>center</code>	2-element vector with coordinates of center of ellipse.
<code>shape</code>	2×2 shape (or covariance) matrix.
<code>radius</code>	radius of circle generating the ellipse.
<code>log</code>	when an ellipse is to be added to an existing plot, indicates whether computations were on logged values and to be plotted on logged axes; "x" if the x-axis is logged, "y" if the y-axis is logged, and "xy" or "yx" if both axes are logged. The default is "", indicating that neither axis is logged.
<code>center.pch</code>	character for plotting ellipse center.
<code>center.cex</code>	relative size of character for plotting ellipse center.
<code>segments</code>	number of line-segments used to draw ellipse.
<code>draw</code>	if TRUE produce graphical output; if FALSE, only invisibly return coordinates of ellipse(s).
<code>add</code>	if TRUE add ellipse(s) to current plot.
<code>xlab</code>	label for horizontal axis.
<code>ylab</code>	label for vertical axis.
<code>x</code>	a numeric vector, or (if y is missing) a 2-column numeric matrix.
<code>y</code>	a numeric vector, of the same length as x.
<code>weights</code>	a numeric vector of weights, of the same length as x and y to be used by <code>cov.wt</code> or <code>cov.trob</code> in computing a weighted covariance matrix; if absent, weights of 1 are used.

<code>plot.points</code>	if FALSE data ellipses are drawn, but points are not plotted.
<code>levels</code>	draw elliptical contours at these (normal) probability or confidence levels.
<code>robust</code>	if TRUE use the <code>cov.trob</code> function in the MASS package to calculate the center and covariance matrix for the data ellipse.
<code>model</code>	a model object produced by <code>lm</code> or <code>glm</code> .
<code>which.coef</code>	2-element vector giving indices of coefficients to plot; if missing, the first two coefficients (disregarding the regression constant) will be selected.
<code>Scheffe</code>	if TRUE scale the ellipse so that its projections onto the axes give Scheffe confidence intervals for the coefficients.
<code>dfn</code>	“numerator” degrees of freedom (or just degrees of freedom for a GLM) for drawing the confidence ellipse. Defaults to the number of coefficients in the model (disregarding the constant) if Scheffe is TRUE, or to 2 otherwise; selecting <code>dfn = 1</code> will draw the “confidence-interval generating” ellipse, with projections on the axes corresponding to individual confidence intervals with the stated level of coverage.
<code>col</code>	color for lines and ellipse center; the default is the <i>second</i> entry in the current color palette (see palette and par). For <code>dataEllipse</code> , two colors can be given, in which case the first is for plotted points and the second for lines and the ellipse center.
<code>lwd</code>	line width; default is 2 (see par).
<code>fill</code>	fill the ellipse with translucent color <code>col</code> (default, FALSE)?
<code>fill.alpha</code>	transparency of fill (default = 0.3).
<code>...</code>	other plotting parameters to be passed to <code>plot</code> and <code>line</code> .
<code>grid</code>	If TRUE, the default, a light-gray background grid is put on the graph

Details

The ellipse is computed by suitably transforming a unit circle.

`dataEllipse` superimposes the normal-probability contours over a scatterplot of the data.

Value

These functions are mainly used for their side effect of producing plots. For greater flexibility (e.g., adding plot annotations), however, `ellipse` returns invisibly the (x, y) coordinates of the calculated ellipse. `dataEllipse` and `confidenceEllipse` return invisibly the coordinates of one or more ellipses, in the latter instance a list named by `levels`.

Author(s)

Georges Monette, John Fox <jfox@mcmaster.ca>, and Michael Friendly.

References

- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
 Monette, G. (1990) Geometry of multiple regression and 3D graphics. In Fox, J. and Long, J. S. (Eds.) *Modern Methods of Data Analysis*. Sage.

See Also

[cov.trob](#), [cov.wt](#).

Examples

```
dataEllipse(Prestige$income, Prestige$education, levels=0.1*1:9, lty=2,
fill=TRUE, fill.alpha=0.1)
confidenceEllipse(lm(prestige~income+education, data=Prestige), Scheffe=TRUE)

wts <- rep(1, nrow(Duncan))
wts[c(6, 16)] <- 0 # delete Minister, Conductor
with(Duncan, {
  dataEllipse(income, prestige, levels=0.68)
  dataEllipse(income, prestige, levels=0.68, robust=TRUE, plot.points=FALSE, col="green3")
  dataEllipse(income, prestige, weights=wts, levels=0.68, plot.points=FALSE, col="brown")
  dataEllipse(income, prestige, weights=wts, robust=TRUE, levels=0.68,
plot.points=FALSE, col="blue")
})
```

 Ericksen

The 1980 U.S. Census Undercount

Description

The Ericksen data frame has 66 rows and 9 columns. The observations are 16 large cities, the remaining parts of the states in which these cities are located, and the other U. S. states.

Usage

Ericksen

Format

This data frame contains the following columns:

minority Percentage black or Hispanic.

crime Rate of serious crimes per 1000 population.

poverty Percentage poor.

language Percentage having difficulty speaking or writing English.

highschool Percentage age 25 or older who had not finished highschool.

housing Percentage of housing in small, multiunit buildings.

city A factor with levels: city, major city; state, state or state-remainder.

conventional Percentage of households counted by conventional personal enumeration.

undercount Preliminary estimate of percentage undercount.

Source

Ericksen, E. P., Kadane, J. B. and Tukey, J. W. (1989) Adjusting the 1980 Census of Population and Housing. *Journal of the American Statistical Association* **84**, 927–944 [Tables 7 and 8].

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

estimateTransform *Finding Univariate or Multivariate Power Transformations*

Description

estimateTransform computes members of families of transformations indexed by one parameter, the Box-Cox power family, or the Yeo and Johnson (2000) family, or the basic power family, interpreting zero power as logarithmic. The family can be modified to have Jacobian one, or not, except for the basic power family. Most users will use the function [powerTransform](#), which is a front-end for this function.

Usage

```
estimateTransform(X, Y, weights=NULL, family="bcPower", start=NULL,
                 method="L-BFGS-B", ...)
```

Arguments

X	A matrix or data.frame giving the “right-side variables”.
Y	A vector or matrix or data.frame giving the “left-side variables.”
weights	Weights as in <code>lm</code> .
family	The transformation family to use. This is the quoted name of a function for computing the transformed values. The default is <code>bcPower</code> for the Box-Cox power family and the most likely alternative is <code>yjPower</code> for the Yeo-Johnson family of transformations.
start	Starting values for the computations. It is usually adequate to leave this at its default value of <code>NULL</code> .
method	The computing algorithm used by <code>optim</code> for the maximization. The default “L-BFGS-B” appears to work well.
...	Additional arguments that are passed to the <code>optim</code> function that does the maximization. Needed only if there are convergence problems.

Details

See the documentation for the function [powerTransform](#).

Value

An object of class `powerTransform` with components

<code>value</code>	The value of the loglikelihood at the mle.
<code>counts</code>	See optim .
<code>convergence</code>	See optim .
<code>message</code>	See optim .
<code>hessian</code>	The hessian matrix.
<code>start</code>	Starting values for the computations.
<code>lambda</code>	The ml estimate
<code>roundlam</code>	Convenient rounded values for the estimates. These rounded values will often be the desirable transformations.
<code>family</code>	The transformation family
<code>xqr</code>	QR decomposition of the predictor matrix.
<code>y</code>	The responses to be transformed
<code>x</code>	The predictors
<code>weights</code>	The weights if weighted least squares.

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

References

- Box, G. E. P. and Cox, D. R. (1964) An analysis of transformations. *Journal of the Royal Statistical Society, Series B*. 26 211-46.
- Cook, R. D. and Weisberg, S. (1999) *Applied Regression Including Computing and Graphics*. Wiley.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Velilla, S. (1993) A note on the multivariate Box-Cox transformation to normality. *Statistics and Probability Letters*, 17, 259-263.
- Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley.
- Yeo, I. and Johnson, R. (2000) A new family of power transformations to improve normality or symmetry. *Biometrika*, 87, 954-959.

See Also

[powerTransform](#), [testTransform](#), [optim](#).

Examples

```

data(trees,package="MASS")
summary(out1 <- powerTransform(Volume~log(Height)+log(Girth),trees))
# multivariate transformation:
summary(out2 <- powerTransform(cbind(Volume,Height,Girth)~1,trees))
testTransform(out2,c(0,1,0))
# same transformations, but use lm objects
m1 <- lm(Volume~log(Height)+log(Girth),trees)
(out3 <- powerTransform(m1))
# update the lm model with the transformed response
update(m1,basicPower(out3$y,out3$roundlam)~.)

```

Florida

Florida County Voting

Description

The Florida data frame has 67 rows and 11 columns. Vote by county in Florida for President in the 2000 election.

Usage

```
Florida
```

Format

This data frame contains the following columns:

GORE Number of votes for Gore

BUSH Number of votes for Bush.

BUCHANAN Number of votes for Buchanan.

NADER Number of votes for Nader.

BROWNE Number of votes for Browne (whoever that is).

HAGELIN Number of votes for Hagelin (whoever that is).

HARRIS Number of votes for Harris (whoever that is).

MCREYNOLDS Number of votes for McReynolds (whoever that is).

MOOREHEAD Number of votes for Moorehead (whoever that is).

PHILLIPS Number of votes for Phillips (whoever that is).

Total Total number of votes.

Source

Adams, G. D. and Fastnow, C. F. (2000) A note on the voting irregularities in Palm Beach, FL. Formerly at <http://madison.hss.cmu.edu/>, but no longer available there.

Freedman

Crowding and Crime in U. S. Metropolitan Areas

Description

The Freedman data frame has 110 rows and 4 columns. The observations are U. S. metropolitan areas with 1968 populations of 250,000 or more. There are some missing data.

Usage

Freedman

Format

This data frame contains the following columns:

population Total 1968 population, 1000s.

nonwhite Percent nonwhite population, 1960.

density Population per square mile, 1968.

crime Crime rate per 100,000, 1969.

Source

United States (1970) *Statistical Abstract of the United States*. Bureau of the Census.

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Freedman, J. (1975) *Crowding and Behavior*. Viking.

Friendly

Format Effects on Recall

Description

The Friendly data frame has 30 rows and 2 columns. The data are from an experiment on subjects' ability to remember words based on the presentation format.

Usage

Friendly

Format

This data frame contains the following columns:

condition A factor with levels: Before, Recalled words presented before others; Meshed, Recalled words meshed with others; SFR, Standard free recall.

correct Number of words correctly recalled, out of 40 on final trial of the experiment.

Source

Friendly, M. and Franklin, P. (1980) Interactive presentation in multitrial free recall. *Memory and Cognition* **8** 265–270 [Personal communication from M. Friendly].

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Ginzberg

Data on Depression

Description

The Ginzberg data frame has 82 rows and 6 columns. The data are for psychiatric patients hospitalized for depression.

Usage

Ginzberg

Format

This data frame contains the following columns:

simplicity Measures subject's need to see the world in black and white.

fatalism Fatalism scale.

depression Beck self-report depression scale.

adjsimp Adjusted Simplicity: Simplicity adjusted (by regression) for other variables thought to influence depression.

adjfatal Adjusted Fatalism.

adjdep Adjusted Depression.

Source

Personal communication from Georges Monette, Department of Mathematics and Statistics, York University, with the permission of the original investigator.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Greene

Refugee Appeals

Description

The Greene data frame has 384 rows and 7 columns. These are cases filed in 1990, in which refugee claimants rejected by the Canadian Immigration and Refugee Board asked the Federal Court of Appeal for leave to appeal the negative ruling of the Board.

Usage

Greene

Format

This data frame contains the following columns:

judge Name of judge hearing case. A factor with levels: Desjardins, Heald, Hugessen, Iacobucci, MacGuigan, Mahoney, Marceau, Pratte, Stone, Urie.

nation Nation of origin of claimant. A factor with levels: Argentina, Bulgaria, China, Czechoslovakia, El. Salvador, Fiji, Ghana, Guatemala, India, Iran, Lebanon, Nicaragua, Nigeria, Pakistan, Poland, Somalia, Sri.Lanka.

rater Judgment of independent rater. A factor with levels: no, case has no merit; yes, case has some merit (leave to appeal should be granted).

decision Judge's decision. A factor with levels: no, leave to appeal not granted; yes, leave to appeal granted.

language Language of case. A factor with levels: English, French.

location Location of original refugee claim. A factor with levels: Montreal, other, Toronto.

success Logit of success rate, for all cases from the applicant's nation.

Source

Personal communication from Ian Greene, Department of Political Science, York University.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Guyer

Anonymity and Cooperation

Description

The Guyer data frame has 20 rows and 3 columns. The data are from an experiment in which four-person groups played a prisoner's dilemma game for 30 trials, each person making either a cooperative or competitive choice on each trial. Choices were made either anonymously or in public; groups were composed either of females or of males. The observations are 20 groups.

Usage

Guyer

Format

This data frame contains the following columns:

cooperation Number of cooperative choices (out of 120 in all).

condition A factor with levels: A, Anonymous; P, Public-Choice.

sex Sex. A factor with levels: F, Female; M, Male.

Source

Fox, J. and Guyer, M. (1978) Public choice and cooperation in n-person prisoner's dilemma. *Journal of Conflict Resolution* **22**, 469–481.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Hartnagel

Canadian Crime-Rates Time Series

Description

The Hartnagel data frame has 38 rows and 7 columns. The data are an annual time-series from 1931 to 1968. There are some missing data.

Usage

Hartnagel

Format

This data frame contains the following columns:

year 1931–1968.

tfr Total fertility rate per 1000 women.

partic Women’s labor-force participation rate per 1000.

degrees Women’s post-secondary degree rate per 10,000.

fconvict Female indictable-offense conviction rate per 100,000.

fttheft Female theft conviction rate per 100,000.

mconvict Male indictable-offense conviction rate per 100,000.

mtheft Male theft conviction rate per 100,000.

Details

The post-1948 crime rates have been adjusted to account for a difference in method of recording. Some of your results will differ in the last decimal place from those in Table 14.1 of Fox (1997) due to rounding of the data. Missing values for 1950 were interpolated.

Source

Personal communication from T. Hartnagel, Department of Sociology, University of Alberta.

References

Fox, J., and Hartnagel, T. F (1979) Changing social roles and female crime in Canada: A time series analysis. *Canadian Review of Sociology and Anthropology*, **16**, 96–104.

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

hccm

Heteroscedasticity-Corrected Covariance Matrices

Description

Calculates heteroscedasticity-corrected covariance matrices for unweighted linear models. These are also called “White-corrected” or “White-Huber” covariance matrices.

Usage

```
hccm(model, ...)
```

```
## S3 method for class 'lm'
```

```
hccm(model, type=c("hc3", "hc0", "hc1", "hc2", "hc4"),
singular.ok=TRUE, ...)
```

```
## Default S3 method:
```

```
hccm(model, ...)
```

Arguments

model	an unweighted linear model, produced by <code>lm</code> .
type	one of "hc0", "hc1", "hc2", "hc3", or "hc4"; the first of these gives the classic White correction. The "hc1", "hc2", and "hc3" corrections are described in Long and Ervin (2000); "hc4" is described in Cribari-Neto (2004).
singular.ok	if FALSE (the default is TRUE), a model with aliased coefficients produces an error; otherwise, the aliased coefficients are ignored in the coefficient covariance matrix that's returned.
...	arguments to pass to <code>hccm.lm</code> .

Details

The classical White-corrected coefficient covariance matrix ("hc0") is

$$V(b) = (X'X)^{-1}X'diag(e_i^2)X(X'X)^{-1}$$

where e_i^2 are the squared residuals, and X is the model matrix. The other methods represent adjustments to this formula.

The function `hccm.default` simply catches non-`lm` objects.

Value

The heteroscedasticity-corrected covariance matrix for the model.

Author(s)

John Fox <jfox@mcmaster.ca>

References

- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Cribari-Neto, F. (2004) Asymptotic inference under heteroskedasticity of unknown form. *Computational Statistics and Data Analysis* **45**, 215–233.
- Long, J. S. and Ervin, L. H. (2000) Using heteroscedasity consistent standard errors in the linear regression model. *The American Statistician* **54**, 217–224. <http://www.jstor.org/stable/2685594>
- White, H. (1980) A heteroskedastic consistent covariance matrix estimator and a direct test of heteroskedasticity. *Econometrica* **48**, 817–838.

Examples

```
options(digits=4)
mod<-lm(interlocks~assets+nation, data=Ornstein)
vcov(mod)
##           (Intercept)      assets nation0TH  nationUK  nationUS
## (Intercept)  1.079e+00 -1.588e-05 -1.037e+00 -1.057e+00 -1.032e+00
```

```

## assets      -1.588e-05  1.642e-09  1.155e-05  1.362e-05  1.109e-05
## nationOTH   -1.037e+00  1.155e-05  7.019e+00  1.021e+00  1.003e+00
## nationUK    -1.057e+00  1.362e-05  1.021e+00  7.405e+00  1.017e+00
## nationUS    -1.032e+00  1.109e-05  1.003e+00  1.017e+00  2.128e+00
hccm(mod)
##      (Intercept)      assets  nationOTH  nationUK  nationUS
## (Intercept)  1.664e+00 -3.957e-05 -1.569e+00 -1.611e+00 -1.572e+00
## assets      -3.957e-05  6.752e-09  2.275e-05  3.051e-05  2.231e-05
## nationOTH   -1.569e+00  2.275e-05  8.209e+00  1.539e+00  1.520e+00
## nationUK    -1.611e+00  3.051e-05  1.539e+00  4.476e+00  1.543e+00
## nationUS    -1.572e+00  2.231e-05  1.520e+00  1.543e+00  1.946e+00

```

Highway1

Highway Accidents

Description

The data comes from a unpublished master's paper by Carl Hoffstedt. They relate the automobile accident rate, in accidents per million vehicle miles to several potential terms. The data include 39 sections of large highways in the state of Minnesota in 1973. The goal of this analysis was to understand the impact of design variables, Acpts, Slim, Sig, and Shld that are under the control of the highway department, on accidents.

Usage

Highway1

Format

This data frame contains the following columns:

rate 1973 accident rate per million vehicle miles

len length of the Highway1 segment in miles

ADT average daily traffic count in thousands

trks truck volume as a percent of the total volume

sigs1 (number of signalized interchanges per mile times len + 1)/len, the number of signals per mile of roadway, adjusted to have no zero values.

slim speed limit in 1973

shld width in feet of outer shoulder on the roadway

lane total number of lanes of traffic

acpt number of access points per mile

itg number of freeway-type interchanges per mile

lwid lane width, in feet

hwy An indicator of the type of roadway or the source of funding for the road, either MC, FAI, PA, or MA

Source

Carl Hoffstedt. This differs from the dataset highway in the alr3 package only by transformation of some of the columns.

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
 Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley, Section 7.2.

 infIndexPlot

Influence Index Plot

Description

Provides index plots of Cook's distances, leverages, Studentized residuals, and outlier significance levels for a regression object.

Usage

```
infIndexPlot(model, ...)
```

```
influenceIndexPlot(model, ...)
```

```
## S3 method for class 'lm'
infIndexPlot(model,
  vars=c("Cook", "Studentized", "Bonf", "hat"),
  main="Diagnostic Plots",
  labels, id.method = "y",
  id.n = if(id.method[1]=="identify") Inf else 0,
  id.cex=1, id.col=palette()[1], grid=TRUE, ...)
```

Arguments

model	A regression object of class lm or glm.
vars	All the quantities listed in this argument are plotted. Use "Cook" for Cook's distances, "Studentized" for Studentized residuals, "Bonf" for Bonferroni p-values for an outlier test, and "hat" for hat-values (or leverages). Capitalization is optional. All may be abbreviated by the first one or more letters.
main	main title for graph
id.method, labels, id.n, id.cex, id.col	Arguments for the labelling of points. The default is id.n=0 for labeling no points. See showLabels for details of these arguments.
grid	If TRUE, the default, a light-gray background grid is put on the graph
...	Arguments passed to plot

Value

Used for its side effect of producing a graph. Produces four index plots of Cook's distance, Studentized Residuals, the corresponding Bonferroni p-values for outlier tests, and leverages.

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

References

- Cook, R. D. and Weisberg, S. (1999) *Applied Regression, Including Computing and Graphics*. Wiley.
- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley.

See Also

[cooks.distance](#), [rstudent](#), [outlierTest](#), [hatvalues](#)

Examples

```
m1 <- lm(prestige ~ income + education + type, Duncan)
influenceIndexPlot(m1)
```

influencePlot

Regression Influence Plot

Description

This function creates a “bubble” plot of Studentized residuals by hat values, with the areas of the circles representing the observations proportional to Cook's distances. Vertical reference lines are drawn at twice and three times the average hat value, horizontal reference lines at -2, 0, and 2 on the Studentized-residual scale.

Usage

```
influencePlot(model, ...)

## S3 method for class 'lm'
influencePlot(model, scale=10,
  xlab="Hat-Values", ylab="Studentized Residuals",
  labels, id.method = "noteworthy",
  id.n = if(id.method[1]=="identify") Inf else 0,
  id.cex=1, id.col=palette()[1], ...)
```

Arguments

model a linear or generalized-linear model.
scale a factor to adjust the size of the circles.
xlab, ylab axis labels.
labels, id.method, id.n, id.cex, id.col settings for labelling points; see `link{showLabels}` for details. To omit point labelling, set `id.n=0`, the default. The default `id.method="noteworthy"` is used only in this function and indicates setting labels for points with large Studentized residuals, hat-values or Cook's distances. Set `id.method="identify"` for interactive point identification.
... arguments to pass to the `plot` and `points` functions.

Value

If points are identified, returns a data frame with the hat values, Studentized residuals and Cook's distance of the identified points. If no points are identified, nothing is returned. This function is primarily used for its side-effect of drawing a plot.

Author(s)

John Fox <jfox@mcmaster.ca>, minor changes by S. Weisberg <sandy@stat.umn.edu>

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[cooks.distance](#), [rstudent](#), [hatvalues](#), [showLabels](#)

Examples

```
influencePlot(lm

```
prestige ~ income + education, data=Duncan))
```


```

 invResPlot

Inverse Response Plots to Transform the Response

Description

For a `lm` model, draws an `inverse.response` plot with the response Y on the vertical axis and the fitted values \hat{Y} on the horizontal axis. Uses `nls` to estimate λ in the function $\hat{Y} = b_0 + b_1 Y^\lambda$. Adds the fitted curve to the plot. `invResPlot` is an alias for `inverseResponsePlot`.

Usage

```
inverseResponsePlot(model, lambda=c(-1,0,1), xlab=NULL, ...)

## S3 method for class 'lm'
inverseResponsePlot(model, lambda=c(-1,0,1), xlab=NULL,
  labels=names(residuals(model)), ...)

invResPlot(model, ...)
```

Arguments

model	A lm regression object
lambda	A vector of values for lambda. A plot will be produced with curves corresponding to these lambdas and to the least squares estimate of lambda
xlab	The horizontal axis label. If NULL, it is constructed by the function.
labels	Case labels if labeling is turned on; see invTranPlot and showLabels for arguments.
...	Other arguments passed to invTranPlot and then to plot.

Value

As a side effect, a plot is produced with the response on the horizontal axis and fitted values on the vertical axis. Several lines are added to be plot as the ols estimates of the regression of \hat{Y} on Y^λ , interpreting $\lambda = 0$ to be natural logarithms.

Numeric output is a list with elements

lambda	Estimate of transformation parameter for the response
RSS	The residual sum of squares at the minimum

Author(s)

Sanford Weisberg, sandy@stat.umn.edu

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
 Weisberg, S. (2005) *Applied Linear Regression*, Third Edition, Wiley, Chapter 7.

See Also

[invTranPlot](#), [powerTransform](#), [showLabels](#)

Examples

```
m2 <- lm(rate ~ log(len) + log(ADT) + slim + shld + log(sigs1), Highway1)
invResPlot(m2)
```

 invTranPlot

Choose a Predictor Transformation Visually or Numerically

Description

invTranPlot draws a two-dimensional scatterplot of Y versus X , along with the OLS fit from the regression of Y on $(X^\lambda - 1)/\lambda$. invTranEstimate finds the nonlinear least squares estimate of λ and its standard error.

Usage

```
invTranPlot(x, ...)

## S3 method for class 'formula'
invTranPlot(x, data, subset, na.action, ...)

## Default S3 method:
invTranPlot(x, y, lambda=c(-1, 0, 1),
            lty.lines=rep(c("solid", "dashed", "dotdash", "longdash", "twodash"),
                          length=1 + length(lambda)), lwd.lines=2,
            col=palette()[1], col.lines=palette(),
            xlab=deparse(substitute(x)), ylab=deparse(substitute(y)),
            family="bcPower", optimal=TRUE, key="auto",
            id.method = abs(residuals(lm(y~x))),
            labels,
            id.n = if(id.method[1]=="identify") Inf else 0,
            id.cex=1, id.col=palette()[1], grid=TRUE, ...)

invTranEstimate(x, y, family="bcPower", confidence=0.95)
```

Arguments

x	The predictor variable, or a formula with a single response and a single predictor
y	The response variable
data	An optional data frame to get the data for the formula
subset	Optional, as in <code>lm</code> , select a subset of the cases
na.action	Optional, as in <code>lm</code> , the action for missing data
lambda	The powers used in the plot. The optimal power than minimizes the residual sum of squares is always added unless <code>optimal</code> is <code>FALSE</code> .
family	The transformation family to use, "bcPower", "yjPower", or a user-defined family.
confidence	returns a profile likelihood confidence interval for the optimal transformation with this confidence level. If <code>FALSE</code> , no interval is returned.
optimal	Include the optimal value of lambda?

lty.lines	line types corresponding to the powers
lwd.lines	the width of the plotted lines, defaults to 2 times the standard
col	color(s) of the points in the plot. If you wish to distinguish points according to the levels of a factor, we recommend using symbols, specified with the pch argument, rather than colors.
col.lines	color of the fitted lines corresponding to the powers. The default is to use the colors returned by palette
key	The default is "auto", in which case a legend is added to the plot, either above the top margin or in the bottom right or top right corner. Set to NULL to suppress the legend.
xlab	Label for the horizontal axis.
ylab	Label for the vertical axis.
id.method, labels, id.n, id.cex, id.col	Arguments for the labelling of points. The default is id.n=0 for labeling no points. See showLabels for details of these arguments.
...	Additional arguments passed to the plot method, such as pch.
grid	If TRUE, the default, a light-gray background grid is put on the graph

Value

invTranPlot plots a graph and returns a data frame with λ in the first column, and the residual sum of squares from the regression for that λ in the second column.

invTranEstimate returns a list with elements lambda for the estimate, se for its standard error, and RSS, the minimum value of the residual sum of squares.

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

References

- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
 Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley.

See Also

[inverseResponsePlot](#), [optimize](#)

Examples

```
with(UN, invTranPlot(gdp, infant.mortality))
with(UN, invTranEstimate(gdp, infant.mortality))
```

Leinhardt

Data on Infant-Mortality

Description

The Leinhardt data frame has 105 rows and 4 columns. The observations are nations of the world around 1970.

Usage

Leinhardt

Format

This data frame contains the following columns:

income Per-capita income in U. S. dollars.

infant Infant-mortality rate per 1000 live births.

region A factor with levels: Africa; Americas; Asia, Asia and Oceania; Europe.

oil Oil-exporting country. A factor with levels: no, yes.

Details

The infant-mortality rate for Jamaica is misprinted in Leinhardt and Wasserman; the correct value is given here. Some of the values given in Leinhardt and Wasserman do not appear in the original New York Times table and are of dubious validity.

Source

Leinhardt, S. and Wasserman, S. S. (1979) Exploratory data analysis: An introduction to selected methods. In Schuessler, K. (Ed.) *Sociological Methodology 1979* Jossey-Bass.

The New York Times, 28 September 1975, p. E-3, Table 3.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

leveneTest

Levene's Test

Description

Computes Levene's test for homogeneity of variance across groups.

Usage

```
leveneTest(y, ...)
## S3 method for class 'formula'
leveneTest(y, data, ...)
## S3 method for class 'lm'
leveneTest(y, ...)
## Default S3 method:
leveneTest(y, group, center=median, ...)
```

Arguments

y	response variable for the default method, or a lm or formula object. If y is a linear-model object or a formula, the variables on the right-hand-side of the model must all be factors and must be completely crossed.
group	factor defining groups.
center	The name of a function to compute the center of each group; mean gives the original Levene's test; the default, median, provides a more robust test.
data	a data frame for evaluating the formula.
...	arguments to be passed down, e.g., data for the formula and lm methods; can also be used to pass arguments to the function given by center (e.g., center=mean and trim=0.1 specify the 10% trimmed mean).

Value

returns an object meant to be printed showing the results of the test.

Note

adapted from a response posted by Brian Ripley to the r-help email list.

Author(s)

John Fox <jfox@mcmaster.ca>; original generic version contributed by Derek Ogle

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Examples

```

with(Moore, leveneTest(conformity, fcategory))
with(Moore, leveneTest(conformity, interaction(fcategory, partner.status)))
leveneTest(conformity ~ fcategory*partner.status, data=Moore)
leveneTest(lm(conformity ~ fcategory*partner.status, data=Moore))
leveneTest(conformity ~ fcategory*partner.status, data=Moore, center=mean)
leveneTest(conformity ~ fcategory*partner.status, data=Moore, center=mean, trim=0.1)

```

leveragePlots

*Regression Leverage Plots***Description**

These functions display a generalization, due to Sall (1990) and Cook and Weisberg (1991), of added-variable plots to multiple-df terms in a linear model. When a term has just 1 df, the leverage plot is a rescaled version of the usual added-variable (partial-regression) plot.

Usage

```

leveragePlots(model, terms = ~., layout = NULL, ask,
              main, ...)

leveragePlot(model, ...)

## S3 method for class 'lm'
leveragePlot(model, term.name,
             id.method = list(abs(residuals(model, type="pearson")), "x"),
             labels,
             id.n = if(id.method[1]=="identify") Inf else 0,
             id.cex=1, id.col=palette()[1],
             col=palette()[1], col.lines=palette()[2], lwd=2,
             xlab, ylab, main="Leverage Plot", grid=TRUE, ...)

## S3 method for class 'glm'
leveragePlot(model, ...)

```

Arguments

model	model object produced by lm
terms	A one-sided formula that specifies a subset of the predictors. One added-variable plot is drawn for each term. The default <code>~.</code> is to plot against all numeric predictors. For example, the specification <code>terms = ~. - X3</code> would plot against all predictors except for X3. If this argument is a quoted name of one of the predictors, the added-variable plot is drawn for that predictor only.

layout	If set to a value like <code>c(1, 1)</code> or <code>c(4, 3)</code> , the layout of the graph will have this many rows and columns. If not set, the program will select an appropriate layout. If the number of graphs exceed nine, you must select the layout yourself, or you will get a maximum of nine per page. If <code>layout=NA</code> , the function does not set the layout and the user can use the <code>par</code> function to control the layout, for example to have plots from two models in the same graphics window.
ask	if TRUE, a menu is provided in the R Console for the user to select the term(s) to plot.
xlab, ylab	axis labels; if missing, labels will be supplied.
main	title for plot; if missing, a title will be supplied.
...	arguments passed down to method functions.
term.name	Quoted name of term in the model to be plotted; this argument is omitted for <code>leveragePlots</code> .
id.method, labels, id.n, id.cex, id.col	Arguments for the labelling of points. The default is <code>id.n=0</code> for labeling no points. See showLabels for details of these arguments.
col	color(s) of points
col.lines	color of the fitted line
lwd	line width; default is 2 (see par).
grid	If TRUE, the default, a light-gray background grid is put on the graph

Details

The function intended for direct use is `leveragePlots`.

The model can contain factors and interactions. A leverage plot can be drawn for each term in the model, including the constant.

`leveragePlot.glm` is a dummy function, which generates an error message.

Value

NULL. These functions are used for their side effect: producing plots.

Author(s)

John Fox <jfox@mcmaster.ca>

References

- Cook, R. D. and Weisberg, S. (1991). Added Variable Plots in Linear Regression. In Stahel, W. and Weisberg, S. (eds.), *Directions in Robust Statistics and Diagnostics*. Springer, 47-60.
- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Sall, J. (1990) Leverage plots for general linear hypotheses. *American Statistician* **44**, 308–315.

See Also[avPlots](#)**Examples**

```
leveragePlots(lm(prestige~(income+education)*type, data=Duncan))
```

linearHypothesis	<i>Test Linear Hypothesis</i>
------------------	-------------------------------

Description

Generic function for testing a linear hypothesis, and methods for linear models, generalized linear models, multivariate linear models, linear and generalized linear mixed-effects models, and other models that have methods for `coef` and `vcov`. For mixed-effects models, the tests are Wald chi-square tests for the fixed effects.

Usage

```
linearHypothesis(model, ...)

lht(model, ...)

## Default S3 method:
linearHypothesis(model, hypothesis.matrix, rhs=NULL,
  test=c("Chisq", "F"), vcov.=NULL, singular.ok=FALSE, verbose=FALSE, ...)

## S3 method for class 'lm'
linearHypothesis(model, hypothesis.matrix, rhs=NULL,
  test=c("F", "Chisq"), vcov.=NULL,
  white.adjust=c(FALSE, TRUE, "hc3", "hc0", "hc1", "hc2", "hc4"),
  singular.ok=FALSE, ...)

## S3 method for class 'glm'
linearHypothesis(model, ...)

## S3 method for class 'mlm'
linearHypothesis(model, hypothesis.matrix, rhs=NULL, SSPE, V,
  test, idata, icontrasts=c("contr.sum", "contr.poly"), idesign, itterms,
  check.imatrix=TRUE, P=NULL, title="", verbose=FALSE, ...)

## S3 method for class 'polr'
linearHypothesis(model, hypothesis.matrix, rhs=NULL, vcov.,
  verbose=FALSE, ...)

## S3 method for class 'linearHypothesis.mlm'
print(x, SSP=TRUE, SSPE=SSP,
```

```

    digits=getOption("digits"), ...)

## S3 method for class 'lme'
linearHypothesis(model, hypothesis.matrix, rhs=NULL,
vcov=NULL, singular.ok=FALSE, verbose=FALSE, ...)

## S3 method for class 'mer'
linearHypothesis(model, hypothesis.matrix, rhs=NULL,
vcov=NULL, singular.ok=FALSE, verbose=FALSE, ...)

## S3 method for class 'svyglm'
linearHypothesis(model, ...)

matchCoefs(model, pattern, ...)

## Default S3 method:
matchCoefs(model, pattern, coef.=coef, ...)

## S3 method for class 'lme'
matchCoefs(model, pattern, ...)

## S3 method for class 'mer'
matchCoefs(model, pattern, ...)

## S3 method for class 'mlm'
matchCoefs(model, pattern, ...)

```

Arguments

model	fitted model object. The default method of <code>linearHypothesis</code> works for models for which the estimated parameters can be retrieved by <code>coef</code> and the corresponding estimated covariance matrix by <code>vcov</code> . See the <i>Details</i> for more information.
hypothesis.matrix	matrix (or vector) giving linear combinations of coefficients by rows, or a character vector giving the hypothesis in symbolic form (see <i>Details</i>).
rhs	right-hand-side vector for hypothesis, with as many entries as rows in the hypothesis matrix; can be omitted, in which case it defaults to a vector of zeroes. For a multivariate linear model, <code>rhs</code> is a matrix, defaulting to 0.
singular.ok	if FALSE (the default), a model with aliased coefficients produces an error; if TRUE, the aliased coefficients are ignored, and the hypothesis matrix should not have columns for them.
idata	an optional data frame giving a factor or factors defining the intra-subject model for multivariate repeated-measures data. See <i>Details</i> for an explanation of the intra-subject design and for further explanation of the other arguments relating to intra-subject factors.

<code>icontrasts</code>	names of contrast-generating functions to be applied by default to factors and ordered factors, respectively, in the within-subject “data”; the contrasts must produce an intra-subject model matrix in which different terms are orthogonal.
<code>idesign</code>	a one-sided model formula using the “data” in <code>idata</code> and specifying the intra-subject design.
<code>iterms</code>	the quoted name of a term, or a vector of quoted names of terms, in the intra-subject design to be tested.
<code>check.imatrix</code>	check that columns of the intra-subject model matrix for different terms are mutually orthogonal (default, TRUE). Set to FALSE only if you have <i>already</i> checked that the intra-subject model matrix is block-orthogonal.
<code>P</code>	transformation matrix to be applied to the repeated measures in multivariate repeated-measures data; if NULL <i>and</i> no intra-subject model is specified, no response-transformation is applied; if an intra-subject model is specified via the <code>idata</code> , <code>idesign</code> , and (optionally) <code>icontrasts</code> arguments, then <code>P</code> is generated automatically from the <code>iterms</code> argument.
<code>SSPE</code>	in <code>linearHypothesis</code> method for <code>mlm</code> objects: optional error sum-of-squares-and-products matrix; if missing, it is computed from the model. In <code>print</code> method for <code>linearHypothesis.mlm</code> objects: if TRUE, print the sum-of-squares and cross-products matrix for error.
<code>test</code>	character string, “F” or “Chisq”, specifying whether to compute the finite-sample F statistic (with approximate F distribution) or the large-sample Chi-squared statistic (with asymptotic Chi-squared distribution). For a multivariate linear model, the multivariate test statistic to report — one or more of “Pillai”, “Wilks”, “Hotelling-Lawley”, or “Roy”, with “Pillai” as the default.
<code>title</code>	an optional character string to label the output.
<code>V</code>	inverse of sum of squares and products of the model matrix; if missing it is computed from the model.
<code>vcov.</code>	a function for estimating the covariance matrix of the regression coefficients, e.g., <code>hccm</code> , or an estimated covariance matrix for model. See also <code>white.adjust</code> .
<code>white.adjust</code>	logical or character. Convenience interface to <code>hccm</code> (instead of using the argument <code>vcov.</code>). Can be set either to a character value specifying the type argument of <code>hccm</code> or TRUE, in which case “hc3” is used implicitly. The default is FALSE.
<code>verbose</code>	If TRUE, the hypothesis matrix, right-hand-side vector (or matrix), and estimated value of the hypothesis are printed to standard output; if FALSE (the default), the hypothesis is only printed in symbolic form and the value of the hypothesis is not printed.
<code>x</code>	an object produced by <code>linearHypothesis.mlm</code> .
<code>SSP</code>	if TRUE (the default), print the sum-of-squares and cross-products matrix for the hypothesis and the response-transformation matrix.
<code>digits</code>	minimum number of significant digits to print.
<code>pattern</code>	a regular expression to be matched against coefficient names.
<code>coef.</code>	a function that returns a named vector of coefficients.
<code>...</code>	arguments to pass down.

Details

`linearHypothesis` computes either a finite-sample F statistic or asymptotic Chi-squared statistic for carrying out a Wald-test-based comparison between a model and a linearly restricted model. The default method will work with any model object for which the coefficient vector can be retrieved by `coef` and the coefficient-covariance matrix by `vcov` (otherwise the argument `vcov.` has to be set explicitly). For computing the F statistic (but not the Chi-squared statistic) a `df.residual` method needs to be available. If a `formula` method exists, it is used for pretty printing.

The method for "lm" objects calls the default method, but it changes the default test to "F", supports the convenience argument `white.adjust` (for backwards compatibility), and enhances the output by the residual sums of squares. For "glm" objects just the default method is called (bypassing the "lm" method). The `svyglm` method also calls the default method.

The function `lht` also dispatches to `linearHypothesis`.

The hypothesis matrix can be supplied as a numeric matrix (or vector), the rows of which specify linear combinations of the model coefficients, which are tested equal to the corresponding entries in the right-hand-side vector, which defaults to a vector of zeroes.

Alternatively, the hypothesis can be specified symbolically as a character vector with one or more elements, each of which gives either a linear combination of coefficients, or a linear equation in the coefficients (i.e., with both a left and right side separated by an equals sign). Components of a linear expression or linear equation can consist of numeric constants, or numeric constants multiplying coefficient names (in which case the number precedes the coefficient, and may be separated from it by spaces or an asterisk); constants of 1 or -1 may be omitted. Spaces are always optional. Components are separated by plus or minus signs. See the examples below.

A linear hypothesis for a multivariate linear model (i.e., an object of class "mlm") can optionally include an intra-subject transformation matrix for a repeated-measures design. If the intra-subject transformation is absent (the default), the multivariate test concerns all of the corresponding coefficients for the response variables. There are two ways to specify the transformation matrix for the repeated measures:

1. The transformation matrix can be specified directly via the `P` argument.
2. A data frame can be provided defining the repeated-measures factor or factors via `idata`, with default contrasts given by the `icontrasts` argument. An intra-subject model-matrix is generated from the one-sided formula specified by the `idesign` argument; columns of the model matrix corresponding to different terms in the intra-subject model must be orthogonal (as is insured by the default contrasts). Note that the contrasts given in `icontrasts` can be overridden by assigning specific contrasts to the factors in `idata`. The repeated-measures transformation matrix consists of the columns of the intra-subject model matrix corresponding to the term or terms in `iterms`. In most instances, this will be the simpler approach, and indeed, most tests of interests can be generated automatically via the [Anova](#) function.

`matchCoefs` is a convenience function that can sometimes help in formulating hypotheses; for example `matchCoefs(mod, ":")` will return the names of all interaction coefficients in the model `mod`.

Value

For a univariate model, an object of class "anova" which contains the residual degrees of freedom in the model, the difference in degrees of freedom, Wald statistic (either "F" or "Chisq"), and corresponding p value.

For a multivariate linear model, an object of class "linearHypothesis.lm", which contains sums-of-squares-and-product matrices for the hypothesis and for error, degrees of freedom for the hypothesis and error, and some other information.

The returned object normally would be printed.

Author(s)

Achim Zeileis and John Fox <jfox@mcmaster.ca>

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Hand, D. J., and Taylor, C. C. (1987) *Multivariate Analysis of Variance and Repeated Measures: A Practical Approach for Behavioural Scientists*. Chapman and Hall.

O'Brien, R. G., and Kaiser, M. K. (1985) MANOVA method for analyzing repeated measures designs: An extensive primer. *Psychological Bulletin* **97**, 316–333.

See Also

[anova](#), [Anova](#), [waldtest](#), [hccm](#), [vcovHC](#), [vcovHAC](#), [coef](#), [vcov](#)

Examples

```
mod.davis <- lm(weight ~ repwt, data=Davis)

## the following are equivalent:
linearHypothesis(mod.davis, diag(2), c(0,1))
linearHypothesis(mod.davis, c("(Intercept) = 0", "repwt = 1"))
linearHypothesis(mod.davis, c("(Intercept)", "repwt"), c(0,1))
linearHypothesis(mod.davis, c("(Intercept)", "repwt = 1"))

## use asymptotic Chi-squared statistic
linearHypothesis(mod.davis, c("(Intercept) = 0", "repwt = 1"), test = "Chisq")

## the following are equivalent:
## use HC3 standard errors via white.adjust option
linearHypothesis(mod.davis, c("(Intercept) = 0", "repwt = 1"),
  white.adjust = TRUE)
## covariance matrix *function*
linearHypothesis(mod.davis, c("(Intercept) = 0", "repwt = 1"), vcov = hccm)
## covariance matrix *estimate*
linearHypothesis(mod.davis, c("(Intercept) = 0", "repwt = 1"),
  vcov = hccm(mod.davis, type = "hc3"))

mod.duncan <- lm(prestige ~ income + education, data=Duncan)

## the following are all equivalent:
linearHypothesis(mod.duncan, "1*income - 1*education = 0")
```

```

linearHypothesis(mod.duncan, "income = education")
linearHypothesis(mod.duncan, "income - education")
linearHypothesis(mod.duncan, "1income - 1education = 0")
linearHypothesis(mod.duncan, "0 = 1*income - 1*education")
linearHypothesis(mod.duncan, "income-education=0")
linearHypothesis(mod.duncan, "1*income - 1*education + 1 = 1")
linearHypothesis(mod.duncan, "2income = 2*education")

mod.duncan.2 <- lm(prestige ~ type*(income + education), data=Duncan)
coefs <- names(coef(mod.duncan.2))

## test against the null model (i.e., only the intercept is not set to 0)
linearHypothesis(mod.duncan.2, coefs[-1])

## test all interaction coefficients equal to 0
linearHypothesis(mod.duncan.2, coefs[grep(":", coefs)], verbose=TRUE)
linearHypothesis(mod.duncan.2, matchCoefs(mod.duncan.2, ":"), verbose=TRUE) # equivalent

## a multivariate linear model for repeated-measures data
## see ?OBrienKaiser for a description of the data set used in this example.

mod.ok <- lm(cbind(pre.1, pre.2, pre.3, pre.4, pre.5,
                  post.1, post.2, post.3, post.4, post.5,
                  fup.1, fup.2, fup.3, fup.4, fup.5) ~ treatment*gender,
            data=OBrienKaiser)
coef(mod.ok)

## specify the model for the repeated measures:
phase <- factor(rep(c("pretest", "posttest", "followup"), c(5, 5, 5)),
              levels=c("pretest", "posttest", "followup"))
hour <- ordered(rep(1:5, 3))
idata <- data.frame(phase, hour)
idata

## test the four-way interaction among the between-subject factors
## treatment and gender, and the intra-subject factors
## phase and hour

linearHypothesis(mod.ok, c("treatment1:gender1", "treatment2:gender1"),
                title="treatment:gender:phase:hour", idata=idata, idesign=~phase*hour,
                iterms="phase:hour")

## mixed-effects models examples:

## Not run:
library(nlme)
example(lme)
linearHypothesis(fm2, "age = 0")

## End(Not run)

## Not run:
library(lme4)

```

```
example(lmer)
linearHypothesis(gm1, matchCoefs(gm1, "period"))

## End(Not run)
```

logit *Logit Transformation*

Description

Compute the logit transformation of proportions or percentages.

Usage

```
logit(p, percents=range.p[2] > 1, adjust)
```

Arguments

p	numeric vector or array of proportions or percentages.
percents	TRUE for percentages.
adjust	adjustment factor to avoid proportions of 0 or 1; defaults to 0 if there are no such proportions in the data, and to .025 if there are.

Details

Computes the logit transformation $\text{logit} = \log[p/(1 - p)]$ for the proportion p .

If $p = 0$ or 1 , then the logit is undefined. `logit` can remap the proportions to the interval $(\text{adjust}, 1 - \text{adjust})$ prior to the transformation. If it adjusts the data automatically, `logit` will print a warning message.

Value

a numeric vector or array of the same shape and size as p .

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[probabilityAxis](#)

Examples

```
options(digits=4)
logit(.1*0:10)
## [1] -3.6636 -1.9924 -1.2950 -0.8001 -0.3847  0.0000  0.3847
## [8]  0.8001  1.2950  1.9924  3.6636
## Warning message:
## proportions remapped to (0.025, 0.975) in: logit(0.1 * 0:10)

logit(.1*0:10, adjust=0)
## [1]    -Inf -2.1972 -1.3863 -0.8473 -0.4055  0.0000  0.4055
## [8]  0.8473  1.3863  2.1972    Inf
```

Mandel

Contrived Collinear Data

Description

The Mandel data frame has 8 rows and 3 columns.

Usage

Mandel

Format

This data frame contains the following columns:

x1 first predictor.

x2 second predictor.

y response.

Source

Mandel, J. (1982) Use of the singular value decomposition in regression analysis. *The American Statistician* **36**, 15–24.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Description

The Migration data frame has 90 rows and 8 columns.

Usage

Migration

Format

This data frame contains the following columns:

source Province of origin (source). A factor with levels: ALTA, Alberta; BC, British Columbia; MAN, Manitoba; NB, New Brunswick; NFLD, New Foundland; NS, Nova Scotia; ONT, Ontario; PEI, Prince Edward Island; QUE, Quebec; SASK, Saskatchewan.

destination Province of destination (1971 residence). A factor with levels: ALTA, Alberta; BC, British Columbia; MAN, Manitoba; NB, New Brunswick; NFLD, New Foundland; NS, Nova Scotia; ONT, Ontario; PEI, Prince Edward Island; QUE, Quebec; SASK, Saskatchewan.

migrants Number of migrants (from source to destination) in the period 1966–1971.

distance Distance (between principal cities of provinces): NFLD, St. John; PEI, Charlottetown; NS, Halifax; NB, Fredricton; QUE, Montreal; ONT, Toronto; MAN, Winnipeg; SASK, Regina; ALTA, Edmonton; BC, Vancouver.

pops66 1966 population of source province.

pops71 1971 population of source province.

popd66 1966 population of destination province.

popd71 1971 population of destination province.

Details

There is one record in the data file for each migration stream. You can average the 1966 and 1971 population figures for each of the source and destination provinces.

Source

Canada (1962) *Map*. Department of Mines and Technical Surveys.

Canada (1971) *Census of Canada*. Statistics Canada, Vol. 1, Part 2 [Table 32].

Canada (1972) *Canada Year Book*. Statistics Canada [p. 1369].

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Description

For a regression object, plots the response on the vertical axis versus a linear combination u of terms in the mean function on the horizontal axis. Added to the plot are a loess smooth for the graph, along with a loess smooth from the plot of the fitted values on u . `mmmps` is an alias for `marginalModelPlots`, and `mmp` is an alias for `marginalModelPlot`.

Usage

```
marginalModelPlots(...)

mmmps(model, terms= ~ ., fitted=TRUE, layout=NULL, ask,
       main, ...)

marginalModelPlot(...)

## S3 method for class 'lm'
mmp(model, variable, mean = TRUE, sd = FALSE,
     xlab = deparse(substitute(variable)), degree = 1, span = 2/3, key=TRUE,
     ...)

## Default S3 method:
mmp(model, variable, mean = TRUE, sd = FALSE, xlab =
     deparse(substitute(variable)), degree = 1, span = 2/3,
     key = TRUE, col.line = palette()[c(4,2)], col=palette()[1],
     labels, id.method = "y",
     id.n=if(id.method[1]=="identify") Inf else 0,
     id.cex = 1, id.col=palette()[1], grid=TRUE, ...)

## S3 method for class 'glm'
mmp(model, variable, mean = TRUE, sd = FALSE,
     xlab = deparse(substitute(variable)), degree = 1, span = 2/3, key=TRUE,
     col.line = palette()[c(4, 2)], col=palette()[1],
     labels, id.method="y",
     id.n=if(id.method[1]=="identify") Inf else 0,
     id.cex=1, id.col=palette()[1], grid=TRUE, ...)
```

Arguments

<code>model</code>	A regression object, usually of class either <code>lm</code> or <code>glm</code> , for which there is a <code>predict</code> method defined.
<code>terms</code>	A one-sided formula. A marginal model plot will be drawn for each variable on the right-side of this formula that is not a factor. The default is <code>~ .</code> , which

	specifies that all the terms in <code>formula(object)</code> will be used. See examples below.
<code>fitted</code>	If the default TRUE, then a marginal model plot in the direction of the fitted values or linear predictor of a generalized linear model will be drawn.
<code>layout</code>	If set to a value like <code>c(1, 1)</code> or <code>c(4, 3)</code> , the layout of the graph will have this many rows and columns. If not set, the program will select an appropriate layout. If the number of graphs exceed nine, you must select the layout yourself, or you will get a maximum of nine per page. If <code>layout=NA</code> , the function does not set the layout and the user can use the <code>par</code> function to control the layout, for example to have plots from two models in the same graphics window.
<code>ask</code>	If TRUE, ask before clearing the graph window to draw more plots.
<code>main</code>	Main title for the array of plots. Use <code>main=""</code> to suppress the title; if missing, a title will be supplied.
<code>...</code>	Additional arguments passed from <code>mmps</code> to <code>mmp</code> and then to <code>plot</code> . Users should generally use <code>mmps</code> , or equivalently <code>marginalModelPlots</code> .
<code>variable</code>	The quantity to be plotted on the horizontal axis. The default is the predicted values <code>predict(object)</code> . Can be any other vector of length equal to the number of observations in the object. Thus the <code>mmp</code> function can be used to get a marginal model plot versus any predictor or term while the <code>mmps</code> function can be used only to get marginal model plots for the first-order terms in the formula. In particular, terms defined by a spline basis are skipped by <code>mmps</code> , but you can use <code>mmp</code> to get the plot for the variable used to define the splines.
<code>mean</code>	If TRUE, compare mean smooths
<code>sd</code>	If TRUE, compare sd smooths. For a binomial regression with all sample sizes equal to one, this argument is ignored as the SD bounds don't make any sense.
<code>xlab</code>	label for horizontal axis
<code>degree</code>	Degree of the local polynomial, passed to <code>loess</code> . The usual default for <code>loess</code> is 2, but the default here is 1.
<code>span</code>	Span, the smoothing parameter for <code>loess</code> .
<code>key</code>	If TRUE, include a key at the top of the plot, if FALSE omit the key
<code>id.method, labels, id.n, id.cex, id.col</code>	Arguments for labelling points. The default <code>id.n=0</code> suppresses labelling, and setting this argument greater than zero will include labelling. See showLabels for these arguments.
<code>col.line</code>	colors for data and model smooth, respectively. Using the default palette, these are blue and red.
<code>col</code>	color(s) for the plotted points.
<code>grid</code>	If TRUE, the default, a light-gray background grid is put on the graph

Details

`mmp` and `marginalModelPlot` draw one marginal model plot against whatever is specified as the horizontal axis. `mmps` and `marginalModelPlots` draws marginal model plots versus each of the terms in the `terms` argument and versus fitted values. `mmps` skips factors and interactions if they are

specified in the `terms` argument. Terms based on polynomials or on splines (or potentially any term that is represented by a matrix of predictors) will be used to form a marginal model plot by returning a linear combination of the terms. For example, if you specify `terms ~ X1 + poly(X2, 3)` and `poly(X2, 3)` was part of the original model formula, the horizontal axis of the marginal model plot will be the value of `predict(model, type="terms")[, "poly(X2, 3)"]`. If the `predict` method for the model you are using doesn't support `type="terms"`, then the polynomial/spline term is skipped.

Value

Used for its side effect of producing plots.

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition. Sage.

Weisberg, S. (2005) *Applied Linear Regression*, Third Edition, Wiley, Chapter 8.

See Also

[loess](#), [plot](#)

Examples

```
## Not run:
c1 <- lm(infant.mortality ~ gdp, UN)
mmmps(c1)
c2 <- update(c1, ~ poly(gdp, 4), data=na.omit(UN))
# plot against predict(c2, type="terms")[, "poly(gdp, 4)"] and
# and against gdp
mmmps(c2, ~ poly(gdp,4) + gdp)
# include SD lines
p1 <- lm(prestige ~ income + education, Prestige)
mmmps(p1, sd=TRUE)
# logisitic regression example
# smoothers return warning messages.

m1 <- glm(lfp ~ ., family=binomial, data=Mroz)
mmmps(m1)

## End(Not run)
```

Moore

Status, Authoritarianism, and Conformity

Description

The Moore data frame has 45 rows and 4 columns. The data are for subjects in a social-psychological experiment, who were faced with manipulated disagreement from a partner of either of low or high status. The subjects could either conform to the partner's judgment or stick with their own judgment.

Usage

Moore

Format

This data frame contains the following columns:

partner.status Partner's status. A factor with levels: high, low.

conformity Number of conforming responses in 40 critical trials.

fcategory F-Scale Categorized. A factor with levels (note levels out of order): high, low, medium.

fscore Authoritarianism: F-Scale score.

Source

Moore, J. C., Jr. and Krupat, E. (1971) Relationship between source status, authoritarianism and conformity in a social setting. *Sociometry* **34**, 122–134.

Personal communication from J. Moore, Department of Sociology, York University.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Mroz

U.S. Women's Labor-Force Participation

Description

The Mroz data frame has 753 rows and 8 columns. The observations, from the Panel Study of Income Dynamics (PSID), are married women.

Usage

Mroz

Format

This data frame contains the following columns:

lfp labor-force participation; a factor with levels: no; yes.

k5 number of children 5 years old or younger.

k618 number of children 6 to 18 years old.

age in years.

wc wife's college attendance; a factor with levels: no; yes.

hc husband's college attendance; a factor with levels: no; yes.

lwg log expected wage rate; for women in the labor force, the actual wage rate; for women not in the labor force, an imputed value based on the regression of lwg on the other variables.

inc family income exclusive of wife's income.

Source

Mroz, T. A. (1987) The sensitivity of an empirical model of married women's hours of work to economic and statistical assumptions. *Econometrica* **55**, 765–799.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. (2000) *Multiple and Generalized Nonparametric Regression*. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Long, J. S. (1997) *Regression Models for Categorical and Limited Dependent Variables*. Sage.

 ncvTest

Score Test for Non-Constant Error Variance

Description

Computes a score test of the hypothesis of constant error variance against the alternative that the error variance changes with the level of the response (fitted values), or with a linear combination of predictors.

Usage

```
ncvTest(model, ...)
```

```
## S3 method for class 'lm'
```

```
ncvTest(model, var.formula, data=NULL, subset, na.action, ...)
```

```
## S3 method for class 'glm'
```

```
ncvTest(model, ...) # to report an error
```

Arguments

model	a weighted or unweighted linear model, produced by <code>lm</code> .
var.formula	a one-sided formula for the error variance; if omitted, the error variance depends on the fitted values.
data	an optional data frame containing the variables in the model. By default the variables are taken from the environment from which <code>ncvTest</code> is called. The <code>data</code> argument may therefore need to be specified even when the <code>data</code> argument was specified in the call to <code>lm</code> when the model was fit (see the second example below).
subset	an optional vector specifying a subset of observations to be used.
na.action	a function that indicates what should happen when the data contain NAs. The default is set by the <code>na.action</code> setting of options.
...	arguments passed down to methods functions.

Details

This test is often called the Breusch-Pagan test; it was independently suggested by Cook and Weisberg (1983).

`ncvTest.glm` is a dummy function to generate an error when a `glm` model is used.

Value

The function returns a `chisqTest` object, which is usually just printed.

Author(s)

John Fox <jfox@mcmaster.ca>

References

- Breusch, T. S. and Pagan, A. R. (1979) A simple test for heteroscedasticity and random coefficient variation. *Econometrica* **47**, 1287–1294.
- Cook, R. D. and Weisberg, S. (1983) Diagnostics for heteroscedasticity in regression. *Biometrika* **70**, 1–10.
- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Weisberg, S. (2005) *Applied Linear Regression*, Third Edition, Wiley.

See Also

[hccm](#), [spreadLevelPlot](#)

Examples

```
ncvTest(lm(interlocks ~ assets + sector + nation, data=Ornstein))

ncvTest(lm(interlocks ~ assets + sector + nation, data=Ornstein),
        ~ assets + sector + nation, data=Ornstein)
```

OBrienKaiser

O'Brien and Kaiser's Repeated-Measures Data

Description

These contrived repeated-measures data are taken from O'Brien and Kaiser (1985). The data are from an imaginary study in which 16 female and male subjects, who are divided into three treatments, are measured at a pretest, posttest, and a follow-up session; during each session, they are measured at five occasions at intervals of one hour. The design, therefore, has two between-subject and two within-subject factors.

The contrasts for the treatment factor are set to $-2, 1, 1$ and $0, -1, 1$. The contrasts for the gender factor are set to `contr.sum`.

Usage

```
OBrienKaiser
```

Format

A data frame with 16 observations on the following 17 variables.

treatment a factor with levels control A B

gender a factor with levels F M

pre.1 pretest, hour 1

pre.2 pretest, hour 2

pre.3 pretest, hour 3

pre.4 pretest, hour 4

pre.5 pretest, hour 5

post.1 posttest, hour 1

post.2 posttest, hour 2

post.3 posttest, hour 3

post.4 posttest, hour 4

post.5 posttest, hour 5

fup.1 follow-up, hour 1

fup.2 follow-up, hour 2

fup.3 follow-up, hour 3

fup.4 follow-up, hour 4

fup.5 follow-up, hour 5

Source

O'Brien, R. G., and Kaiser, M. K. (1985) MANOVA method for analyzing repeated measures designs: An extensive primer. *Psychological Bulletin* **97**, 316–333, Table 7.

Examples

```
OBrienKaiser
contrasts(OBrienKaiser$treatment)
contrasts(OBrienKaiser$gender)
```

 Ornstein

Interlocking Directorates Among Major Canadian Firms

Description

The Ornstein data frame has 248 rows and 4 columns. The observations are the 248 largest Canadian firms with publicly available information in the mid-1970s. The names of the firms were not available.

Usage

```
Ornstein
```

Format

This data frame contains the following columns:

assets Assets in millions of dollars.

sector Industrial sector. A factor with levels: AGR, agriculture, food, light industry; BNK, banking; CON, construction; FIN, other financial; HLD, holding companies; MAN, heavy manufacturing; MER, merchandizing; MIN, mining, metals, etc.; TRN, transport; WOD, wood and paper.

nation Nation of control. A factor with levels: CAN, Canada; OTH, other foreign; UK, Britain; US, United States.

interlocks Number of interlocking director and executive positions shared with other major firms.

Source

Ornstein, M. (1976) The boards and executives of the largest Canadian corporations. *Canadian Journal of Sociology* **1**, 411–437.

Personal communication from M. Ornstein, Department of Sociology, York University.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

outlierTest	<i>Bonferroni Outlier Test</i>
-------------	--------------------------------

Description

Reports the Bonferroni p-values for Studentized residuals in linear and generalized linear models, based on a t-test for linear models and normal-distribution test for generalized linear models.

Usage

```
outlierTest(model, ...)

## S3 method for class 'lm'
outlierTest(model, cutoff=0.05, n.max=10, order=TRUE,
labels=names(rstudent), ...)

## S3 method for class 'outlierTest'
print(x, digits=5, ...)
```

Arguments

model	an lm or glm model object.
cutoff	observations with Bonferonni p-values exceeding cutoff are not reported, unless no observations are nominated, in which case the one with the largest Studentized residual is reported.
n.max	maximum number of observations to report (default, 10).
order	report Studentized residuals in descending order of magnitude? (default, TRUE).
labels	an optional vector of observation names.
...	arguments passed down to methods functions.
x	outlierTest object.
digits	number of digits for reported p-values.

Details

For a linear model, p-values reported use the t distribution with degrees of freedom one less than the residual df for the model. For a generalized linear model, p-values are based on the standard-normal distribution. The Bonferroni adjustment multiplies the usual two-sided p-value by the number of observations. The lm method works for glm objects. To show all of the observations set cutoff=Inf and n.max=Inf.

Value

an object of class outlierTest, which is normally just printed.

Author(s)

John Fox <jfox@mcmaster.ca> and Sanford Weisberg

References

Cook, R. D. and Weisberg, S. (1982) *Residuals and Influence in Regression*. Chapman and Hall.
 Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
 Weisberg, S. (2005) *Applied Linear Regression*, Third Edition, Wiley.
 Williams, D. A. (1987) Generalized linear model diagnostics using the deviance and single case deletions. *Applied Statistics* **36**, 181–191.

Examples

```
outlierTest(lm(prestige ~ income + education, data=Duncan))
```

panel.car	<i>Panel Function for Coplots</i>
-----------	-----------------------------------

Description

a panel function for use with coplot that plots points, a lowess line, and a regression line.

Usage

```
panel.car(x, y, col, pch, cex=1, span=0.5, lwd=2,
  reg.line=lm, lowess.line=TRUE, ...)
```

Arguments

x	vector giving horizontal coordinates.
y	vector giving vertical coordinates.
col	point color.
pch	plotting character for points.
cex	character expansion factor for points.
span	span for lowess smoother.
lwd	line width, default is 2.
reg.line	function to compute coefficients of regression line, or FALSE for no line.
lowess.line	if TRUE plot lowess smooth.
...	other arguments to pass to functions lines and regLine.

Value

NULL. This function is used for its side effect: producing a panel in a coplot.

Author(s)

John Fox <jfox@mcmaster.ca>

See Also

[coplot](#), [regLine](#)

Examples

```
coplot(prestige ~ income|education, panel=panel.car,
       col="red", data=Prestige)
```

plot.powerTransform *plot Method for powerTransform Objects*

Description

This function provides a simple function for plotting data using power transformations.

Usage

```
## S3 method for class 'powerTransform'
plot(x, z = NULL, round = TRUE, plot = pairs, ...)
```

Arguments

x	name of the power transformation object
z	Additional variables of the same length as those used to get the transformation to be plotted, default is NULL.
round	If TRUE, the default, use rounded transforms, if FALSE use the MLEs.
plot	Plotting method. Default is pairs. Another possible choice is scatterplot.matrix from the car package.
...	Optional arguments passed to the plotting method

Details

The data used to estimate transformations using powerTransform are plotted in the transformed scale.

Value

None. Produces a graph as a side-effect.

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

References

Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Linear Regression*, Second Edition, Sage.

See Also

[powerTransform](#)

Examples

```
summary(a3 <- powerTransform(cbind(len, ADT, trks, sigs1) ~ hwy, Highway1))  
with(Highway1, plot(a3, z=rate, col=as.numeric(hwy)))
```

Pottery

Chemical Composition of Pottery

Description

The data give the chemical composition of ancient pottery found at four sites in Great Britain. They appear in Hand, et al. (1994), and are used to illustrate MANOVA in the SAS Manual. (Suggested by Michael Friendly.)

Usage

Pottery

Format

A data frame with 26 observations on the following 6 variables.

Site a factor with levels AshleyRails Caldicot IsleThorns Llanedyrn

Al Aluminum

Fe Iron

Mg Magnesium

Ca Calcium

Na Sodium

Source

Hand, D. J., Daly, F., Lunn, A. D., McConway, K. J., and E., O. (1994) *A Handbook of Small Data Sets*. Chapman and Hall.

Examples

Pottery

powerTransform

*Finding Univariate or Multivariate Power Transformations***Description**

powerTransform computes members of families of transformations indexed by one parameter, the Box-Cox power family, or the Yeo and Johnson (2000) family, or the basic power family, interpreting zero power as logarithmic. The family can be modified to have Jacobian one, or not, except for the basic power family.

Usage

```
powerTransform(object, ...)

## Default S3 method:
powerTransform(object, ...)

## S3 method for class 'lm'
powerTransform(object, ...)

## S3 method for class 'formula'
powerTransform(object, data, subset, weights, na.action,
  ...)
```

Arguments

object	This can either be an object of class <code>lm</code> , a formula, or a matrix or vector; see below.
data	A data frame or environment, as in <code>lm</code> .
subset	Case indices to be used, as in <code>lm</code> .
weights	Weights as in <code>lm</code> .
na.action	Missing value action, as in <code>'lm'</code> .
...	Additional arguments that are passed to <code>estimateTransform</code> , which does the actual computing, or the <code>optim</code> function, which does the maximization. See the documentation for these functions for the arguments that are permitted, including family for setting the power transformation family.

Details

The function `powerTransform` is used to estimate normalizing transformations of a univariate or a multivariate random variable. For a univariate transformation, a formula like $z \sim x_1 + x_2 + x_3$ will find estimate a transformation for the response z from the family of transformations indexed by the parameter `lambda` that makes the residuals from the regression of the transformed z on the predictors as closed to normally distributed as possible. This generalizes the Box and Cox (1964) transformations to normality only by allowing for families other than the power transformations used in that paper.

For a formula like `cbind(y1,y2,y3)~x1+x2+x3`, the three variables on the left-side are all transformed, generally with different transformations to make all the residuals as close to normally distributed as possible. `cbind(y1,y2,y3)~1` would specify transformations to multivariate normality with no predictors. This generalizes the multivariate power transformations suggested by Velilla (1993) by allowing for different families of transformations, and by allowing for predictors. Cook and Weisberg (1999) and Weisberg (2005) suggest the usefulness of transforming a set of predictors z_1, z_2, z_3 for multivariate normality and for transforming for multivariate normality conditional on levels of a factor, which is equivalent to setting the predictors to be indicator variables for that factor.

Specifying the first argument as a vector, for example `powerTransform(ais$LBM)`, is equivalent to `powerTransform(LBM ~ 1, ais)`. Similarly, `powerTransform(cbind(aisLBM, aisSSF))`, where the first argument is a matrix rather than a formula is equivalent to `powerTransform(cbind(LBM, SSF) ~ 1, ais)`.

Two families of power transformations are available. The `bcPower` family of *scaled power transformations*, `family="bctrans"`, equals $(U^\lambda - 1)/\lambda$ for $\lambda \neq 0$, and $\log(U)$ if $\lambda = 0$.

If `family="yjPower"` then the Yeo-Johnson transformations are used. This is Box-Cox transformation of $U + 1$ for nonnegative values, and of $|U| + 1$ with parameter $2 - \lambda$ for U negative.

Other families can be added by writing a function whose first argument is a matrix or vector to be transformed, and whose second argument is the value of the transformation parameter. The function must return modified transformations so that the Jacobian of the transformation is equal to one; see Cook and Weisberg (1982).

The function `powerTransform` is a front-end for [estimateTransform](#).

The function [testTransform](#) is used to obtain likelihood ratio tests for any specified value for the transformation parameters. It is used by the summary method for `powerTransform` objects.

Value

The result of `powerTransform` is an object of class `powerTransform` that gives the estimates of the the transformation parameters and related statistics. The `print` method for the object will display the estimates only; the `summary` method provides both the estimates, standard errors, marginal Wald confidence intervals and relevant likelihood ratio tests.

Several helper functions are available. The `coef` method returns the estimated transformation parameters, while `coef(object, round=TRUE)` will return the transformations rounded to nearby convenient values within 1.96 standard errors of the mle. The `vcov` function returns the estimated covariance matrix of the estimated transformation parameters. A `print` method is used to print the objects and `summary` to provide more information. By default the `summary` method calls `testTransform` and provides likelihood ratio type tests that all transformation parameters equal one and that all transformation parameters equal zero, for log transformations, and for a convenient rounded value not far from the mle. The function can be called directly to test any other value for λ .

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

References

- Box, G. E. P. and Cox, D. R. (1964) An analysis of transformations. *Journal of the Royal Statistical Society, Series B*, 26 211-46.
- Cook, R. D. and Weisberg, S. (1999) *Applied Regression Including Computing and Graphics*. Wiley.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Velilla, S. (1993) A note on the multivariate Box-Cox transformation to normality. *Statistics and Probability Letters*, 17, 259-263.
- Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley.
- Yeo, I. and Johnson, R. (2000) A new family of power transformations to improve normality or symmetry. *Biometrika*, 87, 954-959.

See Also

[estimateTransform](#), [testTransform](#), [optim](#), [bcPower](#), [transform](#).

Examples

```
# Box Cox Method, univariate
summary(p1 <- powerTransform(cycles ~ len + amp + load, Wool))

# fit linear model with transformed response:
coef(p1, round=TRUE)
summary(m1 <- lm(bcPower(cycles, p1$roundlam) ~ len + amp + load, Wool))

# Multivariate Box Cox
summary(powerTransform(cbind(len, ADT, trks, sigs1) ~ 1, Highway1))

# Multivariate transformation to normality within levels of 'hwy'
summary(a3 <- powerTransform(cbind(len, ADT, trks, sigs1) ~ hwy, Highway1))

# test lambda = (0 0 0 -1)
testTransform(a3, c(0, 0, 0, -1))

# save the rounded transformed values, plot them with a separate
# color for males and females
transformedY <- bcPower(with(Highway1, cbind(len, ADT, trks, sigs1)),
  coef(a3, round=TRUE))
## Not run: pairs(transformedY, col=as.numeric(Highway1$hwy))
```

Prestige

Prestige of Canadian Occupations

Description

The Prestige data frame has 102 rows and 6 columns. The observations are occupations.

Usage

Prestige

Format

This data frame contains the following columns:

education Average education of occupational incumbents, years, in 1971.

income Average income of incumbents, dollars, in 1971.

women Percentage of incumbents who are women.

prestige Pineo-Porter prestige score for occupation, from a social survey conducted in the mid-1960s.

census Canadian Census occupational code.

type Type of occupation. A factor with levels (note: out of order): bc, Blue Collar; prof, Professional, Managerial, and Technical; wc, White Collar.

Source

Canada (1971) *Census of Canada*. Vol. 3, Part 6. Statistics Canada [pp. 19-1–19-21].

Personal communication from B. Blishen, W. Carroll, and C. Moore, Departments of Sociology, York University and University of Victoria.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

qqPlot

Quantile-Comparison Plots

Description

Plots empirical quantiles of a variable, or of studentized residuals from a linear model, against theoretical quantiles of a comparison distribution.

Usage

```
qqPlot(x, ...)
```

```
qqp(...)
```

```
## Default S3 method:
```

```
qqPlot(x, distribution="norm", ...,
       ylab=deparse(substitute(x)), xlab=paste(distribution, "quantiles"),
       main=NULL, las=par("las"),
```

```

envelope=.95,
col=palette()[1], col.lines=palette()[2], lwd=2, pch=1, cex=par("cex"),
line=c("quartiles", "robust", "none"),
labels = if(!is.null(names(x))) names(x) else seq(along=x),
id.method = "y",
id.n =if(id.method[1]=="identify") Inf else 0,
id.cex=1, id.col=palette()[1], grid=TRUE)

## S3 method for class 'lm'
qqPlot(x, xlab=paste(distribution, "Quantiles"),
ylab=paste("Studentized Residuals(", deparse(substitute(x)), ")"),
sep=""), main=NULL,
distribution=c("t", "norm"), line=c("robust", "quartiles", "none"),
las=par("las"), simulate=TRUE, envelope=.95,
reps=100, col=palette()[1], col.lines=palette()[2], lwd=2,
pch=1, cex=par("cex"),
labels, id.method = "y",
id.n = if(id.method[1]=="identify") Inf else 0,
id.cex=1, id.col=palette()[1], grid=TRUE, ...)

```

Arguments

x	vector of numeric values or lm object.
distribution	root name of comparison distribution – e.g., "norm" for the normal distribution; t for the t-distribution.
ylab	label for vertical (empirical quantiles) axis.
xlab	label for horizontal (comparison quantiles) axis.
main	label for plot.
envelope	confidence level for point-wise confidence envelope, or FALSE for no envelope.
las	if 0, ticks labels are drawn parallel to the axis; set to 1 for horizontal labels (see par).
col	color for points; the default is the <i>first</i> entry in the current color palette (see palette and par).
col.lines	color for lines; the default is the <i>second</i> entry in the current color palette.
pch	plotting character for points; default is 1 (a circle, see par).
cex	factor for expanding the size of plotted symbols; the default is 1.
labels	vector of text strings to be used to identify points, defaults to names(x) or observation numbers if names(x) is NULL.
id.method	point identification method. The default id.method="y" will identify the id.n points with the largest value of abs(y-mean(y)). See showLabels for other options.
id.n	number of points labeled. If id.n=0, the default, no point identification.
id.cex	set size of the text for point labels; the default is cex (which is typically 1).
id.col	color for the point labels.

lwd	line width; default is 2 (see par).
line	"quartiles" to pass a line through the quartile-pairs, or "robust" for a robust-regression line; the latter uses the <code>r1m</code> function in the MASS package. Specifying <code>line = "none"</code> suppresses the line.
simulate	if TRUE calculate confidence envelope by parametric bootstrap; for <code>lm</code> object only. The method is due to Atkinson (1985).
reps	integer; number of bootstrap replications for confidence envelope.
...	arguments such as <code>df</code> to be passed to the appropriate quantile function.
grid	If TRUE, the default, a light-gray background grid is put on the graph

Details

Draws theoretical quantile-comparison plots for variables and for studentized residuals from a linear model. A comparison line is drawn on the plot either through the quartiles of the two distributions, or by robust regression.

Any distribution for which quantile and density functions exist in R (with prefixes `q` and `d`, respectively) may be used. Studentized residuals from linear models are plotted against the appropriate `t`-distribution.

The function `qqp` is an abbreviation for `qqPlot`.

Value

These functions return the labels of identified points.

Author(s)

John Fox <jfox@mcmaster.ca>

References

- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
 Atkinson, A. C. (1985) *Plots, Transformations, and Regression*. Oxford.

See Also

[qqplot](#), [qqnorm](#), [qqline](#), [showLabels](#)

Examples

```
x<-rchisq(100, df=2)
qqPlot(x)
qqPlot(x, dist="chisq", df=2)

qqPlot(lm(prestige ~ income + education + type, data=Duncan),
envelope=.99)
```

Quartet

Four Regression Datasets

Description

The Quartet data frame has 11 rows and 5 columns. These are contrived data.

Usage

Quartet

Format

This data frame contains the following columns:

x X-values for datasets 1–3.

y1 Y-values for dataset 1.

y2 Y-values for dataset 2.

y3 Y-values for dataset 3.

x4 X-values for dataset 4.

y4 Y-values for dataset 4.

Source

Anscombe, F. J. (1973) Graphs in statistical analysis. *American Statistician* **27**, 17–21.

recode

Recode a Variable

Description

Recodes a numeric vector, character vector, or factor according to simple recode specifications.

Usage

```
recode(var, recodes, as.factor.result, as.numeric.result=TRUE, levels)
```

Arguments

<code>var</code>	numeric vector, character vector, or factor.
<code>recodes</code>	character string of recode specifications: see below.
<code>as.factor.result</code>	return a factor; default is TRUE if <code>var</code> is a factor, FALSE otherwise.
<code>as.numeric.result</code>	if TRUE (the default), and <code>as.factor.result</code> is FALSE, then the result will be coerced to numeric if all values in the result are numerals—i.e., represent numbers.
<code>levels</code>	an optional argument specifying the order of the levels in the returned factor; the default is to use the sort order of the level names.

Details

Recode specifications appear in a character string, separated by semicolons (see the examples below), of the form `input=output`. If an input value satisfies more than one specification, then the first (from left to right) applies. If no specification is satisfied, then the input value is carried over to the result. NA is allowed on input and output. Several recode specifications are supported:

single value For example, `0=NA`.

vector of values For example, `c(7, 8, 9)='high'`.

range of values For example, `7:9='C'`. The special values `lo` and `hi` may appear in a range. For example, `lo:10=1`. *Note:* `:` is *not* the R sequence operator.

else everything that does not fit a previous specification. For example, `else=NA`. Note that `else` matches *all* otherwise unspecified values on input, including NA.

If all of the output values are numeric, and if `as.factor.result` is FALSE, then a numeric result is returned; if `var` is a factor, then by default so is the result.

Value

a recoded vector of the same length as `var`.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[cut](#), [factor](#)

Examples

```
x<-rep(1:3,3)
x
## [1] 1 2 3 1 2 3 1 2 3
recode(x, "c(1,2)='A';
else='B'")
## [1] "A" "A" "B" "A" "A" "B" "A" "A" "B"
recode(x, "1:2='A'; 3='B'")
## [1] "A" "A" "B" "A" "A" "B" "A" "A" "B"
```

regLine

*Plot Regression Line***Description**

Plots a regression line on a scatterplot; the line is plotted between the minimum and maximum x-values.

Usage

```
regLine(mod, col=palette()[2], lwd=2, lty=1,...)
```

Arguments

mod	a model, such as produced by <code>lm</code> , that responds to the <code>coef</code> function by returning a 2-element vector, whose elements are interpreted respectively as the intercept and slope of a regression line.
col	color for points and lines; the default is the <i>second</i> entry in the current color palette (see palette and par).
lwd	line width; default is 2 (see par).
lty	line type; default is 1, a solid line (see par).
...	optional arguments to be passed to the lines plotting function.

Details

In contrast to `abline`, this function plots only over the range of the observed x-values. The x-values are extracted from `mod` as the second column of the model matrix.

Value

NULL. This function is used for its side effect: adding a line to the plot.

Author(s)

John Fox <jfox@mcmaster.ca>

See Also[abline](#), [lines](#)**Examples**

```
plot(repwt ~ weight, pch=c(1,2)[sex], data=Davis)
regLine(lm(repwt~weight, subset=sex=="M", data=Davis))
regLine(lm(repwt~weight, subset=sex=="F", data=Davis), lty=2)
```

residualPlots

*Residual Plots and Curvature Tests for Linear Model Fits***Description**

Plots the residuals versus each term in a mean function and versus fitted values. Also computes a curvature test for each of the plots by adding a quadratic term and testing the quadratic to be zero. This is Tukey's test for nonadditivity when plotting against fitted values.

Usage

```
### This is a generic function with only one required argument:
```

```
residualPlots (model, ...)
```

```
## Default S3 method:
```

```
residualPlots(model, terms = ~., layout = NULL, ask,
              main = "", fitted = TRUE, AsIs=TRUE, plot = TRUE,
              tests = TRUE, ...)
```

```
## S3 method for class 'lm'
```

```
residualPlots(model, ...)
```

```
## S3 method for class 'glm'
```

```
residualPlots(model, ...)
```

```
### residualPlots calls residualPlot, so these arguments can be
```

```
### used with either function
```

```
residualPlot(model, ...)
```

```
## Default S3 method:
```

```
residualPlot(model, variable = "fitted", type = "pearson",
             plot = TRUE,
             quadratic = TRUE,
             smooth = FALSE, span = 1/2, smooth.lwd=lwd, smooth.lty=lty,
             smooth.col=col.lines,
             labels,
```

```

        id.method = "y",
        id.n = if(id.method[1]=="identify") Inf else 0,
        id.cex=1, id.col=palette()[1],
        col = palette()[1], col.lines = palette()[2],
        xlab, ylab, lwd = 1, lty=1, grid=TRUE, ...)

## S3 method for class 'lm'
residualPlot(model, ...)

## S3 method for class 'glm'
residualPlot(model, variable = "fitted", type = "pearson",
             plot = TRUE, quadratic = FALSE, smooth = TRUE, ...)

```

Arguments

model	A regression object.
terms	A one-sided formula that specifies a subset of the predictors. One residual plot is drawn for each specified. The default <code>~ .</code> is to plot against all predictors. For example, the specification <code>terms = ~ . - X3</code> would plot against all predictors except for X3. To get a plot against fitted values only, use the arguments <code>terms = ~ 1</code> , <code>fitted=TRUE</code> , Interactions are skipped. For polynomial terms, the plot is against the first-order variable (which may be centered and scaled depending on how the poly function is used). Plots against factors are boxplots. Plots against other matrix terms, like splines, use the result of <code>predict(model, type="terms")[, variable]</code> as the horizontal axis; if the predict method doesn't permit this type, then matrix terms are skipped.
layout	If set to a value like <code>c(1, 1)</code> or <code>c(4, 3)</code> , the layout of the graph will have this many rows and columns. If not set, the program will select an appropriate layout. If the number of graphs exceed nine, you must select the layout yourself, or you will get a maximum of nine per page. If <code>layout=NA</code> , the function does not set the layout and the user can use the <code>par</code> function to control the layout, for example to have plots from two models in the same graphics window.
ask	If TRUE, ask the user before drawing the next plot; if FALSE, don't ask.
main	Main title for the graphs. The default is <code>main=""</code> for no title.
fitted	If TRUE, the default, include the plot against fitted values.
AsIs	If FALSE, terms that use the "as-is" function I are skipped; if TRUE, the default, they are included.
plot	If TRUE, draw the plot(s).
tests	If TRUE, display the curvature tests.
...	Additional arguments passed to <code>residualPlot</code> and then to <code>plot</code> .
variable	Quoted variable name for the horizontal axis, or "fitted" to plot versus fitted values.
type	Type of residuals to be used. Pearson residuals are appropriate for <code>lm</code> objects since these are equivalent to ordinary residuals with <code>ols</code> and correctly weighted residuals with <code>wls</code> . Any quoted string that is an appropriate value of the type

	argument to <code>residuals.lm</code> or "rstudent" or "rstandard" for Studentized or standardized residuals.
<code>quadratic</code>	if TRUE, fits the quadratic regression of the vertical axis on the horizontal axis and displays a lack of fit test. Default is TRUE for <code>lm</code> and FALSE for <code>glm</code> .
<code>smooth</code>	if TRUE fits a loess smooth using the settings given below. Defaults to FALSE for <code>lm</code> objects and TRUE for <code>glm</code> objects.
<code>span</code> , <code>smooth.lwd</code> , <code>smooth.lty</code> , <code>smooth.col</code>	Should a lowess smooth be added to the figure? The span is the smoothing parameter for lowess, <code>smooth.lwd</code> , <code>smooth.lty</code> , and <code>smooth.col</code> are, respectively, the width, type, and color of the line drawn on the plot.
<code>id.method</code> , <code>labels</code> , <code>id.n</code> , <code>id.cex</code> , <code>id.col</code>	Arguments for the labelling of points. The default is <code>id.n=0</code> for labeling no points. See <code>showLabels</code> for details of these arguments.
<code>col</code>	default color for points
<code>col.lines</code>	default color for lines
<code>xlab</code>	X-axis label. If not specified, a useful label is constructed by the function.
<code>ylab</code>	Y-axis label. If not specified, a useful label is constructed by the function.
<code>lwd</code>	line width for lines.
<code>lty</code>	line type for quadratic.
<code>grid</code>	If TRUE, the default, a light-gray background grid is put on the graph

Details

`residualPlots` draws one or more residuals plots depending on the value of the terms and fitted arguments. If `terms = ~ .`, the default, then a plot is produced of residuals versus each first-order term in the formula used to create the model. Interaction terms, spline terms, and polynomial terms of more than one predictor are skipped. In addition terms that use the "as-is" function, e.g., $I(X^2)$, will also be skipped unless you set the argument `AsIs=TRUE`. A plot of residuals versus fitted values is also included unless `fitted=FALSE`.

In addition to plots, a table of curvature tests is displayed. For plots against a term in the model formula, say X_1 , the test displayed is the t-test for for $I(X^2)$ in the fit of `update(model, ~. + I(X^2))`. Econometricians call this a specification test. For factors, the displayed plot is a boxplot, and no curvature test is computed. For fitted values, the test is Tukey's one-degree-of-freedom test for nonadditivity. You can suppress the tests with the argument `tests=FALSE`.

`residualPlot`, which is called by `residualPlots`, should be viewed as an internal function, and is included here to display its arguments, which can be used with `residualPlots` as well. The `residualPlot` function returns the curvature test as an invisible result.

`residCurvTest` computes the curvature test only. For any factors a boxplot will be drawn. For any polynomials, plots are against the linear term. Other non-standard predictors like B-splines are skipped.

Value

For `lm` objects, returns a data.frame with one row for each plot drawn, one column for the curvature test statistic, and a second column for the corresponding p-value. This function is used primarily for its side effect of drawing residual plots.

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition. Sage.
Weisberg, S. (2005) *Applied Linear Regression*, Third Edition, Wiley, Chapter 8

See Also

See Also [lm](#), [identify](#), [showLabels](#)

Examples

```
residualPlots(lm(longley))
```

Robey

Fertility and Contraception

Description

The Robey data frame has 50 rows and 3 columns. The observations are developing nations around 1990.

Usage

Robey

Format

This data frame contains the following columns:

region A factor with levels: Africa; Asia, Asia and Pacific; Latin.Amer, Latin America and Caribbean; Near .East, Near East and North Africa.

tfr Total fertility rate (children per woman).

contraceptors Percent of contraceptors among married women of childbearing age.

Source

Robey, B., Shea, M. A., Rutstein, O. and Morris, L. (1992) The reproductive revolution: New survey findings. *Population Reports*. Technical Report M-11.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Sahlins

Agricultural Production in Mazulu Village

Description

The Sahlins data frame has 20 rows and 2 columns. The observations are households in a Central African village.

Usage

Sahlins

Format

This data frame contains the following columns:

consumers Consumers/Gardener, ratio of consumers to productive individuals.

acres Acres/Gardener, amount of land cultivated per gardener.

Source

Sahlins, M. (1972) *Stone Age Economics*. Aldine [Table 3.1].

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Salaries

Salaries for Professors

Description

The 2008-09 nine-month academic salary for Assistant Professors, Associate Professors and Professors in a college in the U.S. The data were collected as part of the on-going effort of the college's administration to monitor salary differences between male and female faculty members.

Usage

Salaries

Format

A data frame with 397 observations on the following 6 variables.

rank a factor with levels AssocProf AsstProf Prof

discipline a factor with levels A (“theoretical” departments) or B (“applied” departments).

yrs.since.phd years since PhD.

yrs.service years of service.

sex a factor with levels Female Male

salary nine-month salary, in dollars.

References

Fox J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition Sage.

 scatter3d

Three-Dimensional Scatterplots and Point Identification

Description

The scatter3d function uses the rgl package to draw 3D scatterplots with various regression surfaces. The function identify3d allows you to label points interactively with the mouse: Press the right mouse button (on a two-button mouse) or the centre button (on a three-button mouse), drag a rectangle around the points to be identified, and release the button. Repeat this procedure for each point or set of “nearby” points to be identified. To exit from point-identification mode, click the right (or centre) button in an empty region of the plot.

Usage

```
scatter3d(x, ...)

## S3 method for class 'formula'
scatter3d(formula, data, subset, xlab, ylab, zlab, labels, ...)

## Default S3 method:
scatter3d(x, y, z,
  xlab=deparse(substitute(x)), ylab=deparse(substitute(y)),
  zlab=deparse(substitute(z)), axis.scales=TRUE, revolutions=0,
  bg.col=c("white", "black"),
  axis.col=if (bg.col == "white") c("darkmagenta", "black", "darkcyan")
  else c("darkmagenta", "white", "darkcyan"),
  surface.col=c("blue", "green", "orange", "magenta", "cyan", "red",
  "yellow", "gray"), surface.alpha=0.5,
  neg.res.col="red", pos.res.col="green",
  square.col=if (bg.col == "white") "black" else "gray", point.col="yellow",
  text.col=axis.col, grid.col=if (bg.col == "white") "black" else "gray",
```

```

fogtype=c("exp2", "linear", "exp", "none"),
residuals=(length(fit) == 1), surface=TRUE, fill=TRUE, grid=TRUE,
  grid.lines=26, df.smooth=NULL, df.additive=NULL,
sphere.size=1, threshold=0.01, speed=1, fov=60,
fit="linear", groups=NULL, parallel=TRUE, ellipsoid=FALSE, level=0.5,
ellipsoid.alpha=0.1, id.method=c("mahal", "xz", "y", "xyz", "identify", "none"),
id.n=if (id.method == "identify") Inf else 0,
labels=as.character(seq(along=x)), offset = ((100/length(x))^(1/3)) * 0.02,
model.summary=FALSE, ...)

```

```

identify3d(x, y, z, axis.scales=TRUE, groups = NULL, labels = 1:length(x),
col = c("blue", "green", "orange", "magenta", "cyan", "red", "yellow", "gray"),
offset = ((100/length(x))^(1/3)) * 0.02)

```

Arguments

formula	“model” formula, of the form $y \sim x + z$ or (to plot by groups) $y \sim x + z \mid g$, where g evaluates to a factor or other variable dividing the data into groups.
data	data frame within which to evaluate the formula.
subset	expression defining a subset of observations.
x	variable for horizontal axis.
y	variable for vertical axis (response).
z	variable for out-of-screen axis.
xlab, ylab, zlab	axis labels.
axis.scales	if TRUE, label the values of the ends of the axes. <i>Note:</i> For <code>identify3d</code> to work properly, the value of this argument must be the same as in <code>scatter3d</code> .
revolutions	number of full revolutions of the display.
bg.col	background colour; one of "white", "black".
axis.col	colours for axes; if <code>axis.scales</code> is FALSE, then the second colour is used for all three axes.
surface.col	vector of colours for regression planes, used in the order specified by <code>fit</code> .
surface.alpha	transparency of regression surfaces, from 0.0 (fully transparent) to 1.0 (opaque); default is 0.5.
neg.res.col, pos.res.col	colours for lines representing negative and positive residuals.
square.col	colour to use to plot squared residuals.
point.col	colour of points.
text.col	colour of axis labels.
grid.col	colour of grid lines on the regression surface(s).
fogtype	type of fog effect; one of "exp2", "linear", "exp", "none".
residuals	plot residuals if TRUE; if <code>residuals="squares"</code> , then the squared residuals are shown as squares (using code adapted from Richard Heiberger). Residuals are available only when there is one surface plotted.

surface	plot surface(s) (TRUE or FALSE).
fill	fill the plotted surface(s) with colour (TRUE or FALSE).
grid	plot grid lines on the regression surface(s) (TRUE or FALSE).
grid.lines	number of lines (default, 26) forming the grid, in each of the x and z directions.
df.smooth	degrees of freedom for the two-dimensional smooth regression surface; if NULL (the default), the <code>gam</code> function will select the degrees of freedom for a smoothing spline by generalized cross-validation; if a positive number, a fixed regression spline will be fit with the specified degrees of freedom.
df.additive	degrees of freedom for each explanatory variable in an additive regression; if NULL (the default), the <code>gam</code> function will select degrees of freedom for the smoothing splines by generalized cross-validation; if a positive number or a vector of two positive numbers, fixed regression splines will be fit with the specified degrees of freedom for each term.
sphere.size	relative sizes of spheres representing points; the actual size is dependent on the number of observations.
threshold	if the actual size of the spheres is less than the threshold, points are plotted instead.
speed	relative speed of revolution of the plot.
fov	field of view (in degrees); controls degree of perspective.
fit	one or more of "linear", "quadratic", "smooth", "additive"; to display fitted surface(s); partial matching is supported – e.g., <code>c("lin", "quad")</code> .
groups	if NULL (the default), no groups are defined; if a factor, a different surface or set of surfaces is plotted for each level of the factor; in this event, the colours in <code>plane.col</code> are used successively for the points, surfaces, and residuals corresponding to each level of the factor.
parallel	when plotting surfaces by groups, should the surfaces be constrained to be parallel? A logical value, with default TRUE.
ellipsoid	plot concentration ellipsoid(s) (TRUE or FALSE).
level	expected proportion of bivariate-normal observations included in the concentration ellipsoid(s); default is 0.5.
ellipsoid.alpha	transparency of ellipsoids, from 0.0 (fully transparent) to 1.0 (opaque); default is 0.1.
id.method	if "mahal" (the default), relatively extreme points are identified automatically according to their Mahalanobis distances from the centroid (point of means); if "identify", points are identified interactively by right-clicking and dragging a box around them; right-click in an empty area to exit from interactive-point-identification mode; if "xz", identify extreme points in the predictor plane; if "y", identify unusual values of the response; if "xyz" identify unusual values of an variable; if "none", no point identification. See showLabels for more information.
id.n	Number of relatively extreme points to identify automatically (default, 0 unless <code>id.method="identify"</code>).

model.summary	print summary or summaries of the model(s) fit (TRUE or FALSE). scatter3d rescales the three variables internally to fit in the unit cube; this rescaling will affect regression coefficients.
labels	text labels for the points, one for each point; in the default method defaults to the observation indices, in the formula method to the row names of the data.
col	colours for the point labels, given by group. There must be at least as many colours as groups; if there are no groups, the first colour is used. Normally, the colours would correspond to the plane.col argument to scatter3d.
offset	vertical displacement for point labels (to avoid overplotting the points).
...	arguments to be passed down.

Value

scatter3d does not return a useful value; it is used for its side-effect of creating a 3D scatterplot. identify3d returns the labels of the identified points.

Note

You have to install the rgl package to produce 3D plots.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[rgl-package](#), [gam](#)

Examples

```

if(interactive() && require(rgl) && require(mgcv)){
  scatter3d(prestige ~ income + education, data=Duncan)
  Sys.sleep(5) # wait 5 seconds
  scatter3d(prestige ~ income + education | type, data=Duncan)
  Sys.sleep(5)
  scatter3d(prestige ~ income + education | type, surface=FALSE,
            ellipsoid=TRUE, revolutions=3, data=Duncan)
  scatter3d(prestige ~ income + education, fit=c("linear", "additive"),
            data=prestige)
}
## Not run:
# drag right mouse button to identify points, click right button in open area to exit
scatter3d(prestige ~ income + education, data=Duncan, id.method="identify")
scatter3d(prestige ~ income + education | type, data=Duncan, id.method="identify")

## End(Not run)

```

 scatterplot

Scatterplots with Boxplots

Description

Makes enhanced scatterplots, with boxplots in the margins, a lowess smooth, smoothed conditional spread, outlier identification, and a regression line; sp is an abbreviation for scatterplot.

Usage

```
scatterplot(x, ...)

## S3 method for class 'formula'
scatterplot(x, data, subset, xlab, ylab, legend.title, legend.coords,
labels, ...)

## Default S3 method:
scatterplot(x, y, smooth=TRUE, spread=!by.groups,
span=.5, loess.threshold=5, reg.line=lm,
boxplots=if (by.groups) "" else "xy",
xlab=deparse(substitute(x)), ylab=deparse(substitute(y)),
las=par("las"), lwd=1, lwd.smooth=lwd, lwd.spread=lwd, lty=1,
lty.smooth=lty, lty.spread=2,
labels, id.method = "mahal",
id.n = if(id.method[1]=="identify") length(x) else 0,
id.cex = 1, id.col = palette()[1],
log="", jitter=list(), xlim=NULL, ylim=NULL,
cex=par("cex"), cex.axis=par("cex.axis"), cex.lab=par("cex.lab"),
cex.main=par("cex.main"), cex.sub=par("cex.sub"),
groups, by.groups=!missing(groups),
legend.title=deparse(substitute(groups)), legend.coords,
ellipse=FALSE, levels=c(.5, .95), robust=TRUE,
col=if (n.groups == 1) palette()[3:1] else rep(palette(),
length=n.groups),
pch=1:n.groups,
legend.plot=!missing(groups), reset.par=TRUE, grid=TRUE, ...)

sp(...)
```

Arguments

x	vector of horizontal coordinates, or a “model” formula, of the form $y \sim x$ or (to plot by groups) $y \sim x \mid z$, where z evaluates to a factor or other variable dividing the data into groups. If x is a factor, then parallel boxplots are produced using the Boxplot function.
y	vector of vertical coordinates.

<code>data</code>	data frame within which to evaluate the formula.
<code>subset</code>	expression defining a subset of observations.
<code>smooth</code>	if TRUE (the default) a loess nonparametric regression line is drawn on the plot.
<code>spread</code>	if TRUE (the default when there are no groups), a smoother is applied to the root-mean-square positive and negative residuals from the loess line to display conditional spread and asymmetry.
<code>span</code>	span for the loess smoother.
<code>loess.threshold</code>	suppress the loess smoother if there are fewer than <code>loess.threshold</code> unique values (default, 5) of <code>y</code> .
<code>reg.line</code>	function to draw a regression line on the plot or FALSE not to plot a regression line.
<code>boxplots</code>	if "x" a boxplot for <code>x</code> is drawn below the plot; if "y" a boxplot for <code>y</code> is drawn to the left of the plot; if "xy" both boxplots are drawn; set to "" or FALSE to suppress both boxplots.
<code>xlab</code>	label for horizontal axis.
<code>ylab</code>	label for vertical axis.
<code>las</code>	if 0, ticks labels are drawn parallel to the axis; set to 1 for horizontal labels (see par).
<code>lwd</code>	width of linear-regression lines (default 1).
<code>lwd.smooth</code>	width for smooth regression lines (default is the same as <code>lwd</code>).
<code>lwd.spread</code>	width for lines showing spread (default is the same as <code>lwd</code>).
<code>lty</code>	type of linear-regression lines (default 1, solid line).
<code>lty.smooth</code>	type of smooth regression lines (default is the same as <code>lty</code>).
<code>lty.spread</code>	width for lines showing spread (default is 2, broken line).
<code>id.method, id.n, id.cex, id.col</code>	Arguments for the labelling of points. The default is <code>id.n=0</code> for labeling no points. See showLabels for details of these arguments. If the plot uses different colors for groups, then the <code>id.col</code> argument is ignored and label colors are determined by the <code>col</code> argument.
<code>labels</code>	a vector of point labels; if absent, the function tries to determine reasonable labels, and, failing that, will use observation numbers.
<code>log</code>	same as the <code>log</code> argument to plot , to produce log axes.
<code>jitter</code>	a list with elements <code>x</code> or <code>y</code> or both, specifying jitter factors for the horizontal and vertical coordinates of the points in the scatterplot. The jitter function is used to randomly perturb the points; specifying a factor of 1 produces the default jitter. Fitted lines are unaffected by the jitter.
<code>xlim</code>	the <code>x</code> limits (min, max) of the plot; if NULL, determined from the data.
<code>ylim</code>	the <code>y</code> limits (min, max) of the plot; if NULL, determined from the data.
<code>groups</code>	a factor or other variable dividing the data into groups; groups are plotted with different colors and plotting characters.

<code>by.groups</code>	if TRUE, regression lines are fit by groups.
<code>legend.title</code>	title for legend box; defaults to the name of the groups variable.
<code>legend.coords</code>	coordinates for placing legend; can be a list with components <code>x</code> and <code>y</code> to specify the coordinates of the upper-left-hand corner of the legend; or a quoted keyword, such as <code>"topleft"</code> , recognized by legend .
<code>ellipse</code>	if TRUE data-concentration ellipses are plotted.
<code>levels</code>	level or levels at which concentration ellipses are plotted; the default is <code>c(.5, .95)</code> .
<code>robust</code>	if TRUE (the default) use the <code>cov.trob</code> function in the MASS package to calculate the center and covariance matrix for the data ellipses.
<code>col</code>	colors for lines and points; the default is taken from the color palette, with <code>palette()[3]</code> for linear regression lines, <code>palette()[2]</code> for nonparametric regression lines, and <code>palette()[1]</code> for points if there are no groups, and successive colors for the groups if there are groups.
<code>pch</code>	plotting characters for points; default is the plotting characters in order (see par).
<code>cex</code> , <code>cex.axis</code> , <code>cex.lab</code> , <code>cex.main</code> , <code>cex.sub</code>	set sizes of various graphical elements; (see par).
<code>legend.plot</code>	if TRUE then a legend for the groups is plotted in the upper margin.
<code>reset.par</code>	if TRUE then plotting parameters are reset to their previous values when <code>scatterplot</code> exits; if FALSE then the <code>mar</code> and <code>mfcol</code> parameters are altered for the current plotting device. Set to FALSE if you want to add graphical elements (such as lines) to the plot.
<code>...</code>	other arguments passed down and to <code>plot</code> .
<code>grid</code>	If TRUE, the default, a light-gray background grid is put on the graph

Value

If points are identified, their labels are returned; otherwise NULL is returned invisibly.

Author(s)

John Fox <jfox@mcmaster.ca>

See Also

[boxplot](#), [jitter](#), [legend](#), [scatterplotMatrix](#), [dataEllipse](#), [Boxplot](#), [cov.trob](#), [showLabels](#).

Examples

```
scatterplot

```
prestige ~ income, data=Prestige, ellipse=TRUE)
```


```

```
scatterplot

```
prestige ~ income|type, data=Prestige, span=1)
```


```

```
scatterplot

```
prestige ~ income|type, data=Prestige, span=1,
legend.coords="topleft")
```


```

```

scatterplot(vocabulary ~ education, jitter=list(x=1, y=1),
data=Vocab, id.n=0, smooth=FALSE)

scatterplot(infant.mortality ~ gdp, log="xy", data=UN, id.n=5)

scatterplot(income ~ type, data=Prestige)

## Not run:
scatterplot(infant.mortality ~ gdp, id.method="identify", data=UN)

## End(Not run)

```

scatterplotMatrix *Scatterplot Matrices*

Description

Enhanced scatterplot matrices with univariate displays down the diagonal; `spm` is an abbreviation for `scatterplotMatrix`. This function just sets up a call to `pairs` with custom panel functions.

Usage

```

scatterplotMatrix(x, ...)

## S3 method for class 'formula'
scatterplotMatrix(x, data=NULL, subset, labels, ...)

## Default S3 method:
scatterplotMatrix(x, var.labels = colnames(x), diagonal = c("density",
  "boxplot", "histogram", "oned", "qqplot", "none"), adjust = 1,
  nclass, plot.points = TRUE, smooth = TRUE,
  spread = smooth && !by.groups, span = 0.5,
  loess.threshold = 5, reg.line = lm,
  transform = FALSE, family = c("bcPower", "yjPower"), ellipse = FALSE,
  levels = c(0.5, 0.95), robust = TRUE, groups = NULL, by.groups = FALSE,
  labels, id.method="mahal", id.n=0, id.cex=1, id.col=palette()[1],
  col = if (n.groups == 1) palette()[3:1] else rep(palette(),
    length = n.groups),
  pch = 1:n.groups, lwd = 1, lwd.smooth = lwd,
  lwd.spread = lwd, lty = 1, lty.smooth = lty, lty.spread = 2,
  cex = par("cex"), cex.axis = par("cex.axis"), cex.labels = NULL,
  cex.main = par("cex.main"), legend.plot = length(levels(groups)) >
    1, row1atop = TRUE, ...)

spm(x, ...)

```

Arguments

<code>x</code>	a data matrix, numeric data frame, or a one-sided “model” formula, of the form $\sim x_1 + x_2 + \dots + x_k$ or $\sim x_1 + x_2 + \dots + x_k \mid z$ where z evaluates to a factor or other variable to divide the data into groups.
<code>data</code>	for <code>scatterplotMatrix.formula</code> , a data frame within which to evaluate the formula.
<code>subset</code>	expression defining a subset of observations.
<code>labels, id.method, id.n, id.cex, id.col</code>	Arguments for the labelling of points. The default is <code>id.n=0</code> for labeling no points. See showLabels for details of these arguments. If the plot uses different colors for groups, then the <code>id.col</code> argument is ignored and label colors are determined by the <code>col</code> argument.
<code>var.labels</code>	variable labels (for the diagonal of the plot).
<code>diagonal</code>	contents of the diagonal panels of the plot.
<code>adjust</code>	relative bandwidth for density estimate, passed to density function.
<code>nclass</code>	number of bins for histogram, passed to <code>hist</code> function.
<code>plot.points</code>	if TRUE the points are plotted in each off-diagonal panel.
<code>smooth</code>	if TRUE a loess smooth is plotted in each off-diagonal panel.
<code>spread</code>	if TRUE (the default when not smoothing by groups), a smoother is applied to the root-mean-square positive and negative residuals from the loess line to display conditional spread and asymmetry.
<code>span</code>	span for loess smoother.
<code>loess.threshold</code>	suppress the loess smoother if there are fewer than <code>loess.threshold</code> unique values (default, 5) of the variable on the vertical axis.
<code>reg.line</code>	if not FALSE a line is plotted using the function given by this argument; e.g., using <code>r1m</code> in package MASS plots a robust-regression line.
<code>transform</code>	if TRUE, multivariate normalizing power transformations are computed with powerTransform , rounding the estimated powers to ‘nice’ values for plotting; if a vector of powers, one for each variable, these are applied prior to plotting. If there are groups and <code>by.groups</code> is TRUE, then the transformations are estimated <i>conditional</i> on the groups factor.
<code>family</code>	family of transformations to estimate: “bcPower” for the Box-Cox family or “yjPower” for the Yeo-Johnson family (see powerTransform).
<code>ellipse</code>	if TRUE data-concentration ellipses are plotted in the off-diagonal panels.
<code>levels</code>	levels or levels at which concentration ellipses are plotted; the default is <code>c(.5, .9)</code> .
<code>robust</code>	if TRUE use the <code>cov.trob</code> function in the MASS package to calculate the center and covariance matrix for the data ellipses.
<code>groups</code>	a factor or other variable dividing the data into groups; groups are plotted with different colors and plotting characters.
<code>by.groups</code>	if TRUE, regression lines are fit by groups.

<code>pch</code>	plotting characters for points; default is the plotting characters in order (see par).
<code>col</code>	colors for lines and points; the default is taken from the color palette, with <code>palette()[3]</code> for linear regression lines, <code>palette()[2]</code> for nonparametric regression lines, and <code>palette()[1]</code> for points if there are no groups, and successive colors for the groups if there are groups.
<code>lwd</code>	width of linear-regression lines (default 1).
<code>lwd.smooth</code>	width for smooth regression lines (default is the same as <code>lwd</code>).
<code>lwd.spread</code>	width for lines showing spread (default is the same as <code>lwd</code>).
<code>lty</code>	type of linear-regression lines (default 1, solid line).
<code>lty.smooth</code>	type of smooth regression lines (default is the same as <code>lty</code>).
<code>lty.spread</code>	width for lines showing spread (default is 2, broken line).
<code>cex</code> , <code>cex.axis</code> , <code>cex.labels</code> , <code>cex.main</code>	set sizes of various graphical elements (see par).
<code>legend.plot</code>	if TRUE then a legend for the groups is plotted in the first diagonal cell.
<code>row1atop</code>	If TRUE (the default) the first row is at the top, as in a matrix, as opposed to at the bottom, as in graph (argument suggested by Richard Heiberger).
<code>...</code>	arguments to pass down.

Value

NULL. This function is used for its side effect: producing a plot.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[pairs](#), [scatterplot](#), [dataEllipse](#), [powerTransform](#), [bcPower](#), [yjPower](#), [cov.trob](#), [showLabels](#).

Examples

```
scatterplotMatrix(~ income + education + prestige | type, data=Duncan)
scatterplotMatrix(~ income + education + prestige,
  transform=TRUE, data=Duncan)
scatterplotMatrix(~ income + education + prestige | type, smooth=FALSE,
  by.group=TRUE, transform=TRUE, data=Duncan)
```

 showLabels

Utility Functions to Identify and Mark Extreme Points in a 2D Plot.

Description

This function is called by several graphical functions in the `car` package to mark extreme points in a 2D plot. Although the user is unlikely to call this function directly, the documentation below applies to all these other functions.

Usage

```
showLabels(x, y, labels=NULL, id.method="identify",
           id.n = length(x), id.cex=1, id.col=palette()[1], ...)
```

Arguments

<code>x</code>	Plotted horizontal coordinates.
<code>y</code>	Plotted vertical coordinates.
<code>labels</code>	Plotting labels. If <code>NULL</code> , case numbers will be used. If labels are long, the <code>substr</code> or <code>abbreviate</code> function can be used to shorten them.
<code>id.method</code>	How points are to be identified. See Details below.
<code>id.n</code>	Number of points to be identified. If set to zero, no points are identified.
<code>id.cex</code>	Controls the size of the plotted labels. The default is 1.
<code>id.col</code>	Controls the color of the plotted labels.
<code>...</code>	additional arguments passed to <code>identify</code> or to <code>text</code> .

Details

The argument `id.method` determine how the points to be identified are selected. For the default value of `id.method="identify"`, the `identify` function is used to identify points interactively using the mouse. Up to `id.n` points can be identified, so if `id.n=0`, which is the default in many functions in the `car` package, then no point identification is done.

Automatic point identification can be done depending on the value of the argument `id.method`.

- `id.method = "x"` select points according to their value of `abs(x - mean(x))`
- `id.method = "y"` select points according to their value of `abs(y - mean(y))`
- `id.method = "mahal"` Treat (x, y) as if it were a bivariate sample, and select cases according to their Mahalanobis distance from $(\text{mean}(x), \text{mean}(y))$
- `id.method` can be a vector of the same length as `x` consisting of values to determine the points to be labeled. For example, for a linear model `m`, setting `id.method=cooks.distance(m)`, `id.n=4` will label the points corresponding to the four largest values of Cook's distance, or `id.method = abs(residuals(m, type="pearson"))`, `id.n=2` would label the two observations corresponding to the largest absolute Pearson residuals.

- `id.method` can be a vector of case numbers or case-labels, in which case those cases will be labeled, as long as `id.n` is greater than zero.

With `showLabels`, the `id.method` argument can be list, so, for example `id.method=list("x", "y")` would label according to the horizontal and vertical axes variables.

Finally, if the axes in the graph are logged, the function uses logged-variables where appropriate.

Value

A utility function used for its side-effect of drawing labels on a plot. Although intended for use with other functions in the `car` package, this function can be used directly.

Author(s)

John Fox <jfox@mcmaster.ca>, Sanford Weisberg <sandy@umn.edu>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Weisberg, S. (2005) *Applied Linear Regression*, Third Edition, Wiley.

See Also

[avPlots](#), [residualPlots](#), [crPlots](#), [leveragePlots](#)

Examples

```
plot(income ~ education, Prestige)
with(Prestige, showLabels(education, income,
  labels = rownames(Prestige), id.method=list("x", "y"), id.n=3))
m <- lm(income ~ education, Prestige)
plot(income ~ education, Prestige)
abline(m)
with(Prestige, showLabels(education, income,
  labels=rownames(Prestige), id.method=abs(residuals(m)), id.n=4))
```

sigmaHat

Return the scale estimate for a regression model

Description

This function provides a consistent method to return the estimated scale from a linear, generalized linear, nonlinear, or other model.

Usage

```
sigmaHat(object)
```

Arguments

object A regression object of type lm, glm or nls

Details

For an lm or nls object, the returned quantity is the square root of the estimate of σ . For a glm object, the returned quantity is the square root of the estimated dispersion parameter.

Value

A nonnegative number

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

Examples

```
m1 <- lm(prestige ~ income + education, data=Duncan)
sigmaHat(m1)
```

SLID

Survey of Labour and Income Dynamics

Description

The SLID data frame has 7425 rows and 5 columns. The data are from the 1994 wave of the Canadian Survey of Labour and Income Dynamics, for the province of Ontario. There are missing data, particularly for wages.

Usage

SLID

Format

This data frame contains the following columns:

wages Composite hourly wage rate from all jobs.

education Number of years of schooling.

age in years.

sex A factor with levels: Female, Male.

language A factor with levels: English, French, Other.

Source

The data are taken from the public-use dataset made available by Statistics Canada, and prepared by the Institute for Social Research, York University.

References

- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

 Soils

Soil Compositions of Physical and Chemical Characteristics

Description

Soil characteristics were measured on samples from three types of contours (Top, Slope, and Depression) and at four depths (0-10cm, 10-30cm, 30-60cm, and 60-90cm). The area was divided into 4 blocks, in a randomized block design. (Suggested by Michael Friendly.)

Usage

Soils

Format

A data frame with 48 observations on the following 14 variables. There are 3 factors and 9 response variables.

Group a factor with 12 levels, corresponding to the combinations of Contour and Depth

Contour a factor with 3 levels: Depression Slope Top

Depth a factor with 4 levels: 0-10 10-30 30-60 60-90

Gp a factor with 12 levels, giving abbreviations for the groups: D0 D1 D3 D6 S0 S1 S3 S6 T0 T1 T3 T6

Block a factor with levels 1 2 3 4

pH soil pH

N total nitrogen in %

Dens bulk density in gm/cm³

P total phosphorous in ppm

Ca calcium in me/100 gm.

Mg magnesium in me/100 gm.

K phosphorous in me/100 gm.

Na sodium in me/100 gm.

Conduc conductivity

Details

These data provide good examples of MANOVA and canonical discriminant analysis in a somewhat complex multivariate setting. They may be treated as a one-way design (ignoring Block), by using either Group or Gp as the factor, or a two-way randomized block design using Block, Contour and Depth (quantitative, so orthogonal polynomial contrasts are useful).

Source

Horton, I. F., Russell, J. S., and Moore, A. W. (1968) Multivariate-covariance and canonical analysis: A method for selecting the most effective discriminators in a multivariate situation. *Biometrics* **24**, 845–858. <http://www.stat.lsu.edu/faculty/moser/exst7037/soils.sas>

References

Khattree, R., and Naik, D. N. (2000) *Multivariate Data Reduction and Discrimination with SAS Software*. SAS Institute.

Friendly, M. (2006) Data ellipses, HE plots and reduced-rank displays for multivariate linear models: SAS software and examples. *Journal of Statistical Software*, 17(6), <http://www.jstatsoft.org/v17/i06>.

some

Sample a Few Elements of an Object

Description

Randomly select a few elements of an object, typically a data frame, matrix, vector, or list. If the object is a data frame or a matrix, then rows are sampled.

Usage

```
some(x, ...)
```

```
## S3 method for class 'data.frame'
```

```
some(x, n=10, ...)
```

```
## S3 method for class 'matrix'
```

```
some(x, n=10, ...)
```

```
## Default S3 method:
```

```
some(x, n=10, ...)
```

Arguments

x	the object to be sampled.
n	number of elements to sample.
...	arguments passed down.

Value

Sampled elements or rows.

Note

These functions are adapted from `head` and `tail` in the `utils` package.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[head](#), [tail](#).

Examples

```
some(Duncan)
```

spreadLevelPlot	<i>Spread-Level Plots</i>
-----------------	---------------------------

Description

Creates plots for examining the possible dependence of spread on level, or an extension of these plots to the studentized residuals from linear models.

Usage

```
spreadLevelPlot(x, ...)

slp(...)

## S3 method for class 'formula'
spreadLevelPlot(x, data=NULL, subset, na.action,
  main=paste("Spread-Level Plot for", varnames[response],
    "by", varnames[-response]), ...)

## Default S3 method:
spreadLevelPlot(x, by, robust.line=TRUE,
  start=0, xlab="Median", ylab="Hinge-Spread", point.labels=TRUE, las=par("las"),
  main=paste("Spread-Level Plot for", deparse(substitute(x)),
    "by", deparse(substitute(by))), col=palette()[1], col.lines=palette()[2],
  pch=1, lwd=2, grid=TRUE, ...)

## S3 method for class 'lm'
spreadLevelPlot(x, robust.line=TRUE,
  xlab="Fitted Values",
  ylab="Absolute Studentized Residuals", las=par("las"),
  main=paste("Spread-Level Plot for\n", deparse(substitute(x))),
  pch=1, col=palette()[1], col.lines=palette()[2], lwd=2, grid=TRUE, ...)
```

```
## S3 method for class 'spreadLevelPlot'
print(x, ...)
```

Arguments

<code>x</code>	a formula of the form $y \sim x$, where y is a numeric vector and x is a factor, or an <code>lm</code> object to be plotted; alternatively a numeric vector.
<code>data</code>	an optional data frame containing the variables to be plotted. By default the variables are taken from the environment from which <code>spreadLevelPlot</code> is called.
<code>subset</code>	an optional vector specifying a subset of observations to be used.
<code>na.action</code>	a function that indicates what should happen when the data contain NAs. The default is set by the <code>na.action</code> setting of options.
<code>by</code>	a factor, numeric vector, or character vector defining groups.
<code>robust.line</code>	if TRUE a robust line is fit using the <code>r1m</code> function in the MASS package; if FALSE a line is fit using <code>lm</code> .
<code>start</code>	add the constant <code>start</code> to each data value.
<code>main</code>	title for the plot.
<code>xlab</code>	label for horizontal axis.
<code>ylab</code>	label for vertical axis.
<code>point.labels</code>	if TRUE label the points in the plot with group names.
<code>las</code>	if 0, ticks labels are drawn parallel to the axis; set to 1 for horizontal labels (see par).
<code>col</code>	color for points; the default is the first entry in the current color palette (see palette and par).
<code>col.lines</code>	color for lines; default is the second entry in the current palette
<code>pch</code>	plotting character for points; default is 1 (a circle, see par).
<code>lwd</code>	line width; default is 2 (see par).
<code>grid</code>	If TRUE, the default, a light-gray background grid is put on the graph
<code>...</code>	arguments passed to plotting functions.

Details

Except for linear models, computes the statistics for, and plots, a Tukey spread-level plot of $\log(\text{hinge-spread})$ vs. $\log(\text{median})$ for the groups; fits a line to the plot; and calculates a spread-stabilizing transformation from the slope of the line.

For linear models, plots $\log(\text{abs}(\text{studentized residuals}))$ vs. $\log(\text{fitted values})$.

The function `s1p` is an abbreviation for `spreadLevelPlot`.

Value

An object of class `spreadLevelPlot` containing:

`Statistics` a matrix with the lower-hinge, median, upper-hinge, and hinge-spread for each group. (Not for an `lm` object.)

`PowerTransformation` spread-stabilizing power transformation, calculated as $1 - \text{slope}$ of the line fit to the plot.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Hoaglin, D. C., Mosteller, F. and Tukey, J. W. (Eds.) (1983) *Understanding Robust and Exploratory Data Analysis*. Wiley.

See Also

[hccm](#), [ncvTest](#)

Examples

```
spreadLevelPlot(interlocks + 1 ~ nation, data=Ornstein)
slp(lm(interlocks + 1 ~ assets + sector + nation, data=Ornstein))
```

States

Education and Related Statistics for the U.S. States

Description

The `States` data frame has 51 rows and 8 columns. The observations are the U. S. states and Washington, D. C.

Usage

`States`

Format

This data frame contains the following columns:

region U. S. Census regions. A factor with levels: ENC, East North Central; ESC, East South Central; MA, Mid-Atlantic; MTN, Mountain; NE, New England; PAC, Pacific; SA, South Atlantic; WNC, West North Central; WSC, West South Central.

pop Population: in 1,000s.

SATV Average score of graduating high-school students in the state on the *verbal* component of the Scholastic Aptitude Test (a standard university admission exam).

SATM Average score of graduating high-school students in the state on the *math* component of the Scholastic Aptitude Test.

percent Percentage of graduating high-school students in the state who took the SAT exam.

dollars State spending on public education, in \ \$1000s per student.

pay Average teacher's salary in the state, in \$1000s.

Source

United States (1992) *Statistical Abstract of the United States*. Bureau of the Census.

References

Moore, D. (1995) *The Basic Practice of Statistics*. Freeman, Table 2.1.

subsets

Plot Output from regsubsets Function in leaps package

Description

The `regsubsets` function in the **leaps** package finds optimal subsets of predictors. This function plots a measure of fit (see the `statistic` argument below) against subset size.

Usage

```
subsets(object, ...)
```

```
## S3 method for class 'regsubsets'
```

```
subsets(object,
  names=abbreviate(object$xnames, minlength = abbrev),
  abbrev=1, min.size=1, max.size=length(names), legend,
  statistic=c("bic", "cp", "adjr2", "rsq", "rss"),
  las=par('las'), cex.subsets=1, ...)
```

Arguments

object	a regsubsets object produced by the regsubsets function in the leaps package.
names	a vector of (short) names for the predictors, excluding the regression intercept, if one is present; if missing, these are derived from the predictor names in object.
abbrev	minimum number of characters to use in abbreviating predictor names.
min.size	minimum size subset to plot; default is 1.
max.size	maximum size subset to plot; default is number of predictors.
legend	TRUE to plot a legend of predictor names; defaults to TRUE if abbreviations are computed for predictor names. The legend is placed on the plot interactively with the mouse. By expanding the left or right plot margin, you can place the legend in the margin, if you wish (see par).
statistic	statistic to plot for each predictor subset; one of: "bic", Bayes Information Criterion; "cp", Mallows's C_p ; "adjr2", R^2 adjusted for degrees of freedom; "rsq", unadjusted R^2 ; "rss", residual sum of squares.
las	if 0, ticks labels are drawn parallel to the axis; set to 1 for horizontal labels (see par).
cex.subsets	can be used to change the relative size of the characters used to plot the regression subsets; default is 1.
...	arguments to be passed down to subsets.regsubsets and plot.

Value

NULL if the legend is TRUE; otherwise a data frame with the legend.

Author(s)

John Fox

References

- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[regsubsets](#)

Examples

```
if (interactive() && require(leaps)){
  subsets(regsubsets(undercount ~ ., data=Ericksen))
}
```

 symbol

Boxplots for transformations to symmetry

Description

symbol first transforms x to each of a series of selected powers, with each transformation standardized to mean 0 and standard deviation 1. The results are then displayed side-by-side in boxplots, permitting a visual assessment of which power makes the distribution reasonably symmetric.

Usage

```
symbol(x, ...)
## S3 method for class 'formula'
symbol(formula, data=NULL, subset, na.action=NULL, ylab, ...)
## Default S3 method:
symbol(x, powers = c(-1, -0.5, 0, 0.5, 1), start=0,
trans=bcPower, xlab="Powers", ylab, ...)
```

Arguments

<code>x</code>	a numeric vector.
<code>formula</code>	a one-sided formula specifying a single numeric variable.
<code>data, subset, na.action</code>	as for statistical modeling functions (see, e.g., lm).
<code>xlab, ylab</code>	axis labels; if <code>ylab</code> is missing, a label will be supplied.
<code>powers</code>	a vector of selected powers to which x is to be raised. For meaningful comparison of powers, 1 should be included in the vector of powers.
<code>start</code>	a constant to be added to x .
<code>trans</code>	a transformation function whose first argument is a numeric vector and whose second argument is a transformation parameter, given by the <code>powers</code> argument; the default is bcPower , and another possibility is yjPower .
<code>...</code>	arguments to be passed down.

Value

as returned by `boxplot`.

Author(s)

Gregor Gorjanc, John Fox <jfox@mcmaster.ca>, and Sanford Weisberg.

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition. Sage.

See Also

[boxplot](#), [boxcox](#), [bcPower](#), [yjPower](#)

Examples

```
symbolx(~ income, data=Prestige)
```

testTransform	<i>Likelihood-Ratio Tests for Univariate or Multivariate Power Transformations to Normality</i>
---------------	---

Description

testTransform computes likelihood ratio tests for particular transformations based on powerTransform objects.

Usage

```
testTransform(object, lambda)

## S3 method for class 'powerTransform'
testTransform(object, lambda=rep(1, dim(object$y)[2]))
```

Arguments

object	An object created by a call to estimateTransform or powerTransform.
lambda	A vector of values of length equal to the number of variables to be transformed.

Details

The function [powerTransform](#) is used to estimate a power transformation for a univariate or multivariate sample or multiple linear regression problem, using the method of Box and Cox (1964). It is usual to round the estimates to nearby convenient values, and this function is use to compute a likelihood ratio test for values of the transformation parameter other than the ml estimate. This is a generic function, but with only one method, for objects of class powerTransform.

Value

A data frame with one row giving the value of the test statistic, its degrees of freedom, and a p-value. The test is the likelihood ratio test, comparing the value of the log-likelihood at the hypothesized value to the value of the log-likelihood at the maximum likelihood estimate.

Author(s)

Sanford Weisberg, <sandy@stat.umn.edu>

References

- Box, G. E. P. and Cox, D. R. (1964) An analysis of transformations. *Journal of the Royal Statistical Society, Series B.* 26 211-46.
- Cook, R. D. and Weisberg, S. (1999) *Applied Regression Including Computing and Graphics*. Wiley.
- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley.

See Also

[powerTransform](#).

Examples

```
summary(a3 <- powerTransform(cbind(len, ADT, trks, sigs1) ~ hwy, Highway1))
# test lambda = (0 0 0 -1)
testTransform(a3, c(0, 0, 0, -1))
```

Transact

Transaction data

Description

Data on transaction times in branch offices of a large Australian bank.

Usage

Transact

Format

This data frame contains the following columns:

- t1** number of type 1 transactions
- t2** number of type 2 transactions
- time** total transaction time, minutes

Source

Cunningham, R. and Heathcote, C. (1989), Estimating a non-Gaussian regression model with multicollinearity. *Australian Journal of Statistics*, 31,12-17.

References

- Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
- Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley, Section 4.6.1.

Description

These functions produce axes for the original scale of transformed variables. Typically these would appear as additional axes to the right or at the top of the plot, but if the plot is produced with `axes=FALSE`, then these functions could be used for axes below or to the left of the plot as well.

Usage

```
basicPowerAxis(power, base=exp(1),
  side=c("right", "above", "left", "below"),
  at, start=0, lead.digits=1, n.ticks, grid=FALSE, grid.col=gray(0.50),
  grid.lty=2,
  axis.title="Untransformed Data", cex=1, las=par("las"))
```

```
bcPowerAxis(power, side=c("right", "above", "left", "below"),
  at, start=0, lead.digits=1, n.ticks, grid=FALSE, grid.col=gray(0.50),
  grid.lty=2,
  axis.title="Untransformed Data", cex=1, las=par("las"))
```

```
yjPowerAxis(power, side=c("right", "above", "left", "below"),
  at, lead.digits=1, n.ticks, grid=FALSE, grid.col=gray(0.50),
  grid.lty=2,
  axis.title="Untransformed Data", cex=1, las=par("las"))
```

```
probabilityAxis(scale=c("logit", "probit"),
  side=c("right", "above", "left", "below"),
  at, lead.digits=1, grid=FALSE, grid.lty=2, grid.col=gray(0.50),
  axis.title = "Probability", interval = 0.1, cex = 1, las=par("las"))
```

Arguments

<code>power</code>	power for Box-Cox, Yeo-Johnson, or simple power transformation.
<code>scale</code>	transformation used for probabilities, "logit" (the default) or "probit".
<code>side</code>	side at which the axis is to be drawn; numeric codes are also permitted: <code>side = 1</code> for the bottom of the plot, <code>side=2</code> for the left side, <code>side = 3</code> for the top, <code>side = 4</code> for the right side.
<code>at</code>	numeric vector giving location of tick marks on original scale; if missing, the function will try to pick nice locations for the ticks.
<code>start</code>	if a <i>start</i> was added to a variable (e.g., to make all data values positive), it can now be subtracted from the tick labels.
<code>lead.digits</code>	number of leading digits for determining 'nice' numbers for tick labels (default is 1).

<code>n.ticks</code>	number of tick marks; if missing, same as corresponding transformed axis.
<code>grid</code>	if TRUE grid lines for the axis will be drawn.
<code>grid.col</code>	color of grid lines.
<code>grid.lty</code>	line type for grid lines.
<code>axis.title</code>	title for axis.
<code>cex</code>	relative character expansion for axis label.
<code>las</code>	if 0, ticks labels are drawn parallel to the axis; set to 1 for horizontal labels (see par).
<code>base</code>	base of log transformation for <code>power.axis</code> when <code>power = 0</code> .
<code>interval</code>	desired interval between tick marks on the probability scale.

Details

The transformations corresponding to the three functions are as follows:

`basicPowerAxis`: Simple power transformation, $x' = x^p$ for $p \neq 0$ and $x' = \log x$ for $p = 0$.

`bcPowerAxis`: Box-Cox power transformation, $x' = (x^\lambda - 1)/\lambda$ for $\lambda \neq 0$ and $x' = \log x$ for $\lambda = 0$.

`yjPowerAxis`: Yeo-Johnson power transformation, for non-negative x , the Box-Cox transformation of $x + 1$; for negative x , the Box-Cox transformation of $|x| + 1$ with power $2 - p$.

`probabilityAxis`: logit or probit transformation, $\text{logit} = \log[p/(1 - p)]$, or $\text{probit} = \Phi^{-1}(p)$, where Φ^{-1} is the standard-normal quantile function.

These functions will try to place tick marks at reasonable locations, but producing a good-looking graph sometimes requires some fiddling with the `at` argument.

Value

These functions are used for their side effects: to draw axes.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

See Also

[basicPower](#), [bcPower](#), [yjPower](#), [logit](#).

Examples

```
UN <- na.omit(UN)
par(mar=c(5, 4, 4, 4) + 0.1) # leave space on right

with(UN, plot(log(gdp, 10), log(infant.mortality, 10)))
basicPowerAxis(0, base=10, side="above",
  at=c(50, 200, 500, 2000, 5000, 20000), grid=TRUE,
  axis.title="GDP per capita")
basicPowerAxis(0, base=10, side="right",
  at=c(5, 10, 20, 50, 100), grid=TRUE,
  axis.title="infant mortality rate per 1000")

with(UN, plot(bcPower(gdp, 0), bcPower(infant.mortality, 0)))
bcPowerAxis(0, side="above",
  grid=TRUE, axis.title="GDP per capita")
bcPowerAxis(0, side="right",
  grid=TRUE, axis.title="infant mortality rate per 1000")

with(UN, qqPlot(logit(infant.mortality/1000)))
probabilityAxis()

with(UN, qqPlot(qnorm(infant.mortality/1000)))
probabilityAxis(at=c(.005, .01, .02, .04, .08, .16), scale="probit")
```

 UN

GDP and Infant Mortality

Description

The UN data frame has 207 rows and 2 columns. The data are for 1998 and are from the United Nations; the observations are nations of the world. There are some missing data.

Usage

```
UN
```

Format

This data frame contains the following columns:

infant.mortality Infant mortality rate, infant deaths per 1000 live births.

gdp GDP per capita, in U.S.~dollars.

Source

United Nations (1998) Social indicators. <http://www.un.org/Depts/unsd/social/main.htm>.

References

- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

USPop *Population of the United States*

Description

The USPop data frame has 22 rows and 1 columns. This is a decennial time-series, from 1790 to 2000.

Usage

USPop

Format

This data frame contains the following columns:

- year** census year.
- population** Population in millions.

Source

U.S.-Census Bureau: <http://www.census-charts.com/Population/pop-us-1790-2000.html>, downloaded 1 May 2008.

References

- Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

vif *Variance Inflation Factors*

Description

Calculates variance-inflation and generalized variance-inflation factors for linear and generalized linear models.

Usage

```
vif(mod, ...)  
  
## S3 method for class 'lm'  
vif(mod, ...)
```

Arguments

`mod` an object that inherits from class `lm`, such as an `lm` or `glm` object.
 . . . not used.

Details

If all terms in an unweighted linear model have 1 df, then the usual variance-inflation factors are calculated.

If any terms in an unweighted linear model have more than 1 df, then generalized variance-inflation factors (Fox and Monette, 1992) are calculated. These are interpretable as the inflation in size of the confidence ellipse or ellipsoid for the coefficients of the term in comparison with what would be obtained for orthogonal data.

The generalized vifs are invariant with respect to the coding of the terms in the model (as long as the subspace of the columns of the model matrix pertaining to each term is invariant). To adjust for the dimension of the confidence ellipsoid, the function also prints $GVI\dot{F}^{1/(2 \times df)}$ where df is the degrees of freedom associated with the term.

Through a further generalization, the implementation here is applicable as well to other sorts of models, in particular weighted linear models and generalized linear models, that inherit from class `lm`.

Value

A vector of vifs, or a matrix containing one row for each term in the model, and columns for the GVIF, df, and $GVI\dot{F}^{1/(2 \times df)}$.

Author(s)

Henric Nilsson and John Fox <jfox@mcmaster.ca>

References

- Fox, J. and Monette, G. (1992) Generalized collinearity diagnostics. *JASA*, **87**, 178–183.
 Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
 Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Examples

```
vif(lm(prestige ~ income + education, data=Duncan))
vif(lm(prestige ~ income + education + type, data=Duncan))
```

Vocab

Vocabulary and Education

Description

The Vocab data frame has 21,638 rows and 5 columns. The observations are respondents to U.S. General Social Surveys, 1972-2004.

Usage

Vocab

Format

This data frame contains the following columns:

year Year of the survey.

sex Sex of the respondent, Female or Male.

education Education, in years.

vocabulary Vocabulary test score: number correct on a 10-word test.

Source

National Opinion Research Center *General Social Survey*. GSS Cumulative Datafile 1972-2004, downloaded from <http://sda.berkeley.edu/archive.htm>.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

wcrossprod

Weighted Matrix Crossproduct

Description

Given matrices x and y as arguments and an optional matrix or vector of weights, w , return a weighted matrix cross-product, $t(x) w y$. If no weights are supplied, or the weights are constant, the function uses `crossprod` for speed.

Usage

wcrossprod(x , y , w)

Arguments

`x, y` `x, y` numeric matrices; `missing(y)` is taken to be the same matrix as `x`. Vectors are promoted to single-column or single-row matrices, depending on the context.

`w` A numeric vector or matrix of weights, conformable with `x` and `y`.

Value

A numeric matrix, with appropriate dimnames taken from `x` and `y`.

Author(s)

Michael Friendly, John Fox <jfox@mcmaster.ca>

See Also

[crossprod](#)

Examples

```
set.seed(12345)
n <- 24
drop <- 4
sex <- sample(c("M", "F"), n, replace=TRUE)
x1 <- 1:n
x2 <- sample(1:n)
extra <- c( rep(0, n - drop), floor(15 + 10 * rnorm(drop)) )
y1 <- x1 + 3*x2 + 6*(sex=="M") + floor(10 * rnorm(n)) + extra
y2 <- x1 - 2*x2 - 8*(sex=="M") + floor(10 * rnorm(n)) + extra
# assign non-zero weights to 'dropped' obs
wt <- c(rep(1, n-drop), rep(.2,drop))

X <- cbind(x1, x2)
Y <- cbind(y1, y2)
wcrossprod(X)
wcrossprod(X, w=wt)

wcrossprod(X, Y)
wcrossprod(X, Y, w=wt)

wcrossprod(x1, y1)
wcrossprod(x1, y1, w=wt)
```

Description

Contrived data on weight loss and self esteem over three months, for three groups of individuals: Control, Diet and Diet + Exercise. The data constitute a double-multivariate design.

Usage

```
WeightLoss
```

Format

A data frame with 34 observations on the following 7 variables.

group a factor with levels Control Diet DietEx.

w11 Weight loss at 1 month

w12 Weight loss at 2 months

w13 Weight loss at 3 months

se1 Self esteem at 1 month

se2 Self esteem at 2 months

se3 Self esteem at 3 months

Details

Helmert contrasts are assigned to group, comparing Control vs. (Diet DietEx) and Diet vs. DietEx.

Source

Originally taken from <http://www.csun.edu/~ata20315/psy524/main.htm>, but modified slightly. Courtesy of Michael Friendly.

which.names

Position of Row Names

Description

These functions return the indices of row names in a data frame or a vector of names. `whichNames` is just an alias for `which.names`.

Usage

```
which.names(names, object)
whichNames(...)
```

Arguments

names a name or character vector of names.
 object a data frame or character vector of (row) names.
 ... arguments to be passed to which.names.

Value

Returns the index or indices of names within object.

Author(s)

John Fox <jfox@mcmaster.ca>

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Examples

```
which.names(c('minister', 'conductor'), Duncan)
## [1] 6 16
```

Womenlf

Canadian Women's Labour-Force Participation

Description

The Womenlf data frame has 263 rows and 4 columns. The data are from a 1977 survey of the Canadian population.

Usage

```
Womenlf
```

Format

This data frame contains the following columns:

partic Labour-Force Participation. A factor with levels (note: out of order): fulltime, Working full-time; not.work, Not working outside the home; parttime, Working part-time.

hincome Husband's income, \$1000s.

children Presence of children in the household. A factor with levels: absent, present.

region A factor with levels: AtLantic, Atlantic Canada; BC, British Columbia; Ontario; Prairie, Prairie provinces; Quebec.

Source

Social Change in Canada Project. York Institute for Social Research.

References

Fox, J. (2008) *Applied Regression Analysis and Generalized Linear Models*, Second Edition. Sage.
Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.

Wool

Wool data

Description

This is a three-factor experiment with each factor at three levels, for a total of 27 runs. Samples of worsted yarn were with different levels of the three factors were given a cyclic load until the sample failed. The goal is to understand how cycles to failure depends on the factors.

Usage

Wool

Format

This data frame contains the following columns:

len length of specimen (250, 300, 350 mm)
amp amplitude of loading cycle (8, 9, 10 min)
load load (40, 45, 50g)
cycles number of cycles until failure

Source

Box, G. E. P. and Cox, D. R. (1964). An analysis of transformations (with discussion). *J. Royal Statist. Soc.*, B26, 211-46.

References

Fox, J. and Weisberg, S. (2011) *An R Companion to Applied Regression*, Second Edition, Sage.
Weisberg, S. (2005) *Applied Linear Regression*, Third Edition. Wiley, Section 6.3.

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