Package 'forsearch'

March 31, 2024

Title Diagnostic Analysis Using Forward Search Procedure for Various

Version 6.0.0				
Description Identifies potential data outliers and their impact on estimates and analyses. Uses the forward search approach of Atkinson and Riani, "Robust Diagnostic Regression Analysis", 2000, <isbn: o-387-95017-6=""> to prepare descriptive statistics of a dataset that is to be analyzed by stats::lm(), stats::glm(), stats::nls(), nlme::lme() or survival::coxph(). Includes graphics functions to display the descriptive statistics.</isbn:>				
Depends R (>= 4.2)				
License GPL (>= 3)				
SystemRequirements gmp (>= 4.1)				
Encoding UTF-8				
RoxygenNote 7.2.3				
Imports Hmisc(>= 4.7-0), Cairo(>= 1.6-0), formula.tools(>= 1.7.0), ggplot2(>= 3.4.0), nlme(>= 3.1-157), survival(>= 3.4), tibble(>= 3.1.8)				
Suggests rmarkdown, knitr				
VignetteBuilder knitr				
NeedsCompilation no				
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Description

Identifies potential data outliers and their impact on estimates and analyses. Uses the forward search approach of Atkinson and Riani, "Robust Diagnostic Regression Analysis", 2000,<ISBN: o-387-95017-6> to prepare descriptive statistics of a dataset that is to be analyzed by stats::lm(), stats::glm(), stats::nls(), nlme::lme() or survival::coxph(). Includes graphics functions to display the descriptive statistics.

Details

The DESCRIPTION file:

Package: forsearch

Title: Diagnostic Analysis Using Forward Search Procedure for Various Models

Version: 6.0.0

Authors@R: person("William", "Fairweather", email = "wrf343@flowervalleyconsulting.com", role = c("aut", "cre

Description: Identifies potential data outliers and their impact on estimates and analyses. Uses the forward search

Depends: R (>= 4.2)License: GPL (>= 3)LazyData: true

SystemRequirements: gmp (>= 4.1) Encoding: UTF-8

Roxygen: list(markdown = TRUE)

RoxygenNote: 7.2.3

Imports: Hmisc(>= 4.7-0), Cairo(>= 1.6-0), formula.tools(>= 1.7.0), ggplot2(>= 3.4.0), nlme(>= 3.1-157), surrows

Suggests: rmarkdown, knitr

VignetteBuilder: knitr

Author: William Fairweather [aut, cre]

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search.history Create Tabular History Of Forward Search showme

Display Abbreviated Output of FORSEARCH_xxx

Function

variablelist Identify Level(s) to Which Each Factor

Observation Belongs

Ensure that data frame has a leading column of observation numbers. Run forsearch_xxx to create a file of diagnostic statistics to be used as input to such plotting functions as plotdiag, residuals, plotdiag.params.fixed, plotdiag.params.random, plotdiag.s2, plotdiag,leverage, and plotdiag.Cook. The file of diagnostic statistics can be voluminous, and the utility function showme displays the output more succinctly. Plotting of statistics for fixed and for random coefficients is limited by graphical restraints in some cases. The function identifyCoeffs provides a set of indexing codes so that plotdiag.params.random can display diagnostics for selected fixed or random model parameters. The function identifyFixedCoeffs does the same for lm models.

Author(s)

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Maintainer: NA William R. Fairweather < wrf343 at flowervalleyconsulting.com>

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000. Pinheiro, JC and DM Bates. Mixed-Effects Models in S and S-Plus, Springer, New York, 2000.

aStep1 Create Set of Observation Numbers in Step 1 for Linear Model Analysis

Description

Derives the first set of observation numbers for forsearch in linear models

Usage

```
aStep1(yesfactor, df1, inner.rank, initial.sample, formula, ycol, nopl, b.d)
```

Arguments

yesfactor	Logical. TRUE if there are factors in the X matrix
df1	Data frame being analyzed by forward search.
inner.rank	Rank of X matrix of lm analysis on entire database
initial.sample	Number of random samples from which to take set of initial observations
formula	Fixed parameter formula of lm function
ycol	Response column number
nopl	Number of observations per level of combined factor variables
b.d	Index of point to begin diagnostic listings

Details

Support function, usually not called independently

Value

Produces set of observation numbers for Step 1. Accounts for presence of factors in the dataset

Note

Presence of Observation column has no effect on outcome

Author(s)

aStep2

aStep2	Update Observation Set in Step 2	

Description

Derives the set of observation numbers for forsearch in Step 2 for linear models

Usage

```
aStep2(yesfactor, form.A2, finalm, rimbs, dfa2, ycol, mstart, rnk, b.d)
```

Arguments

yesfactor	True or False for presence of factors
form.A2	Formula for analysis of entire dataset
finalm	See VALUE above. finalm argument is the same but only for Step 1 values
rimbs	List, each element is a matrix of obs numbers and corresponding subset codes
dfa2	Data frame being analyzed by forward search. Presence of Observation column has no effect on output
ycol	Response column number, including 1 for Observation
mstart	Number of first subset to be defined in Step 2
rnk	Rank of X matrix. For factors, this is rank with factors removed.
b.d	Number at which to begin diagnostic listings

Details

Support function, usually not called independently

Value

Vector of integers corresponding to observation numbers

Author(s)

bStep2

bStep2	Update Observation Numbers in Step 2	

Description

Derives the set of Step 2 observation numbers for forsearch in linear mixed effects models

Usage

```
bStep2(f2, dfa2, randm2, ms, finalm, fbg, b.d, rnk2)
```

Arguments

f2	Fixed parameter formula
dfa2	Complete data set with factor subset identification codes
randm2	Random parameter formula
ms	Number of observations beginning Step 2
finalm	List of expanding subset observation numbers
fbg	List of observation numbers by factor subgroup
b.d	Indicator of place in code to begin diagnostic printouts
rnk2	Rank of linear regression with factor variables eliminated

Details

Support function, usually not called independently

Value

List of expanding number sets corresponding to observation numbers

Author(s)

cStep2

cStep2	Update Observation Set in Step 2

Description

Derives the set of observation numbers for step 2 for forsearch in Cox proportional hazard models

Usage

```
cStep2(f.e, finalm, dfa2, ms, rnk2, ss, b.d)
```

Arguments

f.e	Right hand side of formula
finalm	List of rows in model at each stage
dfa2	Complete data frame with factor subset indicator codes
ms	Number of observations in first stage of Step 2
rnk2	Rank of linear analysis with factor variables removed
SS	NULL or vector of observation numbers manually entered into Step 1
b.d	Indicator of starting point for diagnostic listings

Details

Support function, usually not called independently

Value

Vector of expanding number sets corresponding to observation numbers

Author(s)

William R. Fairweather

forsearch_cph	ırd
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Description

Prepares summary statistics at each stage of forward search for subsequent plotting.

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Arguments

alldata Data frame containing variables 'Observation', 'event.time', 'status', and inde-

pendent variables, in that order

formula.rhs Character vector of names of independent variables in model

initial.sample Number of observations in Step 1 of forward search

n.obs.per.level

Number of observations per level of (possibly crossed) factor levels to include

in Step 1

skip.step1 NULL or a vector of integers for observations to be included in Step 1

ties Method for handling ties in event time; = "efron", "breslow", or "exact"; see

survival::coxph

proportion TRUE causes evaluation of proportionality of Cox regression

unblinded TRUE causes printing of presumed analysis structure

begin.diagnose Numeric. Indicates where in code to begin printing diagnostics. 0 prints all; 100

prints none

verbose TRUE causes function identifier display before and after run

Value

LIST

Rows in stage Observation numbers of rows included at each stage

Number of model parameters

Number of fixed coefficients in Cox model

Fixed parameter estimates

Vector of parameter estimates at each stage

Wald Test Vector of Wald tests at each stage

LogLikelihood Vector of null and overall coefficients log likelihoods at each stage

Likelihood ratio test

Vector of LRTs at each stage

Leverage Matrix of leverage of each observation at each stage

Call to this function

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

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Examples

```
## Not run:
{# Forsearch for Cox Proportional Survival, including Step 1
veteran <- survival::veteran</pre>
veteran <- veteran[order(veteran$celltype),]</pre>
veteranx <- veteran[,c(3,4,1,2)]
veteranx$trt <- as.factor(veteranx$trt)</pre>
dimv <- dim(veteran)[1]</pre>
Observation <- 1:dimv
veteranx <- data.frame(Observation, veteranx)</pre>
names(veteranx)[2] <- "event.time"</pre>
form.1 <- "trt + celltype"
forskip <- NULL
# forskip <- c(12, 23, 38, 71, 91, 104, 116, 130, 31, 73, 62, 76)
cphtest1a.out <- forsearch_cph(alldata=veteranx, formula.rhs=form.1,</pre>
       n.obs.per.level=2, skip.step1=forskip, ties="efron", unblinded=TRUE,
       initial.sample=467, begin.diagnose = 100, verbose = TRUE)
}
{# Same, but skipping Step 1.
forskip <- c(12, 23, 38, 71, 91, 104, 116, 130, 31, 73, 62, 76)
cphtest1b.out <- forsearch_cph(alldata=veteranx, formula.rhs=form.1,</pre>
      n.obs.per.level=2, skip.step1=forskip, ties="efron", unblinded=TRUE,
      initial.sample=467, begin.diagnose = 100, verbose = TRUE)
}
## End(Not run)
```

forsearch_glm

Create Statistics of Forward Search in a Generalized Linear Model Database

Description

Prepares summary statistics at each stage of forward search for subsequent plotting. Forward search is conducted in three steps: Step 1 to identify minimal set of observations to estimate unknown parameters, and Step 2 to add one observation at each stage such that observations in the set are best fitting at that stage. A preliminary step (Step 0) contains code for pre-processing of the data.

Usage

```
forsearch_glm(initial.sample=1000, response.cols, indep.cols, family,
  formula=NULL, binomialrhs=NULL, formula.cont.rhs, data, n.obs.per.level = 1,
  estimate.phi = TRUE, skip.step1=NULL, unblinded=TRUE, begin.diagnose=100,
  verbose=TRUE)
```

Arguments

```
initial.sample Number of random sets of observations in Step 1 of forward search response.cols Vector of column numbers (1 or 2) of responses and nonresponses (if binomial)
```

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indep.cols Column number(s) of independent variables

family Error distribution and link

formula Formula relating response to independent variables. Required except for fam-

ily=binomial

binomialrhs Quoted character.Right-hand side of formula. Required for family=binomial

formula.cont.rhs

Quoted character.Right-hand side of formula, omitting factor variables. Re-

quired for all families

data Name of database

n.obs.per.level

Number of observations per level of (possibly crossed) factor levels

estimate.phi TRUE causes phi to be estimated; FALSE causes phi to be set = 1 skip.step1 NULL, or vector of observation numbers to include at end of Step 1

unblinded TRUE allows print of formula of analysis function

begin.diagnose Numeric. Indicates where in code to begin printing diagnostics. 0 prints all; 100

prints none

verbose TRUE causes function identifier to display before and after run

Details

Step 2 is determined by the results of Step 1, which itself is random. So, it is possible to reproduce the entire run by using the skip.step1 argument. Inner subgroups are produced by presence of categorical variables. Current version assumes independent variables are all continuous.

Value

LIST

Rows in stage Observation numbers of rows included at each stage

Family Family and link
Number of model parameters

Number of fixed effect parameters

Fixed parameter estimates

Matrix of parameter estimates at each stage

Residual deviance

Vector of deviances

Null deviance Vector of null deviances

PhiHat Vector of values of phi parameter

Deviance residuals and augments

Deviance residuals with indication of whether each is included in fit

AIC Vector of AIC values

Leverage Matrix of leverage of each observation at each stage

Call to this function

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Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

Examples

```
# Train deaths (Atkinson and Riani, 2000)
Observation<-1:67
11,3,10,4,2,12,12,9,11,1,10,8,6,1,10,6,12,8,4,9,6,12,10,7,2,5,12,5,5,4,3,1,
                  9,11,9,7,3,2)
Year<-c(97,96,96,95,94,94,91,91,90,89,89,89,88,88,87,86,86,86,86,84,84,84,84,84,
                   83,83,82,81,81,80,80,79,79,79,78,78,77,76,76,75,75,75,75,74,74,73,73,73,72,
                   72,71,71,71,70,69,69,69,69,69,68,67,67,67,67,67)
RollingStock<-c(2,2,3,2,1,1,1,1,2,3,1,1,1,2,1,2,1,3,2,2,1,2,2,3,1,2,1,1,2,3,1,
                    Traffic < -c(0.436, 0.424, 0.424, 0.426, 0.419, 0.419, 0.439, 0.439, 0.431, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0.436, 0
                  0.436,0.443,0.443,0.397,0.414,0.414,0.414,0.414,0.389,0.389,0.389,0.389,
                  0.389, 0.401, 0.401, 0.372, 0.417, 0.417, 0.43, 0.43, 0.426, 0.426, 0.426, 0.43, 0.43, 0.43, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426, 0.426
                  0.425, 0.426, 0.426, 0.436, 0.436, 0.436, 0.436, 0.452, 0.452, 0.433, 0.433, 0.433,
                  0.431,0.431,0.444,0.444,0.444,0.444,0.452,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0.447,0
                   0.447, 0.449, 0.459, 0.459, 0.459, 0.459, 0.459)
Deaths<-c(7,1,1,1,5,2,4,2,1,1,2,5,35,1,4,1,2,1,1,3,1,3,13,2,1,1,1,4,1,2,1,5,7,
                    1,1,3,2,1,2,1,2,6,1,1,1,10,5,1,1,6,3,1,2,1,2,1,1,6,2,2,4,2,49,1,7,5,9)
train2022 <- data.frame(Observation, Year, RollingStock, Traffic, Deaths)</pre>
forsearch_glm(initial.sample = 100, response.cols = 5,
                   indep.cols = 2:4, formula=Deaths~Year + RollingStock + Traffic,
                   formula.cont.rhs="Year + RollingStock + Traffic",
                   family = poisson("log"), data = train2022,
                  n.obs.per.level = 1, estimate.phi = TRUE, skip.step1 = NULL,
                  unblinded = TRUE, begin.diagnose=100)
```

forsearch_lm

Create Statistics Of Forward Search in a Linear Model Database

Description

Prepares summary statistics at each stage of forward search for subsequent plotting. Forward search is conducted in two steps: Step 1 to identify minimal set of observations to estimate unknown parameters, and Step 2 to add one observation at each stage such that observations in the set are best fitting at that stage.

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Arguments

formula Fixed effects formula as described in stats::lm

data Name of database

initial.sample Number of observations in Step 1 of forward search

n.obs.per.level

Number of observations per level of (possibly crossed) factor levels

skip.step1 NULL or a vector of integers for observations to be included in Step 1

unblinded TRUE causes printing of presumed analysis structure

begin.diagnose Numeric. Indicates where in code to begin printing diagnostics. 0 prints all; 100

prints none

verbose TRUE causes function identifier to display before and after run

Details

Step 2 is determined by the results of Step 1, which itself is random. So, it is possible to reproduce the entire run by using the skip.step1 argument.

Value

LIST

Rows in stage Observation numbers of rows included at each stage

Standardized residuals

Matrix of errors at each stage

Number of model parameters

Rank of model

Sigma Estimate of random error at final stage; used to standardize all residuals

Fixed parameter estimates

Vector of parameter estimates at each stage

s^2 Estimate of random error at each stage

Leverage Matrix of leverage of each observation at each stage

Modified Cook distance

Estimate of sum of squared changes in parameter estimates at each stage

Call to this function

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

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Examples

```
# Multiple regression
Observation <- 1:16
y <- runif(16)</pre>
x1 <- runif(16)
x2 \leftarrow runif(16)
x3 <- runif(16)
lmtest1 <- data.frame(Observation,y,x1,x2,x3)</pre>
forsearch_lm(formula=y~x1+x2+x3, data=lmtest1, initial.sample=200,begin.diagnose=100)
## Not run:
# Analysis of variance
Observation <- 1:30
y \leftarrow runif(30)
AN1 <- as.factor(c(rep("A1",5),rep("A2",5),rep("A3",5)))
AN1 \leftarrow c(AN1,AN1)
AN2 <- as.factor(c(rep("B1",15),rep("B2",15)))
lmtest2 <- data.frame(Observation,y,AN1,AN2)</pre>
forsearch_lm(formula=y~AN1*AN2, data=lmtest2, initial.sample=200,begin.diagnose=100)
# Analysis of covariance
Observation <- 1:60
v \leftarrow runif(60)
AN1 <- as.factor(c(rep("A1",10),rep("A2",10),rep("A3",10)))
AN1 \leftarrow c(AN1,AN1)
AN2 <- as.factor(c(rep("B1",30),rep("B2",30)))
COV <- runif(60)
lmtest3 <- data.frame(Observation, y, AN1, AN2, COV)</pre>
forsearch_lm(formula=y~AN1*AN2+COV, data=lmtest3, initial.sample=200,begin.diagnose=100)
## End(Not run)
```

forsearch_lme

Create Statistics Of Forward Search For a Linear Mixed Effects Database

Description

Prepares summary statistics at each stage of forward search for subsequent plotting. Forward search is conducted in four steps: Step 0 to set up accounting for group structure, Step 1 to identify minimal set of observations to estimate unknown fixed parameters, Step 2 to identify the order of the remaining observations, and a final stage to extract the intermediate statistics based on increasing sample size.

```
forsearch_lme(fixedform, alldata, randomform, initial.sample=1000, n.obs.per.level=1,
    skip.step1=NULL, unblinded=TRUE, begin.diagnose = 100, verbose = TRUE)
```

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Arguments

fixedform 2-sided formula for fixed effects

alldata data frame, first column of which must be "Observation"

randomform 1-sided formula for random effects

initial.sample Number of observations in Step 1 of forward search

n.obs.per.level

Number of observations per level of (possibly crossed) factor levels

skip.step1 NULL or a vector of integers for observations to be included in Step 1

unblinded TRUE causes printing of presumed analysis structure

begin.diagnose Numeric indicator of place in coding to begin printing diagnostic information.

0 prints all information, 100 prints none.

verbose TRUE causes function identifier to display before and after run

Details

data will be grouped within the function, regardless of initial layout. Step 2 is determined by the results of Step 1, which itself is random. So, it is possible to reproduce the entire run by using the skip.step1 argument. Variables in the randomform formula must be character variables, but *not* factors

Value

LIST

Number of observations in Step 1

Number of observations included in Step 1

Step 1 observation numbers

Observation numbers useful in skipping step 1

Rows by outer subgroup

List of row numbers, by outer subgroup

Rows by outer-inner subgroups

List of row numbers, by outer-inner subgroup

Rows in stage Observation numbers of rows included at each stage

Sigma Estimate of random error at final stage; used to standardize all residuals

Standardized residuals

Matrix of errors at each stage

Fixed parameter estimates

Matrix of parameter estimates at each stage

Random parameter estimates

Matrix of parameter estimates at each stage

Leverage Matrix of leverage of each observation at each stage

Modified Cook distance

Estimate of sum of squared changes in parameter estimates at each stage

Dims Dims from fit of lme function

forsearch_lme 17

```
t statistics t statistics for each fixed parameter

Fit statistics AIC, BIC, and log likelihood

Call Call to this function
```

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000. Pinheiro, JC and DM Bates. Mixed-Effects Models in S and S-Plus, Springer, New York, 2000. https://CRAN.R-project.org/package=nlme

Examples

```
# Multiple regression in grouped data
Observation <- 1:16
y \leftarrow runif(16)
x1 \leftarrow runif(16)
x2 \leftarrow runif(16)
x3 \leftarrow runif(16)
group <- as.factor(rep(c("G1", "G2"), each=8))</pre>
lmetest1 <- data.frame(Observation,y,x1,x2,x3,group)</pre>
forsearch_lme(fixedform=y~x1+x2+x3, alldata=lmetest1, randomform= ~1|group,
   n.obs.per.level=1, initial.sample=200)
## Not run:
# Analysis of variance in grouped data
Observation <- 1:60
y <- runif(60)</pre>
AN1 <- as.factor(c(rep("A1",5),rep("A2",5),rep("A3",5)))
AN1 \leftarrow c(AN1, AN1, AN1, AN1)
AN2 <- as.factor(c(rep("B1",15),rep("B2",15)))
AN2 \leftarrow c(AN2,AN2)
group <- as.factor(rep(c("G1", "G2"), each=30))</pre>
lmetest2 <- data.frame(Observation,y,AN1,AN2,group)</pre>
forsearch_lme(fixedform=y~AN1*AN2, alldata=lmetest2, randomform= ~1|group,
              initial.sample=500)
# Analysis of covariance in grouped data
Observation <- 1:120
y \leftarrow runif(120)
AN1 <- as.factor(c(rep("A1",10),rep("A2",10),rep("A3",10)))
AN1 <- c(AN1, AN1, AN1, AN1)
AN2 <- as.factor(c(rep("B1",10),rep("B2",10)))
AN2 <- c(AN2, AN2, AN2, AN2, AN2, AN2)
COV <- runif(120)
group <- as.factor(rep(c("G1", "G2"), each=30))</pre>
```

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forsearch_nls

Create Statistics Of Forward Search in a Nonlinear Model Database

Description

Prepares summary statistics at each stage of forward search for subsequent plotting. Forward search is conducted in two steps: Step 1 to identify minimal set of observations to estimate unknown parameters, and Step 2 to add one observation at each stage such that observations in the set are best fitting at that stage.

Usage

```
forsearch_nls(phaselist, data, poolstart, poolformula, algorithm=
  "default", control=NULL, initial.sample=1000, skip.step1=NULL,
  begin.diagnose=100, verbose=TRUE)
```

Arguments

phaselist LIST of formula, formulacont, start, nopp for each phase

data Name of database

poolstart List Start values for Step 2

poolformula Formula for Step 2

algorithm algorithm for nls function.

control nls control

initial.sample Number of observation sets in Step 1 of forward search

skip. step1 NULL or a vector of integers for observations to be included in Step 1

begin.diagnose Numeric. Indicates where in code to begin printing diagnostics. 0 prints all; 100

prints none

verbose TRUE causes function identifier to display before and after run

Details

All datasets are considered to be in phases. See vignette for definition and discussion. There is a phaselist for each phase and an element for each phaselist input variable. In addition, there is a (pool)start and a (pool)formula input variable for the pooled dataset.

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Value

LIST

Rows in stage Observation numbers of rows included at each stage

Standardized residuals

Matrix of errors at each stage

Number of model parameters

Same as number of levels of poolstart input variable

Sigma Estimate of random error at final stage; used to standardize all residuals

Fixed parameter estimates

Vector of parameter estimates at each stage

s^2 Estimate of random error at each stage

Call to this function

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000. Pinheiro, JC and DM Bates. Mixed Effects Models in S and S-PLUS, Springer, New York, 2000. Example from nlstools package

Examples

```
## Not run:
t < -(0:35)/3
V02<-c(377.1111,333.3333,352.1429,328.7500,369.8750,394.4000,352.6667,337.3333,
 366.4286,364.0000,293.8889,387.0000,364.8889,342.2222,400.3000,375.1111,
 320.5556,385.1667,527.0714,688.6364,890.8182,1145.1538,1254.9091,1327.5000,
 1463.9000,1487.8333,1586.6667,1619.1000,1494.4167,1640.4545,1643.3750,
 1583.6364,1610.8000,1568.5000,1464.5833,1652.8000)
Observation <- 1:36
Phases <- as.factor(c(rep("REST",18), rep("EXERCISE",18)))
test01 <- data.frame(Observation, Phases, t, VO2)</pre>
formula.1 <-as.formula(V02~V02rest)</pre>
formulacont.1 <- as.formula(V02~V02rest)</pre>
start.1 <- list(VO2rest = 400)</pre>
nopp.1 <- 1
formula.2<-
 as.formula(V02^{(V02rest+(V02peak-V02rest)*(1-exp(-(t-5.883)*I(1/mu))))}
formulacont.2<-
 as.formula(V02^{(V02rest+(V02peak-V02rest)*(1-exp(-(t-5.883)*I(1/mu))))}
start.2 <- list(VO2rest = 400, VO2peak = 1600, mu = 1)
nopp.2 <- 6
```

20 identifyCoeffs

identifyCoeffs

Index To Identify Fixed and Random Coefficients To Appear Together on Plot

Description

Runs the defined, grouped linear mixed effects (lme) model. Displays the resulting fixed and random coefficients. Attaches codes for identifying them to the plotting functions of this package.

Usage

```
identifyCoeffs(fixed, data, random,
    XmaxIter = 1000, XmsMaxIter = 1000,
    Xtolerance = 0.01, XniterEM = 1000, XmsMaxEval = 400, XmsTol = 1e-05,
    Xopt = "optim", verbose = TRUE)
```

Arguments

fixed 2-sided formula for fixed effects

data Name of file (to be) run by forsearch_lme

random 1-sided formula for random effects

XmaxIterIme control parameterXmsMaxIterIme control parameterXtoleranceIme control parameterXniterEMIme control parameterXmsMaxEvalIme control parameterXmsTolIme control parameterXoptIme control parameter

verbose If TRUE, indicates beginning and end of function

identifyFixedCoeffs 21

Details

Plotting functions cannot plot more than a few coefficients on one graph. This function prepares an index of the coefficients so that the user can more easily identify which ones should appear together in a plot.

Value

Index of fixed and random coefficients from forsearch_lme.

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

Examples

```
info3 <- system.file("extdata","Machines.O.R",package="forsearch");
info3 <- source(info3);
info3 <- info3[[1]];
identifyCoeffs(fixed=score~1, data=info3, random= ~1 | Worker)</pre>
```

identifyFixedCoeffs

Index To Identify Fixed Coefficients To Appear Together on Plot

Description

Runs the defined linear (lm) model. Displays the resulting coefficients. Attaches codes for identifying them to the plotting functions of this package.

Usage

```
identifyFixedCoeffs(formula, data, verbose = TRUE)
```

Arguments

formula 2-sided formula for fixed effects

data Name of file (to be) run by forsearch_lm

verbose If TRUE, indicates beginning and end of function

Details

Plotting functions cannot plot more than a few coefficients on one graph. This function prepares an index of the coefficients so that the user can more easily identify which ones should appear together in a plot.

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Value

Index of coefficients from forsearch_lm.

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

Examples

```
info3 <- system.file("extdata", "crossdata.R", package="forsearch");
crossdata <- source(info3);
crossdata <- crossdata[[1]];
identifyFixedCoeffs(formula=y~x1*x2, data=crossdata)</pre>
```

picksome

Structured Sets of Random Samples of Observations

Description

Restricts Step 1 of forward search procedures to ensure that every possible combination of levels is included for observations containing factors

Usage

```
picksome(subsetlist, nobs, initial.sample, n.obs.per.level, rank)
```

Arguments

subsetlist List, each element is a data frame of 2 columns with code indicating the highest

possible level of interaction to which each observation can belong. Usually,

output from variablelist function.

nobs Number of observations in data frame containing observations of forward search.

initial.sample Number of randomized sets of observations in Step 1 of forward search.

n.obs.per.level

Number of observations to pull from each level.

rank Rank of the X matrix of the analytical function to be used on data frame.

Details

Support function, usually not called independently. Argument n.obs.per.level is set by user in forsearch_xxx function call.

plotdiag.AICX 23

Value

Matrix, each row of which identifies observations in each set of random sample of observations.

Author(s)

William R. Fairweather

plotdiag.AICX

Plot Diagnostic AIC Statistics

Description

Plot output from forsearch_glm to show change in AIC statistics as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

Usage

```
plotdiag.AICX(forn, maintitle = "Put main title here",
   subtitle = "Put subtitle here", caption="Put caption title here",
   wmf = "Put_plot_file_title_here",
   Cairo=TRUE, printgraph=TRUE,addline="none",
   verbose = TRUE)
```

Arguments

forn Name of output file from forsearch_glm

maintitle Main title of plot subtitle Subtitle of plot caption Content of caption

wmf File name of stored plot; omit ".wmf"
Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

addline add a line to the graph; "none", "loess", or "straight"); abbreviation allowed

verbose If TRUE, indicates beginning and end of function

Value

Process and plot AIC statistics from forsearch_glm

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

24 plotdiag.ANOX2

plotdiag.allgraphs	Execute All Plotting Functions For a Select Forsearch Object	

Description

Executes all the plotting functions for a select analytical function such as lm or glm; default omits titles and subtitles and attempts to plot all fixed and random coefficients.

Usage

Arguments

object	Name of forsearch object file
mt	Maintitle of graph
st	Subtitle of graph
cpt	Caption on the graph
blind.label	TRUE causes 'blind' to be added to graph and to file name for fixed parameters
СС	Fixed variable code numbers of coefficients to be included in graph
ccrand	Random variable code numbers of parameters to be included in graph
Cairo	TRUE causes use of Cairo graphics

Value

Prints search history and creates graphical files in current subdirectory

Author(s)

William R. Fairweather

Description

Plot output from forsearch_xxx to show change in anova p-values as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

plotdiag.blind.fixed 25

Usage

```
plotdiag.ANOX2(forn, anova.rows=NULL, ylab.extend=c("proportionality","variance"),
maintitle = "Put main title here",
subtitle = "Put subtitle here", caption="Put caption here",wmf = "Put_stored_name_here",
Cairo=TRUE, printgraph=TRUE,legend = "Dummy legend name",
verbose = TRUE)
```

Arguments

forn Name of output file from forsearch_xxx

anova.rows Row numbers of p values to include together on the plot

ylab.extend Type of anova table. "proportionality" is a test of proportionality for a coxph

analysis; "variance" is a test of null hypothesis of a lm or lme test

maintitle Main title of plot
subtitle Subtitle of plot
caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

legend Name of legend

verbose If TRUE, indicates beginning and end of function

Value

Process and plot anova test p values from forsearch_lm or forsearch_lme

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.blind.fixed Plot Diagnostic Statistics of Fixed Coefficients for Blinded Dataset

Description

Plot output from forsearch_xxx to show change in fixed coefficients as the number of observations in the forward search procedure increases. Save plot in folder containing working directory. Run on blinded data only.

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Usage

```
plotdiag.blind.fixed(forn, coeff.codenums=NULL, maintitle = "Put main title here",
subtitle = "Put subtitle here", caption="Put caption here",wmf = "Put_stored_name_here",
Cairo=TRUE, printgraph=TRUE,legend = "Dummy legend name",
verbose = TRUE)
```

Arguments

forn Name of output file from forsearch xxx

coeff.codenums Numeric vector of coefficients to include together on the plot. Codes are output

by identifyFixedCoeffs (for lm files) or by identifyCoeffs function (for lme files)

maintitle Main title of plot subtitle Subtitle of plot caption Content of caption

wmf File name of stored plot; omit ".wmf"
Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

legend Name of legend

verbose If TRUE, indicates beginning and end of function

Value

Process and plot fixed coefficient statistics from forsearch_lm or forsearch_lme

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.Cook Plot Diagnostic Statistics of Modified Cook's Distance

Description

Plot output from forsearch_lm or forsearch_lme to show change in Modified Cook's distance as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.Cook(forn, maintitle = "Put main title here", subtitle = "Put subtitle here",
caption = "Put caption here", wmf = "Put_plot_file_title_here",
Cairo=TRUE, printgraph=TRUE, addline = "none", verbose = TRUE)
```

Arguments

forn Name of forward search output file

maintitle Main title of plot
subtitle Subtitle of plot
caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

addline Character variable to add a line to the graph; options: "none", "loess", and

"straight"; abbreviation allowed

verbose If TRUE, indicates beginning and end of function

Value

Process and plot Cook distance statistics from forsearch_lm or forsearch_lme

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

```
plotdiag.deviance.residuals
```

Plot Diagnostic Statistics Of Deviance Residuals

Description

Plot output from forsearch_glm to show change in deviance residuals or augmented deviance residuals, either of which can be squared, as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.deviance.residuals(forn, squared = FALSE, augmented=TRUE, hilos = c(1, 0),
maintitle="Put main title here", subtitle="Put subtitle here", caption="Put caption here",
wmf= "Put_graph_title_here", Cairo=TRUE,printgraph=TRUE,
legend = "Dummy legend name", verbose = TRUE)
```

28 plotdiag.deviances

Arguments

forn Name of forward search output file

squared TRUE causes residuals to be squared before plotting

augmented TRUE causes graphing of augmented deviance residuals, see Details

hilos Number of observations having high and number having low values of residuals

to identify. No low values are identified for squared residual plot

maintitle Main title of plot subtitle Subtitle of plot caption Caption of plot

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

legend Legend title

verbose If TRUE, indicates beginning and end of function

Details

We reserve the use of the term 'Deviance residuals' to deviance residuals of the observations that were used to create the model fit, and use the term 'Augmented deviance residuals' to refer to deviance residuals of all available observations. The latter are created by predicting the fit of the model to all observations.

Value

Process and plot changes in deviance residuals or squared deviance residuals from forsearch_glm

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.deviances Plot Diagnostic Deviance Statistics

Description

Plot output from forsearch_glm to show change in deviances as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

plotdiag.fit3

Usage

```
plotdiag.deviances(forn, devtype, maintitle = "Put main title here",
subtitle = "Put subtitle here", caption="Put caption here",
wmf = "Put_plot_file_title_here",
Cairo=TRUE, printgraph=TRUE,addline="none",
verbose = TRUE)
```

Arguments

forn Name of output file from forsearch_glm

devtype Type of deviance: "R" or "N" for Residual deviance or Null deviance

maintitle Main title of plot
subtitle Subtitle of plot
caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

addline add a line to the graph; abbreviation allowed; "none", "loess", or "straight"

verbose If TRUE, indicates beginning and end of function

Value

Process and plot deviances from forsearch_glm

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.fit3 Plot Diagnostic Statistics of AIC, BIC, and Log Likelihood

Description

Plot output from forsearch_lme to show change in AIC, BIC, and log likelihood as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

30 plotdiag.leverage

Usage

```
plotdiag.fit3(forn, maintitle = "Put main title here", subtitle = "Put subtitle here",
caption = "Put caption here", wmf = "Put_stored_name_here",
Cairo=TRUE,printgraph=TRUE, legend="Dummy legend name",
verbose = TRUE)
```

Arguments

forn Name of output file from forsearch_lm

maintitle Main title of plot
subtitle Subtitle of plot
caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

legend Legend name

verbose If TRUE, indicates beginning and end of function

Value

Process and plot trends of AIC, BIC, and log likelihood statistics from forsearch_lme

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.leverage Plot Diagnostic Statistics Of Leverage

Description

Plot output from forsearch_lm or forsearch_lme to show change in leverage of each observation as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.leverage(forn, hilos = c(1, 0), maintitle = "Put main title here",
subtitle = "Put subtitle here", caption="Put caption here", wmf = "Put_graph_title_here",
Cairo=TRUE, printgraph = TRUE, verbose = TRUE)
```

plotdiag.loglik 31

Arguments

forn Name of forward search output file

hilos Vector with number of highest observations and number of lowest observations

on graph to identify

maintitle Main title of plot
subtitle Subtitle of plot
caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device verbose If TRUE, indicates beginning and end of function

Value

Process and plot Cook distance statistics from forsearch_lm or forsearch_lme

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.loglik

Plot Diagnostic Statistics of LOGLIK Output of COXPH Function

Description

Plot output from forsearch_cph to show change in loglik pairs as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.loglik(forn,
    maintitle= "Put main title here",
    subtitle= "Put subtitle here" ,
    caption="Put caption here",
    wmf = "Put_stored_name_here",
    Cairo=TRUE,
    printgraph = TRUE,
    verbose=TRUE)
```

32 plotdiag.lrt

Arguments

forn Name of output file from forsearch_cph

maintitle Main title of plot
subtitle Subtitle of plot
caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device verbose If TRUE, indicates beginning and end of function

Value

Process and plot Wald Test statistics from forsearch_cph

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.lrt

Plot Diagnostic Statistics of Likelihood Ratio Test of COXPH Function

Description

Plot output from forsearch_cph to show change in likelihood ratio test as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.lrt(forn,
    maintitle= "Put main title here",
    subtitle= "Put subtitle here" ,
    caption="Put caption here",
    wmf = "Put_graph_filename_here",
    Cairo=TRUE,
    printgraph = TRUE,
    addline=c("none","loess","straight"),
    verbose=TRUE)
```

plotdiag.params.fixed 33

Arguments

forn Name of output file from forsearch_cph

maintitle Main title of plot
subtitle Subtitle of plot
caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

addline Add a line to the graph; abbreviation allowed. Default none

verbose If TRUE, indicates beginning and end of function

Value

Process and plot likelihood ratio test statistics from forsearch_cph

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.params.fixed Plot Diagnostic Statistics of Fixed Coefficients

Description

Plot output from forsearch_xxx to show change in fixed coefficients as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.params.fixed(forn, coeff.codenums=NULL, maintitle = "Put main title here",
subtitle = "Put subtitle here", caption="Put caption here",wmf = "Put_stored_name_here",
Cairo=TRUE, printgraph=TRUE,legend = "Dummy legend name",
verbose = TRUE)
```

Arguments

forn Name of output file from forsearch_xxx

coeff.codenums Numeric vector of coefficients to include together on the plot. Codes are output

by identifyFixedCoeffs (for lm files) or by identifyCoeffs function (for lme files)

maintitle Main title of plot
subtitle Subtitle of plot
caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

legend Name of legend

verbose If TRUE, indicates beginning and end of function

Value

Process and plot fixed coefficient statistics from forsearch_lm or forsearch_lme

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

```
plotdiag.params.random
```

Plot Diagnostic Statistics Of Random Coefficients

Description

Plot output from forsearch_lme to show change in root mean squares of random coefficients as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.params.random(forn, coeff.codenums=NULL, asfacets=FALSE, facetdir=c("h","v"),
maintitle = "Put maintitle here", subtitle = "Put subtitle here",
caption = "Put caption here", wmf = "Put_stored_name_here", Cairo=TRUE,
printgraph = TRUE, legend = "Dummy legend name", verbose = TRUE)
```

plotdiag.phihatx 35

Arguments

forn Name of output file from forsearch_lme coeff.codenums columns of output file to be included in graph

asfacets TRUE causes printing in facets

facetdir "v" lays out the facets vertically, "h" lays them out horizontally

maintitle Main title of plot subtitle Subtitle of plot caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

legend Name of legend

verbose If TRUE, indicates beginning and end of function

Value

Process and plot RMS of random coefficients from forsearch_lme

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.phihatx	Plot Diagnostic PhiHat Statistics	

Description

Plot output from forsearch_glm to show change in phiHat statistics as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.phihatx(forn, maintitle = "Put main title here",
subtitle = "Put subtitle here", caption="Put caption here",
wmf = "Put_graph_filename_here",
Cairo=TRUE, printgraph=TRUE, addline="none",
verbose = TRUE)
```

36 plotdiag.residuals

Arguments

forn Name of output file from forsearch_glm

maintitle Main title of plot
subtitle Subtitle of plot
caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

addline add a line to the graph; abbreviation allowed; "none", "loess", or "straight""

printgraph TRUE causes graph to print to file and closes device verbose If TRUE, indicates beginning and end of function

Value

Process and plot phiHat statistics from forsearch_glm

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

 ${\it plot Diagnostic Statistics Of Residuals \ Or \ Squared \ Residuals}$

Description

Plot output from forsearch_lm or forsearch_lme to show change in residuals or squared residuals as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.residuals(forn, squared = FALSE, hilos = c(1, 0), maintitle, subtitle,
caption, wmf, Cairo=TRUE,printgraph=TRUE,
legend = "Dummy legend name", verbose = TRUE)
```

plotdiag.s2 37

Arguments

forn Name of forward search output file

squared TRUE causes residuals to be squared before plotting

hilos Number of observations having high and number having low values of residuals

to identify. No low values are identified for squared residual plot.

maintitle Main title of plot subtitle Subtitle of plot caption Caption of plot

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

legend Legend title

verbose If TRUE, indicates beginning and end of function

Value

Process and plot changes in residuals or squared residuals from forsearch_lme

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.s2 Plot Diagnostic Statistics Of Residual Variation

Description

Plot output from forsearch_lm to show change in residual variation as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.s2(forn, maintitle = "Put main title here", subtitle = "Put subtitle here",
caption = "Put caption here", wmf = "Put_graph_filename_here",
Cairo=TRUE,printgraph=TRUE, addline = c("none","loess","straight"),
verbose = TRUE)
```

38 plotdiag.tstats

Arguments

forn Name of output file from forsearch_lm

maintitle Main title of plot
subtitle Subtitle of plot
caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

addline add a line to the graph; abbreviation allowed

verbose If TRUE, indicates beginning and end of function

Value

Process and plot residual variation statistics from forsearch_lm

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag.tstats	Plot Diagnostic T Statistics

Description

Plot output from forsearch_lm or forsearch_lme to show change in t statistics as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.tstats(forn, coeff.codenums=NULL, maintitle = "Put main title here",
subtitle = "Put subtitle here", caption="Put caption here", wmf = "Put_stored_name_here",
Cairo=TRUE, printgraph=TRUE,legend = "Dummy legend name",
verbose = TRUE)
```

plotdiag. Wald

Arguments

forn Name of output file from forsearch_lm or forsearch_lme

coeff.codenums Numeric vector of coefficients to include together on the plot. Codes are output

by identifyFixedCoeffs (for lm files) or by identifyCoeffs function (for lme files)

maintitle Main title of plot subtitle Subtitle of plot caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

legend Name of legend

verbose If TRUE, indicates beginning and end of function

Value

Process and plot t statistics of fixed coefficients from forsearch_lm or forsearch_lme

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

plotdiag. Wald Plot Diagnostic Statistics of Wald Test Output of COXPH Function

Description

Plot output from forsearch_cph to show change in Wald test as the number of observations in the forward search procedure increases. Save plot in folder containing working directory.

```
plotdiag.Wald(forn,
maintitle= "Put main title here",
subtitle= "Put subtitle here" ,
caption="Put caption here",
wmf = "Put_graph_filename_here",
Cairo=TRUE,
printgraph = TRUE,
addline=c("none","loess","straight"),
verbose=TRUE)
```

40 search.history

Arguments

forn Name of output file from forsearch_cph

maintitle Main title of plot subtitle Subtitle of plot caption Content of caption

wmf File name of stored plot; omit ".wmf"

Cairo TRUE causes use of Cairo graphics

printgraph TRUE causes graph to print to file and closes device

addline Add a line to the graph; abbreviation allowed. Default none

verbose If TRUE, indicates beginning and end of function

Value

Process and plot Wald Test statistics from forsearch_cph

Author(s)

William R. Fairweather

References

Atkinson, A and M Riani. Robust Diagnostic Regression Analysis, Springer, New York, 2000.

search.history Create Tabular History Of Forward Search

Description

The forward search functions output a list of vectors, each of which indicates which observations are in the model at each stage of the search. This function processes that list to create a more easily understood matrix of the observation numbers that are newly entered into the model and any that were temporarily removed from the model over the course of the search.

Usage

```
search.history(list1, verbose = TRUE)
```

Arguments

list1 Name of a forsearch_xxx output file

verbose If TRUE, indicates beginning and end of function

Value

Printout of matrix showing evolution of observations to enter or leave the model during the course of the forward search

showme 41

Author(s)

William R. Fairweather

Examples

```
info3 <- system.file("extdata", "crossdata.for1.R", package="forsearch");
info3 <- source(info3);
info3 <- info3[[1]];
search.history(list1=info3, verbose=TRUE)</pre>
```

showme

Display Abbreviated Output of FORSEARCH_xxx Function

Description

Output of forsearch_xxx function can be voluminous. This function displays the output in an abbreviated format. Primarily for programmer use.

Usage

```
showme(x, verbose = TRUE)
```

Arguments

x Name of forsearch_xxx output file

verbose If TRUE, indicates the beginning and end of function run

Value

Abbreviated printout of output of forsearch_lm function

Author(s)

42 variablelist

variablelist Identify Level(s) to Which Each Factor Observation Belongs

Description

For a data frame with factor variables V1, V2, V3, etc having levels n1, n2, n3, etc, lists the n1*n2*n3*... possible interaction levels and identifies which of the observations of the data frame belong in which of these interaction levels.

Usage

variablelist(datadf, prank)

Arguments

datadf Data frame of independent variables in analysis. First column of data frame is

Observation number

prank Number of continuous variables among independent variables

Details

Support function, usually not called independently

Value

List, each element is a data frame of 2 columns with code indicating the highest possible level of interaction to which each observation can belong

Author(s)

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