

Package ‘Rfast2’

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Type Package

Title A Collection of Efficient and Extremely Fast R Functions II

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BugReports <https://github.com/RfastOfficial/Rfast2/issues>

URL <https://github.com/RfastOfficial/Rfast2>

Description A collection of fast statistical and utility functions for data analysis. Functions for regression, maximum likelihood, column-wise statistics and many more have been included. C++ has been utilized to speed up the functions.

License GPL (>= 2.0)

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R topics documented:

Rfast2-package	4
Add many single terms to a model	5
Angular Gaussian random values simulation	6
Anova for circular data	7
Backward selection with the F test or the partial correlation coefficient	9
Benchmark - Measure time	10
BIC of many simple univariate regressions	11
Binomial regression	12

Bootstrap James and Hotelling test for 2 independent sample mean vectors	13
Bootstrap Student's t-test for 2 independent samples	14
Censored Weibull regression model	16
Check if a matrix is Lower or Upper triangular	17
Check whether a square matrix is skew-symmetric	18
Circular correlations between two circular variables	19
Column and row-wise jackknife sample means	20
Column-wise means and variances	21
Column-wise MLE of some univariate distributions	22
Column-wise MLE of the angular Gaussian distribution	23
Column-wise pooled variances across groups	25
Column-wise summary statistics with grouping variables	26
Conditional least-squares estimate for Poisson INAR(1) models	27
Constrained least squares	28
Contour plots of some bivariate distributions	29
Correlation significance testing using Fisher's z-transformation	30
Covariance between a variable and a matrix of variables	31
Cross-validation for the k-NN algorithm for really large scale data	32
Cross-validation for the multinomial regression	33
Cross-validation for the naive Bayes classifiers	35
Cross-validation for the regularised maximum likelihood linear discriminant analysis	36
Diagonal values of the Hat matrix	37
Distance between two covariance matrices	38
Distance correlation matrix	39
Empirical entropy	40
Fisher's linear discriminant analysis	41
Fixed effects regression	42
Fixed intercepts Poisson regression	43
Forward Backward Early Dropping selection regression	45
Fractional polynomial regression with one independent variable	46
Gamma regression with a log-link	48
GEE Gaussian regression	49
Gumbel regression	50
Hellinger distance based regression for count data	51
Hellinger distance based univariate regression for proportions	53
Heteroscedastic linear models for large scale data	54
Hurdle-Poisson regression	55
Hypothesis tests for equality of a covariance matrix	56
Hypothesis tests for equality of multiple covariance matrices	57
Intersect	58
Item difficulty and discrimination	59
Jackknife sample mean	60
Kaplan-Meier estimate of a survival function	61
Linear regression with clustered data	62
Mahalanobis depth	63
Many 2 sample student's t-tests	64
Many approximate simple logistic regressions	65
Many binary classification metrics	66

Many Gamma regressions	68
Many metrics for a continuous response variable	69
Many negative binomial regressions	70
Many score based regressions with multiple response variables and a single predictor variable	71
Many score based zero inflated Poisson regressions	73
Many simple quantile regressions using logistic regressions	74
Many simple Weibull regressions	75
Many Welch tests	76
Max-Min Parents and Children variable selection algorithm for continuous responses	77
Max-Min Parents and Children variable selection algorithm for non continuous responses	79
Maximum likelihood linear discriminant analysis	82
Merge 2 sorted vectors in 1 sorted vector	83
MLE of continuous univariate distributions defined on the positive line	84
MLE of distributions defined for proportions	85
MLE of some circular distributions with multiple samples	86
MLE of some truncated distributions	88
MLE of the Cauchy and generalised normal distributions with zero location	89
MLE of the censored Weibull distribution	90
MLE of the gamma-Poisson distribution	91
MLE of the left censored Poisson distribution	92
MLE of the Purkayastha distribution	93
MLE of the zero inflated Gamma and Weibull distributions	95
Monte Carlo integration with a normal distribution	96
Moran's I measure of spatial autocorrelation	97
Multinomial regression	98
Naive Bayes classifier for binary (Bernoulli) data	99
Naive Bayes classifiers	100
Naive Bayes classifiers for circular data	102
Negative binomial regression	103
Non linear least squares regression for percentages or proportions	104
One sample bootstrap t-test for a vector	105
Orthogonal matching pursuit variable selection	106
Parametric bootstrap for linear regression model	108
Permutation t-test for 2 independent samples	109
Prediction with naive Bayes classifier for binary (Bernoulli) data	110
Prediction with some naive Bayes classifiers	111
Prediction with some naive Bayes classifiers for circular data	112
Principal component analysis	113
Principal components regression	114
Random effects meta analysis	115
Random integer values simulation	116
Random values generation from a $Be(a, 1)$ distribution	117
Random values simulation from the uniform distribution	118
Regularised maximum likelihood linear discriminant analysis	119
Repeated measures ANOVA (univariate data) using Hotelling's T2 test	120
Sample quantiles and col/row wise quantiles	121
Scaled logistic regression	122

Score test for overdispersion in Poisson regression	123
Single terms deletion hypothesis testing in a linear regression model	124
Skeleton of the FEDHC algorithm	126
Skeleton of the MMHC algorithm	127
Split the matrix in lower, upper triangular and diagonal	129
The k-NN algorithm for really lage scale data	130
Tobit regression	131
Trimmed mean	133
Variable selection using the PC-simple algorithm	134
Wald confidence interval for the ratio of two Poisson variables	135
Walter's confidence interval for the ratio of two binomial variables (and the relative risk)	136
Zero inflated Gamma regression	137
Zero truncated Poisson regression	139

Index	141
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Rfast2-package	<i>Really fast R functions</i>
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Description

A collection of Rfast2 functions for data analysis. Note 1: The vast majority of the functions accept matrices only, not data.frames. Note 2: Do not have matrices or vectors with have missing data (i.e NAs). We do no check about them and C++ internally transforms them into zeros (0), so you may get wrong results. Note 3: In general, make sure you give the correct input, in order to get the correct output. We do no checks and this is one of the many reasons we are fast.

Details

Package: Rfast2
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Maintainers

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Add many single terms to a model

Add many single terms to a model

Description

Add many single terms to a model.

Usage

```
add.term(y, xinc, xout, devi_0, type = "logistic", logged = FALSE,
tol = 1e-07, maxiters = 100, parallel = FALSE)
```

Arguments

<code>y</code>	The response variable. It must be a numerical vector.
<code>xinc</code>	The already included independent variable(s).
<code>xout</code>	The independent variables whose conditional association with the response is to be calculated.
<code>devi_0</code>	The deviance for Poisson, logistic, qpoisson, qlongistic and normlog regression or the log-likelihood for the Weibull, spml and multinomial regressions. See the example to understand better.
<code>type</code>	The type of regression, "poisson", "logistic", "qpoisson" (quasi Poisson), "qlongistic" (quasi logistic) "normlog" (Gaussian regression with log-link) "weibull", "spml" and "multinom".
<code>logged</code>	Should the logarithm of the p-value be returned? TRUE or FALSE.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm when fitting the regression models.
<code>maxiters</code>	The maximum number of iterations the Newton-Raphson algorithm will perform.
<code>parallel</code>	Should the computations take place in parallel? TRUE or FALSE.

Details

The function is similar to the built-in function `add1`. You have already fitted a regression model with some independent variables (`xinc`). You then add each of the `xout` variables and test their significance.

Value

A matrix with two columns. The test statistic and its associated (logged) p-value.

Author(s)

Stefanos Fafalios.

R implementation and documentation: Stefanos Fafalios <stefanosfafalios@gmail.com>.

References

McCullagh, Peter, and John A. Nelder. Generalized linear models. CRC press, USA, 2nd edition, 1989.

Presnell Brett, Morrison Scott P. and Littell Ramon C. (1998). Projected multivariate linear models for directional data. Journal of the American Statistical Association, 93(443): 1068-1077.

See Also

[bic.regs](#), [logiquant.regs](#), [sp.logiregs](#)

Examples

```
x <- matrix( rnorm(200 * 10), ncol = 10)
y <- rpois(200, 10)
devi_0 <- deviance( glm(y ~ x[, 1:2], poisson) )
a <- add.term(y, xinc = x[,1:2], xout = x[, 3:10], devi_0 = devi_0, type= "poisson")

y <- rbinom(200, 1, 0.5)
devi_0 <- deviance( glm(y ~ x[, 1:2], binomial) )
a <- add.term(y, xinc = x[,1:2], xout = x[, 3:10], devi_0 = devi_0, type= "logistic")

y <- rbinom(200, 2, 0.5)
devi_0 <- Rfast::multinom.reg(y, x[, 1:2])$loglik
a <- add.term(y, xinc = x[,1:2], xout = x[, 3:10], devi_0 = devi_0, type= "multinom")

y <- rgamma(200, 3, 1)
devi_0 <- Rfast::weib.reg(y, x[, 1:2])$loglik
a <- add.term(y, xinc = x[,1:2], xout = x[, 3:10], devi_0 = devi_0, type= "weibull")
```

Angular Gaussian random values simulation

Angular Gaussian random values simulation

Description

Angular Gaussian random values simulation.

Usage

```
riag(n, mu)
```

Arguments

n	The sample size, a numerical value.
mu	The mean vector in R^d .

Details

The algorithm uses univariate normal random values and with some mean. The vectors are then scaled to have unit length.

Value

A matrix with the simulated data.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Mardia, K. V. and Jupp, P. E. (2000). Directional statistics. Chichester: John Wiley & Sons.

Paine P.J., Preston S.P., Tsagris M and Wood A.T.A. (2018). An Elliptically Symmetric Angular Gaussian Distribution. *Statistics and Computing*, 28(3):689–697.

See Also

[colspml.mle](#), [circ.cor1](#), [circ.cors1](#)

Examples

```
x <- riag(20, rnorm(4, 3, 1))
```

Anova for circular data

Analysis of variance for circular data

Description

Analysis of variance for circular data.

Usage

```
hcf.circaov(u, ina)
```

```
lr.circaov(u, ina)
```

```
het.circaov(u, ina)
```

```
embed.circaov(u, ina)
```

Arguments

<code>u</code>	A numeric vector containing the data that are expressed in rads.
<code>ina</code>	A numerical or factor variable indicating the group of each value.

Details

The high concentration (`hcf.circaov`), log-likelihood ratio (`lr.circaov`), embedding approach (`embed.circaov`) or the non equal concentration parameters approach (`het.circaov`) is used.

Value

A vector including:

<code>test</code>	The value of the test statistic.
<code>p-value</code>	The p-value of the test.
<code>kapa</code>	The concentration parameter based on all the data. If the <code>het.circaov</code> is used this argument is not returned.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Mardia, K. V. and Jupp, P. E. (2000). Directional statistics. Chicester: John Wiley & Sons.

See Also

[multivm.mle](#), [vm.nb](#)

Examples

```
x <- rnorm(60, 2.3, 0.3)
ina <- rep(1:3, each = 20)
hcf.circaov(x, ina)
lr.circaov(x, ina)
het.circaov(x, ina)
embed.circaov(x, ina)
```

Backward selection with the F test or the partial correlation coefficient
backward selection with the F test or the partial correlation coefficient

Description

backward selection with the F test or the partial correlation coefficient.

Usage

```
lm.bsreg(y, x, alpha = 0.05, type = "F")
```

Arguments

y	The dependent variable, a numerical vector with numbers.
x	A numerical matrix with the independent variables. We add, internally, the first column of ones.
alpha	If you want to perform the usual F (or t) test set this equal to "F". For the test based on the partial correlation set this equal to "cor".
type	The type of backward selection to be used, "F" stands for F-test, where "cor" stands for partial correlation.

Details

It performs backward selection with the F test or the partial correlation coefficient. For the linear regression model, the Wald test is equivalent to the partial F test. So, instead of performing many regression models with single term deletions we perform one regression model with all variables and compute their Wald test effectively. Note, that this is true, only if the design matrix "x" contains the vectors of ones and in our case this must be, strictly, the first column. The second option is to compute the p-value of the partial correlation.

Value

A matrix with two columns. The removed variables and their associated pvalue.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Hastie T., Tibshirani R. and Friedman J. (2008). The Elements of Statistical Learning (2nd Ed.), Springer.

See Also

[lm.drop1](#), [mmpc2](#), [gee.reg](#), [pc.sel](#)

Examples

```
y <- rnorm(150)
x <- as.matrix(iris[, 1:4])
a <- lm(y ~., data.frame(x) )
lm.bsreg(y, x)
```

Benchmark - Measure time

Benchmark - Measure time

Description

Benchmark - Measure time.

Usage

```
benchmark(..., times, envir=parent.frame(), order=NULL)
## S3 method for class 'benchmark'
print(x, ...)
```

Arguments

<code>...</code>	Expressions to the benchmark function.
<code>x</code>	Object of class "benchmark" to print.
<code>times</code>	Number of time to measure execution time of the expression.
<code>envir</code>	Environment to evaluate the expressions.
<code>order</code>	An integer vector to execute the expressions with this order, otherwise the execution order is random.

Details

For measuring time we have used C++'s new library "chrono".

Value

The execution time for each expression.

Author(s)

Manos Papadakis

R implementation and documentation: Manos Papadakis <papadakm95@gmail.com>.

See Also

[Quantile](#), [trim.mean](#)

Examples

```
benchmark(x <- matrix(runif(10*10),10,10),times=10)
```

BIC of many simple univariate regressions

BIC of many simple univariate regressions.

Description

BIC of many simple univariate regressions.

Usage

```
bic.regs(y, x, family = "normal")
```

Arguments

y	The dependent variable, a numerical vector.
x	A matrix with the independent variables.
family	The family of the regression models. "normal", "binomial", "poisson", "multinomial", "normlog" (Gaussian regression with log link), "spmpl" (SPML regression) or "weibull" for Weibull regression.

Details

Many simple univariate regressions are fitted and the BIC of every model is computed.

Value

A vector with the BIC of each regression model.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[logistic_only](#), [poisson_only](#)

Examples

```

y <- rbinom(100, 1, 0.6)
x <- matrix( rnorm(100 * 50), ncol = 50 )
bic.regs(y, x, "binomial")

```

Binomial regression *Binomial regression*

Description

Binomial regression.

Usage

```
binom.reg(y, ni, x, full = FALSE, tol = 1e-07, maxiters = 100)
```

Arguments

y	The dependent variable; a numerical vector with integer values, 0, 1, 2,... The successes.
ni	A vector with integer values, greater than or equal to y. The trials.
x	A matrix with the data, where the rows denote the samples (and the two groups) and the columns are the variables. This can be a matrix or a data.frame (with factors).
full	If this is FALSE, the coefficients and the deviance will be returned only. If this is TRUE, more information is returned.
tol	The tolerance value to terminate the Newton-Raphson algorithm.
maxiters	The max number of iterations that can take place in each regression.

Details

The difference from logistic regression is that in the binomial regression the binomial distribution is used and not the Bernoulli.

Value

When full is FALSE a list including:

be	The regression coefficients.
devi	The deviance of the model.

When full is TRUE a list including:

info	The regression coefficients, their standard error, their Wald test statistic and their p-value.
devi	The deviance.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

McCullagh Peter and John A. Nelder. Generalized linear models. CRC Press, USA, 2nd edition, 1989.

See Also

[negbin.reg](#), [hp.reg](#), [ztp.reg](#)

Examples

```
x <- matrix(rnorm(100 * 2), ncol = 2)
y <- rbinom(100, 20, 0.5) ## binary logistic regression
ni <- rep(20, 100)
a <- binom.reg(y, ni, x, full = TRUE)
x <- NULL
```

Bootstrap James and Hotelling test for 2 independent sample mean vectors
*Bootstrap James and Hotelling test for 2 independent sample mean
vectors*

Description

Bootstrap James and Hotelling test for 2 independent sample mean vectors.

Usage

```
boot.james(y1, y2, R = 999)
boot.hotel2(y1, y2, R = 999)
```

Arguments

y1	A numerical matrix with the data of the one sample.
y2	A numerical matrix with the data of the other sample.
R	The number of bootstrap samples to use.

Details

We bootstrap the 2-samples James (does not assume equal covariance matrices) and Hotelling test (assumes equal covariance matrices). The difference is that the Hotelling test statistic assumes equality of the covariance matrices, which if violated leads to inflated type I errors. Bootstrap calibration though takes care of this issue. As for the bootstrap calibration, instead of sampling B times from each sample, we sample \sqrt{B} from each of them and then take all pairs. Each bootstrap sample is independent of each other, hence there is no violation of the theory (Chatzipantsiou et al., 2019).

Value

The bootstrap p-value.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

G.S. James (1954). Tests of Linear Hypotheses in Univariate and Multivariate Analysis when the Ratios of the Population Variances are Unknown. *Biometrika*, 41(1/2): 19-43

Efron Bradley and Robert J. Tibshirani (1993). An introduction to the bootstrap. New York: Chapman & Hall/CRC.

Chatzipantsiou C., Dimitriadis M., Papadakis M. and Tsagris M. (2019). Extremely efficient permutation and bootstrap hypothesis tests using R. To appear in the *Journal of Modern Applied Statistical Methods*.

<https://arxiv.org/ftp/arxiv/papers/1806/1806.10947.pdf>

See Also

[welch.tests](#), [trim.mean](#)

Examples

```
boot.james( as.matrix(iris[1:25, 1:4]), as.matrix(iris[26:50, 1:4]) )
```

Bootstrap Student's t-test for 2 independent samples

Bootstrap Student's t-test for 2 independent samples

Description

Bootstrap Student's t-test for 2 independent samples.

Usage

```
boot.student2(x, y, B = 999)
```

Arguments

x	A numerical vector with the data.
y	A numerical vector with the data.
B	The number of bootstrap samples to use.

Details

We bootstrap Student's (Gosset's) t-test statistic and not the Welch t-test statistic. For the latter case see the "boot.ttest2" function in Rfast. The difference is that Gosset's test statistic assumes equality of the variances, which if violated leads to inflated type I errors. Bootstrap calibration though takes care of this issue. As for the bootstrap calibration, instead of sampling B times from each sample, we sample \sqrt{B} from each of them and then take all pairs. Each bootstrap sample is independent of each other, hence there is no violation of the theory (Chatzipantsiou et al., 2019).

Value

A vector with the test statistic and the bootstrap p-value.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Efron Bradley and Robert J. Tibshirani (1993). An introduction to the bootstrap. New York: Chapman & Hall/CRC.

Chatzipantsiou C., Dimitriadis M., Papadakis M. and Tsagris M. (2019). Extremely efficient permutation and bootstrap hypothesis tests using R. To appear in the Journal of Modern Applied Statistical Methods.

<https://arxiv.org/ftp/arxiv/papers/1806/1806.10947.pdf>

See Also

[welch.tests](#), [trim.mean](#)

Examples

```
x <- rexp(40, 4)
y <- rbeta(50, 2.5, 7.5)
system.time(t.test(x, y, var.equal = TRUE) )
system.time( a <- boot.student2(x, y, 9999) )
a
```

Censored Weibull regression model

Censored Weibull regression model

Description

Censored Weibull regression model.

Usage

```
censweib.reg(y, x, di, tol = 1e-07, maxiters = 100)
```

Arguments

y	The dependent variable; a numerical vector with strictly positive data, i.e. greater than zero.
x	A matrix with the data, where the rows denote the samples (and the two groups) and the columns are the variables. This can be a matrix or a data.frame (with factors).
di	A vector with 1s and 0s indicating the censored value. The value of 1 means uncensored value, whereas the value of 0 means censored value.
tol	The tolerance value to terminate the Newton-Raphson algorithm.
maxiters	The max number of iterations that can take place in each regression.

Details

The function is written in C++ and this is why it is very fast. No standard errors are returned as they are not correctly estimated. We focused on speed.

Value

When full is FALSE a list including:

iters	The iterations required by the Newton-Raphson.
loglik	The log-likelihood of the model.
shape	The shape parameter of the Weibull regression.
be	The regression coefficients.

Author(s)

Michail Tsagris and Stefanos Fafalios.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Stefanos Fafalios <stefanosfafalios@gmail.com>.

References

McCullagh, Peter, and John A. Nelder. Generalized linear models. CRC press, USA, 2nd edition, 1989.

See Also

[censweibull.mle](#), [km](#), [gumbel.reg](#)

Examples

```
## Not run:
x <- matrix(rnorm(100 * 2), ncol = 2)
y <- rexp(100, 1)
di <- rbinom(100, 1, 0.8)
mod <- censweib.reg(y, x, di)
x <- NULL

## End(Not run)
```

Check if a matrix is Lower or Upper triangular

Check if a matrix is Lower or Upper triangular

Description

Lower/upper triangular matrix.

Usage

```
is.lower.tri(x, diag = FALSE)
is.upper.tri(x, diag = FALSE)
```

Arguments

x	A matrix with data.
diag	A logical value include the diagonal to the result.

Value

Check if a matrix is lower or upper triangular. You can also include diagonal to the check.

Author(s)

Manos Papadakis.

R implementation and documentation: Manos Papadakis <papadakm95@gmail.com>.

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

```
x <- matrix(runif(10*10),10,10)
```

```
is.lower.tri(x)  
is.lower.tri(x,TRUE)
```

```
is.upper.tri(x)  
is.upper.tri(x,TRUE)
```

Check whether a square matrix is skew-symmetric

Check whether a square matrix is skew-symmetric

Description

Check whether a square matrix is skew-symmetric.

Usage

```
is.skew.symmetric(x)
```

Arguments

x A square matrix with data.

Details

Instead of going through the whole matrix, the function will stop if the first disagreement is met.

Value

A boolean value, TRUE or FALSE.

Author(s)

Manos Papadakis.

R implementation and documentation: Manos Papadakis <papadakm95@gmail.com>.

See Also

[cholesky](#), [cora](#), [cova](#)

Examples

```
x <-matrix( rnorm( 100 * 400), ncol = 400 )
s1 <- cor(x)
is.skew.symmetric(s1)
x <- x[1:100, ]
is.skew.symmetric(x)

x<-s1<-NULL
```

Circular correlations between two circular variables

Circular correlations between two circular variables

Description

Circular correlations between two circular variables.

Usage

```
circ.cor1(theta, phi, pvalue = FALSE)
```

```
circ.cors1(theta, phi, pvalue = FALSE)
```

Arguments

theta	The first circular variable expressed in radians, not degrees.
phi	The other circular variable. In the case of "circ.cors1" this is a matrix with many circular variables. In either case, the values must be in radians, not degrees.
pvalue	If you want the p-value of the zero correlation hypothesis testing set this to TRUE, otherwise leave it FALSE.

Details

Correlation for circular variables using the cosinus and sinus formula of Jammaladaka and Sen-Gupta (1988).

Value

If you set pvalue = TRUE, then for the "circ.cor1" a vector with two values, the correlation and its associated p-value, otherwise the correlation only. For the "circ.cors1", either a vector with the correlations only or a matrix with two columns, the correlation and the p-values.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

- Jammalamadaka, R. S. and Sengupta, A. (2001). Topics in circular statistics. World Scientific.
- Jammalamadaka, S. R. and Sarma, Y. R. (1988) . A correlation coefficient for angular variables. Statistical Theory and Data Analysis, 2:349–364.

See Also

[spml.reg](#)

Examples

```
y <- runif(50, 0, 2 * pi)
x <- runif(50, 0, 2 * pi)
circ.cor1(y, x, TRUE)
x <- matrix(runif(50 * 10, 0, 2 * pi), ncol = 10)
circ.cors1(y, x, TRUE)
```

Column and row-wise jackknife sample means

Column and row-wise jackknife sample means

Description

Column and row-wise jackknife sample means.

Usage

```
coljack.means(x)
rowjack.means(x)
```

Arguments

x A numerical matrix with data.

Details

An efficient implementation of the jackknife mean is provided.

Value

A vector with the jackknife sample means.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Efron Bradley and Robert J. Tibshirani (1993). An introduction to the bootstrap. New York: Chapman & Hall/CRC.

See Also

[welch.tests](#), [trim.mean](#)

Examples

```
x <- as.matrix(iris[1:50, 1:4])
coljack.means(x)
```

Column-wise means and variances

Column-wise means and variances of a matrix

Description

Column-wise means and variances of a matrix.

Usage

```
colmeansvars(x, std = FALSE, parallel = FALSE)
```

Arguments

<code>x</code>	A matrix with the data.
<code>std</code>	A boolean variable specifying whether you want the variances (FALSE) or the standard deviations (TRUE) of each column.
<code>parallel</code>	A boolean value for parallel version.

Details

This function calculates the column-wise means and variances (or standard deviations).

Value

A matrix with two rows. The first contains the means and the second contains the variances (or standard deviations).

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Manos Papadakis <papadakm95@gmail.com>.

See Also

[pooled.colVars](#)

Examples

```
colmeansvars( as.matrix(iris[, 1:4]) )
```

Column-wise MLE of some univariate distributions

Column-wise MLE of some univariate distributions

Description

Column-wise MLE of some univariate distributions.

Usage

```
collognorm.mle(x)
collogitnorm.mle(x)
colborel.mle(x)
colhalfnorm.mle(x)
colordinal.mle(x, link = "logit")
colcauchy.mle(x, tol = 1e-07, maxiters = 100, parallel = FALSE)
colbeta.mle(x, tol = 1e-07, maxiters = 100, parallel = FALSE)
colunitweibull.mle(x, tol = 1e-07, maxiters = 100, parallel = FALSE)
```

Arguments

<code>x</code>	A numerical matrix with data. Each column refers to a different vector of observations of the same distribution. The values of for Lognormal must be greater than zero, for the logitnormal they must be percentages, excluding 0 and 1, whereas for the Borel distribution the <code>x</code> must contain integer values greater than 1. For the halfnormal the numbers must be strictly positive, while for the ordinal this can be a numerical matrix with values 1, 2, 3,..., not zeros.
<code>link</code>	This can either be "logit" or "probit". It is the link function to be used.
<code>tol</code>	The tolerance value to terminate the Newton-Fisher algorithm.
<code>maxiters</code>	The maximum number of iterations to implement.
<code>parallel</code>	Do you want to calculations to take place in parallel? The default value is FALSE

Details

For each column, the same distribution is fitted and its parameters and log-likelihood are computed.

Value

A matrix with two or three columns. The first one or the first two contain the parameter(s) of the distribution and the second or third column the relevant log-likelihood. For the ordinal a list including:

param	A matrix with the intercepts (threshold coefficients) of the model applied to each column (or variable).
loglik	The log-likelihood values.

Author(s)

Michail Tsagris and Stefanos Fafalios.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Stefanos Fafalios <stefanosfafalios@gmail.com>.

References

- N.L. Johnson, S. Kotz & N. Balakrishnan (1994). Continuous Univariate Distributions, Volume 1 (2nd Edition).
- N.L. Johnson, S. Kotz & N. Balakrishnan (1970). Distributions in statistics: continuous univariate distributions, Volume 2.
- Agresti, A. (2002) Categorical Data. Second edition. Wiley.
- J. Mazucheli, A. F. B. Menezes, L. B. Fernandes, R. P. de Oliveira & M. E. Ghitany (2020). The unit-Weibull distribution as an alternative to the Kumaraswamy distribution for the modeling of quantiles conditional on covariates. Journal of Applied Statistics, DOI:10.1080/02664763.2019.1657813.

See Also

[censpois.mle](#), [gammapois.mle](#)

Examples

```
x <- matrix( exp( rnorm(1000 * 50) ), ncol = 50)
a <- collognorm.mle(x)
x <- NULL
```

Column-wise MLE of the angular Gaussian distribution

Column-wise MLE of the angular Gaussian distribution

Description

Column-wise MLE of the angular Gaussian distribution.

Usage

```
colspml.mle(x ,tol = 1e-07, maxiters = 100, parallel = FALSE)
```

Arguments

x	A numerical matrix with data. Each column refers to a different vector of observations of the same distribution. The values of for Lognormal must be greater than zero, for the logitnormal they must be percentages, excluding 0 and 1, whereas for the Borel distribution the x must contain integer values greater than 1.
tol	The tolerance value to terminate the Newton-Raphson algorithm.
maxiters	The maximum number of iterations that can take place in each regression.
parallel	Do you want this to be executed in parallel or not. The parallel takes place in C++, and the number of threads is defined by each system's available cores.

Details

For each column, `spml.mle` function is applied that fits the angular Gaussian distribution estimates its parameters and computes the maximum log-likelihood.

Value

A matrix with four columns. The first two are the mean vector, then the γ parameter, and the fourth column contains maximum log-likelihood.

Author(s)

Michail Tsagris and Stefanos Fafalios.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Stefanos Fafalios <stefanosfafalios@gmail.com>.

References

Presnell Brett, Morrison Scott P. and Littell Ramon C. (1998). Projected multivariate linear models for directional data. *Journal of the American Statistical Association*, 93(443): 1068-1077.

See Also

[collognorm.mle](#), [gammapois.mle](#)

Examples

```
x <- matrix( runif(100 * 10), ncol = 10)
a <- colspml.mle(x)
x <- NULL
```

Column-wise pooled variances across groups
Column-wise pooled variances across groups

Description

Column-wise pooled variances across groups.

Usage

```
pooled.colVars(x, ina, std = FALSE)
```

Arguments

<code>x</code>	A matrix with the data.
<code>ina</code>	A numerical vector specifying the groups. If you have numerical values, do not put zeros, but 1, 2, 3 and so on.
<code>std</code>	A boolean variable specifying whether you want the variances (FALSE) or the standard deviations (TRUE) of each column.

Details

This function calculates the pooled variance (or standard deviation) for a range of groups for each column.

Value

A vector with the pooled column variances or standard deviations.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Manos Papadakis <papadakm95@gmail.com>.

See Also

[colmeansvars](#)

Examples

```
pooled.colVars( as.matrix(iris[, 1:4]), as.numeric(iris[, 5]) )
```

Column-wise summary statistics with grouping variables

Column-wise summary statistics with grouping variables

Description

Column-wise summary statistics with grouping variables.

Usage

```
colGroup(x,ina,method="sum",names=TRUE, std = FALSE)
```

Arguments

x	A matrix with data.
ina	A numerical vector specifying the groups. If you have numerical values, do not put zeros, but 1, 2, 3 and so on. The numbers must be consecutive , like 1,2,3,.. Do not put 1, 3, 4 as this will cause C++ to crash.
method	One of the: "sum", "min", "max", "median", "var".
names	Set the name of the result vector with the unique numbers of group variable.
std	A boolean variable specifying whether you want the variances (FALSE) or the standard deviations (TRUE) of each column. This is taken into account only when method = "var".

Value

Column wise of grouping variables. You can also include diagonal to the check.

Author(s)

Manos Papadakis.

R implementation and documentation: Manos Papadakis <papadakm95@gmail.com>.

See Also

[Quantile](#), [colQuantile](#), [rowQuantile](#)

Examples

```
x <- matrix(runif(100 * 5), 100, 5)
id <- sample(1:3, 100, TRUE)

all.equal( colGroup(x, id), rowsum(x, id) )
```

Conditional least-squares estimate for Poisson INAR(1) models

Conditional least-squares estimate for Poisson INAR(1) models

Description

Conditional least-squares estimate for Poisson INAR(1) models.

Usage

```
pinar1(x, unbiased = FALSE)
colpinar1(x, unbiased = FALSE)
```

Arguments

x	Either a numerical vector or a matrix, depending on the function.
unbiased	If you want the unbiased estimation select TRUE.

Details

The function computes the constant and slope coefficients of the Poisson Integer Autoregressive of order 1 (Poisson INAR(1)) model using the conditional least-squares method.

Value

For `pinar1()` a vector with two values, the λ coefficient (constant) and the α coefficient (slope). See references for more information.

For the `colpinar1()` a matrix with two columns, the λ coefficient (constant) and the α coefficient (slope) for each variable (column of `x`).

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

M. Bourguignon and K.L.P. Vasconcellos (2015). Improved estimation for Poisson INAR(1) models. *Journal of Statistical Computation and Simulation*, 85(12): 2425-2441

See Also

[fipois.reg](#), [hp.reg](#)

Examples

```
x <- rpois(200, 10)
pinar1(x)
```

Constrained least squares

Constrained least squares

Description

Constrained least squares.

Usage

```
cls(y, x, R, ca)
```

Arguments

y	The response variables, a numerical vector with observations.
x	A matrix with independent variables, the design matrix.
R	The R vector that contains the values that will multiply the beta coefficients. See details and examples.
ca	The value of the constraint, $R^T\beta = c$. See details and examples.

Details

This is described in Chapter 8.2 of Hansen (2019). The idea is to minimize the sum of squares of the residuals under the constraint $R^T\beta = c$. As mentioned above, be careful with the input you give in the x matrix and the R vector.

Value

A list including:

bols	The OLS (Ordinary Least Squares) beta coefficients.
bcls	The CLS (Constrained Least Squares) beta coefficients.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Hansen, B. E. (2019). Econometrics. <https://www.ssc.wisc.edu/~bhansen/econometrics/Econometrics.pdf>

See Also

[gee.reg](#), [bic.regs](#), [ztp.reg](#)

Examples

```
x <- as.matrix( iris[1:50, 1:4] )
y <- rnorm(50)
R <- c(1, 1, 1, 1)
cls(y, x, R, 1)
```

Contour plots of some bivariate distributions

Contour plots of some bivariate distributions

Description

Contour plots of some bivariate distributions.

Usage

```
den.contours(x, type = "normal", v = 5)
```

Arguments

x	A matrix with two columns containing the data.
type	The distribution whose contours will appear. This can be "normal", "t" or "ml-norm", standing for the bivariate normal, t and bivariate log-normal.
v	The degrees of freedom of the bivariate t distribuion.

Value

The contour plot.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[collognorm.mle](#), [halfcauchy.mle](#)

Examples

```
x <- as.matrix(iris[, 1:2])
den.contours(x)
```

Correlation significance testing using Fisher's z-transformation
Correlation significance testing using Fisher's z-transformation

Description

Correlation significance testing using Fisher's z-transformation.

Usage

```
cor_test(y, x, type = "pearson", rho = 0, a = 0.05 )
```

Arguments

y	A numerical vector.
x	A numerical vector.
type	The type of correlation you want. "pearson" and "spearman" are the two supported types because their standard error is easily calculated.
rho	The value of the hypothesised correlation to be used in the hypothesis testing.
a	The significance level used for the confidence intervals.

Details

The function uses the built-in function "cor" which is very fast, then computes a confidence interval and produces a p-value for the hypothesis test.

Value

A vector with 5 numbers; the correlation, the p-value for the hypothesis test that each of them is equal to "rho", the test statistic and the $a/2\%$ lower and upper confidence limits.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[allbetas](#), [univglms](#)

Examples

```
x <- rcauchy(60)
y <- rnorm(60)
cor_test(y, x)
```

Covariance between a variable and a matrix of variables

Covariance between a variable and a matrix of variables

Description

Covariance between a variable and a matrix of variables.

Usage

```
covar(y, x)
```

Arguments

y	A numerical vector.
x	A numerical matrix.

Details

The function calculates the covariance between a variable and many others.

Value

A vector with the covariances.

Author(s)

Michail Tsagris and Manos Papadakis.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Manos Papadakis <papadakm95@gmail.com>.

See Also

[circ.cors1](#), [bic.regs](#)

Examples

```
y <- rnorm(40)
x <- matrix( rnorm(40 * 10), ncol = 10 )
covar(y, x)
cov(y, x)
```

Cross-validation for the k-NN algorithm for really lage scale data

Cross-validation for the k-NN algorithm for really lage scale data

Description

Cross-validation for the k-NN algorithm for really lage scale data.

Usage

```
bigknn.cv(y, x, k = 5:10, type = "C", folds = NULL, n folds = 10,
stratified = TRUE, seed = FALSE, pred.ret = FALSE)
```

Arguments

y	A vector of data. The response variable, which can be either continuous or categorical (factor is acceptable).
x	A matrix with the available data, the predictor variables.
k	A vector with the possible numbers of nearest neighbours to be considered.
type	If your response variable y is numerical data, then this should be "R" (regression). If y is in general categorical set this argument to "C" (classification).
folds	A list with the indices of the folds.
n folds	The number of folds to be used. This is taken into consideration only if "folds" is NULL.
stratified	Do you want the folds to be selected using stratified random sampling? This preserves the analogy of the samples of each group. Make this TRUE if you wish, but only for the classification. If you have regression (type = "R"), do not put this to TRUE as it will cause problems or return wrong results.
seed	If you set this to TRUE, the same folds will be created every time.
pred.ret	If you want the predicted values returned set this to TRUE.

Details

The concept behind k-NN is simple. Suppose we have a matrix with predictor variables and a vector with the response variable (numerical or categorical). When a new vector with observations (predictor variables) is available, its corresponding response value, numerical or categorical, is to be predicted. Instead of using a model, parametric or not, one can use this ad hoc algorithm.

The k smallest distances between the new predictor variables and the existing ones are calculated. In the case of regression, the average, median, or harmonic mean of the corresponding response values of these closest predictor values are calculated. In the case of classification, i.e. categorical response value, a voting rule is applied. The most frequent group (response value) is where the new observation is to be allocated.

This function does the cross-validation procedure to select the optimal k, the optimal number of nearest neighbours. The optimal in terms of some accuracy metric. For the classification it is the percentage of correct classification and for the regression the mean squared error.

This function allows for the Euclidean distance only.

Value

A list including:

- | | |
|--------------------|--|
| <code>preds</code> | If <code>pred.ret</code> is TRUE the predicted values for each fold are returned as elements in a list. |
| <code>crit</code> | A vector whose length is equal to the number of <code>k</code> and is the accuracy metric for each <code>k</code> . For the classification case it is the percentage of correct classification. For the regression case the mean square of prediction error. |

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Friedman J., Hastie T. and Tibshirani R. (2017). The elements of statistical learning. New York: Springer.

Cover TM and Hart PE (1967). Nearest neighbor pattern classification. IEEE Transactions on Information Theory. 13(1):21-27.

See Also

[big.knn](#), [regmllda.cv](#), [multinomreg.cv](#)

Examples

```
x <- as.matrix(iris[, 1:4])
mod <- bigknn.cv(y = iris[, 5], x = x, k = c(3, 4) )
```

Cross-validation for the multinomial regression

Cross-validation for the multinomial regression

Description

Cross-validation for the multinomial regression.

Usage

```
multinomreg.cv(y, x, folds = NULL, nfolds = 10, stratified = TRUE,
               seed = FALSE, pred.ret = FALSE)
```

Arguments

<code>y</code>	The response variable. A numerical or a factor type vector.
<code>x</code>	A matrix or a data.frame with the predictor variables.
<code>folds</code>	A list with the indices of the folds.
<code>nfolds</code>	The number of folds to be used. This is taken into consideration only if "folds" is NULL.
<code>stratified</code>	Do you want the folds to be selected using stratified random sampling? This preserves the analogy of the samples of each group. Make this TRUE if you wish, but only for the classification. If you have regression (type = "R"), do not put this to TRUE as it will cause problems or return wrong results.
<code>seed</code>	If you set this to TRUE, the same folds will be created every time.
<code>pred.ret</code>	If you want the predicted values returned set this to TRUE.

Value

A list including:

<code>preds</code>	If <code>pred.ret</code> is TRUE the predicted values for each fold are returned as elements in a list.
<code>crit</code>	A vector whose length is equal to the number of k and is the accuracy metric for each k. For the classification case it is the percentage of correct classification.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Friedman J., Hastie T. and Tibshirani R. (2017). The elements of statistical learning. New York: Springer.

Bohning, D. (1992). Multinomial logistic regression algorithm. Annals of the Institute of Statistical Mathematics, 44(1): 197-200.

See Also

[bigknn.cv](#), [mle.lda](#), [reg.mle.lda](#)

Examples

```
x <- as.matrix(iris[, 1:2])
mod <- multinomreg.cv(iris[, 5], x)
```

Cross-validation for the naive Bayes classifiers
Cross-validation for the naive Bayes classifiers

Description

Cross-validation for the naive Bayes classifiers.

Usage

```
nb.cv(x, ina, type = "gaussian", folds = NULL, nfolds = 10,  
      stratified = TRUE, seed = FALSE, pred.ret = FALSE)
```

Arguments

x	A matrix with the available data, the predictor variables.
ina	A vector of data. The response variable, which is categorical (factor is acceptable).
type	The type of naive Bayes, "gaussian", "gamma", "weibull", "normlog", "laplace", "cauchy", "logitnorm", "beta", "vm" or "spml", "poisson", "multinom", "geom" or "bernoulli".
folds	A list with the indices of the folds.
nfolds	The number of folds to be used. This is taken into consideration only if "folds" is NULL.
stratified	Do you want the folds to be selected using stratified random sampling? This preserves the analogy of the samples of each group. Make this TRUE if you wish.
seed	If you set this to TRUE, the same folds will be created every time.
pred.ret	If you want the predicted values returned set this to TRUE.

Value

A list including:

preds	If pred.ret is TRUE the predicted values for each fold are returned as elements in a list.
crit	A vector whose length is equal to the number of k and is the accuracy metric for each k. For the classification case it is the percentage of correct classification.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Friedman J., Hastie T. and Tibshirani R. (2017). The elements of statistical learning. New York: Springer.

See Also

[weibullnb.pred](#), [weibull.nb](#), [vm.nb](#), [vmb.pred](#), [mle.lda](#), [reg.mle.lda](#), [multinom.reg](#)

Examples

```
x <- as.matrix(iris[, 1:4])
mod <- nb.cv(ina = iris[, 5], x = x )
```

Cross-validation for the regularised maximum likelihood linear discriminant analysis
Cross-validation for the regularised maximum likelihood linear discriminant analysis

Description

Cross-validation for the regularised maximum likelihood linear discriminant analysis.

Usage

```
regmlelda.cv(x, ina, lambda = seq(0, 1, by = 0.1), folds = NULL, nfolds = 10,
             stratified = TRUE, seed = FALSE, pred.ret = FALSE)
```

Arguments

<code>x</code>	A matrix with numerical data.
<code>ina</code>	A numerical vector or factor with consecutive numbers indicating the group to which each observation belongs to.
<code>lambda</code>	A vector of regularization values λ such as (0, 0.1, 0.2,...).
<code>folds</code>	A list with the indices of the folds.
<code>nfolds</code>	The number of folds to be used. This is taken into consideration only if "folds" is NULL.
<code>stratified</code>	Do you want the folds to be selected using stratified random sampling? This preserves the analogy of the samples of each group. Make this TRUE if you wish, but only for the classification. If you have regression (type = "R"), do not put this to TRUE as it will cause problems or return wrong results.
<code>seed</code>	If you set this to TRUE, the same folds will be created every time.
<code>pred.ret</code>	If you want the predicted values returned set this to TRUE.

Details

Cross-validation for the regularised maximum likelihood linear discriminant analysis is performed. The function is not extremely fast, yet is pretty fast.

Value

A list including:

<code>preds</code>	If <code>pred.ret</code> is TRUE the predicted values for each fold are returned as elements in a list.
<code>crit</code>	A vector whose length is equal to the number of <code>k</code> and is the accuracy metric for each <code>k</code> . For the classification case it is the percentage of correct classification. For the regression case the mean square of prediction error.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Friedman J., Hastie T. and Tibshirani R. (2017). The elements of statistical learning. New York: Springer.

Cover TM and Hart PE (1967). Nearest neighbor pattern classification. IEEE Transactions on Information Theory. 13(1):21-27.

See Also

[reg.mle.lda](#), [bigknn.cv](#), [mle.lda](#), [big.knn](#), [weibull.nb](#)

Examples

```
x <- as.matrix(iris[, 1:4])
mod <- regmlelda.cv(x, iris[, 5])
```

Diagonal values of the Hat matrix

Diagonal values of the Hat matrix

Description

Diagonal values of the Hat matrix.

Usage

```
leverage(x)
```

Arguments

`x` A matrix with independent variables, the design matrix.

Details

The function returns the diagonal values of the Hat matrix used in linear regression. We did not call it "hatvalues" as R contains a built-in function with such a name.

Value

A vector with the diagonal Hat matrix values, the leverage of each observation.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Hansen, B. E. (2019). Econometrics. <https://www.ssc.wisc.edu/~bhansen/econometrics/Econometrics.pdf>

See Also

[gee.reg](#), [bic.regs](#), [ztp.reg](#)

Examples

```
x <- as.matrix( iris[1:50, 1:4] )
a <- leverage(x)
```

Distance between two covariance matrices

Distance between two covariance matrices

Description

Distance between two covariance matrices.

Usage

```
covdist(s1, s2)
```

Arguments

`s1` The first covariance matrix.

`s2` The second covariance matrix.

Details

A metric for covariance matrices is the title of a paper by Forstner and Moonen (2003). The metric is computed for two non-singular covariance matrices.

Value

The distance between the two covariance matrices.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Forstner W. and Moonen B. (2003). A metric for covariance matrices. In Geodesy-The Challenge of the 3rd Millennium, p. 299-309. Springer.

See Also

[covlikel](#), [covequal](#), [covar](#), [cor_test](#)

Examples

```
s1 <- cov(iris[1:50, 1:4])
s2 <- cov(iris[51:100, 1:4])
covdist(s1, s2)
```

Distance correlation matrix

Distance correlation matrix

Description

Distance correlation matrix.

Usage

```
dcora(x)
```

Arguments

x A numerical matrix.

Details

The distance correlation matrix is computed.

Value

A matrix with the pairwise distance correlations between all variables in `x`.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

G.J. Szekely, M.L. Rizzo and N. K. Bakirov (2007). Measuring and Testing Independence by Correlation of Distances. *Annals of Statistics*, 35(6):2769-2794.

See Also

[cor_test](#), [covar](#)

Examples

```
x <- as.matrix( iris[1:50, 1:4] )
res <- dcora(x)
```

Empirical entropy *Empirical entropy*

Description

Empirical entropy.

Usage

```
empirical.entropy(x, k = NULL, pretty = FALSE)
```

Arguments

<code>x</code>	A numerical vector with continuous values.
<code>k</code>	If you want to cut the data into a specific range plug it here, otherwise this decide based upon the Freedman-Diaconis' rule.
<code>pretty</code>	Should the breaks be equally space upon the range of <code>x</code> ? If yes, let this FALSE. If this is TRUE, the breaks are decided using the base command <code>pretty</code> .

Details

The function computes the empirical entropy.

Value

The estimated empirical entropy.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

https://en.wikipedia.org/wiki/Entropy_estimation

<https://en.wikipedia.org/wiki/Histogram>

Freedman David and Diaconis P. (1981). On the histogram as a density estimator: L2 theory. *Zeitschrift für Wahrscheinlichkeitstheorie und Verwandte Gebiete*. 57(4): 453-476.

See Also

[Quantile, pretty](#)

Examples

```
x <- rnorm(100)
empirical.entropy(x)
empirical.entropy(x, pretty = TRUE)
```

Fisher's linear discriminant analysis

Fisher's linear discriminant analysis

Description

Fisher's linear discriminant analysis.

Usage

```
fisher.da(xnew, x, ina)
```

Arguments

xnew	A numerical vector or a matrix with the new observations, continuous data.
x	A matrix with numerical data.
ina	A numerical vector or factor with consecutive numbers indicating the group to which each observation belongs to.

Details

Maximum likelihood linear discriminant analysis is performed.

Value

A vector with the predicted group of each observation in "xnew".

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Kanti V. Mardia, John T. Kent and John M. Bibby (1979). *Multivariate analysis*. Academic Press, London.

See Also

[mle.lda](#), [reg.mle.lda](#), [big.knn](#), [weibull.nb](#)

Examples

```
x <- as.matrix(iris[, 1:4])
ina <- iris[, 5]
a <- fisher.da(x, x, ina)
```

Fixed effects regression

Fixed effects regression

Description

Fixed effects regression.

Usage

```
fe.lmfit(y, x, id)
```

Arguments

y	A numerical vector or a numerical matrix.
x	A numerical matrix with the predictor variables.
id	A vector with the subject ids. This can be factor or a numerical.

Details

The function performs fixed effects regression (within estimator) for panel (longitudinal) data. It can also handle unbalanced designs. A main difference from the package "plm" is that it returns much fewer information, but much faster.

Value

A list including:

be	The beta coefficients.
fe	The fixed effect deviations.
residuals	The residuals of the linear model(s).

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

<https://www.econometrics-with-r.org/10-rwpd.html>

See Also

[cluster.lm](#), [gee.reg](#), [fipois.reg](#)

Examples

```
y <- rnorm(100)
x <- rnorm(100)
id <- rep(1:10, 10)
mod <- fe.lmfit(y, x, id)
```

Fixed intercepts Poisson regression

Fixed intercepts Poisson regression

Description

Fixed intercepts Poisson regression.

Usage

```
fipois.reg(y, x, id, tol = 1e-07, maxiters = 100)
```

Arguments

y	The dependent variable, a numerical vector with integer, non negative valued data.
x	A matrix with the independent variables.
id	A numerical variable with 1, 2, ... indicating the subject. Unbalanced design is of course welcome.
tol	The tolerance value to terminate the Newton-Raphson algorithm. This is set to 10^{-7} by default.
maxiters	The maximum number of iterations that can take place during the fitting.

Details

Fixed intercepts Poisson regression for clustered count data is fitted. According to Demidenko (2013), when the number of clusters (N) is small and the number of observations per cluster (n_i) is relatively large, say $\min(n_i) > N$, one may assume that the intercept $\alpha_i = \beta + u_i$ is fixed and unknown ($i = 1, \dots, N$).

Value

A list including:

be	The regression coefficients.
seb	The standard errors of the regression coefficients.
ai	The estimated fixed intercepts fore ach cluster of observations.
covbeta	The covariance matrix of the regression coefficients.
loglik	The maximised log-likelihood value.
iters	The number of iteration the Newton-Raphson required.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Eugene Demidenko (2013). Mixed Models: Theory and Applications with R, pages 388-389, 2nd Edition. New Jersey: Wiley \& Sons (excellent book).

See Also

[cluster.lm](#), [fe.lmfit](#), [gee.reg](#), [covar](#), [welch.tests](#)

Examples

```
y <- rpois(200, 10)
id <- sample(1:10, 200, replace = TRUE)
x <- rpois(200, 10)
fipois.reg(y, x, id)
```

Forward Backward Early Dropping selection regression
Forward Backward Early Dropping selection regression

Description

Forward Backward Early Dropping selection regression.

Usage

```
fbed.reg(y, x, alpha = 0.05, type = "logistic", K = 0, backward = FALSE,
         parallel = FALSE, tol = 1e-07, maxiters = 100)
```

Arguments

<code>y</code>	The response variable, a numeric vector.
<code>x</code>	A matrix with continuous variables.
<code>alpha</code>	The significance threshold value for assessing p-values. Default value is 0.05.
<code>type</code>	The available types are: "logistic" (binary logistic regression), "qlogistic" (quasi logistic regression, for binary value or proportions including 0 and 1), "poisson" (Poisson regression), "qpoisson" (quasi Poisson regression), "weibull" (Weibull regression) and "spml" (SPML regression).
<code>K</code>	How many times should the process be repeated? The default value is 0.
<code>backward</code>	After the Forward Early Dropping phase, the algorithm proceeds with the usual Backward Selection phase. The default value is set to TRUE. It is advised to perform this step as maybe some variables are false positives, they were wrongly selected. This is rather experimental now and there could be some mistakes in the indices of the selected variables. Do not use it for now.
<code>parallel</code>	If you want the algorithm to run in parallel set this TRUE.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm.
<code>maxiters</code>	The maximum number of iterations Newton-Raphson will perform.

Details

The algorithm is a variation of the usual forward selection. At every step, the most significant variable enters the selected variables set. In addition, only the significant variables stay and are further examined. The non significant ones are dropped. This goes until no variable can enter the set. The user has the option to re-do this step 1 or more times (the argument `K`). In the end, a backward selection is performed to remove falsely selected variables. Note that you may have specified, for example, `K=10`, but the maximum value FBED used can be 4 for example.

The "qlogistic" and "qpoisson" proceed with the Wald test and no backward is performed, while for all the other regression types, the log-likelihood ratio test is used and backward phase is available.

Value

If K is a single number a list including:

Note, that the "gam" argument must be the same though.

res	A matrix with the selected variables and their test statistic.
info	A matrix with the number of variables and the number of tests performed (or models fitted) at each round (value of K). This refers to the forward phase only.
runtime	The runtime required.

Author(s)

Michail Tsagris and Stefanos Fafalios.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Stefanos Fafalios <stefanosfafalios@gmail.com>.

References

Borboudakis G. and Tsamardinos I. (2019). Forward-backward selection with early dropping. *Journal of Machine Learning Research*, 20(8): 1-39.

See Also

[logiquant.regs](#), [bic.regs](#), [gee.reg](#)

Examples

```
#simulate a dataset with continuous data
x <- matrix( runif(100 * 50, 1, 100), ncol = 50 )
y <- rnbino(100, 10, 0.5)
a <- fbed.reg(y, x, type = "poisson")
```

Fractional polynomial regression with one independent variable

Fractional polynomial regression with one independent variable.

Description

Fractional polynomial regression with one independent variable.

Usage

```
fpr(y, x, aa, di = NULL, type = "normal", full = FALSE, seb = FALSE,
tol = 1e-07, maxiters = 100)
```

Arguments

y	The dependent variable, a numerical vector.
x	A vector, the independent variable.
aa	A vector with two values indicating the range of the optimal value of α to search within.
di	This is valid only for the Weibull regression. A vector with 1s and 0s indicating the censored value. The value of 1 means uncensored value, whereas the value of 0 means censored value.
type	The type of regression model: "normal", "logistic", "poisson", "spml" (SPML regression), "gamma", "normlog", "weibull", "negbin".
full	If this is FALSE, the coefficients and the deviance will be returned only. If this is TRUE, more information is returned.
seb	Do you want the standard error of the estimates to be returned? TRUE or FALSE.
tol	The tolerance value to terminate the Newton-Raphson algorithm.
maxiters	The max number of iterations that can take place in each regression.

Details

The independent variable is power transformed and this function searches for the optimal power.

Value

A list including:

a	The power that yields the optimal fit.
mod	The model with the independent variable power transformed.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Royston P. and Altman D. G. (1994). Regression using fractional polynomials of continuous co-variates: parsimonious parametric modelling. *Journal of the Royal Statistical Society: Series C (Applied Statistics)*, 43(3): 429-453.

See Also

[logistic_only](#), [poisson_only](#)

Examples

```
y <- rnorm(100)
x <- abs( rnorm(100) )
mod <- fp(y, x, c(-2, 2) )
```

Gamma regression with a log-link

Gamma regression with a log-link

Description

Gamma regression with a log-link.

Usage

```
gammareg(y, x, tol = 1e-07, maxiters = 100)
```

Arguments

y	The dependent variable, a numerical variable with non negative numbers.
x	A matrix or data.frame with the indendent variables.
tol	The tolerance value to terminate the Newton-Raphson algorithm.
maxiters	The maximum number of iterations that can take place in the regression.

Details

The gamma.reg fits a Gamma regression with a log-link. The gamma.con fits a Gamma regression with a log link with the intercept only (`glm(y ~ 1, Gamma(log))`).

Value

A list including:

iters	The number of iterations required by the newton-Raphson.
deviance	The deviance value.
phi	The dispersion parameter (ϕ) of the regression. This is necessary if you want to perform an F hypothesis test for the significance of one or more independent variables.
be	The regression coefficient(s).

Author(s)

Stefanos Fafalios and Michail Tsagris.

R implementation and documentation: Stefanos Fafalios <stefanosfafalios@gmail.com> and Michail Tsagris <mtsagris@uoc.gr>.

References

McCullagh, Peter, and John A. Nelder. Generalized linear models. CRC press, USA, 2nd edition, 1989.

See Also

[gammaregs](#), [zigamma.mle](#)

Examples

```
## Not run:
y <- rgamma(100, 3, 4)
x <- matrix( rnorm(100 * 2), ncol = 2)
m1 <- glm(y ~ x, family = Gamma(log) )
m2 <- gammareg(y, x)

## End(Not run)
```

GEE Gaussian regression

GEE Gaussian regression

Description

GEE Gaussian regression.

Usage

```
gee.reg(y, x, id, tol = 1e-07, maxiters = 100)
```

Arguments

<code>y</code>	The dependent variable, a numerical vector.
<code>x</code>	A matrix with the independent variables.
<code>id</code>	A numerical variable with 1, 2, ... indicating the subject. Unbalanced design is of course welcome.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm. This is set to 10^{-7} by default.
<code>maxiters</code>	The maximum number of iterations that can take place during the fitting.

Details

Gaussian GEE regression is fitted.

Value

A list including:

<code>be</code>	The regression coefficients.
<code>seb</code>	The standard errors of the regression coefficients.
<code>phi</code>	The ϕ parameter.

<code>a</code>	The α parameter.
<code>covbeta</code>	The covariance matrix of the regression coefficients.
<code>iters</code>	The number of iteration the Newton-Raphson required.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Wang M. (2014). Generalized estimating equations in longitudinal data analysis: a review and recent developments. *Advances in Statistics*, 2014.

Hardin J. W. and Hilbe J. M. (2002). *Generalized estimating equations*. Chapman and Hall/CRC.

See Also

[cluster.lm](#), [fe.lmfit](#), [fipois.reg](#), [covar](#), [welch.tests](#)

Examples

```
y <- rnorm(200)
id <- sample(1:20, 200, replace = TRUE)
x <- rnorm(200, 3)
gee.reg(y, x, id)
```

Gumbel regression *Gumbel regression*

Description

Gumbel regression.

Usage

```
gumbel.reg(y, x, tol = 1e-07, maxiters = 100)
```

Arguments

<code>y</code>	The dependent variable, a numerical vector with real valued numbers.
<code>x</code>	A matrix or a data.frame with the independent variables.
<code>tol</code>	The tolerance value required by the Newton-Raphson to stop.
<code>maxiters</code>	The maximum iterations allowed.

Details

A Gumbel regression model is fitted. the standard errors of the regressions are not returned as we do not compute the full Hessian matrix at each step of the Newton-Raphson.

Value

A list including:

be	The regression coefficients.
sigma	The scale parameter.
loglik	The loglikelihood of the regression model.
iters	The iterations required by the Newton-Raphson.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[negbin.reg](#), [ztp.reg](#)

Examples

```
y <- rnorm(100)
x <- matrix(rnorm(100 * 3), ncol = 3)
mod <- gumbel.reg(y, x)
```

Hellinger distance based regression for count data
Hellinger distance based regression for count data

Description

Hellinger distance based regression for count data.

Usage

```
hellinger.countreg(y, x, tol = 1e-07, maxiters = 100)
```

Arguments

<code>y</code>	The dependent variable, a numerical vector with integer valued data, counts.
<code>x</code>	A numerical matrix with the independent variables. We add, internally, the first column of ones.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm.
<code>maxiters</code>	The max number of iterations that can take place in each regression.

Details

We minimise the Hellinger distance instead of the ordinarily used divergence, the Kullback-Leibler. Both of them fall under the ϕ -divergence class models and hence this one produces asymptotically normal regression coefficients as well.

Value

A list including:

<code>be</code>	The regression coefficients.
<code>seb</code>	The sandwich standard errors of the coefficients.
<code>covbe</code>	The sandwich covariance matrix of the regression coefficients.
<code>H</code>	The final Hellinger distance.
<code>iters</code>	The number of iterations required by Newton-Raphson.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[negbin.reg](#), [gee.reg](#)

Examples

```
y <- rpois(100, 10)
x <- iris[1:100, 1]
a <- hellinger.countreg(y, x)
```

Hellinger distance based univariate regression for proportions
Hellinger distance based univariate regression for proportions

Description

Hellinger distance based univariate regression for proportions.

Usage

```
prophelling.reg(y, x, cov = FALSE, tol = 1e-07, maxiters = 100)
```

Arguments

y	The dependent variable, a numerical vector with percentages.
x	A numerical matrix with the independent variables. We add, internally, the first column of ones.
cov	Should the sandwich covariance matrix and the standard errors be returned? If yes, set this equal to TRUE.
tol	The tolerance value to terminate the Newton-Raphson algorithm.
maxiters	The max number of iterations that can take place in each regression.

Details

We minimise the Jensen-Shannon divergence instead of the ordinarily used divergence, the Kullback-Leibler. Both of them fall under the ϕ -divergence class models and hence this one produces asymptotically normal regression coefficients as well.

Value

A list including:

be	The regression coefficients.
seb	The sandwich standard errors of the beta coefficients, if the input argument argument was set to TRUE.
covb	The sandwich covariance matrix of the beta coefficients, if the input argument argument was set to TRUE.
js	The final Jensen-Shannon divergence.
H	The final Hellinger distance.
iters	The number of iterations required by Newton-Raphson.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Tsagris, Michail (2015). A novel, divergence based, regression for compositional data. Proceedings of the 28th Panhellenic Statistics Conference, 15-18/4/2015, Athens, Greece. <https://arxiv.org/pdf/1511.07600.pdf>

See Also

[propols.reg](#), [simplex.mle](#), [kumar.mle](#)

Examples

```
y <- rbeta(150, 3, 4)
x <- iris
a <- prophelling.reg(y, x)
```

Heteroscedastic linear models for large scale data

Heteroscedastic linear models for large scale data

Description

Heteroscedastic linear models for large scale data.

Usage

```
het.lmfit(x, y, type = 1)
```

Arguments

x	The design matrix with the data, where each column refers to a different sample of subjects. You must supply the design matrix, with the column of 1s. This function is the analogue of <code>lm.fit</code> and <code>.lm.fit</code> .
y	A numerical vector or a numerical matrix.
type	The type of regression to be fit in order to find the weights. The type 1 is described in Wooldridge (2012, page 287), whereas type 2 is described in page Wooldridge (2012, page 287).

Details

We have simply exploited R's powerful function and managed to do better than `.lm.fit` which is a really powerful function as well. This is a bare bones function as it returns only two things, the coefficients and the residuals. `.lm.fit` returns more and `lm.fit` even more and finally `lm` returns too much. The addition is that we allow for estimation of the regression coefficients when heteroscedasticity is present.

Value

A list including:

be The beta coefficients.
residuals The residuals of the linear model(s).

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Introductory Econometrics. A modern approach. Mason, South-Western Cengage Learning, 5th Edition.

Draper, N.R. and Smith H. (1988). Applied regression analysis. New York, Wiley, 3rd edition.

See Also

[cls](#), [cluster.lm](#), [lm.parboot](#), [cor_test](#), [lm.drop1](#)

Examples

```
x <- cbind(1, matrix( rnorm( 100 * 4), ncol = 4 ) )
y <- rnorm(100)
a <- het.lmfit(x, y)
x <- NULL
```

Hurdle-Poisson regression

Hurdle-Poisson regression

Description

Hurdle-Poisson regression.

Usage

```
hp.reg(y, x, full = FALSE, tol = 1e-07, maxiters = 100)
```

Arguments

y The dependent variable, a numerical vector with numbers.
x A numerical matrix with the independent variables. We add, internally, the first column of ones.
full If this is FALSE, the coefficients and the log-likelihood will be returned only. If this is TRUE, more information is returned.
tol The tolerance value to terminate the Newton-Raphson algorithm.
maxiters The max number of iterations that can take place in each regression.

Details

Two regression models are fitted, a binary logistic regression and a zero truncated Poisson regression model.

Value

Depending on whether "full" is TRUE or not different outputs are returned. In general, the regression coefficients, the iterations required by Newton-Raphson and the deviances are returned. If full is TRUE, a matrix with their standard errors and the Wald test statistics is returned as well.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Mullahy J (1986). Specification and Testing of Some Modified Count Data Models. *Journal of Econometrics*, 33(3): 341–365.

See Also

[negbin.reg](#), [ztp.reg](#)

Examples

```
y <- rpois(100, 4)
x <- iris[1:100, 1]
a <- hp.reg(y, x)
```

Hypothesis tests for equality of a covariance matrix

Hypothesis tests for equality of a covariance matrix

Description

Hypothesis tests for equality of a covariance matrix.

Usage

```
covequal(x, sigma, a = 0.05)
```

Arguments

x	A numerical matrix with the data whose covariance matrix will be tested for equality.
sigma	The covariance matrix that is to be tested for equality.
a	The level of significance, default value is equal to 0.05.

Details

The likelihood-ratio test is used to test whether the sample covariance matrix from some data is equal to some pre-specified covariance matrix.

Value

A vector with the test statistic, its p-value, the degrees of freedom and the critical value of the test.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Mardia K. V., Kent J. T. and Bibby J. M. (1979, pg. 126-127). *Multivariate Analysis*. London: Academic Press.

See Also

[covlikel](#), [covdist](#), [covar](#), [cor_test](#)

Examples

```
x <- as.matrix(iris[1:50, 1:4])
sigma <- cov(iris[, 1:4])
covequal(x, sigma)
```

Hypothesis tests for equality of multiple covariance matrices
Hypothesis tests for equality of multiple covariance matrices

Description

Hypothesis tests for equality of multiple covariance matrices.

Usage

```
covlikel(x, ina, a = 0.05)
covmtest(x, ina, a = 0.05)
```

Arguments

x	A numerical matrix with the data whose covariance matrices will be tested for equality.
ina	A vector with the grouping variable that defines the groups.
a	The level of significance, default value is equal to 0.05.

Details

The likelihood-ratio test and the Box's M-test for testing equality of multiple covariance matrices. The log-likelihood ratio test is the multivariate generalization of Bartlett's test of homogeneity of variances. According to Mardia (1979, pg. 140), it may be argued that if n_i is small, then the log-likelihood ratio test gives too much weight to the contribution of **S**. This consideration led Box (1949) to propose his test statistic.

Value

A vector with the test statistic, its p-value, the degrees of freedom and the critical value of the test.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Aitchison J. (2003, pg. 155). The Statistical Analysis of Compositional Data. New Jersey: (Reprinted by) The Blackburn Press.

Mardia K. V., Kent J. T. and Bibby J. M. (1979, p.g. 140). Multivariate Analysis. London: Academic Press.

See Also

[covequal](#), [covdist](#), [covar](#), [cor_test](#)

Examples

```
x <- as.matrix(iris[, 1:4])
ina <- iris[, 5]
covlikel(x, ina)
```

Intersect

Intersect Operation

Description

Performs intersection in the same manner as R's base package intersect works.

Usage

```
Intersect(x, y)
```

Arguments

`x, y` vectors containing a sequence of items, ideally of the same mode

Details

The function will discard any duplicated values in the arguments.

Value

The function will return a vector of the same mode as the arguments given. NAs will be removed.

Author(s)

Marios Dimitriadis.

R implementation and documentation: Marios Dimitriadis <kmdimitriadis@gmail.com>.

See Also

[intersect](#)

Examples

```
x <- c(sort(sample(1:20, 9)))
y <- c(sort(sample(3, 23, 7)))
Intersect(x, y)
```

Item difficulty and discrimination

Item difficulty and discrimination

Description

Item difficulty and discrimination.

Usage

```
diffic(x)
```

```
discrim(x, frac = 1/3)
```

Arguments

x	A numerical matrix with 0s (wrong answer) and 1s (correct answer).
frac	A number between 0 and 1 used to calculate the difficulty of each question.

Details

The difficulty and the discrimination of each question (item) are calculated.

Value

A vector with the item difficulties or item discriminations.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Kaplan E. L. and Meier P. (1958). Nonparametric estimation from incomplete observations. *Journal of the American Statistical Association*, 53(282): 457-481.

See Also

[Quantile](#), [colmeansvars](#)

Examples

```
x <- matrix(rbinom(100 * 10, 1, 0.7), ncol = 10)
diffic(x)
discrim(x)
```

Jackknife sample mean *Jackknife sample mean*

Description

Jackknife sample mean.

Usage

```
jack.mean(x)
```

Arguments

x A numerical vector with data.

Details

An efficient implementation of the jackknife mean is provided.

Value

The jackknife sample mean.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Efron Bradley and Robert J. Tibshirani (1993). An introduction to the bootstrap. New York: Chapman & Hall/CRC.

See Also

[welch.tests](#), [trim.mean](#)

Examples

```
x <- rnorm(50)
jack.mean(x)
```

Kaplan-Meier estimate of a survival function

Kaplan-Meier estimate of a survival function

Description

Kaplan-Meier estimate of a survival function.

Usage

```
km(ti, di)
```

Arguments

ti A numerical vector with the survival times.
di A numerical vector indicating the censorings. 0 = censored, 1 = not censored.

Details

The Kaplan-Meier estimate of the survival function takes place.

Value

A matrix with 4 columns. The non censored times, the number of subjects at risk, the number of events at each time and the estimated survival

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Kaplan E. L. and Meier P. (1958). Nonparametric estimation from incomplete observations. Journal of the American Statistical Association, 53(282): 457-481.

See Also

[sp.logiregs](#)

Examples

```
y <- rgamma(40, 10, 1)
di <- rbinom(40, 1, 0.6)
a <- km(y, di)
```

Linear regression with clustered data

Linear regression with clustered data

Description

Linear regression with clustered data.

Usage

```
cluster.lm(y, x, id)
```

Arguments

y	The dependent variable, a numerical vector with numbers.
x	A matrix or a data.frame with the independent variables.
id	A numerical variable with 1, 2, ... indicating the subject. Unbalanced design is of course welcome.

Details

A linear regression model for clustered data is fitted. For more information see Chapter 4.21 of Hansen (2019).

Value

A list including:

be	The (beta) regression coefficients.
becov	Robust covariance matrix of the regression coefficients.
seb	Robust standard errors of the regression coefficients.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Hansen, B. E. (2019). Econometrics. <https://www.ssc.wisc.edu/~bhansen/econometrics/Econometrics.pdf>

See Also

[gee.reg](#), [fe.lmfit](#)

Examples

```
y <- rnorm(200)
id <- sample(1:20, 200, replace = TRUE)
x <- rnorm(200, 3)
cluster.lm(y, x, id)
```

Mahalanobis depth *Mahalanobis depth*

Description

Mahalanobis depth.

Usage

```
depth.mahala(x, data)
```

Arguments

x A numerical vector or matrix whose depth you want to compute.
data A numerical matrix used to compute the depth of x.

Details

This function computes the Mahalanobis depth of x with respect to data.

Value

A numerical vector with the Mahalanobis depth for each value of x.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

- Mahalanobis P. (1936). On the generalized distance in statistics. Proceedings of the National Academy India, 12 49–55.
- Liu R.Y. (1992). Data depth and multivariate rank tests. In Dodge Y. (editors), L1-Statistics and Related Methods, 279–294.

See Also

[welch.tests](#), [trim.mean](#)

Examples

```
x <- as.matrix(iris[1:50, 1:4])
depth.mahala(x, x)
```

Many 2 sample student's t-tests

Many 2 sample student's t-tests

Description

It performs very many 2 sample student's t-tests.

Usage

```
stud.ttests(x, y = NULL, ina, logged = FALSE, parallel = FALSE)
```

Arguments

<code>x</code>	A matrix with the data, where the rows denote the samples and the columns are the variables.
<code>y</code>	A second matrix with the data of the second group. If this is NULL (default value) then the argument <code>ina</code> must be supplied. Notice that when you supply the two matrices the procedure is two times faster.
<code>ina</code>	A numerical vector with 1s and 2s indicating the two groups. Be careful, the function is designed to accept only these two numbers. In addition, if your "y" is NULL, you must specify "ina".
<code>logged</code>	Should the p-values be returned (FALSE) or their logarithm (TRUE)?
<code>parallel</code>	Should parallel implementations take place in C++? The default value is FALSE.

Details

For the t-tests, the student's t-test (that assumes equal variances) is performed.

Value

A matrix with the test statistic, the degrees of freedom and the p-value (or their logarithm) of each test.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

"Student" William Sealy Gosset (1908). The probable error of a mean. *Biometrika*. 6(1): 1-25.

See Also

[boot.student2](#), [boot.ttest1](#)

Examples

```
## 1000 variables, hence 20 t-tests will be performed
x = matrix( rnorm(100 * 20), ncol = 20)
## 100 observations in total
ina = rbinom(100, 1, 0.6) + 1 ## independent samples t-test
system.time( stud.ttests(x, ina = ina) )
x1 = x[ina == 1, ]
x2 = x[ina == 2, ]
system.time( stud.ttests(x1, x2) )
x <- NULL
```

Many approximate simple logistic regressions

Many approximate simple logistic regressions.

Description

Many approximate simple logistic regressions.

Usage

```
sp.logiregs(y, x, logged = FALSE)
```

Arguments

y	The dependent variable, a numerical vector with 0s or 1s.
x	A matrix with the independent variables.
logged	Should the p-values be returned (FALSE) or their logarithm (TRUE)?

Details

Many simple approximate logistic regressions are performed and hypothesis testing for the significance of each coefficient is returned. The code is available in the paper by Sikorska et al. (2013). We simply took the code and made some minor modifications. The explanation and the motivation can be found in their paper. They call it semi-parallel logistic regressions, hence we named the function `sp.logiregs`.

Value

A two-column matrix with the test statistics (Wald statistic) and their associated p-values (or their logarithm).

Author(s)

Initial author Karolina Sikorska. Modifications by Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Karolina Sikorska, Emmanuel Lesaffre, Patrick FJ Groenen and Paul HC Eilers (2013), 14:166. GWAS on your notebook: fast semi-parallel linear and logistic regression for genome-wide association studies.

<https://bmcbioinformatics.biomedcentral.com/track/pdf/10.1186/1471-2105-14-166>

See Also

[logiquant.regs](#), [bic.regs](#)

Examples

```
y <- rbinom(200, 1, 0.5)
x <- matrix( rnorm(200 * 50), ncol = 50 )
a <- sp.logiregs(y, x)
```

Many binary classification metrics

Many binary classification metrics

Description

Many binary classification metrics.

Usage

```
colaccs(group, preds)
colsens(group, preds)
colspecs(group, preds)
colprecs(group, preds)
colfscores(group, preds)
colfbscores(group, preds, b)
colfmis(group, preds)
```

Arguments

group	A numerical vector with two values, 0 and 1.
preds	A numerical matrix with scores, probabilities or any other measure.
b	The β parameter in the F_β -score.

Details

The accuracies, sensitivities, specificities, precisions, F-scores, F_β -scores and the Fowlkes-Mallows index are calculated column-wise. The colaccs is the only metric that can be used with a multinomial response as well.

Value

A vector with length equal to the number of columns of the "preds" argument containing the relevant values computed for each column.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

https://en.wikipedia.org/wiki/Sensitivity_and_specificity

https://en.wikipedia.org/wiki/Precision_and_recall

See Also

[colmses](#), [bernoulli.nb](#), [bigknn.cv](#)

Examples

```
## 20 variables, hence 20 accuracies will be calculated
ina <- rbinom(100, 1, 0.6)
x <- matrix( rnorm(100 * 20), ncol = 20 )
a <- colaccs(ina, x)
```

Many Gamma regressions

Many Gamma regressions

Description

Many Gamma regressions.

Usage

```
gammaregs(y, x, tol = 1e-07, logged = FALSE, parallel = FALSE, maxiters = 100)
```

Arguments

y	The dependent variable, a numerical variable with non negative numbers for the Gamma and inverse Gaussian regressions. For the Gaussian with a log-link zero values are allowed.
x	A matrix with the independent variables.
tol	The tolerance value to terminate the Newton-Raphson algorithm.
logged	A boolean variable; it will return the logarithm of the pvalue if set to TRUE.
parallel	Do you want this to be executed in parallel or not. The parallel takes place in C++, therefore you do not have the option to set the number of cores.
maxiters	The maximum number of iterations that can take place in each regression.

Details

Many simple Gamma regressions with a log-link are fitted.

Value

A matrix with the test statistic values and their relevant (logged) p-values.

Author(s)

Stefanos Fafalios and Michail Tsagris.

R implementation and documentation: Stefanos Fafalios <stefanosfafalios@gmail.com> and Michail Tsagris <mtsagris@uoc.gr>.

References

McCullagh, Peter, and John A. Nelder. Generalized linear models. CRC press, USA, 2nd edition, 1989.

Zakariya Yahya Algamal and Intisar Ibrahim Allyas (2017). Prediction of blood lead level in maternal and fetal using generalized linear model. International Journal of Advanced Statistics and Probability, 5(2): 65-69.

See Also

[bic.regs](#), [gammareg](#)

Examples

```
## Not run:
y <- rgamma(100, 3, 10)
x <- matrix( rnorm( 100 * 10), ncol = 10 )
b <- glm(y ~ x[, 1], family = Gamma(log) )
anova(b, test= "F")
a <- gammaregs(y, x)
x <- NULL

## End(Not run)
```

Many metrics for a continuous response variable

any metrics for a continuous response variable

Description

any metrics for a continuous response variable.

Usage

```
colmses(y, yhat, parallel = FALSE)
colmaes(y, yhat, parallel = FALSE)
colpkl(y, yhat, parallel = FALSE)
colukl(y, yhat, parallel = FALSE)
```

Arguments

y	A numerical vector.
yhat	A numerical matrix with with the predictions.
parallel	If you want parallel computations set this equal to TRUE.

Details

The mean squared errors, mean absolute errors, and Kullback-Leibler divergence for percentages (colpkl) and non-negative values or discrete values (colukl) are computed.

Value

A vector with length equal to the number of columns of the "yhat" argument containing the relevant values computed for each column.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[colaccs](#), [bigknn.cv](#), [mmpc](#), [pc.sel](#)

Examples

```
## 20 variables, hence 20 MSEs will be calculated
y <- rnorm(100, 1, 0.6)
yhat <- matrix( rnorm(100 * 20), ncol = 20 )
a <- colmses(y, yhat)
```

Many negative binomial regressions

Many negative binomial regressions

Description

Many negative binomial regressions.

Usage

```
negbin.regs(y, x, type = 1, tol = 1e-07, logged = FALSE, parallel = FALSE, maxiters = 100)
```

Arguments

<code>y</code>	The dependent variable, a numerical variable with non negative numbers
<code>x</code>	A matrix with the indendent variables.
<code>type</code>	You can choose which way your prefer. Type 1 is for smal sample sizes, whereas type 2 is for larger ones as is faster.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm.
<code>logged</code>	If you want the logarithm of the p-values set this equal to TRUE.
<code>parallel</code>	Do you want this to be executed in parallel or not. The parallel takes place in C++, therefore you do not have the option to set the number of cores.
<code>maxiters</code>	The maximum number of iterations that can take place in each regression.

Details

Many simple negative binomial regressions with a log-link are fitted.

Value

A matrix with the test statistic values and their relevant (logged) p-values.

Author(s)

Stefanos Fafalios and Michail Tsagris.

R implementation and documentation: Stefanos Fafalios <stefanosfafalios@gmail.com> and Michail Tsagris <mtsagris@uoc.gr>.

References

McCullagh, Peter, and John A. Nelder. Generalized linear models. CRC press, USA, 2nd edition, 1989.

Zakariya Yahya Algamal and Intisar Ibrahim Allyas (2017). Prediction of blood lead level in maternal and fetal using generalized linear model. International Journal of Advanced Statistics and Probability, 5(2): 65-69.

See Also

[bic.regs](#), [negbin.reg](#), [score.zipregs](#), [ztp.reg](#)

Examples

```
## Not run:
y <- rnbinom(100, 10, 0.6)
x <- matrix( rnorm( 100 * 200), ncol = 200 )
a <- negbin.regs(y, x)
x <- NULL

## End(Not run)
```

Many score based regressions with multiple response variables and a single predictor variable
Many score based regressions with multiple response variables and a single predictor variable

Description

Many score based regressions with multiple response variables and a single predictor variable.

Usage

```
mv.score.glm(y, x, oiko = NULL, logged = FALSE)
mv.score.weibregs(y, x, logged = FALSE)
mv.score.betaregs(y, x, logged = FALSE)
mv.score.gamaregs(y, x, logged = FALSE)
mv.score.expregs(y, x, logged = FALSE)
mv.score.invgaussregs(y, x, logged = FALSE)
```

Arguments

y	A matrix with either discrete or binary data for the Poisson or binary logistic regression respectively. For the Weibull, gamma, inverse Gaussian and exponential regressions the values of y must be strictly positive data, lifetimes or durations for example. For the beta regression they must be numbers between 0 and 1.
x	A vector with continuous data, the predictor variable.
oiko	This can be either "poisson" or "binomial".
logged	A boolean variable; it will return the logarithm of the pvalue if set to TRUE.

Details

Instead of maximising the log-likelihood via the Newton-Raphson algorithm in order to perform the hypothesis testing that $\beta_i = 0$ we use the score test. This is dramatically faster as no model needs to be fitted. The first derivative (score) of the log-likelihood is known and in closed form and under the null hypothesis the fitted values are all equal to the mean of the response variable y. The variance of the score is also known in closed form. The test is not the same as the likelihood ratio test. It is size correct nonetheless but it is a bit less efficient and less powerful. For big sample sizes though (5000 or more) the results are the same. We have seen via simulation studies is that it is size correct to large sample sizes, at least a few thousands. You can try for yourselves and see that even with 500 the results are pretty close. The score test is pretty faster than the classical log-likelihood ratio test.

Value

A matrix with two columns, the test statistic and its associated p-value. For the Poisson and logistic regression the p-value is derived via the t distribution, whereas for all other regression models via the χ^2 distribution.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

- Tsagris M., Alenazi A. and Fafalios S. (2020). Computationally efficient univariate filtering for massive data. *Electronic Journal of Applied Statistical Analysis*, 13(2):390-412.
- Hosmer DW. JR, Lemeshow S. and Sturdivant R.X. (2013). *Applied Logistic Regression*. New Jersey, Wiley, 3rd Edition.
- Campbell M.J. (2001). *Statistics at Square Two: Understand Modern Statistical Applications in Medicine*, pg. 112. London, BMJ Books.
- McCullagh Peter, and John A. Nelder. *Generalized linear models*. CRC press, USA, 2nd edition, 1989.

See Also

[score.zipregs](#), [gammaregs](#), [weib.regs](#)

Examples

```
y <- matrix(rbeta(100 * 10, 2, 3), ncol = 10)
x <- rnorm(100)
a <- mv.score.betaregs(y, x)
y <- NULL
```

Many score based zero inflated Poisson regressions

Many score based zero inflated Poisson regressions

Description

Many score based zero inflated Poisson regressions.

Usage

```
score.zipregs(y, x, logged = FALSE )
```

Arguments

y	A vector with discrete data, counts.
x	A matrix with data, the predictor variables.
logged	A boolean variable; it will return the logarithm of the pvalue if set to TRUE.

Details

Instead of maximising the log-likelihood via the Newton-Raphson algorithm in order to perform the hypothesis testing that $\beta_i = 0$ we use the score test. This is dramatically faster as no model need to be fitted. The first derivative of the log-likelihood is known in closed form and under the null hypothesis the fitted values are all equal to the mean of the response variable y. The test is not the same as the likelihood ratio test. It is size correct nonetheless but it is a bit less efficient and less powerful. For big sample sizes though (5000 or more) the results are the same. It is also much faster than the classical likelihood ratio test.

Value

A matrix with two columns, the test statistic and its associated (logged) p-value.

Author(s)

Michail Tsagris..

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

- Tsagris M., Alenazi A. and Fafalios S. (2020). Computationally efficient univariate filtering for massive data. *Electronic Journal of Applied Statistical Analysis*, 13(2):390-412.
- Lambert D. (1992). Zero-inflated Poisson regression, with an application to defects in manufacturing. *Technometrics*, 34(1):1-14.
- Campbell, M.J. (2001). *Statistics at Square Two: Understand Modern Statistical Applications in Medicine*, pg. 112. London, BMJ Books.

See Also

[ztp.reg](#), [censpois.mle](#)

Examples

```
x <- matrix( rnorm(1000 * 100), ncol = 100 )
y <- rpois(1000, 10)
y[1:150] <- 0
a <- score.zipregs(y, x)
x <- NULL
mean(a < 0.05) ## estimated type I error
```

Many simple quantile regressions using logistic regressions
Many simple quantile regressions using logistic regressions.

Description

Many simple quantile regressions using logistic regressions.

Usage

```
logiquant.regs(y, x, logged = FALSE)
```

Arguments

y	The dependent variable, a numerical vector.
x	A matrix with the independent variables.
logged	Should the p-values be returned (FALSE) or their logarithm (TRUE)?

Details

Instead of fitting quantile regression models, one for each predictor variable and trying to assess its significance, Redden et al. (2004) proposed a simple significance test based on logistic regression. Create an indicator variable I where 1 indicates a response value above its median and 0 elsewhere. Since I is binary, perform logistic regression for the predictor and assess its significance using the likelihood ratio test. We perform many logistic regression models since we have many predictors whose univariate association with the response variable we want to test.

Value

A two-column matrix with the test statistics (likelihood ratio test statistic) and their associated p-values (or their logarithm).

Author(s)

Author: Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

David T. Redden, Jose R. Fernandez and David B. Allison (2004). A simple significance test for quantile regression. *Statistics in Medicine*, 23(16): 2587-2597

See Also

[bic.regs](#), [sp.logiregs](#)

Examples

```
y <- rcauchy(100, 3, 2)
x <- matrix( rnorm(100 * 50), ncol = 50 )
a <- logiquant.regs(y, x)
```

Many simple Weibull regressions

Many simple Weibull regressions.

Description

Many simple Weibull regressions.

Usage

```
weib.regs(y, x, tol = 1e-07, logged = FALSE, parallel = FALSE, maxiters = 100)
```

Arguments

<code>y</code>	The dependent variable, either a numerical variable with numbers greater than zero.
<code>x</code>	A matrix with the independent variables.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm.
<code>logged</code>	A boolean variable; it will return the logarithm of the pvalue if set to TRUE.
<code>parallel</code>	Do you want this to be executed in parallel or not. The parallel takes place in C++, and the number of threads is defined by each system's available cores.
<code>maxiters</code>	The maximum number of iterations that can take place in each regression.

Details

Many simple weibull regressions are fitted.

Value

A matrix with the test statistic values and their associated (logged) p-values.

Author(s)

Stefanos Fafalios.

R implementation and documentation: Stefanos Fafalios <stefanosfafalios@gmail.com>.

See Also

[bic.regs](#)

Examples

```
y <- rgamma(100, 3, 4)
x <- matrix( rnorm( 100 * 30 ), ncol = 30 )
a <- weib.regs(y, x)
x <- NULL
```

Many Welch tests

Many Welch tests.

Description

Many Welch tests.

Usage

```
welch.tests(y, x, logged = FALSE, parallel = FALSE)
```

Arguments

y	The dependent variable, a numerical vector.
x	A matrix with the independent variables. They must be integer valued data starting from 1, not 0 and be consecutive numbers. Instead of a data.frame with factor variables, the user must use a matrix with integers.
logged	Should the p-values be returned (FALSE) or their logarithm (TRUE)?
parallel	If you want to run the function in parallel set this equal to TRUE.

Details

For each categorical predictor variable, a Welch test is performed. This is useful in feature selection algorithms, to determine for which variable, the means of the dependent variable differ across the different values.

Value

A two-column matrix with the test statistics (F test statistic) and their associated p-values (or their logarithm).

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

B.L. Welch (1951). On the comparison of several mean values: an alternative approach. *Biometrika*, 38(3/4), 330-336.

See Also

[sp.logiregs](#), [pc.sel](#)

Examples

```
y <- rnorm(200)
x <- matrix(rbinom(200 * 50, 2, 0.5), ncol = 50) + 1
a <- welch.tests(y, x)
```

Max-Min Parents and Children variable selection algorithm for continuous responses
Max-Min Parents and Children variable selection algorithm for continuous responses

Description

Max-Min Parents and Children variable selection algorithm for continuous responses.

Usage

```
mmpc(y, x, max_k = 3, alpha = 0.05, method = "pearson",
ini = NULL, hash = FALSE, hashobject = NULL, backward = FALSE)
```

Arguments

y	The class variable. Provide a numeric vector.
x	The main dataset. Provide a numeric matrix.
max_k	The maximum conditioning set to use in the conditional independence test. Provide an integer. The default value set is 3.

alpha	Threshold for assessing p-values' significance. Provide a double value, between 0.0 and 1.0. The default value set is 0.05.
method	Currently only "pearson" is supported.
ini	This argument is used for the avoidance of the univariate associations re-calculations, in the case of them being present. Provide it in the form of a list.
hash	Boolean value for the activation of the statistics storage in a hash type object. The default value is false.
hashobject	This argument is used for the avoidance of the hash re-calculation, in the case of them being present, similarly to ini argument. Provide it in the form of a hash. Please note that the generated hash object should be used only when the same dataset is re-analyzed, possibly with different values of max_k and alpha.
backward	Boolean value for the activation of the backward/symmetry correction phase. This option removes and falsely included variables in the parents and children set of the target variable. It calls the <code>link{mmhc_bp}</code> for this purpose. The backward option seems dubious. Please do not use at the moment.

Details

The MMPC function implements the MMPC algorithm as presented in "Tsamardinos, Brown and Aliferis. The max-min hill-climbing Bayesian network structure learning algorithm" http://www.dsl-lab.org/supplements/mmhc_paper/paper_online.pdf

Value

The output of the algorithm is an list including:

selected	The order of the selected variables according to the increasing pvalues.
hashobject	The hash object containing the statistics calculated in the current run.
pvalues	For each feature included in the dataset, this vector reports the strength of its association with the target in the context of all other variables. Particularly, this vector reports the max p-values found when the association of each variable with the target is tested against different conditional sets. Lower values indicate higher association.
stats	The statistics corresponding to the aforementioned pvalues (higher values indicate higher association).
univ	This is a list with the univariate associations; the test statistics and their corresponding logged p-values.
max_k	The max_k value used in the current execution.
alpha	The alpha value used in the current execution.
n.tests	If hash = TRUE, the number of tests performed will be returned. If hash != TRUE, the number of univariate associations will be returned.
runtime	The time (in seconds) that was needed for the execution of algorithm.

Author(s)

Marios Dimitriadis.

R implementation and documentation: Marios Dimitriadis <kmdimitriadis@gmail.com>.

References

Tsagris M. and Tsamardinos I. (2019). Feature selection with the R package MXM. *F1000Research* 7: 1505

Feature Selection with the R Package MXM: Discovering Statistically Equivalent Feature Subsets, Lagani V. and Athineou G. and Farcomeni A. and Tsagris M. and Tsamardinos I. (2017). *Journal of Statistical Software*, 80(7).

Tsamardinos, I., Aliferis, C. F. and Statnikov, A. (2003). Time and sample efficient discovery of Markov blankets and direct causal relations. In *Proceedings of the ninth ACM SIGKDD international conference on Knowledge discovery and data mining* (pp. 673-678). ACM.

Brown L. E., Tsamardinos, I. and Aliferis C. F. (2004). A novel algorithm for scalable and accurate Bayesian network learning. *Medinfo*, 711-715.

Tsamardinos, Brown and Aliferis (2006). The max-min hill-climbing Bayesian network structure learning algorithm. *Machine learning*, 65(1), 31-78.

See Also

[mmpc](#)

Examples

```
set.seed(123)

# Dataset with continuous data
ds <- matrix(runif(100 * 500, 1, 100), ncol = 500)

# Class variable
tar <- 3 * ds[, 10] + 2 * ds[, 100] + 3 * ds[, 20] + rnorm(100, 0, 5)

mmpc(tar, ds, max_k = 3, alpha = 0.05, method = "pearson")
```

Max-Min Parents and Children variable selection algorithm for non continuous responses
Max-Min Parents and Children variable selection algorithm for non continuous responses

Description

Max-Min Parents and Children variable selection algorithm for non continuous responses.

Usage

```
mmpc2(y, x, max_k = 3, threshold = 0.05, test = "logistic", init = NULL,
      tol = 1e-07, backward = FALSE, maxiters = 100, parallel = FALSE)
```

Arguments

<code>y</code>	The response variable, a numeric vector with either count data or binary data.
<code>x</code>	A numerical matrix with the independent (predictor) variables.
<code>max_k</code>	The maximum conditioning set to use in the conditional independence test (see Details). Integer, default value is 3.
<code>threshold</code>	Threshold (suitable values in (0, 1)) for assessing p-values significance. Default value is 0.05.
<code>test</code>	One of the following: "logistic", "poisson", "qpoisson".
<code>init</code>	A numeric vector with the logged p-values of the univariate associations. Do not use this at the moment.
<code>tol</code>	The tolerance value to stop the Newton-Raphson algorithm inside a regression model.
<code>backward</code>	If TRUE, the backward (or symmetry correction) phase will be implemented. This removes any falsely included variables in the parents and children set of the target variable. It calls the <code>link{mmpcbackphase}</code> for this purpose.
<code>maxiters</code>	The maximum number of iterations a Newton-Raphson algorithm will perform inside a regression model.
<code>parallel</code>	Do you want the computations to take part in parallel? Set TRUE if yes.

Details

MMPC tests each feature for inclusion (selection). It is a variant of the forward selection procedure. a) at every step it removes the non significant variables and does not check them again. b) Instead of testing a candidate variable conditioning on all previously selected variables, it uses subsets of the previously selected variables. All possible subsets of maximum size equal to `max_k`. With the appropriate pre-computations, at every step, it performs only the tests that were not executed before, so it is not that time consuming.

Value

The output of the algorithm is an S3 object including:

<code>selectedVars</code>	The selected variables, i.e., the signature of the target variable.
<code>pvalues</code>	For each feature included in the dataset, this vector reports the strength of its association with the target in the context of all other variable. Particularly, this vector reports the max p-values found when the association of each variable with the target is tested against different conditional sets. Lower values indicate higher association.

univ	A vector with the logged p-values of the univariate associations. This vector is very important for subsequent runs of MMPC with different hyper-parameters. After running SES with some hyper-parameters you might want to run MMPC again with different hyper-parameters. To avoid calculating the univariate associations (first step) again, you can take this list from the first run of SES and plug it in the argument "ini" in the next run(s) of MMPC. This can speed up the second run (and subsequent runs of course) by 50%. See the argument "univ" in the output values.
kapa_pval	A list with the same number of elements as the max_k\$. Every element in the list is a matrix. The first column is the logged p-values, the second column is the variable whose conditional association with the response variable was tested and the other columns are the conditioning variables.
max_k	The max_k option used in the current run.
threshold	The threshold option used in the current run.
n.tests	The number of tests performed by MMPC will be returned.
runtime	The run time of the algorithm. A numeric vector. The first element is the user time, the second element is the system time and the third element is the elapsed time.

Author(s)

Manos Papadakis.

R implementation and documentation: Manos Papadakis <papadakm95@gmail.com>.

References

Tsagris M. and Tsamardinos I. (2019). Feature selection with the R package MXM. *F1000Research* 7: 1505

Feature Selection with the R Package MXM: Discovering Statistically Equivalent Feature Subsets, Lagani, V. and Athineou, G. and Farcomeni, A. and Tsagris, M. and Tsamardinos, I. (2017). *Journal of Statistical Software*, 80(7).

Tsamardinos I., Aliferis C. F. and Statnikov, A. (2003). Time and sample efficient discovery of Markov blankets and direct causal relations. In *Proceedings of the ninth ACM SIGKDD international conference on Knowledge discovery and data mining* (pp. 673-678). ACM.

Brown L. E., Tsamardinos I. and Aliferis, C. F. (2004). A novel algorithm for scalable and accurate Bayesian network learning. *Medinfo*, 711-715.

See Also

[mmpc](#), [pc.sel](#), [fbed.reg](#)

Examples

```
y <- rbinom(100, 1, 0.5)
x <- matrix( rnorm(100 * 500), ncol = 500 )
m1 <- mmpc2(y, x, max_k = 3, threshold = 0.05, test = "logistic")
```

```
m2 <- fbed.reg(y, x, type = "logistic")
```

Maximum likelihood linear discriminant analysis
Maximum likelihood linear discriminant analysis

Description

Maximum likelihood linear discriminant analysis.

Usage

```
mle.lda(xnew, x, ina)
```

Arguments

xnew	A numerical vector or a matrix with the new observations, continuous data.
x	A matrix with numerical data.
ina	A numerical vector or factor with consecutive numbers indicating the group to which each observation belongs to.

Details

Maximum likelihood linear discriminant analysis is performed.

Value

A vector with the predicted group of each observation in "xnew".

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Kanti V. Mardia, John T. Kent and John M. Bibby (1979). *Multivariate analysis*. Academic Press, London.

See Also

[fisher.da](#), [reg.mle.lda](#), [big.knn](#), [weibull.nb](#)

Examples

```
x <- as.matrix(iris[, 1:4])
ina <- iris[, 5]
a <- mle.lda(x, x, ina)
```

Merge 2 sorted vectors in 1 sorted vector
Merge 2 sorted vectors in 1 sorted vector

Description

Merge 2 sorted vectors in 1 sorted vector.

Usage

```
Merge(x,y)
```

Arguments

x	A sorted vector with data.
y	A sorted vector with data.

Value

A sorted vector of the 2 arguments.

Author(s)

Manos Papadakis.

R implementation and documentation: Manos Papadakis <papadakm95@gmail.com>.

See Also

[is.lower.tri](#), [is.upper.tri](#)

Examples

```
x <- 1:10  
y <- 1:20  
  
Merge(x,y)  
  
x <- y <- NULL
```

MLE of continuous univariate distributions defined on the positive line
MLE of continuous univariate distributions defined on the positive line

Description

MLE of continuous univariate distributions defined on the positive line.

Usage

```
halfcauchy.mle(x, tol = 1e-07)  
powerlaw.mle(x)
```

Arguments

x	A vector with positive valued data (zeros are not allowed).
tol	The tolerance level up to which the maximisation stops; set to 1e-09 by default.

Details

Instead of maximising the log-likelihood via a numerical optimiser we have used a Newton-Raphson algorithm which is faster. See wikipedia for the equations to be solved. For the power law we assume that the minimum value of x is above zero in order to perform the maximum likelihood estimation in the usual way.

Value

Usually a list with three elements, but this is not for all cases.

iters	The number of iterations required for the Newton-Raphson to converge.
loglik	The value of the maximised log-likelihood.
scale	The scale parameter of the half Cauchy distribution.
alpha	The value of the power parameter for the power law distribution.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

N.L. Johnson, S. Kotz & N. Balakrishnan (1994). Continuous Univariate Distributions, Volume 1 (2nd Edition).

N.L. Johnson, S. Kotz & N. Balakrishnan (1970). Distributions in statistics: continuous univariate distributions, Volume 2

You can also check the relevant wikipedia pages for these distributions.

See Also

[zigamma.mle](#), [censweibull.mle](#)

Examples

```
x <- abs( rcauchy(1000, 0, 2) )
halfcauchy.mle(x)
```

MLE of distributions defined for proportions

MLE of distributions defined for proportions

Description

MLE of distributions defined for proportions.

Usage

```
kumar.mle(x, tol = 1e-07, maxiters = 50)
simplex.mle(x, tol = 1e-07)
zil.mle(x)
unitweibull.mle(x, tol = 1e-07, maxiters = 100)
cbern.mle(x, tol = 1e-6)
```

Arguments

<code>x</code>	A vector with proportions or percentages. Zeros are allowed only for the zero inflated logistic normal distribution (<code>zil.mle</code>).
<code>tol</code>	The tolerance level up to which the maximisation stops.
<code>maxiters</code>	The maximum number of iterations the Newton-Raphson will perform.

Details

Instead of maximising the log-likelihood via a numerical optimiser we have used a Newton-Raphson algorithm which is faster. See wikipedia for the equations to be solved. The distributions are Kumaraswamy, zero inflated logistic normal, simplex, unit Weibull and continuous Bernoulli.

Value

Usually a list with three elements, but this is not for all cases.

<code>iters</code>	The number of iterations required for the Newton-Raphson to converge.
<code>param</code>	The two parameters (shape and scale) of the Kumaraswamy distribution or the means and sigma of the simplex distribution. For the zero inflated logistic normal, the probability of non zeros, the mean and the unbiased variance.
<code>loglik</code>	The value of the maximised log-likelihood.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Kumaraswamy P. (1980). A generalized probability density function for double-bounded random processes. *Journal of Hydrology* 46(1-2): 79-88.

Jones M.C. (2009). Kumaraswamy's distribution: A beta-type distribution with some tractability advantages. *Statistical Methodology*, 6(1): 70-81.

Zhang, W. & Wei, H. (2008). Maximum likelihood estimation for simplex distribution nonlinear mixed models via the stochastic approximation algorithm. *The Rocky Mountain Journal of Mathematics*, 38(5): 1863-1875.

J. Mazucheli, A. F. B. Menezes, L. B. Fernandes, R. P. de Oliveira & M. E. Ghitany (2020). The unit-Weibull distribution as an alternative to the Kumaraswamy distribution for the modeling of quantiles conditional on covariates. *Journal of Applied Statistics*, DOI:10.1080/02664763.2019.1657813

You can also check the relevant wikipedia pages.

See Also

[zgamma.mle](#), [censweibull.mle](#)

Examples

```
u <- runif(1000)
a <- 0.4 ; b <- 1
x <- ( 1 - (1 - u)^(1/b) )^(1/a)
kumar.mle(x)
```

MLE of some circular distributions with multiple samples

MLE of some circular distributions with multiple samples

Description

MLE of some circular distributions with multiple samples.

Usage

```
multivm.mle(x, ina, tol = 1e-07, ell = FALSE)
multispml.mle(x, ina, tol = 1e-07, ell = FALSE)
```

Arguments

<code>x</code>	A numerical vector with the circular data. They must be expressed in radians. For the "spml.mle" this can also be a matrix with two columns, the cosinus and the sinus of the circular data.
<code>ina</code>	A numerical vector with discrete numbers starting from 1, i.e. 1, 2, 3, 4,... or a factor variable. Each number denotes a sample or group. If you supply a continuous valued vector the function will obviously provide wrong results.
<code>tol</code>	The tolerance level to stop the iterative process of finding the MLEs.
<code>ell</code>	Do you want the log-likelihood returned? The default value is FALSE.

Details

The parameters of the von Mises and of the bivariate angular Gaussian distributions are estimated for multiple samples.

Value

A list including:

<code>iters</code>	The iterations required until convergence. This is returned in the wrapped Cauchy distribution only.
<code>loglik</code>	A vector with the value of the maximised log-likelihood for each sample.
<code>mi</code>	For the von Mises, this is a vector with the means of each sample. For the angular Gaussian (spml), a matrix with the mean vector of each sample
<code>ki</code>	A vector with the concentration parameter of the von Mises distribution at each sample.
<code>gi</code>	A vector with the norm of the mean vector of the angular Gaussian distribution at each sample.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

- Mardia K. V. and Jupp P. E. (2000). Directional statistics. Chicester: John Wiley & Sons.
- Sra S. (2012). A short note on parameter approximation for von Mises-Fisher distributions: and a fast implementation of $I_s(x)$. Computational Statistics, 27(1): 177-190.
- Presnell Brett, Morrison Scott P. and Littell Ramon C. (1998). Projected multivariate linear models for directional data. Journal of the American Statistical Association, 93(443): 1068-1077.
- Kent J. and Tyler D. (1988). Maximum likelihood estimation for the wrapped Cauchy distribution. Journal of Applied Statistics, 15(2): 247-254.

See Also

[colspml.mle](#), [purka.mle](#)

Examples

```
y <- rcauchy(100, 3, 1)
x <- y
ina <- rep(1:2, 50)
multivm.mle(x, ina)
multispml.mle(x, ina)
```

MLE of some truncated distributions

MLE of some truncated distributions

Description

MLE of some truncated distributions.

Usage

```
truncauchy.mle(x, a, b, tol = 1e-07)
truncexpmle(x, b, tol = 1e-07)
```

Arguments

x	A numerical vector with continuous data. For the Cauchy distribution, they can be anywhere on the real line. For the exponential distribution they must be strictly positive.
a	The lower value at which the Cauchy distribution is truncated.
b	The upper value at which the Cauchy or the exponential distribution is truncated. For the exponential this must be greater than zero.
tol	The tolerance value to terminate the fitting algorithm.

Details

Maximum likelihood of some truncated distributions is performed.

Value

A list including:

iters	The number of iterations required by the Newton-Raphson algorithm.
loglik	The log-likelihood.
lambda	The λ parameter in the exponential distribution.
param	The location and scale parameters in the Cauchy distribution.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

David Olive (2018). Applied Robust Statistics (Chapter 4).
<http://lagrange.math.siu.edu/Olive/ol-bookp.htm>

See Also

[purka.mle](#)

Examples

```
x <- rnorm(500)
truncauchy.mle(x, -1, 1)
```

MLE of the Cauchy and generalised normal distributions with zero location
MLE of the Cauchy and generalised normal distributions with zero location

Description

MLE of the Cauchy and generalised normal distributions with zero location.

Usage

```
cauchy0.mle(x, tol = 1e-07)
gnormal0.mle(x, tol = 1e-06)
```

Arguments

x	A numerical vector with positive real numbers.
tol	The tolerance level up to which the maximisation stops set to 1e-07 by default.

Details

The Cauchy is the t distribution with 1 degree of freedom. The `cauchy0.mle` estimates the usual Cauchy distribution, over the real line, but assumes a zero location. The `gnormal0.mle` estimates the generalised normal distribution assuming a zero location. The generalised normal distribution is also known as the exponential power distribution or the generalized error distribution.

Value

A list including:

iters	The number of iterations required by the Newton-Raphson algorithm.
loglik	The value of the maximised log-likelihood.
scale	The estimated scale parameter of the Cauchy distribution.
param	The estimated scale and shape parameters of the generalised normal distribution.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Do M.N. and Vetterli M. (2002). Wavelet-based Texture Retrieval Using Generalised Gaussian Density and Kullback-Leibler Distance. *Transaction on Image Processing*, 11(2): 146-158.

See Also

[censweibull.mle](#)

Examples

```
x <- rcauchy(150, 0, 2)
cauchy0.mle(x)
```

```
x <- rnorm(200)
gnormal0.mle(x)
```

MLE of the censored Weibull distribution
MLE of the censored Weibull distribution

Description

MLE of the censored Weibull distribution.

Usage

```
censweibull.mle(x, di, tol = 1e-07)
```

Arguments

x	A vector with positive valued data (zeros are not allowed).
di	A vector of 0s (censored) and 1s (not censored) vales.
tol	The tolerance level up to which the maximisation stops; set to 1e-07 by default.

Details

Instead of maximising the log-likelihood via a numerical optimiser we have used a Newton-Raphson algorithm which is faster.

Value

A list including:

<code>iters</code>	The number of iterations required for the Newton-Raphson to converge.
<code>loglik</code>	The value of the maximised log-likelihood.
<code>param</code>	The vector of the parameters.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Fritz Scholz (1996). Maximum Likelihood Estimation for Type I Censored Weibull Data Including Covariates. Technical report. ISSTECH-96-022, Boeing Information & Support Services, P.O. Box 24346, MS-7L-22.

<http://faculty.washington.edu/fscholz/Reports/weibcensmle.pdf>

See Also

[km](#), [censpois.mle](#)

Examples

```
x <- rweibull(300, 3, 6)
censweibull.mle(x, di = rep(1, 300))
di <- rbinom(300, 1, 0.9)
censweibull.mle(x, di)
```

MLE of the gamma-Poisson distribution

MLE of the gamma-Poisson distribution

Description

MLE of the gamma-Poisson distribution.

Usage

```
gammapois.mle(x, tol = 1e-07)
```

Arguments

<code>x</code>	A numerical vector with positive data and zeros.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm.

Details

MLE of the gamma-Poisson distribution is fitted. When the rate in the Poisson follows a gamma distribution with shape = r and scale θ , the resulting distribution is the gamm-Poisson. If the shape r is integer, the distribution is called negative binomial distribution.

Value

A list including:

<code>iters</code>	The iterations required by the Newton-Raphson to estimate the parameters of the distribution for the non zero data.
<code>loglik</code>	The full log-likelihood of the model.
<code>param</code>	The parameters of the model.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Johnson Norman L., Kotz Samuel and Kemp Adrienne W. (1992). Univariate Discrete Distributions (2nd ed.). Wiley.

See Also

[zigamma.mle](#)

Examples

```
x <- rnbinom(200, 20, 0.7)
gammapois.mle(x)
```

MLE of the left censored Poisson distribution

MLE of the left censored Poisson distribution

Description

MLE of the left censored Poisson distribution.

Usage

```
censpois.mle(x, tol = 1e-07)
```

Arguments

<code>x</code>	A vector with positive valued data (zeros are not allowed).
<code>tol</code>	The tolerance level up to which the maximisation stops; set to 1e-07 by default.

Details

Instead of maximising the log-likelihood via a numerical optimiser we have used a Newton-Raphson algorithm which is faster. The lowest value in `x` is taken as the censored point. Values below are censored.

Value

A list including:

<code>iters</code>	The number of iterations required for the Newton-Raphson to converge.
<code>loglik</code>	The value of the maximised log-likelihood.
<code>lambda</code>	The estimated λ parameter.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[km,censweibull.mle](#)

Examples

```
x1 <- rpois(10000,15)
x <- x1
x[x<=10] = 10
mean(x)
censpois.mle(x)$lambda
```

MLE of the Purkayastha distribution

MLE of the Purkayastha distribution

Description

MLE of the Purkayastha distribution.

Usage

```
purka.mle(x, tol = 1e-07)
```

Arguments

<code>x</code>	A numerical vector with data expressed in radians or a matrix with spherical data.
<code>tol</code>	The tolerance value to terminate the Brent algorithm.

Details

MLE of the Purkayastha distribution is performed.

Value

A list including:

<code>theta</code>	The median direction.
<code>alpha</code>	The concentration parameter.
<code>loglik</code>	The log-likelihood.
<code>alpha.sd</code>	The standard error of the concentration parameter.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

- Purkayastha S. (1991). A Rotationally Symmetric Directional Distribution: Obtained through Maximum Likelihood Characterization. *The Indian Journal of Statistics, Series A*, 53(1): 70-83
- Cabrera J. and Watson G. S. (1990). On a spherical median related distribution. *Communications in Statistics-Theory and Methods*, 19(6): 1973-1986.

See Also

[circ.cor1](#)

Examples

```
x <- cbind( rnorm(100,1,1), rnorm(100, 2, 1) )
x <- x / sqrt(rowSums(x^2))
purka.mle(x)
```

MLE of the zero inflated Gamma and Weibull distributions
MLE of the zero inflated Gamma and Weibull distributions

Description

MLE of the zero inflated Gamma and Weibull distributions.

Usage

```
zgamma.mle(x, tol = 1e-07)  
ziweibull.mle(x, tol = 1e-07)
```

Arguments

x	A numerical vector with positive data and zeros.
tol	The tolerance value to terminate the Newton-Raphson algorithm.

Details

MLE of some zero inflated models is performed.

Value

A list including:

iters	The iterations required by the Newton-Raphson to estimate the parameters of the distribution for the non zero data.
loglik	The full log-likelihood of the model.
param	The parameters of the model.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Sandra Taylor and Katherine Pollard (2009). Hypothesis Tests for Point-Mass Mixture Data with Application to Omics Data with Many Zero Values. *Statistical Applications in Genetics and Molecular Biology*, 8(1): 1–43.

Kalimuthu Krishnamoorthy, Meesook Lee and Wang Xiao (2015). Likelihood ratio tests for comparing several gamma distributions. *Environmetrics*, 26(8):571-583.

See Also

[zgamma.reg](#), [gammapoiss.mle](#)

Examples

```
x <- rgamma(200, 4, 1)
x[sample(1:200, 20)] <- 0
zgamma.mle(x)
```

Monte Carlo integration with a normal distribution

Monte Carlo Integration with a normal distribution

Description

Monte Carlo Integration with a normal distribution.

Usage

```
mci(fun, R = 10^6)
```

Arguments

fun	A function denoting the inside part of the expectation to be computed.
R	The number of draws from the normal distribution.

Value

The result of the integral.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Morgan B. J. (2018). Elements of simulation. Chapman & Hall/CRC.

See Also

[riag](#), [rbeta1](#)

Examples

```
## compute the expectation of abs(x)
fun <- function(x) abs(x)
mci(fun, R = 10^5)
a <- function(x) abs(x) * dnorm(x)
integrate(a, -Inf, Inf)
```

Moran's I measure of spatial autocorrelation
Moran's I measure of spatial autocorrelation

Description

Moran's I measure of spatial autocorrelation.

Usage

```
moranI(x, w, scaled = FALSE, R = 999)
```

Arguments

x	A numerical vector with observations.
w	The inverse of a (symmetric) distance matrix. After computing the distance matrix, you invert all its elements and the elements which are zero (diagonal) and have become Inf. set them to 0. This is the w matrix the functions requires. If you want an extra step, you can row standardise this matrix by dividing each row by its total. This will makw the rowsums equal to 1.
scaled	If the matrix is row-standardised (all rowsums are equal to 1) then this is TRUE and FALSE otherwise.
R	The number of permutations to use in order to obtain the permutation based-pvalue. If R is 1 or less no permutation p-value is returned.

Details

Moran' I index is a measure of spatial autocorrelation. that was proposed in 1950. Instead of computing an asymptotic p-value we compute a permutation based p-value utilizing the fast method of Chatzipantsiou et al. (2019).

Value

A vector of two values, the Moran's I index and its permutation based p-value. If R is 1 or less no permutation p-value is returned, and the second element is "NA".

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Moran, P. A. P. (1950). Notes on Continuous Stochastic Phenomena. *Biometrika*. 37(1): 17-23.
Chatzipantsiou C., Dimitriadis M., Papadakis M. and Tsagris M. (2019). Extremely efficient permutation and bootstrap hypothesis tests using R. *Journal of Modern Applied Statistical Methods* (To appear). <https://arxiv.org/ftp/arxiv/papers/1806/1806.10947.pdf>

See Also

[censpois.mle](#), [gammapois.mle](#)

Examples

```
x <- rnorm(50)
w <- as.matrix( dist(iris[1:50, 1:4]) )
w <- 1/w
diag(w) <- 0
moranI(x, w, scaled = FALSE)
```

Multinomial regression

Multinomial regression

Description

Multinomial regression.

Usage

```
multinom.reg(y, x, tol = 1e-07, maxiters = 100)
```

Arguments

<code>y</code>	The response variable. A numerical or a factor type vector.
<code>x</code>	A matrix or a data.frame with the predictor variables.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm.
<code>maxiters</code>	The maximum number of iterations Newton-Raphson will perform.

Value

A list including:

<code>iters</code>	The number of iterations required by the Newton-Raphson.
<code>loglik</code>	The value of the maximised log-likelihood.
<code>be</code>	A matrix with the estimated regression coefficients.

Author(s)

Michail Tsagris and Stefanos Fafalios.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Stefanos Fafalios <stefanosfafalios@gmail.com>.

References

Bohning, D. (1992). Multinomial logistic regression algorithm. *Annals of the Institute of Statistical Mathematics*, 44(1): 197-200.

See Also

[logiquant.regs](#), [fbed.reg](#)

Examples

```
y <- iris[, 5]
x <- matrix( rnorm(150 * 2), ncol = 2 )
mod <- multinom.reg(y, x)
```

Naive Bayes classifier for binary (Bernoulli) data
Naive Bayes classifier for binary Bernoulli data

Description

Naive Bayes classifier for binary (Bernoulli) data.

Usage

```
bernoulli.nb(xnew = NULL, x, ina)
```

Arguments

xnew	A numerical matrix with new predictor variables whose group is to be predicted. Each column contains binary (0 or 1) data.
x	A numerical matrix with observed predictor variables. Each column contains binary (0 or 1) data.
ina	A numerical vector with strictly positive numbers, i.e. 1,2,3 indicating the groups of the dataset. Alternatively this can be a factor variable.

Details

Each column is supposed to contain binary data. Thus, for each column a Bernoulli distribution is fitted. The product of the densities is the joint multivariate distribution.

Value

A list including:

<code>pi</code>	A matrix with the estimated probabilities of each group and variable.
<code>ni</code>	The sample size of each group in the dataset.
<code>est</code>	The estimated group of the <code>xnew</code> observations. It returns a numerical value back regardless of the target variable being numerical as well or factor. Hence, it is suggested that you do <code>\\"as.numeric(ina)\\"</code> in order to see what is the predicted class of the new data.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[bernoullinb.pred](#), [nb.cv](#)

Examples

```
x <- matrix( rbinom(50 * 4, 1, 0.5), ncol = 4 )
ina <- rbinom(50, 1, 0.5) + 1
a <- bernoulli.nb(x, x, ina)
```

Naive Bayes classifiers

Naive Bayes classifiers

Description

Naive Bayes classifiers.

Usage

```
weibull.nb(xnew = NULL, x, ina, tol = 1e-07)
normlog.nb(xnew = NULL, x, ina)
laplace.nb(xnew = NULL, x, ina)
logitnorm.nb(xnew = NULL, x, ina)
beta.nb(xnew = NULL, x, ina)
cauchy.nb(xnew = NULL, x, ina)
```

Arguments

<code>xnew</code>	A numerical matrix with new predictor variables whose group is to be predicted. This is set to NUUL, as you might want just the model and not to predict the membership of new observations. For the normlog this contains positive numbers (greater than or equal to zero), but for the multinomial and Poisson cases, the matrix must contain integer valued numbers only. For the logistic normal (logitnorm.nb) and beta (beta.nb) the data must be strictly between 0 and 1.
<code>x</code>	A numerical matrix with the observed predictor variable values. For the Gaussian case (normlognb.nb) this contains positive numbers (greater than or equal to zero), but for the multinomial and Poisson cases, the matrix must contain integer valued numbers only. For the logistic normal (logitnorm.nb) and beta (beta.nb) the data must be strictly between 0 and 1.
<code>ina</code>	A numerical vector with strictly positive numbers, i.e. 1,2,3 indicating the groups of the dataset. Alternatively this can be a factor variable.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm in the Weibull distribution.

Value

Depending on the classifier a list including (the `ni` and `est` are common for all classifiers):

<code>shape</code>	A matrix with the shape parameters.
<code>scale</code>	A matrix with the scale parameters.
<code>expmu</code>	A matrix with the mean parameters.
<code>sigma</code>	A matrix with the (MLE, hence biased) variance parameters.
<code>location</code>	A matrix with the location parameters (medians).
<code>scale</code>	A matrix with the scale parameters.
<code>mean</code>	A matrix with the scale parameters.
<code>var</code>	A matrix with the variance parameters.
<code>a</code>	A matrix with the "alpha" parameters.
<code>b</code>	A matrix with the "beta" parameters.
<code>ni</code>	The sample size of each group in the dataset.
<code>est</code>	The estimated group of the <code>xnew</code> observations. It returns a numerical value back regardless of the target variable being numerical as well or factor. Hence, it is suggested that you do <code>\`as.numeric(ina)\`</code> in order to see what is the predicted class of the new data.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[weibullnb.pred](#), [vm.nb](#), [nb.cv](#), [mle.lda](#), [big.knn](#)

Examples

```
x <- matrix( rweibull( 100, 3, 4 ), ncol = 2 )
ina <- rbinom(50, 1, 0.5) + 1
a <- weibull.nb(x, x, ina)
```

Naive Bayes classifiers for circular data

Naive Bayes classifiers for directional data

Description

Naive Bayes classifiers for directional data.

Usage

```
vm.nb(xnew = NULL, x, ina, tol = 1e-07)
spm1.nb(xnew = NULL, x, ina, tol = 1e-07)
```

Arguments

xnew	A numerical matrix with new predictor variables whose group is to be predicted. Each column refers to an angular variable.
x	A numerical matrix with observed predictor variables. Each column refers to an angular variable.
ina	A numerical vector with strictly positive numbers, i.e. 1,2,3 indicating the groups of the dataset. Alternatively this can be a factor variable.
tol	The tolerance value to terminate the Newton-Raphson algorithm.

Details

Each column is supposed to contain angular measurements. Thus, for each column a von Mises distribution or an circular angular Gaussian distribution is fitted. The product of the densities is the joint multivariate distribution.

Value

A list including:

mu	A matrix with the mean vectors expressed in radians.
mu1	A matrix with the first set of mean vectors.
mu2	A matrix with the second set of mean vectors.
kappa	A matrix with the kappa parameters for the vonMises distribution or with the norm of the mean vectors for the circular angular Gaussian distribution.
ni	The sample size of each group in the dataset.
est	The estimated group of the xnew observations. It returns a numerical value back regardless of the target variable being numerical as well or factor. Hence, it is suggested that you do <code>as.numeric(ina)</code> in order to see what is the predicted class of the new data.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[vmb.pred](#), [weibull.nb](#), [nb.cv](#)

Examples

```
x <- matrix( runif( 100, 0, 1 ), ncol = 2 )
ina <- rbinom(50, 1, 0.5) + 1
a <- vm.nb(x, x, ina)
```

Negative binomial regression
Negative binomial regression

Description

Negative binomial regression.

Usage

```
negbin.reg(y, x, tol = 1e-07, maxiters = 100)
```

Arguments

y	The dependent variable, a numerical vector with integer valued numbers.
x	A matrix or a data.frame with the independent variables.
tol	The tolerance value required by the Newton-Raphson to stop.
maxiters	The maximum iterations allowed.

Details

A negative binomial regression model is fitted. The standard errors of the regressions are not returned as we do not compute the full Hessian matrix at each step of the Newton-Raphson.

Value

A list including:

be	The regression coefficients.
loglik	The loglikelihood of the regression model.
iters	The iterations required by the Newton-Raphson.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Stefanos Fafalios <stefanosfafalios@gmail.com>.

See Also

[ztp.reg](#), [binom.reg](#)

Examples

```
y <- rnbino(100, 10, 0.7)
x <- matrix( rnorm(100 * 3), ncol = 3 )
mod <- negbin.reg(y, x)
```

Non linear least squares regression for percentages or proportions

Non linear least squares regression for percentages or proportions

Description

Non linear least squares regression for percentages or proportions.

Usage

```
propols.reg(y, x, cov = FALSE, tol = 1e-07 ,maxiters = 100)
```

Arguments

<code>y</code>	The dependent variable, a numerical vector with percentages or proportions, including 0s and or 1s.
<code>x</code>	A matrix with the independent variables.
<code>cov</code>	Should the sandwich covariance matrix and the standard errors be returned? If yes, set this equal to TRUE.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm. This is set to 10^{-7} by default.
<code>maxiters</code>	The maximum number of iterations that can take place during the fitting.

Details

The ordinary least squares between the observed and the fitted percentages is adopted as the objective function. This involves numerical optimization since the relationship is non-linear. There is no log-likelihood. This is the univariate version of the OLS regression for compositional data mentioned in Murteira and Ramalho (2016).

Value

A list including:

sse	The sum of squares of the raw residuals.
be	The beta coefficients.
seb	The sandwich standard errors of the beta coefficients, if the input argument argument was set to TRUE.
covb	The sandwich covariance matrix of the beta coefficients, if the input argument argument was set to TRUE.
iters	The number of iterations required by the Newton-Raphson algorithm.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Murteira, Jose MR, and Joaquim JS Ramalho 2016. Regression analysis of multivariate fractional data. *Econometric Reviews* 35(4): 515-552.

See Also

[prophelling.reg](#), [simplex.mle](#), [kumar.mle](#)

Examples

```
y <- rbeta(150, 3, 4)
x <- iris
a <- propols.reg(y, x)
```

One sample bootstrap t-test for a vector
One sample bootstrap t-test for a vector

Description

One sample bootstrap t-test for a vector.

Usage

```
boot.ttest1(x, m, R = 999)
```

Arguments

x	A numerical vector with the data.
m	The assumed mean value.
R	The number of bootstrap resamples to draw.

Details

The usual one sample bootstrap t-test is implemented, only faster.

Value

res	A two valued vector with the test statistic and its p-value.
-----	--

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>

See Also

[boot.student2](#), [perm.ttest2](#), [welch.tests](#), [jack.mean](#)

Examples

```
x <- rexp(30)
a <- t.test(x, mu = 0)
b <- boot.ttest1(x, 0)
```

Orthogonal matching pursuit variable selection
Orthogonal matching variable selection

Description

Orthogonal matching variable selection.

Usage

```
omp2(y, x, xstand = TRUE, tol = qchisq(0.95, 1), type = "gamma" )
```

Arguments

y	The response variable, a numeric vector. For "omp" this can be either a vector with discrete (count) data, 0 and 1, non negative values, strictly positive or a factor (categorical) variable.
x	A matrix with the data, where the rows denote the observations and the columns are the variables.
xstand	If this is TRUE the independent variables are standardised.
tol	The tolerance value to terminate the algorithm. This is the change in the criterion value between two successive steps. For "ompr" the default value is 2 because the default method is "BIC". The default value is the 95% quantile of the χ^2 distribution.
type	This denotes the parametric model to be used each time. It depends upon the nature of y. The possible values are "gamma", "negbin", or "multinomial".

Details

This is the continuation of the "omp" function of the Rfast. We added some more regression models. The "gamma" and the "multinomial" models have now been implemented in C++.

Value

A list including:

runtime	The runtime of the algorithm.
info	A matrix with two columns. The selected variable(s) and the criterion value at every step.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Pati Y. C., Rezaifar R. and Krishnaprasad P. S. (1993). Orthogonal matching pursuit: Recursive function approximation with applications to wavelet decomposition. In Signals, Systems and Computers. 1993 Conference Record of The Twenty-Seventh Asilomar Conference on. IEEE.

Mazin Abdulrasool Hameed (2012). Comparative analysis of orthogonal matching pursuit and least angle regression. MSc thesis, Michigan State University. <https://www.google.gr/url?sa=t&rct=j&q=&esrc=s&source=web&>

Lozano A., Swirszcz G. and Abe N. (2011). Group orthogonal matching pursuit for logistic regression. In Proceedings of the Fourteenth International Conference on Artificial Intelligence and Statistics.

The γ -OMP algorithm for feature selection with application to gene expression data. IEEE/ACM Transactions on Computational Biology and Bioinformatics (Accepted for publication) <https://arxiv.org/pdf/2004.00281.pdf>

See Also[mmpc2, pc.sel](#)**Examples**

```
x <- matrix( rnorm(100 * 50), ncol = 50 )
y <- rgamma(100, 4, 1)
a <- omp2(y, x)
a
x <- NULL
```

Parametric bootstrap for linear regression model

Parametric bootstrap for linear regression model

Description

Parametric bootstrap for linear regression model.

Usage

```
lm.parboot(x, y, R = 1000)
```

Arguments

x	The predictor variables, a vector or a matrix or a data frame.
y	The response variable, a numerical vector with data.
R	The number of parametric bootstrap replications to perform.

Details

An efficient implementation of the parametric bootstrap for linear models is provided.

Value

A matrix with R columns and rows equal to the number of the regression parameters. Each column contains the set of a bootstrap beta regression coefficients.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Efron Bradley and Robert J. Tibshirani (1993). An introduction to the bootstrap. New York: Chapman & Hall/CRC.

See Also

[lm.drop1](#), [leverage](#), [pc.sel](#), [mmpc](#)

Examples

```
y <- rnorm(50)
x <- matrix( rnorm( 50 * 2), ncol = 2 )
a <- lm.parboot(x, y, 500)
```

Permutation t-test for 2 independent samples

Permutation t-test for 2 independent samples

Description

Permutation t-test for 2 independent samples.

Usage

```
perm.ttest2(x, y, B = 999)
```

Arguments

x	A numerical vector with the data.
y	A numerical vector with the data.
B	The number of permutations to perform.

Details

The usual permutation based p-value is computed.

Value

A vector with the test statistic and the permutation based p-value.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Good P. I. (2005). Permutation, parametric and bootstrap tests of hypotheses: a practical guide to resampling methods for testing hypotheses. Springer 3rd Edition.

See Also

[jack.mean](#), [trim.mean](#), [morani](#)

Examples

```
x <- rexp(30, 4)
y <- rbeta(30, 2.5, 7.5)
perm.ttest2(x, y, 999)
```

Prediction with naive Bayes classifier for binary (Bernoulli) data

Prediction with naive Bayes classifier for binary (Bernoulli) data

Description

Prediction with naive Bayes classifier for binary (Bernoulli) data.

Usage

```
bernoullinb.pred(xnew, pi, ni)
```

Arguments

xnew	A numerical matrix with new predictor variables whose group is to be predicted. Each column refers to an angular variable.
pi	A matrix with the estimated probabilities of each group.
ni	The sample size of each group in the dataset.

Details

Each column is supposed to contain binary data. Thus, for each column a Bernoulli distribution is fitted. The product of the densities is the joint multivariate distribution.

Value

A numerical vector with 1, 2, ... denoting the predicted group.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[bernoulli.nb](#), [nb.cv](#)

Examples

```
x <- matrix( rbinom(50 * 4, 1, 0.5), ncol = 4 )
ina <- rbinom(50, 1, 0.5) + 1
a <- bernoulli.nb(x, x, ina)
```

Prediction with some naive Bayes classifiers

Prediction with some naive Bayes classifiers

Description

Prediction with some naive Bayes classifiers.

Usage

```
weibullnb.pred(xnew, shape, scale, ni)
normlognb.pred(xnew, expmu, sigma, ni)
laplacenb.pred(xnew, location, scale, ni)
logitnormnb.pred(xnew, m, s, ni)
betanb.pred(xnew, a, b, ni)
cauchynb.pred(xnew, location, scale, ni)
```

Arguments

xnew	A numerical matrix with new predictor variables whose group is to be predicted. For the Gaussian naive Bayes, this is set to NUUL, as you might want just the model and not to predict the membership of new observations. For the Gaussian case this contains positive numbers (greater than or equal to zero), but for the multinomial and Poisson cases, the matrix must contain integer valued numbers only. For the logistic normal (logitnormnb.pred) the data must be percentages strictly between 0 and 1.
shape	A matrix with the group shape parameters. Each row corresponds to a group.
scale	A matrix with the group scale parameters of the Laplace or the Cauchy distribution. Each row corresponds to a group.
expmu	A matrix with the group mean parameters. Each row corresponds to a group.
m	A matrix with the group mean parameters. Each row corresponds to a group.
sigma	A matrix with the group (MLE, hence biased) variance parameters. Each row corresponds to a group.
s	A matrix with the group MLE variance parameters. Each row corresponds to a group.
location	A matrix with the group location parameters of the Laplace or of the Cauchy distribution. Each row corresponds to a group.
a	A matrix with the group "alpha" parameters of the beta distribution. Each row corresponds to a group.

b	A matrix with the group "beta" parameters of the beta distribution. Each row corresponds to a group.
ni	A vector with the frequencies of each group.

Value

A numerical vector with 1, 2, ... denoting the predicted group.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[weibull.nb](#), [vmnb.pred](#), [nb.cv](#)

Examples

```
x <- matrix( rweibull( 100, 3, 4 ), ncol = 2 )
ina <- rbinom(50, 1, 0.5) + 1
a <- weibull.nb(x, x, ina)
est <- weibullnb.pred(x, a$shape, a$scale, a$ni)
table(ina, est)
```

Prediction with some naive Bayes classifiers for circular data

Prediction with some naive Bayes classifiers for circular data

Description

Prediction with some naive Bayes classifiers for circular data.

Usage

```
vmnb.pred(xnew, mu, kappa, ni)
spm1nb.pred(xnew, mu1, mu2, ni)
```

Arguments

xnew	A numerical matrix with new predictor variables whose group is to be predicted. Each column refers to an angular variable.
mu	A matrix with the mean vectors expressed in radians.
mu1	A matrix with the first set of mean vectors.
mu2	A matrix with the second set of mean vectors.
kappa	A matrix with the kappa parameters for the vonMises distribution or with the norm of the mean vectors for the circular angular Gaussian distribution.
ni	The sample size of each group in the dataset.

Details

Each column is supposed to contain angular measurements. Thus, for each column a von Mises distribution or an circular angular Gaussian distribution is fitted. The product of the densities is the joint multivariate distribution.

Value

A numerical vector with 1, 2, ... denoting the predicted group.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[vm.nb](#), [weibullnb.pred](#), [nb.cv](#)

Examples

```
x <- matrix( runif( 100, 0, 1 ), ncol = 2 )
ina <- rbinom(50, 1, 0.5) + 1
a <- vm.nb(x, x, ina)
a2 <- vmnb.pred(x, a$mu, a$kappa, a$ni)
```

Principal component analysis

Principal component analysis

Description

Principal component analysis.

Usage

```
pca(x, center = TRUE, scale = TRUE, k = NULL, vectors = FALSE)
```

Arguments

x	A numerical $n \times p$ matrix with data where the rows are the observations and the columns are the variables.
center	Do you want your data centered? TRUE or FALSE.
scale	Do you want each of your variables scaled, i.e. to have unit variance? TRUE or FALSE.
k	If you want a specific number of eigenvalues and eigenvectors set it here, otherwise all eigenvalues (and eigenvectors if requested) will be returned.
vectors	Do you want the eigenvectors be returned? By default this is FALSE.

Details

The function is a faster version of R's `prcomp`.

Value

A list including:

<code>values</code>	The eigenvalues.
<code>vectors</code>	The eigenvectors.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[reg.mle.lda](#)

Examples

```
x <- matrix( rnorm(1000 * 20 ), ncol = 20)
a <- pca(x)
x <- NULL
```

Principal components regression

Principal components regression

Description

Principal components regression.

Usage

```
pcr(y, x, k = 1, xnew = NULL)
```

Arguments

<code>y</code>	A real values vector.
<code>x</code>	A matrix with the predictor variable(s), they have to be continuous.
<code>k</code>	The number of principal components to use. This can be a single number or a vector starting from 1. In the second case you get results for the sequence of principal components.
<code>xnew</code>	If you have new data use it, otherwise leave it NULL.

Details

The principal components of the cross product of the independent variables are obtained and classical regression is performed.

Value

A list including:

be	The beta coefficients of the predictor variables computed via the principal components.
per	The percentage of variance of the cross product of the independent variables explained by the k components.
vec	The principal components, the loadings.
est	The fitted or the predicted values (if xnew is not NULL).

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Jolliffe I.T. (2002). Principal Component Analysis.

See Also

[pca](#)

Examples

```
y <- as.vector(iris[, 1])
x <- as.matrix(iris[, 2:4])
mod1 <- pcr(y, x, 1)
mod2 <- pcr(y, x, 2)
mod <- pcr(y, x, k = 1:3) ## all results at once
```

Random effects meta analysis

Random effects meta analysis

Description

Random effects meta analysis.

Usage

```
refmeta(yi, vi, tol = 1e-07)
```

Arguments

<code>y</code>	The observations.
<code>vi</code>	This variances of the observations.
<code>tol</code>	The tolerance value to terminate Brent's algorithm.

Details

Random effects estimation, via restricted maximum likelihood estimation (REML), of the common mean.

Value

A vector with many elements. The fixed effects mean estimate, the \bar{v} estimate, the I^2 , the H^2 , the Q test statistic and its p-value, the τ^2 estimate and the random effects mean estimate.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Annamaria Guolo and Cristiano Varin (2017). Random-effects meta-analysis: The number of studies matters. *Statistical Methods in Medical Research*, 26(3): 1500-1518.

https://methods.cochrane.org/sites/methods.cochrane.org/statistics/files/uploads/SMG_training_course_2016/cochrane_smg_training_2016_viechtbauer.pdf

See Also

[bic.regs](#)

Examples

```
y <- rnorm(30)
vi <- rexp(30, 3)
refmeta(y, vi)
```

Random integer values simulation

Random integer values simulation

Description

Random integer values simulation.

Usage

```
Sample.int(n, size = n, replace = FALSE)
Sample(x, size, replace = FALSE)
```

Arguments

x	A numeric vector for sampling.
n	This must be an integer value. The function will then draw random integer values from 1:n.
size	The number of integer values to sample.
replace	Do you want to sample with replacement? If yes, set this equal to TRUE.

Details

The function does the same job, up to some level, with R's built-in function [sample.int](#).

Value

A vector with integer values.

Author(s)

Manos Papadakis.

R implementation: Manos Papadakis <papadakm95@gmail.com>. R documentation: Michail Tsagris <mtsagris@yahoo.gr>.

See Also

[Runif](#), [rbeta1](#), [riag](#)

Examples

```
x <- Sample.int(10, 1000, replace = TRUE)
Sample(x, length(x))
```

Random values generation from a $Be(a, 1)$ distribution

Random values generation from a $Be(a, 1)$ distribution

Description

Random values generation from a $Be(a, 1)$ distribution.

Usage

```
rbeta1(n, a)
```

Arguments

n	The sample size, a numerical value.
a	The shape parameter of the beta distribution.

Details

The function generates random values from a $Be(a, 1)$ distribution.

Value

A vector with the simulated data.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[kumar.mle](#), [simplex.mle](#), [collogitnorm.mle](#), [propols.reg](#)

Examples

```
x <- rbeta1(100, 3)
```

Random values simulation from the uniform distribution

Random values simulation from the uniform distribution

Description

Random values simulation from the uniform distribution.

Usage

```
Runif(n, min = 0, max = 1)
```

Arguments

n	The number of values to generate.
min	The lower value of the uniform distribution.
max	The upper value of the uniform distribution.

Details

This function does the same job as R's built-in function [runif](#).

Value

A vector with simulated values.

Author(s)

Manos Papadakis.

R implementation and documentation: Manos Papadakis <papadakm95@gmail.com>.

See Also

[Sample.int](#), [rbeta1](#), [riag](#)

Examples

```
x <- Runif(1000, 0, 1)
```

Regularised maximum likelihood linear discriminant analysis

Regularised maximum likelihood linear discriminant analysis

Description

Regularised maximum likelihood linear discriminant analysis.

Usage

```
reg.mle.lda(xnew, x, ina, lambda)
```

Arguments

xnew	A numerical vector or a matrix with the new observations, continuous data.
x	A matrix with numerical data.
ina	A numerical vector or factor with consecutive numbers indicating the group to which each observation belongs to.
lambda	A vector of regularization values λ such as (0, 0.1, 0.2,...).

Details

Regularised maximum likelihood linear discriminant analysis is performed. The function is not extremely fast, yet is pretty fast.

Value

A matrix with the predicted group of each observation in "xnew". Every column corresponds to a λ value. If you have just on value of λ , then you will have one column only.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[regmllda.cv](#), [mle.lda](#), [fisher.da](#), [big.knn](#), [weibull.nb](#)

Examples

```
x <- as.matrix(iris[, 1:4])
ina <- iris[, 5]
a <- reg.mle.lda(x, x, ina, lambda = seq(0, 1, by = 0.1) )
```

Repeated measures ANOVA (univariate data) using Hotelling's T^2 test
Repeated measures ANOVA (univariate data) using Hotelling's T^2 test

Description

Repeated measures ANOVA (univariate data) using Hotelling's T^2 test.

Usage

```
rm.hotel(x, a = 0.05)
```

Arguments

x	A numerical matrix with the repeated measurements. Each column contains the values of the repeated measurements.
a	The level of significance, default value is equal to 0.05.

Details

This is a multivariate test for the equality of means of repeated measurements.

Value

A list including:

m	The mean vector.
result	A vector with the test statistic value, it's associated p-value, the numerator and denominator degrees of freedom and the critical value.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[sp.logiregs,pc.sel](#)

Examples

```
x <- as.matrix(iris[, 1:4]) ## assume they are repeated measurements
rm.hotel(x)
```

Sample quantiles and col/row wise quantiles

Sample quantiles and col/row wise quantiles

Description

Sample quantiles and col/row wise quantiles.

Usage

```
colQuantile(x,probs,parallel=FALSE)
## S3 method for class 'matrix'
colQuantile(x,probs,parallel=FALSE)
## S3 method for class 'data.frame'
colQuantile(x,probs,parallel=FALSE)
rowQuantile(x,probs,parallel=FALSE)
Quantile(x,probs)
```

Arguments

x	Numeric vector whose sample quantiles are wanted. NA and NaN values are not allowed in numeric vectors. For the col/row versions a numerical matrix.
probs	Numeric vector of probabilities with values in [0,1], not missing values. Values up to 2e-14 outside that range are accepted and automatically moved to the nearby endpoint by C++.
parallel	Do you want to do it in parallel, for column - row major, in C++? TRUE or FALSE.

Details

This is the same function as R's built in "quantile" with its default option, **type = 7**. We have also implemented it in a col/row-wise fashion.

Value

The function will return a vector of the same mode as the arguments given. NAs will be removed.

Author(s)

Manos Papadakis.

R implementation and documentation: Manos Papadakis <papadakm95@gmail.com>.

See Also

[trim.mean](#)

Examples

```
x<-rnorm(1000)
probs<-runif(10)
sum( quantile(x, probs = probs) - Quantile(x, probs) )
```

Scaled logistic regression

Scaled logistic regression

Description

Scaled logistic regression.

Usage

```
sclr(y, x, full = FALSE, tol = 1e-07, maxiters = 100)
```

Arguments

<code>y</code>	The dependent variable; a numerical vector with two values (0 and 1).
<code>x</code>	A matrix with the data, where the rows denote the samples (and the two groups) and the columns are the variables. This can be a matrix or a data.frame (with factors).
<code>full</code>	If this is FALSE, the coefficients and the log-likelihood will be returned only. If this is TRUE, more information is returned.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm.
<code>maxiters</code>	The max number of iterations that can take place in each regression.

Value

When full is FALSE a list including:

theta	The estimated <i>theta</i> parameter.
be	The estimated regression coefficients.
loglik	The log-likelihood of the model.
iters	The number of iterations required by Newton-Raphson.

When full is TRUE a list including:

info	The estimated <i>theta</i> , regression coefficients, their standard error, their Wald test statistic and their p-value.
loglik	The log-likelihood.
iters	The number of iterations required by Newton-Raphson.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Dunning AJ (2006). A model for immunological correlates of protection. *Statistics in Medicine*, 25(9): 1485-1497. <https://doi.org/10.1002/sim.2282>.

See Also

[propols.reg](#)

Examples

```
x <- matrix(rnorm(100 * 2), ncol = 2)
y <- rbinom(100, 1, 0.6) ## binary logistic regression
a <- sclr(y, x)
```

Score test for overdispersion in Poisson regression
Score test for overdispersion in Poisson regression

Description

Score test for overdispersion in Poisson regression.

Usage

```
overdispreg.test(y, x)
```

Arguments

y A vector with count data.
x A numerical matrix with predictor variables.

Details

A score test for overdispersion in Poisson regression is implemented.

Value

A vector with two values. The test statistic and its associated p-value.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Yang Z., Hardin J.W. and Addy C.L. (2009). A score test for overdispersion in Poisson regression based on the generalised Poisson-2 model. *Journal of Statistical Planning and Inference*, 139(4): 1514–1521.

See Also

[ztp.reg](#), [censpois.mle](#) [wald.poisrat](#)

Examples

```
y <- rbinom(100, 10, 0.4)
x <- rnorm(100)
overdispreg.test(y, x)
```

Single terms deletion hypothesis testing in a linear regression model

Single terms deletion hypothesis testing in a linear regression model

Description

Single terms deletion hypothesis testing in a linear regression model.

Usage

```
lm.drop1(y, x, type = "F")
```

Arguments

y	The dependent variable, a numerical vector with numbers.
x	A numerical matrix with the independent variables. We add, internally, the first column of ones.
type	If you want to perform the usual F (or t) test set this equal to "F". For the test based on the partial correlation set this equal to "cor".

Details

This is the same function as R's built in [drop1](#) that it works with the F test or the partial correlation coefficient. For the linear regression model, the Wald test is equivalent to the partial F test. So, instead of performing many regression models with single term deletions we perform one regression model with all variables and compute their Wald test effectively. Note, that this is true, only if the design matrix "x" contains the vectors of ones and in our case this must be, strictly, the first column. The second option is to compute the p-value of the partial correlation.

Value

A matrix with two columns. The test statistic and its associated pvalue for each independent variable.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Hastie T., Tibshirani R. and Friedman J. (2008). The Elements of Statistical Learning (2nd Ed.), Springer.

See Also

[lm.bsreg](#)

Examples

```
y <- rnorm(150)
x <- as.matrix(iris[, 1:4])
a <- lm(y~., data.frame(x) )
drop1(a, test = "F")
lm.drop1(y, x )
```

Skeleton of the FEDHC algorithm

The skeleton of a Bayesian network produced by the FEDHC algorithm

Description

The skeleton of a Bayesian network produced by the FEDHC algorithm.

Usage

```
fedhc.skel(x, method = "pearson", alpha = 0.05,
ini.stat = NULL, R = NULL, parallel = FALSE)
```

Arguments

<code>x</code>	A numerical matrix with the variables. If you have a data.frame (i.e. categorical data) turn them into a matrix using <code>data.frame.to.matrix</code> from the R package Rfast . Note, that for the categorical case data, the numbers must start from 0. No missing data are allowed.
<code>method</code>	If you have continuous data, this "pearson". If you have categorical data though, this must be "cat". In this case, make sure the minimum value of each variable is zero. The function "g2Test" in the R package Rfast and the relevant functions work that way.
<code>alpha</code>	The significance level (suitable values in (0, 1)) for assessing the p-values. Default value is 0.05.
<code>ini.stat</code>	If the initial test statistics (univariate associations) are available, pass them through this parameter.
<code>R</code>	If the correlation matrix is available, pass it here.
<code>parallel</code>	Set this to TRUE for parallel computations.

Details

Similar to MMHC and PCHC the first phase consists of a variable selection procedure, the FBED algorithm (Borboudakis and Tsamardinos, 2019).

Value

A list including:

<code>ini.stat</code>	The test statistics of the univariate associations.
<code>ini.pvalue</code>	The initial p-values univariate associations.
<code>pvalue</code>	A matrix with the logarithm of the p-values of the updated associations. This final p-value is the maximum p-value among the two p-values in the end.
<code>runtime</code>	The duration of the algorithm.

nests	The number of tests conducted during each k.
G	The adjacency matrix. A value of 1 in G[i, j] appears in G[j, i] also, indicating that i and j have an edge between them.

Author(s)

Michail Tsagris and Stefanos Fafalios.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Stefanos Fafalios <stefanosfafalios@gmail.com>.

References

Tsagris M. (2020). The FEDHC Bayesian network learning algorithm. <https://arxiv.org/pdf/2012.00113.pdf>.

Borboudakis G. and Tsamardinos I. (2019). Forward-backward selection with early dropping. *Journal of Machine Learning Research*, 20(8): 1-39.

Tsamardinos I., Brown E.L. and Aliferis F.C. (2006). The max-min hill-climbing Bayesian network structure learning algorithm. *Machine Learning* 65(1):31-78.

See Also

[mmhc.skel](#), [mmpc](#), [mmpc2](#)

Examples

```
# simulate a dataset with continuous data
x <- matrix( rnorm(200 * 50, 1, 10), nrow = 200 )
a <- fedhc.skel(x)
```

Skeleton of the MMHC algorithm

The skeleton of a Bayesian network learned with the MMHC algorithm

Description

The skeleton of a Bayesian network learned with the MMHC algorithm.

Usage

```
mmhc.skel(x, method = "pearson", max_k = 3, alpha = 0.05,
ini.stat = NULL, R = NULL, parallel = FALSE)
```

Arguments

<code>x</code>	A numerical matrix with the variables. If you have a data.frame (i.e. categorical data) turn them into a matrix using <code>data.frame.to.matrix</code> from the R package Rfast . Note, that for the categorical case data, the numbers must start from 0. No missing data are allowed.
<code>method</code>	If you have continuous data, this "pearson". If you have categorical data though, this must be "cat". In this case, make sure the minimum value of each variable is zero. The function "g2Test" in the R package Rfast and the relevant functions work that way.
<code>max_k</code>	The maximum conditioning set to use in the conditional independence test (see Details). Integer, default value is 3.
<code>alpha</code>	The significance level (suitable values in (0, 1)) for assessing the p-values. Default value is 0.05.
<code>ini.stat</code>	If the initial test statistics (univariate associations) are available, pass them through this parameter.
<code>R</code>	If the correlation matrix is available, pass it here.
<code>parallel</code>	Set this to TRUE for parallel computations.

Details

The `max_k` option: the maximum size of the conditioning set to use in the conditioning independence test. Larger values provide more accurate results, at the cost of higher computational times. When the sample size is small (e.g., < 50 observations) the `max_k` parameter should be 3 for example, otherwise the conditional independence test may not be able to provide reliable results.

Value

A list including:

<code>ini.stat</code>	The test statistics of the univariate associations.
<code>ini.pvalue</code>	The initial p-values univariate associations.
<code>pvalue</code>	A matrix with the logarithm of the p-values of the updated associations. This final p-value is the maximum p-value among the two p-values in the end.
<code>runtime</code>	The duration of the algorithm.
<code>ntests</code>	The number of tests conducted during each k.
<code>G</code>	The adjacency matrix. A value of 1 in $G[i, j]$ appears in $G[j, i]$ also, indicating that i and j have an edge between them.

Author(s)

Michail Tsagris and Stefanos Fafalios.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Stefanos Fafalios <stefanosfafalios@gmail.com>.

References

Tsamardinos, I., Aliferis, C. F. and Statnikov, A. (2003). Time and sample efficient discovery of Markov blankets and direct causal relations. In Proceedings of the ninth ACM SIGKDD International Conference on Knowledge Discovery and Data Mining (pp. 673-678). ACM.

Brown, L. E., Tsamardinos, I. and Aliferis, C. F. (2004). A novel algorithm for scalable and accurate Bayesian network learning. Medinfo, 711-715.

Tsamardinos I., Brown E.L. and Aliferis F.C. (2006). The max-min hill-climbing Bayesian network structure learning algorithm. Machine Learning 65(1):31-78.

See Also

[fedhc.skel](#), [mmpc](#), [mmpc2](#)

Examples

```
# simulate a dataset with continuous data
x <- matrix( rnorm(300 * 30, 1, 100), nrow = 300 )
a <- mmhc.skel(x)
```

Split the matrix in lower, upper triangular and diagonal

Split the matrix in lower, upper triangular and diagonal

Description

Split the matrix in lower, upper triangular and diagonal.

Usage

```
lud(x)
```

Arguments

x A matrix with data.

Value

A list with 3 fields:

lower	The lower triangular of argument "x".
upper	The upper triangular of argument "x".
diagonal	The diagonal elements.

Author(s)

Manos Papadakis.

R implementation and documentation: Manos Papadakis <papadakm95@gmail.com>.

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

```
x <- matrix(runif(10*10),10,10)
b<-lud(x)
```

The k-NN algorithm for really lage scale data

The k-NN algorithm for really lage scale data

Description

The k-NN algorithm for really lage scale data.

Usage

```
big.knn(xnew, y, x, k = 2:100, type = "C")
```

Arguments

xnew	A matrix with new data, new predictor variables whose response variable must be predicted.
y	A vector of data. The response variable, which can be either continuous or categorical (factor is acceptable).
x	A matrix with the available data, the predictor variables.
k	A vector with the possible numbers of nearest neighbours to be considered.
type	If your response variable y is numerical data, then this should be "R" (regression). If y is in general categorical set this argument to "C" (classification).

Details

The concept behind k-NN is simple. Suppose we have a matrix with predictor variables and a vector with the response variable (numerical or categorical). When a new vector with observations (predictor variables) is available, its corresponding response value, numerical or categorical, is to be predicted. Instead of using a model, parametric or not, one can use this ad hoc algorithm.

The k smallest distances between the new predictor variables and the existing ones are calculated. In the case of regression, the average, median, or harmonic mean of the corresponding response values of these closest predictor values are calculated. In the case of classification, i.e. categorical response value, a voting rule is applied. The most frequent group (response value) is where the new observation is to be allocated.

This function allows for the Euclidean distance only.

Value

A matrix whose number of columns is equal to the size of k . If in the input you provided there is just one value of k , then a matrix with one column is returned containing the predicted values. If more than one value was supplied, the matrix will contain the predicted values for every value of k .

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Friedman J., Hastie T. and Tibshirani R. (2017). The elements of statistical learning. New York: Springer.

Cover TM and Hart PE (1967). Nearest neighbor pattern classification. IEEE Transactions on Information Theory. 13(1):21-27.

See Also

[bigknn.cv](#), [reg.mle.lda](#), [multinom.reg](#)

Examples

```
x <- as.matrix(iris[, 1:4])
mod <- big.knn(xnew = x, y = iris[, 5], x = x, k = c(6, 7) )
```

Tobit regression	<i>Tobit regression</i>
------------------	-------------------------

Description

Tobit regression.

Usage

```
tobit.reg(y, x, ylow = 0, full = FALSE, tol = 1e-07, maxiters = 100)
```

Arguments

<code>y</code>	The dependent variable; a numerical vector with values.
<code>x</code>	A matrix with the data, where the rows denote the samples (and the two groups) and the columns are the variables. This can be a matrix or a data.frame (with factors).
<code>ylow</code>	The lowest value below which nothing is observed. The cut-off value.
<code>full</code>	If this is FALSE, the coefficients and the log-likelihood will be returned only. If this is TRUE, more information is returned.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm.
<code>maxiters</code>	The max number of iterations that can take place in each regression.

Details

The tobit regression model is fitted.

Value

When `full` is `FALSE` a list including:

<code>be</code>	The estimated regression coefficients.
<code>s</code>	The estimated scale parameter.
<code>loglik</code>	The log-likelihood of the model.
<code>iters</code>	The number of iterations required by Newton-Raphson.

When `full` is `TRUE` a list including:

<code>info</code>	The estimated <i>theta</i> , regression coefficients, their standard error, their Wald test statistic and their p-value.
<code>loglik</code>	The log-likelihood.
<code>iters</code>	The number of iterations required by Newton-Raphson.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Tobin James (1958). Estimation of Relationships for Limited Dependent Variables. *Econometrica*, 26(1): 24–36.

https://en.wikipedia.org/wiki/Tobit_model

See Also

[hp.reg](#), [ztp.reg](#), [censweibull.mle](#), [censpois.mle](#)

Examples

```
x <- rnorm(100)
y <- rnorm(100)
y[y < 0] <- 0
a <- tobit.reg(y, x, full = TRUE)
```

Trimmed mean	<i>Trimmed mean</i>
--------------	---------------------

Description

Trimmed mean.

Usage

```
trim.mean(x, a = 0.05)
colTrimMean(x, a = 0.05, parallel=FALSE)
## S3 method for class 'matrix'
colTrimMean(x, a = 0.05, parallel=FALSE)
## S3 method for class 'data.frame'
colTrimMean(x, a = 0.05, parallel=FALSE)
rowTrimMean(x, a = 0.05, parallel=FALSE)
```

Arguments

x	A numerical vector or a numerical matrix.
a	A number in (0, 1), the proportion of data to trim.
parallel	Run the algorithm parallel in C++.

Details

The trimmed mean is computed. The lower and upper $a\%$ of the data are removed and the mean is calculated using the rest of the data.

Value

The trimmed mean.

Author(s)

Michail Tsagris and Manos Papadakis.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr> and Manos Papadakis <papadakm95@gmail.com>.

References

Wilcox R.R. (2005). Introduction to robust estimation and hypothesis testing. Academic Press.

See Also

[Quantile](#)

Examples

```
x <- rnorm(100, 1, 1)
all.equal(trim.mean(x, 0.05), mean(x, 0.05))

x<-matrix(x,10,10)

colTrimMean(x,0.05)
rowTrimMean(x,0.05)
```

Variable selection using the PC-simple algorithm

Variable selection using the PC-simple algorithm

Description

Variable selection using the PC-simple algorithm.

Usage

```
pc.sel(y, x, ystand = TRUE, xstand = TRUE, alpha = 0.05)
```

Arguments

y	A numerical vector with continuous data.
x	A matrix with numerical data; the independent variables, of which some will probably be selected.
ystand	If this is TRUE the response variable is centered. The mean is subtracted from every value.
xstand	If this is TRUE the independent variables are standardised.
alpha	The significance level.

Details

Variable selection for continuous data only is performed using the PC-simple algorithm (Buhlmann, Kalisch and Maathuis, 2010). The PC algorithm used to infer the skeleton of a Bayesian Network has been adopted in the context of variable selection. In other words, the PC algorithm is used for a single node.

Value

A list including:

vars	A vector with the selected variables.
n. tests	The number of tests performed.
runtime	The runtime of the algorithm.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Buhlmann P., Kalisch M. and Maathuis M. H. (2010). Variable selection in high-dimensional linear models: partially faithful distributions and the PC-simple algorithm. *Biometrika*, 97(2): 261-278. <https://arxiv.org/pdf/0906.3204.pdf>

See Also

[pc.skel](#), [omp](#)

Examples

```
y <- rnorm(100)
x <- matrix( rnorm(100 * 50), ncol = 50)
a <- pc.sel(y, x)
```

Wald confidence interval for the ratio of two Poisson variables

Wald confidence interval for the ratio of two Poisson variables

Description

Wald confidence interval for the ratio of two Poisson variables.

Usage

```
wald.poisrat(x, y, alpha = 0.05)
col.waldpoisrat(x, y, alpha = 0.05)
```

Arguments

x	A numeric vector or a matrix with count data.
y	A numeric vector or a matrix with count data.
alpha	The 1 - confidence level. The default value is 0.05.

Details

wald confidence interval for the ratio of two Poisson means is/are calculated.

Value

For the `wald.poisrat` a vector with three elements, the ratio and the lower and upper confidence interval limits. For the `col.waldpoisrat` a matrix with three columns, the ratio and the lower and upper confidence interval limits.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Krishnamoorthy K., Peng J. and Zhang D. (2016). Modified large sample confidence intervals for Poisson distributions: Ratio, weighted average, and product of means. *Communications in Statistics-Theory and Methods*, 45(1): 83-97.

See Also

[censpois.mle](#),

Examples

```
x <- rpois(100, 10)
y <- rpois(100, 10)
wald.poisrat(x, y)
```

Walter's confidence interval for the ratio of two binomial variables (and the relative risk)
*Walter's confidence interval for the ratio of two binomial variables
(and the relative risk)*

Description

Walter's confidence interval for the ratio of two binomial variables (and the relative risk).

Usage

```
walter.ci(x1, x2, n1, n2, a = 0.05)
```

Arguments

x1	An integer number, greater than or equal to zero.
x2	A second integer number, greater than or equal to zero.
n1	An integer number, greater than or x1.
n2	A second integer number, greater than or equal to x2.
a	The significance level. The produced confidence interval has a confidence level equal to 1-a.

Details

This calculates a (1-a)% confidence interval for the ratio of two binomial variables (and hence for the relative risk) using Walter's suggestion (Walter, 1975). That is, to add 0.5 in each number. This not only overcomes the problem of zero values, but produces intervals that are more accurate than the classical asymptotic confidence interval (Alharbi and Tsagris, 2018).

Value

A list including:

rat	The ratio of the two binomial distributions.
ci	Walter's confidence interval.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Walter S. (1975). The distribution of Levin's measure of attributable risk. *Biometrika*, 62(2): 371-372.

Alharbi N. and Tsagris M. (2018). Confidence Intervals for the Relative Risk. *Biostatistics and Biometrics*, 4(5). doi:10.19080/BBOAJ.2018.04.555647

<https://juniperpublishers.com/bboaj/pdf/BBOAJ.MS.ID.555647.pdf>

See Also

[mle.lda](#), [welch.tests](#)

Examples

```
x1 <- rbinom(1, 20, 0.7)
x2 <- rbinom(1, 30, 0.6)
n1 <- 20
n2 <- 30
walter.ci(x1,x2,n1,n2)
```

Zero inflated Gamma regression

Zero inflated Gamma regression

Description

Zero inflated Gamma regression.

Usage

```
zgamma.reg(y, x, full = FALSE, tol = 1e-07, maxiters = 100)
```

Arguments

<code>y</code>	The dependent variable, a numerical vector with numbers, zeros and higher.
<code>x</code>	A numerical matrix with the independent variables. We add, internally, the first column of ones.
<code>full</code>	If this is FALSE, the coefficients and the log-likelihood will be returned only. If this is TRUE, more information is returned.
<code>tol</code>	The tolerance value to terminate the Newton-Raphson algorithm.
<code>maxiters</code>	The maximum number of iterations that can take place in each regression.

Details

Two regression models are fitted, a binary logistic regression and a Gamma regression model to the non-zero responses.

Value

Depending on whether "full" is TRUE or not different outputs are returned. In general, the regression coefficients, the iterations required by Newton-Raphson and the deviances are returned. If full is TRUE, a matrix with their standard errors and the Wald test statistics is returned as well.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

References

Mills, Elizabeth Dastrup (2013). Adjusting for covariates in zero-inflated gamma and zero-inflated log-normal models for semicontinuous data. PhD thesis, University of Iowa.

See Also

[zgamma.mle](#), [ztp.reg](#)

Examples

```
y <- rgamma(100, 4, 1)
y[sample(100, 10)] <- 0
x <- rnorm(100)
a <- zgamma.reg(y, x)
```

Zero truncated Poisson regression
Zero truncated Poisson regression

Description

Zero truncated Poisson regression.

Usage

```
ztp.reg(y, x, full = FALSE, tol = 1e-07, maxiters = 100)
```

Arguments

<code>y</code>	The dependent variable, a numerical vector with integer valued numbers.
<code>x</code>	A matrix or a data.frame with the independent variables.
<code>full</code>	If you want full information (standard errors, Wald test statistics and p-values of the regression coefficients) set this equal to TRUE.
<code>tol</code>	The tolerance value required by the Newton-Raphson to stop.
<code>maxiters</code>	The maximum iterations allowed.

Details

A zero truncated poisson regression model is fitted.

Value

A list including:

<code>be</code>	The regression coefficients if "full" was set to FALSE.
<code>info</code>	This is returned only if "full" was set to TRUE. It is a matrix with the regression coefficients, their standard errors, Wald test statistics and p-values.
<code>loglik</code>	The loglikelihood of the regression model.
<code>iter</code>	The iterations required by the Newton-Raphson.

Author(s)

Michail Tsagris.

R implementation and documentation: Michail Tsagris <mtsagris@uoc.gr>.

See Also

[bic.regs](#)

Examples

```
y <- rpois(100, 5)
y[y == 0] <- 1
x <- matrix( rnorm(100 * 5), ncol = 5 )
mod <- ztp.reg(y, x)
```

Index

- * **Benchmark - Measure time**
 - Benchmark - Measure time, [10](#)
- * **Check if a matrix is Lower or Upper triangular**
 - Check if a matrix is Lower or Upper triangular, [17](#)
- * **Chrono Library**
 - Benchmark - Measure time, [10](#)
- * **Column wise of grouping variables**
 - Column-wise summary statistics with grouping variables, [26](#)
- * **Correlation**
 - Correlation significance testing using Fisher's z-transformation, [30](#)
- * **Feature Selection**
 - Max-Min Parents and Children variable selection algorithm for continuous responses, [77](#)
- * **Intersect**
 - Intersect, [58](#)
- * **Merge 2 sorted vectors in 1 sorted vector**
 - Merge 2 sorted vectors in 1 sorted vector, [83](#)
- * **Multinomial distribution**
 - Multinomial regression, [98](#)
- * **Multiple Feature Signatures**
 - Max-Min Parents and Children variable selection algorithm for continuous responses, [77](#)
- * **Sample Quantiles and col - row wise Quantiles**
 - Sample quantiles and col/row wise quantiles, [121](#)
- * **Symmetric matrix**
 - Check whether a square matrix is skew-symmetric, [18](#)
- * **Variable Selection**
 - Max-Min Parents and Children variable selection algorithm for continuous responses, [77](#)
- * **regression**
 - Multinomial regression, [98](#)
 - .lm.fit, [54](#)
 - Add many single terms to a model, [5](#)
 - add.term(Add many single terms to a model), [5](#)
 - allbetas, [30](#)
 - Angular Gaussian random values simulation, [6](#)
 - Anova for circular data, [7](#)
 - Backward selection with the F test or the partial correlation coefficient, [9](#)
 - benchmark(Benchmark - Measure time), [10](#)
 - Benchmark - Measure time, [10](#)
 - bernoulli.nb, [67](#), [110](#)
 - bernoulli.nb(Naive Bayes classifier for binary (Bernoulli) data), [99](#)
 - bernoullinb.pred, [100](#)
 - bernoullinb.pred(Prediction with naive Bayes classifier for binary (Bernoulli) data), [110](#)
 - beta.nb(Naive Bayes classifiers), [100](#)
 - betanb.pred(Prediction with some naive Bayes classifiers), [111](#)
 - BIC of many simple univariate regressions, [11](#)
 - bic.regs, [6](#), [28](#), [31](#), [38](#), [46](#), [66](#), [69](#), [71](#), [75](#), [76](#), [116](#), [139](#)
 - bic.regs(BIC of many simple univariate regressions), [11](#)
 - big.knn, [33](#), [37](#), [42](#), [82](#), [101](#), [120](#)
 - big.knn(The k-NN algorithm for really large scale data), [130](#)
 - bigknn.cv, [34](#), [37](#), [67](#), [70](#), [131](#)

- bigknn.cv (Cross-validation for the k-NN algorithm for really large scale data), 32
- binom.reg, 104
- binom.reg (Binomial regression), 12
- Binomial regression, 12
- boot.hotel2 (Bootstrap James and Hotelling test for 2 independent sample mean vectors), 13
- boot.james (Bootstrap James and Hotelling test for 2 independent sample mean vectors), 13
- boot.student2, 65, 106
- boot.student2 (Bootstrap Student's t-test for 2 independent samples), 14
- boot.ttest1, 65
- boot.ttest1 (One sample bootstrap t-test for a vector), 105
- Bootstrap James and Hotelling test for 2 independent sample mean vectors, 13
- Bootstrap Student's t-test for 2 independent samples, 14

- cauchy.nb (Naive Bayes classifiers), 100
- cauchy0.mle (MLE of the Cauchy and generalised normal distributions with zero location), 89
- cauchynb.pred (Prediction with some naive Bayes classifiers), 111
- cbern.mle (MLE of distributions defined for proportions), 85
- Censored Weibull regression model, 16
- censpois.mle, 23, 74, 91, 98, 124, 132, 136
- censpois.mle (MLE of the left censored Poisson distribution), 92
- censweib.reg (Censored Weibull regression model), 16
- censweibull.mle, 17, 85, 86, 90, 93, 132
- censweibull.mle (MLE of the censored Weibull distribution), 90
- Check if a matrix is Lower or Upper triangular, 17
- Check whether a square matrix is skew-symmetric, 18

- cholesky, 18
- circ.cor1, 7, 94
- circ.cor1 (Circular correlations between two circular variables), 19
- circ.cors1, 7, 31
- circ.cors1 (Circular correlations between two circular variables), 19
- Circular correlations between two circular variables, 19
- cls, 55
- cls (Constrained least squares), 28
- cluster.lm, 43, 44, 50, 55
- cluster.lm (Linear regression with clustered data), 62
- col.waldpoisrat (Wald confidence interval for the ratio of two Poisson variables), 135
- colaccs, 70
- colaccs (Many binary classification metrics), 66
- colbeta.mle (Column-wise MLE of some univariate distributions), 22
- colborel.mle (Column-wise MLE of some univariate distributions), 22
- colcauchy.mle (Column-wise MLE of some univariate distributions), 22
- colfbcores (Many binary classification metrics), 66
- colfmis (Many binary classification metrics), 66
- colfscores (Many binary classification metrics), 66
- colGroup (Column-wise summary statistics with grouping variables), 26
- colhalfnorm.mle (Column-wise MLE of some univariate distributions), 22
- coljack.means (Column and row-wise jackknife sample means), 20
- collogitnorm.mle, 118
- collogitnorm.mle (Column-wise MLE of some univariate distributions), 22
- collognorm.mle, 24, 29
- collognorm.mle (Column-wise MLE of some

- univariate distributions), [22](#)
- colmaes (Many metrics for a continuous response variable), [69](#)
- colmeansvars, [25](#), [60](#)
- colmeansvars (Column-wise means and variances), [21](#)
- colmses, [67](#)
- colmses (Many metrics for a continuous response variable), [69](#)
- colordinal.mle (Column-wise MLE of some univariate distributions), [22](#)
- colpinar1 (Conditional least-squares estimate for Poisson INAR(1) models), [27](#)
- colpkl (Many metrics for a continuous response variable), [69](#)
- colprec (Many binary classification metrics), [66](#)
- colQuantile, [26](#)
- colQuantile (Sample quantiles and col/row wise quantiles), [121](#)
- colsens (Many binary classification metrics), [66](#)
- colspecs (Many binary classification metrics), [66](#)
- colspml.mle, [7](#), [87](#)
- colspml.mle (Column-wise MLE of the angular Gaussian distribution), [23](#)
- colTrimMean (Trimmed mean), [133](#)
- colukl (Many metrics for a continuous response variable), [69](#)
- Column and row-wise jackknife sample means, [20](#)
- Column-wise means and variances, [21](#)
- Column-wise MLE of some univariate distributions, [22](#)
- Column-wise MLE of the angular Gaussian distribution, [23](#)
- Column-wise pooled variances across groups, [25](#)
- Column-wise summary statistics with grouping variables, [26](#)
- colunitweibull.mle (Column-wise MLE of some univariate distributions), [22](#)
- Conditional least-squares estimate for Poisson INAR(1) models, [27](#)
- Constrained least squares, [28](#)
- Contour plots of some bivariate distributions, [29](#)
- cor_test, [39](#), [40](#), [55](#), [57](#), [58](#)
- cor_test (Correlation significance testing using Fisher's z-transformation), [30](#)
- cora, [18](#)
- Correlation significance testing using Fisher's z-transformation, [30](#)
- cova, [18](#)
- covar, [39](#), [40](#), [44](#), [50](#), [57](#), [58](#)
- covar (Covariance between a variable and a matrix of variables), [31](#)
- Covariance between a variable and a matrix of variables, [31](#)
- covdist, [57](#), [58](#)
- covdist (Distance between two covariance matrices), [38](#)
- covequal, [39](#), [58](#)
- covequal (Hypothesis tests for equality of a covariance matrix), [56](#)
- covlikel, [39](#), [57](#)
- covlikel (Hypothesis tests for equality of multiple covariance matrices), [57](#)
- covmtest (Hypothesis tests for equality of multiple covariance matrices), [57](#)
- Cross-validation for the k-NN algorithm for really large scale data, [32](#)
- Cross-validation for the multinomial regression, [33](#)
- Cross-validation for the naive Bayes classifiers, [35](#)
- Cross-validation for the regularised maximum likelihood linear discriminant analysis, [36](#)
- data.frame.to_matrix, [126](#), [128](#)
- dcora (Distance correlation matrix), [39](#)
- den.contours (Contour plots of some bivariate distributions), [29](#)
- depth.mahala (Mahalanobis depth), [63](#)
- Diagonal values of the Hat matrix, [37](#)
- diffic (Item difficulty and discrimination), [59](#)

- discrim(Item difficulty and discrimination), 59
 Distance between two covariance matrices, 38
 Distance correlation matrix, 39
 drop1, 125

 embed.circaov (Anova for circular data), 7
 Empirical entropy, 40
 empirical.entropy (Empirical entropy), 40

 fbbed.reg, 81, 99
 fbbed.reg (Forward Backward Early Dropping selection regression), 45
 fe.lmfit, 44, 50, 63
 fe.lmfit (Fixed effects regression), 42
 fedhc.skel, 129
 fedhc.skel (Skeleton of the FEDHC algorithm), 126
 fipois.reg, 27, 43, 50
 fipois.reg (Fixed intercepts Poisson regression), 43
 Fisher's linear discriminant analysis, 41
 fisher.da, 82, 120
 fisher.da (Fisher's linear discriminant analysis), 41
 Fixed effects regression, 42
 Fixed intercepts Poisson regression, 43
 Forward Backward Early Dropping selection regression, 45
 fp (Fractional polynomial regression with one independent variable), 46
 Fractional polynomial regression with one independent variable, 46

 Gamma regression with a log-link, 48
 gammapois.mle, 23, 24, 95, 98
 gammapois.mle (MLE of the gamma-Poisson distribution), 91
 gammareg, 69
 gammareg (Gamma regression with a log-link), 48
 gammaregs, 49, 73
 gammaregs (Many Gamma regressions), 68

 GEE Gaussian regression, 49
 gee.reg, 10, 28, 38, 43, 44, 46, 52, 63
 gee.reg (GEE Gaussian regression), 49
 gnormal0.mle (MLE of the Cauchy and generalised normal distributions with zero location), 89
 Gumbel regression, 50
 gumbel.reg, 17
 gumbel.reg (Gumbel regression), 50

 halfcauchy.mle, 29
 halfcauchy.mle (MLE of continuous univariate distributions defined on the positive line), 84
 hcf.circaov (Anova for circular data), 7
 Hellinger distance based regression for count data, 51
 Hellinger distance based univariate regression for proportions, 53
 hellinger.countreg (Hellinger distance based regression for count data), 51
 het.circaov (Anova for circular data), 7
 het.lmfit (Heteroscedastic linear models for large scale data), 54
 Heteroscedastic linear models for large scale data, 54
 hp.reg, 13, 27, 132
 hp.reg (Hurdle-Poisson regression), 55
 Hurdle-Poisson regression, 55
 Hypothesis tests for equality of a covariance matrix, 56
 Hypothesis tests for equality of multiple covariance matrices, 57

 Intersect, 18, 58, 130
 intersect, 59
 is.lower.tri, 83
 is.lower.tri (Check if a matrix is Lower or Upper triangular), 17
 is.skew.symmetric (Check whether a square matrix is skew-symmetric), 18
 is.upper.tri, 83

- is.upper.tri (Check if a matrix is Lower or Upper triangular), [17](#)
- Item difficulty and discrimination, [59](#)
- jack.mean, [106](#), [110](#)
- jack.mean (Jackknife sample mean), [60](#)
- Jackknife sample mean, [60](#)
- Kaplan-Meier estimate of a survival function, [61](#)
- km, [17](#), [91](#), [93](#)
- km (Kaplan-Meier estimate of a survival function), [61](#)
- kumar.mle, [54](#), [105](#), [118](#)
- kumar.mle (MLE of distributions defined for proportions), [85](#)
- laplace.nb (Naive Bayes classifiers), [100](#)
- laplacenb.pred (Prediction with some naive Bayes classifiers), [111](#)
- leverage, [109](#)
- leverage (Diagonal values of the Hat matrix), [37](#)
- Linear regression with clustered data, [62](#)
- lm, [54](#)
- lm.bsreg, [125](#)
- lm.bsreg (Backward selection with the F test or the partial correlation coefficient), [9](#)
- lm.drop1, [10](#), [55](#), [109](#)
- lm.drop1 (Single terms deletion hypothesis testing in a linear regression model), [124](#)
- lm.fit, [54](#)
- lm.parboot, [55](#)
- lm.parboot (Parametric bootstrap for linear regression model), [108](#)
- logiquant.regs, [6](#), [46](#), [66](#), [99](#)
- logiquant.regs (Many simple quantile regressions using logistic regressions), [74](#)
- logistic_only, [11](#), [47](#)
- logitnorm.nb (Naive Bayes classifiers), [100](#)
- logitnormnb.pred (Prediction with some naive Bayes classifiers), [111](#)
- lr.circaov (Anova for circular data), [7](#)
- lud (Split the matrix in lower, upper triangular and diagonal), [129](#)
- Mahalanobis depth, [63](#)
- Many 2 sample student's t-tests, [64](#)
- Many approximate simple logistic regressions, [65](#)
- Many binary classification metrics, [66](#)
- Many Gamma regressions, [68](#)
- Many metrics for a continuous response variable, [69](#)
- Many negative binomial regressions, [70](#)
- Many score based regressions with multiple response variables and a single predictor variable, [71](#)
- Many score based zero inflated Poisson regressions, [73](#)
- Many simple quantile regressions using logistic regressions, [74](#)
- Many simple Weibull regressions, [75](#)
- Many Welch tests, [76](#)
- Max-Min Parents and Children variable selection algorithm for continuous responses, [77](#)
- Max-Min Parents and Children variable selection algorithm for non continuous responses, [79](#)
- Maximum likelihood linear discriminant analysis, [82](#)
- mci (Monte Carlo integration with a normal distribution), [96](#)
- Merge (Merge 2 sorted vectors in 1 sorted vector), [83](#)
- Merge 2 sorted vectors in 1 sorted vector, [83](#)
- MLE of continuous univariate distributions defined on the positive line, [84](#)
- MLE of distributions defined for proportions, [85](#)
- MLE of some circular distributions with multiple samples, [86](#)
- MLE of some truncated distributions, [88](#)
- MLE of the Cauchy and generalised normal distributions with zero location, [89](#)
- MLE of the censored Weibull distribution, [90](#)

- MLE of the gamma-Poisson distribution, [91](#)
- MLE of the left censored Poisson distribution, [92](#)
- MLE of the Purkayastha distribution, [93](#)
- MLE of the zero inflated Gamma and Weibull distributions, [95](#)
- mle.lda, [34](#), [36](#), [37](#), [42](#), [101](#), [120](#), [137](#)
- mle.lda (Maximum likelihood linear discriminant analysis), [82](#)
- mmhc.skel, [127](#)
- mmhc.skel (Skeleton of the MMHC algorithm), [127](#)
- mmpc, [70](#), [79](#), [81](#), [109](#), [127](#), [129](#)
- mmpc (Max-Min Parents and Children variable selection algorithm for continuous responses), [77](#)
- mmpc2, [10](#), [108](#), [127](#), [129](#)
- mmpc2 (Max-Min Parents and Children variable selection algorithm for non continuous responses), [79](#)
- Monte Carlo integration with a normal distribution, [96](#)
- Moran's I measure of spatial autocorrelation, [97](#)
- moranI, [110](#)
- moranI (Moran's I measure of spatial autocorrelation), [97](#)
- multinom.reg, [36](#), [131](#)
- multinom.reg (Multinomial regression), [98](#)
- Multinomial regression, [98](#)
- multinomreg.cv, [33](#)
- multinomreg.cv (Cross-validation for the multinomial regression), [33](#)
- multispml.mle (MLE of some circular distributions with multiple samples), [86](#)
- multivm.mle, [8](#)
- multivm.mle (MLE of some circular distributions with multiple samples), [86](#)
- mv.score.betaregs (Many score based regressions with multiple response variables and a single predictor variable), [71](#)
- mv.score.expregs (Many score based regressions with multiple response variables and a single predictor variable), [71](#)
- mv.score.gammaregs (Many score based regressions with multiple response variables and a single predictor variable), [71](#)
- mv.score.glms (Many score based regressions with multiple response variables and a single predictor variable), [71](#)
- mv.score.invgaussregs (Many score based regressions with multiple response variables and a single predictor variable), [71](#)
- mv.score.weibregs (Many score based regressions with multiple response variables and a single predictor variable), [71](#)
- Naive Bayes classifier for binary (Bernoulli) data, [99](#)
- Naive Bayes classifiers, [100](#)
- Naive Bayes classifiers for circular data, [102](#)
- nb.cv, [100](#), [101](#), [103](#), [110](#), [112](#), [113](#)
- nb.cv (Cross-validation for the naive Bayes classifiers), [35](#)
- Negative binomial regression, [103](#)
- negbin.reg, [13](#), [51](#), [52](#), [56](#), [71](#)
- negbin.reg (Negative binomial regression), [103](#)
- negbin.regs (Many negative binomial regressions), [70](#)
- Non linear least squares regression for percentages or proportions, [104](#)
- normlog.nb (Naive Bayes classifiers), [100](#)
- normlognb.pred (Prediction with some naive Bayes classifiers), [111](#)
- omp, [135](#)
- omp2 (Orthogonal matching pursuit variable selection), [106](#)
- One sample bootstrap t-test for a vector, [105](#)
- Orthogonal matching pursuit variable selection, [106](#)

- overdispreg.test (Score test for overdispersion in Poisson regression), 123
- Parametric bootstrap for linear regression model, 108
- pc.sel, 10, 70, 77, 81, 108, 109, 121
- pc.sel (Variable selection using the PC-simple algorithm), 134
- pc.skel, 135
- pca, 115
- pca (Principal component analysis), 113
- pcr (Principal components regression), 114
- perm.ttest2, 106
- perm.ttest2 (Permutation t-test for 2 independent samples), 109
- Permutation t-test for 2 independent samples, 109
- pinar1 (Conditional least-squares estimate for Poisson INAR(1) models), 27
- poisson_only, 11, 47
- pooled.colVars, 22
- pooled.colVars (Column-wise pooled variances across groups), 25
- powerlaw.mle (MLE of continuous univariate distributions defined on the positive line), 84
- Prediction with naive Bayes classifier for binary (Bernoulli) data, 110
- Prediction with some naive Bayes classifiers, 111
- Prediction with some naive Bayes classifiers for circular data, 112
- pretty, 41
- Principal component analysis, 113
- Principal components regression, 114
- print.benchmark (Benchmark - Measure time), 10
- prophelling.reg, 105
- prophelling.reg (Hellinger distance based univariate regression for proportions), 53
- propols.reg, 54, 118, 123
- propols.reg (Non linear least squares regression for percentages or proportions), 104
- purka.mle, 87, 89
- purka.mle (MLE of the Purkayastha distribution), 93
- Quantile, 11, 26, 41, 60, 133
- Quantile (Sample quantiles and col/row wise quantiles), 121
- Random effects meta analysis, 115
- Random integer values simulation, 116
- Random values generation from a Be(a, 1) distribution, 117
- Random values simulation from the uniform distribution, 118
- rbeta1, 96, 117, 119
- rbeta1 (Random values generation from a Be(a, 1) distribution), 117
- refmeta (Random effects meta analysis), 115
- reg.mle.llda, 34, 36, 37, 42, 82, 114, 131
- reg.mle.llda (Regularised maximum likelihood linear discriminant analysis), 119
- regmlelda.cv, 33, 120
- regmlelda.cv (Cross-validation for the regularised maximum likelihood linear discriminant analysis), 36
- Regularised maximum likelihood linear discriminant analysis, 119
- Repeated measures ANOVA (univariate data) using Hotelling's T2 test, 120
- Rfast2-package, 4
- riag, 96, 117, 119
- riag (Angular Gaussian random values simulation), 6
- rm.hotel (Repeated measures ANOVA (univariate data) using Hotelling's T2 test), 120
- rowjack.means (Column and row-wise jackknife sample means), 20
- rowQuantile, 26
- rowQuantile (Sample quantiles and col/row wise quantiles), 121
- rowTrimMean (Trimmed mean), 133

- Runif, [117](#)
 Runif (Random values simulation from the uniform distribution), [118](#)
 runif, [118](#)
- Sample (Random integer values simulation), [116](#)
 Sample quantiles and col/row wise quantiles, [121](#)
 Sample.int, [119](#)
 sample.int, [117](#)
 Scaled logistic regression, [122](#)
 sclr (Scaled logistic regression), [122](#)
 Score test for overdispersion in Poisson regression, [123](#)
 score.zipregs, [71](#), [73](#)
 score.zipregs (Many score based zero inflated Poisson regressions), [73](#)
 simplex.mle, [54](#), [105](#), [118](#)
 simplex.mle (MLE of distributions defined for proportions), [85](#)
 Single terms deletion hypothesis testing in a linear regression model, [124](#)
 Skeleton of the FEDHC algorithm, [126](#)
 Skeleton of the MMHC algorithm, [127](#)
 sp.logiregs, [6](#), [62](#), [75](#), [77](#), [121](#)
 sp.logiregs (Many approximate simple logistic regressions), [65](#)
 Split the matrix in lower, upper triangular and diagonal, [129](#)
 spml.nb (Naive Bayes classifiers for circular data), [102](#)
 spml.reg, [20](#)
 spmlnb.pred (Prediction with some naive Bayes classifiers for circular data), [112](#)
 stud.ttests (Many 2 sample student's t-tests), [64](#)
- The k-NN algorithm for really large scale data, [130](#)
 Tobit regression, [131](#)
 tobit.reg (Tobit regression), [131](#)
 trim.mean, [11](#), [14](#), [15](#), [21](#), [61](#), [64](#), [110](#), [122](#)
 trim.mean (Trimmed mean), [133](#)
 Trimmed mean, [133](#)
- truncauchy.mle (MLE of some truncated distributions), [88](#)
 truncexpmle (MLE of some truncated distributions), [88](#)
- unitweibull.mle (MLE of distributions defined for proportions), [85](#)
 univglms, [30](#)
- Variable selection using the PC-simple algorithm, [134](#)
 vm.nb, [8](#), [36](#), [101](#), [113](#)
 vm.nb (Naive Bayes classifiers for circular data), [102](#)
 vmnb.pred, [36](#), [103](#), [112](#)
 vmnb.pred (Prediction with some naive Bayes classifiers for circular data), [112](#)
- Wald confidence interval for the ratio of two Poisson variables, [135](#)
 wald.poisrat, [124](#)
 wald.poisrat (Wald confidence interval for the ratio of two Poisson variables), [135](#)
 Walter's confidence interval for the ratio of two binomial variables (and the relative risk), [136](#)
 walter.ci (Walter's confidence interval for the ratio of two binomial variables (and the relative risk)), [136](#)
 weib.regs, [73](#)
 weib.regs (Many simple Weibull regressions), [75](#)
 weibull.nb, [36](#), [37](#), [42](#), [82](#), [103](#), [112](#), [120](#)
 weibull.nb (Naive Bayes classifiers), [100](#)
 weibullnb.pred, [36](#), [101](#), [113](#)
 weibullnb.pred (Prediction with some naive Bayes classifiers), [111](#)
 welch.tests, [14](#), [15](#), [21](#), [44](#), [50](#), [61](#), [64](#), [106](#), [137](#)
 welch.tests (Many Welch tests), [76](#)
- Zero inflated Gamma regression, [137](#)
 Zero truncated Poisson regression, [139](#)
 zigamma.mle, [49](#), [85](#), [86](#), [92](#), [138](#)

zigamma.mle (MLE of the zero inflated Gamma and Weibull distributions), [95](#)

zigamma.reg, [95](#)

zigamma.reg (Zero inflated Gamma regression), [137](#)

zil.mle (MLE of distributions defined for proportions), [85](#)

ziweibull.mle (MLE of the zero inflated Gamma and Weibull distributions), [95](#)

ztp.reg, [13](#), [28](#), [38](#), [51](#), [56](#), [71](#), [74](#), [104](#), [124](#), [132](#), [138](#)

ztp.reg (Zero truncated Poisson regression), [139](#)