An Introduction to S and The Hmisc and Design Libraries

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# Contents

1 Introduction
   1.1 S, S-PLUS, R, and Source References ............................................. 1
      1.1.1 R ......................................................................................... 4
   1.2 Starting S ...................................................................................... 4
      1.2.1 UNIX/Linux ............................................................................ 4
      1.2.2 Windows ............................................................................... 6
   1.3 Commands vs. GUIs ........................................................................ 7
   1.4 Basic S Commands .......................................................................... 7
   1.5 Methods for Entering and Saving S Commands ................................. 9
      1.5.1 Specifying System File Names in S .......................................... 11
   1.6 Differences Between S and SAS ..................................................... 11
   1.7 A Comparison of UNIX/Linux and Windows for Running S ............ 18
   1.8 System Requirements .................................................................... 19
   1.9 Some Useful System Tools ............................................................. 19

2 Objects, Getting Help, Functions, Attributes, and Libraries ............. 25
   2.1 Objects ......................................................................................... 25
   2.2 Getting Help ............................................................................... 25
   2.3 Functions ..................................................................................... 29
   2.4 Vectors ......................................................................................... 30
      2.4.1 Numeric, Character and Logical Vectors .................................. 31
      2.4.2 Missing Values and Logical Comparisons ................................... 32
      2.4.3 Subscripts and Index Vectors .................................................... 33
   2.5 Matrices, Lists and Data Frames ................................................... 34
      2.5.1 Matrices ................................................................................ 34
      2.5.2 Lists ...................................................................................... 36
      2.5.3 Data Frames .......................................................................... 38
   2.6 Attributes ..................................................................................... 39
      2.6.1 The Class Attribute and Factor Objects .................................... 40
      2.6.2 Summary of Basic Object Types ............................................... 42
   2.7 When to Quote Constants and Object Names .................................. 43
   2.8 Function Libraries ........................................................................ 44
   2.9 The Hmisc Library ........................................................................ 45
   2.10 Installing Add-on Libraries .......................................................... 51
2.11 Accessing Add–On Libraries Automatically .............................................. 52

3 Data in S ........................................................................................................... 53
  3.1 Importing Data ............................................................................................... 53
  3.2 Reading Data into S ....................................................................................... 53
    3.2.1 Reading Raw Data .................................................................................. 53
    3.2.2 Reading S-PLUS Data into R ................................................................. 54
    3.2.3 Reading SAS Datasets ............................................................................ 55
  3.3 Displaying Metadata ...................................................................................... 62
  3.4 Adjustments to Variables after Input ............................................................. 63
  3.5 Writing Out Data ........................................................................................... 64
    3.5.1 Writing ASCII files .................................................................................. 64
    3.5.2 Transporting S Data ............................................................................... 65
    3.5.3 Customized Printing .............................................................................. 65
    3.5.4 Sending Output to a File ......................................................................... 66
  3.6 Using the Hmisc Library to Inspect Data ...................................................... 66

4 Operating in S ..................................................................................................... 69
  4.1 Reading and Writing Data Frames and Variables ......................................... 69
    4.1.1 The attach and detach Functions ............................................................. 70
    4.1.2 Subsetting Data Frames ........................................................................ 73
    4.1.3 Adding Variables to a Data Frame without Attaching ............................. 75
    4.1.4 Deleting Variables from a Data Frame .................................................... 76
    4.1.5 A Better Approach to Changing Data Frames: upData ......................... 76
    4.1.6 assign and store ..................................................................................... 78
    4.1.7 Managing Project Data in R ................................................................... 79
    4.1.8 Accessing Remote Objects and Different Objects with the Same Names . 80
    4.1.9 Documenting Data Frames .................................................................... 80
    4.1.10 Accessing Data in Windows S-PLUS .................................................... 81
  4.2 Miscellaneous Functions ................................................................................ 82
    4.2.1 Functions for Sorting ............................................................................ 82
    4.2.2 By Processing ......................................................................................... 83
    4.2.3 Sending Multiple Variables to Functions Expecting only One .................. 85
    4.2.4 Functions for Data Manipulation and Management ................................. 87
    4.2.5 Merging Data Frames ........................................................................... 90
    4.2.6 Merging Baseline Data with One–Number Summaries of Follow–up Data . 91
    4.2.7 Converting Between Matrices and Vectors: Re–shaping Serial Data ....... 91
    4.2.8 Computing Changes in Serial Observations .......................................... 94
  4.3 Recoding Variables and Creating Derived Variables .................................... 96
    4.3.1 The score.binary Function .................................................................... 99
    4.3.2 The recode Function ............................................................................. 99
    4.3.3 Should Derived Variables be Stored Permanently? ................................. 101
  4.4 Review of Data Frame Creation, Annotation, and Analysis .......................... 101
  4.5 Missing Value Imputation using Hmisc ......................................................... 103
  4.6 Using S for Simulations and Bootstrapping .................................................. 107
CONTENTS

5 Probability and Statistical Functions 115
  5.1 Basic Functions for Statistical Summaries ................................. 115
  5.2 Functions for Probability Distributions ................................ 118
  5.3 Hmisc Functions for Power and Sample Size Calculations ............ 121
  5.4 Statistical Tests ................................................................. 127
    5.4.1 Nonparametric Tests .................................................. 128
    5.4.2 Parametric Tests ....................................................... 130

6 Making Tables 133
  6.1 S-PLUS–supplied Functions .................................................. 133
  6.2 The Hmisc summary.formula Function .................................... 136
    6.2.1 Implementing Other Interfaces ...................................... 142
  6.3 Graphical Depiction of Two–Way Contingency Tables .................... 143

7 Hmisc Generalized Least Squares Modeling Functions 145
  7.1 Automatically Transforming Predictor and Response Variables ........ 145
  7.2 Robust Serial Data Models: Time– and Dose–Response Profiles ........ 155
    7.2.1 Example ................................................................. 157

8 Builtin S Functions for Multiple Linear Regression 161
  8.1 Sequential and Partial Sums of Squares and F–tests ..................... 164

9 The Design Library of Modeling Functions 167
  9.1 Statistical Formulas in S ..................................................... 167
  9.2 Purposes and Capabilities of Design ...................................... 168
    9.2.1 Differences Between lm (Builtin) and Design's ols Function .... 173
  9.3 Examples of the Use of Design ............................................. 173
    9.3.1 Examples with Graphical Output .................................... 173
    9.3.2 Binary Logistic Modeling with the Prostate Data Frame .......... 186
    9.3.3 Troubleshooting Problems with factor Predictors ................. 189
    9.3.4 A Comprehensive Hypothetical Example ............................ 190
    9.3.5 Using Design and Interactive Graphics to Generate Flexible Functions . 192
  9.4 Checklist of Problems to Avoid When Using Design ...................... 193
  9.5 Describing Representation of Subjects .................................... 194

10 Principles of Graph Construction 195
  10.1 Graphical Perception .......................................................... 195
  10.2 General Suggestions ........................................................... 196
  10.3 Tufte on “Chartjunk” .......................................................... 197
  10.4 Tufte's Views on Graphical Excellence .................................... 197
  10.5 Formatting ................................................................. 197
  10.6 Color, Symbols, and Line Styles .......................................... 198
  10.7 Scaling ................................................................. 198
  10.8 Displaying Estimates Stratified by Categories .......................... 198
  10.9 Displaying Distribution Characteristics ................................. 199
  10.10 Showing Differences .................................................... 199
List of Tables

<table>
<thead>
<tr>
<th>Table</th>
<th>Title</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>1.1</td>
<td>Comparisons of SAS and S</td>
<td>12</td>
</tr>
<tr>
<td>1.2</td>
<td>SAS Procedures and Corresponding S Functions</td>
<td>18</td>
</tr>
<tr>
<td>2.1</td>
<td>Comparison of Some S Objects</td>
<td>42</td>
</tr>
<tr>
<td>4.1</td>
<td>Functions for Sorting</td>
<td>82</td>
</tr>
<tr>
<td>4.2</td>
<td>Functions for Data Manipulation and Management</td>
<td>87</td>
</tr>
<tr>
<td>5.1</td>
<td>Functions for Statistical Summaries</td>
<td>116</td>
</tr>
<tr>
<td>5.2</td>
<td>Probability Distribution Functions</td>
<td>119</td>
</tr>
<tr>
<td>5.3</td>
<td>Hmisc Functions for Power/Sample Size</td>
<td>121</td>
</tr>
<tr>
<td>5.4</td>
<td>S Functions for Statistical Tests</td>
<td>127</td>
</tr>
<tr>
<td>6.1</td>
<td>Descriptive Statistics by Treatment</td>
<td>142</td>
</tr>
<tr>
<td>9.1</td>
<td>Operators in Formulae</td>
<td>168</td>
</tr>
<tr>
<td>9.2</td>
<td>Special fitting functions</td>
<td>170</td>
</tr>
<tr>
<td>9.3</td>
<td>Functions for transforming predictor variables in models</td>
<td>170</td>
</tr>
<tr>
<td>9.4</td>
<td>Generic Functions and Methods</td>
<td>171</td>
</tr>
<tr>
<td>9.5</td>
<td>Generic Functions and Methods</td>
<td>172</td>
</tr>
<tr>
<td>11.1</td>
<td>Non–trellis High Level Plotting Functions</td>
<td>216</td>
</tr>
<tr>
<td>12.1</td>
<td>Low Level Plotting Functions</td>
<td>234</td>
</tr>
</tbody>
</table>
LIST OF TABLES
List of Figures

5.1 Characteristics of control and intervention groups ........................................ 126
6.1 A two–way contingency table ........................................................................... 144
7.1 Transformations estimated by \texttt{avas} ............................................................... 149
7.2 Distribution of residuals from \texttt{avas} fit ............................................................ 151
7.3 \texttt{avas} transformation vs. reciprocal ............................................................... 151
7.4 Predicted median \texttt{glyhb} as a function of \texttt{age} and \texttt{chol} ......................... 154
7.5 Nonparametric estimates of time trends for individual subjects ....................... 158
7.6 Bootstrap estimates of time trends ................................................................. 159
7.7 Simultaneous and pointwise bootstrap confidence regions ............................. 160
9.1 Cholesterol interacting with categorized age .................................................... 174
9.2 Restricted cubic spline surface in two variables, each with \( k = 4 \) knots ........ 176
9.3 Fit with age \( \times \) spline(cholesterol) and cholesterol \( \times \) spline(age) ............. 177
9.4 Spline fit with simple product interaction ...................................................... 178
9.5 Predictions from linear interaction model with mean age in tertiles indicated .... 179
9.6 Summary of model using odds ratios and inter–quartile–range odds ratios ....... 180
9.7 Cox PH model stratified on sex, with interaction between age spline and sex ... 183
9.8 Nomogram from fitted Cox model ................................................................. 184
9.9 Nomogram from fitted Cox model ................................................................. 185
11.1 Basic Plot ......................................................................................................... 206
11.2 Basic Plot with Labels and Title ..................................................................... 207
11.3 Plotting a Factor ............................................................................................. 208
11.4 Example of Boxplot ....................................................................................... 208
11.5 Example of Plot on a Fitted Model ................................................................. 210
11.6 Overriding datadist Values ............................................................................ 211
11.7 Example of Co-Plot ....................................................................................... 212
11.8 Identifying Observations .............................................................................. 214
11.9 \texttt{datadensity} plot for the \texttt{prostate} data frame ........................................... 217
11.10 Box–percentile plot ....................................................................................... 219
11.11 Extended box plot for \texttt{titanic} data. Shown are the median, mean (solid dot), and quantile intervals containing 0.25, 0.5, 0.75, and 0.9 of the age distribution. ............. 223
11.12 Multi–panel \texttt{trellis} graph produced by the \texttt{Hmisc ecdf} function .......... 224
<table>
<thead>
<tr>
<th>Figure Number</th>
<th>Description</th>
<th>Page</th>
</tr>
</thead>
<tbody>
<tr>
<td>12.1</td>
<td>Plot Region</td>
<td>236</td>
</tr>
<tr>
<td>12.2</td>
<td>Text in margins</td>
<td>240</td>
</tr>
<tr>
<td>12.3</td>
<td>Plotting Symbols</td>
<td>242</td>
</tr>
<tr>
<td>12.4</td>
<td>Different Types of Lines</td>
<td>242</td>
</tr>
<tr>
<td>12.5</td>
<td>Flexible layout using <code>mfg</code></td>
<td>244</td>
</tr>
<tr>
<td>12.6</td>
<td>Controlling Axis Labels Style</td>
<td>246</td>
</tr>
<tr>
<td>12.7</td>
<td>Examples of tick marks</td>
<td>248</td>
</tr>
<tr>
<td>12.8</td>
<td>Use of axis</td>
<td>250</td>
</tr>
<tr>
<td>12.9</td>
<td>Overlaying high-level plots</td>
<td>251</td>
</tr>
<tr>
<td>12.10</td>
<td>Example of subplot</td>
<td>252</td>
</tr>
<tr>
<td>12.11</td>
<td>Another subplot example</td>
<td>253</td>
</tr>
</tbody>
</table>
Chapter 1

Introduction

1.1 S, S-PLUS, R, and Source References

S-PLUS and R are supersets of the S language\(^1\), an interactive programming environment for data analysis and graphics. Insightful Corporation in Seattle took the AT&T Bell Labs S code and enhanced it producing many new statistical functions and graphical interfaces. In this text we use S to refer to both S-PLUS and R languages.

S is a unique combination of a powerful language and flexible, high-quality graphics functions. What is most important about S is that it was designed to be extendable. Insightful, AT&T (now Lucent Technologies), and a large community of S-PLUS users and R developers and users are constantly adding new capabilities to the system, all using the same high-level language. S allows users to take advantage of an explosion of powerful new data analysis and statistical modeling techniques. The richness of the S language and its planned extendability allow users to perform comprehensive analyses and data explorations with a minimum of programming. As an example, S functions in the Design library (see Chapter 9) can perform analyses and make graphical representations that would take pages of programming in other systems if they could be done at all:

\(^1\)S, which may stand for statistics, was developed by the same lab that developed the C language.
# Fit binary logistic model without assuming linearity for age or
# equal shapes of the age relationship for the two sexes
# Represent age using a restricted cubic spline function with 4 knots
# This requires 3 age parameters per sex. Model has intercept + 6
# coefficients. \(x=T, y=T\) causes design matrix and response vector to
# be stored in the fit object \(f\). This allows certain residuals to be
# computed later, and it allows the original data to be re-analyzed
# later (e.g., bootstrapping and cross-validation)

\[f \leftarrow \text{lr}m(\text{death} \sim \text{rcs(age,4)}*\text{sex}, x=T, y=T)\]

# Test for age*sex interaction (3 d.f.), linearity in age (4 d.f.),
# overall age effect (6 d.f.), overall sex effect (4 d.f.),
# linearity of age interaction with sex (2 d.f.)
\[\text{anova}(f)\]

# Compute the 60:40 year odds ratio for females
\[\text{summary}(f, \text{age} = \text{c}(40, 60), \text{sex} = \text{‘female’})\]

# Plot the age effects separately by sex, with confidence bands
\[\text{plot}(f, \text{age} = \text{NA}, \text{sex} = \text{NA})\]

# Validate the model using the bootstrap - check for overfitting
\[\text{validate}(f)\]

# Draw a nomogram depicting the model, adding an axis for the
# predicted probability of death
\[\text{nomogram}(f, \text{fun} = \text{plogis}, \text{funlabel} = \text{‘Prob(death)’})\]

# Get predicted log odds of death for 40 year old male
\[\text{predict}(f, \text{data.frame}(\text{age} = 40, \text{sex} = \text{‘male’}))\]

# Make a new S-Plus function which analytically computes predicted
# values from the fitted model
\[g \leftarrow \text{Function}(f)\]

# Use this function to duplicate the above prediction for 40 year old male
\[g(\text{age} = 40, \text{sex} = \text{‘male’})\]

By making a high-level language the cornerstone of S-PLUS, you could say that S-PLUS is designed
to be inefficient for some applications from a pure CPU time point of view. However, computer time
is inexpensive in comparison with personnel time, and analysts who have learned S-PLUS can be very
much more productive in doing data analyses. They can usually do more complex and exploratory
analyses in the same time that standard analyses take using other systems.

In its most simple use, S-PLUS is an interactive calculator. Commands are executed (or debugged)
as they are entered. The S language is based on the use of functions to perform calculations, open
graphics windows, set system options, and even for exiting the system. Variables can refer to single-
valued scalars, vectors, matrices, or other forms. Ordinarily a variable is stored as a vector, e.g., \texttt{age}
will refer to all the ages of subjects in a dataset. Perhaps the biggest challenge to learning S-PLUS
for long-time users of single observation oriented packages such as SAS is to think in terms of vectors instead of a variable value for a single subject. In SAS you might say

```
PROC MEANS; VAR age; *Get mean and other statistics for age;
DATA new; SET old;
  IF age < 16 THEN ageg='Young'; ELSE ageg='Old';
```

The IF statement would be executed separately for each input observation. In contrast, to reference a single value of `age` in S-PLUS, say for the 13th subject, you would type `age[13]`. To create the `ageg` variable for all subjects you would use the S-PLUS `ifelse` function, which operates on vectors:

```
mean(age) # Computed immediately, not in a separate step
ageg ← ifelse(age < 16, 'Young', 'Old')
```

The assignment operator `←` is typed as `<-`.

To show how function calls can be intermixed with other operations, look how easy it is to compute the number of subjects having `age` < the mean age:

```
sum(age < mean(age)) # could have used table(age < mean(age))
# or to get the proportion, use mean(age < mean(age))
```

In S-PLUS you can create and operate on very complex objects. For example, a flexible type of object called a list can contain any arbitrary collection of other objects. This makes examination of regression model fits quite easy, as a “fit object” can contain a variety of objects of differing shapes, such as the vector of regression coefficients, covariance matrix, scalar $R^2$ value, number of observations, functions specifying how the predictors were transformed, etc.

S-PLUS is object oriented. Many of its objects have one or more classes, and there are generic functions that know what to do with objects of certain classes. For example, if you use S-PLUS’s linear model function `lm` to create a “fit object” called `f`, this object will have class `“lm”`. Typing the commands `print(f)`, `summary(f)`, or `plot(f)` will cause the `print.lm`, `summary.lm`, or `plot.lm` functions to be executed. Typing `methods(lm)` or `methods(class='lm')` will give useful information about methods for creating or operating on `lm` objects.

Basic sources for learning S-PLUS are the manuals that come with the software, especially the manual for the S-PLUS Student Edition (1999). Also see A Gentle Introduction to S-PLUS) and the extensive online manuals (for Windows). Another basic source for learning S (and hence, S-PLUS) is a book called the New S language (a.k.a. “the blue book”), by Becker, Chambers and Wilks (1988). One step above the previous one is Chambers and Hastie (1992). Good introductions are Spector (1994) and Krause and Olson (2000). Other excellent books are Venables and Ripley (1999, 2000). Ripley has many useful S-PLUS functions and other valuable material available from his Web page (http://www.stats.ox.ac.uk/~ripley/)3. The book by Lam entitled An Introduction to S-PLUS for Windows is a good book for learning the Windows S-PLUS graphical user interface. A variety of manuals come with S-PLUS, from beginner’s guides to more advanced programmer’s manuals. Also see F.E. Harrell’s book Regression Modeling Strategies (which has long case studies using S-PLUS with commands and printed and graphical output), and other references listed in the bibliography. Another source of help is the S-news mailing list maintained by

---

2Note that a missing value for `age` in SAS would result in the person being categorized as ‘Young’. In S-PLUS the result would be a missing value (NA) for such subjects.

3Venables and Ripley’s MASS S-PLUS library has a wide variety of useful functions as well as many datasets useful for learning both biostatistical methods and S-PLUS.
CHAPTER 1. INTRODUCTION

the Department of Biostatistics at Washington University. To subscribe, send an electronic message to s-news-request@wubios.wustl.edu with the message ‘subscribe’. Washington University also maintains an excellent searchable S-news archive — see http://www.biostat.wustl.edu/s-news/.

Although not exclusively related to S, the statlib Web server lib.stat.cmu.edu can provide specific software for some problems. Also consult Insightful’s Web page http://www.insightful.com. The AT&T / Lucent Technologies Web page (http://www.research.att.com/areas/stat/) points to many valuable technical reports related to the S language. Finally, you can E-mail the authors of this document, and watch the movies (with soundtracks, no less) that the second author has placed on the UVa web page. These movies contain actual Windows S-PLUS sessions demonstrating the author’s Hmisc and Design libraries although they are now somewhat out of date. The “Visual Demo”, available from the Help button in Windows S-PLUS is a helpful introduction to the system.

We will concentrate on using S-PLUS from a Linux or UNIX workstation or Windows S-PLUS for Microsoft Windows or NT. When we do not distinguish between the two platforms, most of the commands described will work exactly the same in both contexts.

1.1 R

R is an open-source version of the S language (strictly speaking R uses a language that is very compatible with but not identical to S). R runs on all major platforms including running in native mode on some Macintosh operating systems. All of R’s source code is available for inspection and modification. The system and its documentation is available from http://www.r-project.org. The Hmisc and Design libraries are fully available for R. Almost all of the command syntax used in this book can be used identically for R. There are many subtle differences in how graphical parameters are handled. R uses essentially Version 3 of the S language but with different rules for how objects are found from inside functions when they are not passed as arguments.

R has no graphical user interface on Linux and UNIX and only a rudimentary one on Windows. It lacks many of the Microsoft Office linkages and data import/export capabilities that S-PLUS has. It has most of the functions S-PLUS has, however. R runs slightly faster than S-PLUS for certain applications (especially highly iterative ones) and provides easy-to-use functions for downloading and updating add-on libraries (which R calls “packages”). As R is free, it can readily be used in conjunction with web servers. For a software developer, R’s online help files are somewhat better organized than those in S-PLUS.

1.2 Starting S

1.2.1 UNIX/Linux

For now, we will discuss the use of S-PLUS interactively. Before you start S-PLUS, you should have created a directory where you will keep the data and code related to the particular project. For instance, in UNIX from an upper level directory, type

mkdir sproject
cd sproject

Next type
1.2. STARTING S

mkdir .Data

At this point you may want to set up so that S-PLUS does not write to an ever-growing audit file. The .Audit file accumulates a file of all S-PLUS activity across sessions. As this file can become quite large, you can turn it off by forming a new empty .Audit using touch .Data/.Audit, and setting the file to be non-writable using chmod -w .Data/.Audit.

Now you’re ready to invoke S-PLUS.

S-plus
S-PLUS : Copyright (c) 1988, 1995 MathSoft, Inc.
S : Copyright AT&T.
Version 3.3 Release 1 for Sun SPARC, SunOS 4.1.x : 1995
Working data will be in .Data

If you had not created a .Data (in what follows assume the name is _Data for Windows) directory under your project area, S-PLUS would have done it for you, but it would have placed it under your home directory instead of the project-specific directory. Creating .Data yourself results in more efficient management of your data, since (for now) everything will be stored permanently under .Data.

In Linux/UNIX, R is invoked by issuing the command R at the shell prompt. R data management is discussed in Section 4.1.7.

While in S-PLUS, you have access to all the operating system commands. The command to escape to the shell is !. So, if you want a list of the files in your .Data directory, including hidden files, creation date and group ownership, you could type:

```
> !ls -lag .Data
```

```
total 90
  drwxr-xr-x 2 cfa staff 1024 Jun 18 10:28 .
drwxr-xr-x 7 cfa staff 1536 Aug 11 1992 ..
-rw-r--r-- 1 cfa staff 85135 Jun 18 10:28 .Audit
-rw-r--r-- 1 cfa staff  132 Feb 14 1992 .First
-rw-r--r-- 1 cfa staff  16 Jun 18 10:10 .Last.value
-rw-r--r-- 1 cfa staff   64 May  5 1992 .Random.seed
-rw-r--r-- 1 cfa staff   22 May  5 1992 freqs
-rw-r--r-- 1 cfa staff   24 May  5 1992 i
-rw-r--r-- 1 cfa staff  520431 Nov 12 1992 impute.dframe
```

In R, use the system function to issue operating system commands. In either R or S-PLUS you can use the Hmisc sys command.

Notice the file called .First. Its purpose is similar to that of an autoexec.sas, that is, it executes commands that you want done every time you start S. More on it later. (You could also have a .Last as well, for things you want S to do when you leave the system). Another way to execute operating system commands is to type unix("command"). The unix command is used more frequently in a programming environment.
1.2.2 Windows

Windows users first need to decide whether they want to put all objects created by S-PLUS in one central .Data directory or in a project-specific area. The former is OK when you are first learning the system. Later it's usually best to put the data into a project-specific directory. That way the directory stays relatively small, is easier to decide which objects can be deleted when you do spring cleaning, and you can more quickly back up directories for active projects. Users can manage multiple project .Data directories using the Object Explorer in S-PLUS (see Section 4.1.10), but this method alone does not do away with the need for the Start in or current working directory to be set so that the File menu will start searching for files with your project area. Defining the Start in directory also allows S-PLUS commands that read and write external files (e.g., source, cat, scan, read.table) to easily access your project directory and not some hidden area. Note that S-PLUS 6 has a menu option for easily changing between project areas.

The existence of the current working directory is what distinguishes S-PLUS from Microsoft Word or Excel, applications that can be easily started from isolated files. These applications do not need to link binary data files with raw data files, program files, GUI preference files, graphics and other types of objects. Therefore you do not need to create customized Windows shortcuts to invoke Word, Excel, etc., although Microsoft Office Binder can be used to link related files when the need arises.

The best way to set up for using Windows S-PLUS is to use My Computer or Explorer to create a shortcut to S-PLUS from within your project directory (if you don't have a project directory you can create one using My Computer or Explorer). Right click and select New ... Shortcut. Then Browse to select the file where Splus is stored. This will be under the cmd directory (under something like spplus or spplusxx) and will have the regular S-PLUS icon next to it. After creating the basic default short cut, right click on its icon and select Properties. In the Command line: box click to the right of Splus.exe and add something like S.DATA=.\Data S.CWD=.\.. In the Start in box type the full path name of your project directory, e.g. c:\projects\myproject. By specifying S.CWD and S.DATA, S-PLUS will use a central area such as \spplusxx\users\yourname for storing the _Prefs directory. _Prefs holds details about the graphical user interface and any changes you may have made to it such as system options. As _Prefs is about 100K in size, this will save disk space when you have many project, and let settings carry over from one project to another. If you want a separate _Prefs directory in each project area, substitute S.PROJ=.\ for S.CWD and S.DATA in the shortcut’s command line.

Creation of the S-PLUS shortcut only needs to be done once per project (for S-PLUS 6 you may not need to do it at all). Then to enter S-PLUS with everything pointed to my project, click or double-click on the new S-PLUS icon. Depending on how your default Object Explorer is set up (see Section 4.1.10), once you are inside S-PLUS you will sometimes need to tell the Object Explorer where your .Data area is located so that its objects will actually appear in the explorer. Right mouse click while in the Object Explorer left pane, and select Filtering. Then click on your .Data area in the Databases window and click OK.

To quit S, simply type q() from the command line (i.e., after the > prompt), or click on File → Exit under Windows. Do not exit by clicking on the X in the upper right corner as this may not close all of the files properly.

To execute DOS commands while under S-PLUS use the dos function or !. Under R use system(), and under the Hmisc library use sys() on any platform. For example, you can list the contents of

---

4 In S-PLUS 2000 or earlier on Windows, .Data is _Data.
the current working directory by typing `!dir`. To execute Windows programs, use the `win3` function. The `Hmisc` library comes with a generic function `sys` that will issue the command to UNIX or DOS depending on which system is actually running at the time.

See Chapter 13 for methods of running S-PLUS in batch mode.

### 1.3 Commands vs. GUIs

Windows S-PLUS is built around a menu-based point–and–click graphical user interface. This kind of interface is especially useful for analysts who use S-PLUS less than once per week as there are no commands to remember. However, relying solely on the GUI has disadvantages:

1. You can’t do simple computations such as $\sqrt{5}$.

2. You may want to do further calculations on quantities computed by using a menu or dialog box, but the dialogs are designed to produce only a single result. If for example you want to compute 2-sided $P$-values for a series of $z$-statistics, the distributions dialog box may only provide 1-tailed probabilities.

3. There are many commands and options that have not been implemented in the GUI.

4. If you produce a complete analysis and then new data are obtained, you will have to re-select all the menu choices to re-run the analysis.\(^5\)

It is difficult to decide how to learn S-PLUS because of the availability of both the graphical and the command interface. Because of the richness of the commands, the fact that GUIs are not available for add-on libraries, and the ability to save and re-use commands when data corrections or additions are made, we will emphasize the command orientation. To introduce yourself to the GUI approach, invoke the Visual Demo from the Help menu tab while S-PLUS is running, or from the S-PLUS program directory. At first, go through the Data Import, Object Explorer, Creating a Graph, and Correlations demonstrations. Also read Chapter 2 of the online S-PLUS User’s Guide and go through the Tutorial in Chapter 3. To access built-in example datasets for the tutorial, press File ... Open and look for the Examples object explorer file (.sbf file) in for example the `\splus\cmd` directory.

### 1.4 Basic S Commands

In its simplest form, the S command window serves as a fancy hand calculator. In the examples below S expressions are entered after the command prompt (`>`). For Windows S-PLUS you must first open the Commands window by clicking on its icon, which looks like:

```
> x
> x
```

\(^5\)It is possible to save the commands produced by the dialogs and re-run these, but not all commands will run properly in non-interactive mode, and the automatically generated commands are verbose.
CHAPTER 1. INTRODUCTION

Results are displayed following the command line. Results are prefaced with a number in brackets that indicates the element number of the first numeric result in each line. As the following commands produce single numbers, these element numbers are not useful. Later we will see that when a long series of results spanning several lines is produced, these counters are useful placeholders. Also note that comments (prefaced with #) appear below.

```
> 1+1
[1] 2
> 1+2*3+10 # note multiplication done before addition
[1] 17
> sqrt(16)
[1] 4
> 1+2^3 # note exponentiation (2 to the 3rd power) done first
[1] 9
> 1+2^3*7 # exponentiation done first, addition last
[1] 57
> 2*(3+4)
[1] 14
> 2*(3+4)^2
[1] 98
> x ← 4 # store 4 in variable x
> sqrt(x)-3/2
[1] 0.5
```

Even though S is useful for temporary calculations such as those above, it is more useful for operating on variables, datasets, and other objects using higher-level functions for plotting, regression analysis, etc.

The following series of S commands demonstrate a complete session in which data are defined, a new variable is derived, two variables are displayed in a scatterplot, two variables are summarized using the three quartiles, and a correlation coefficient is used to quantify the strength of relationship between two variables.

```
> # Define a small dataset using commands rather than the usual
> # method of reading an external file
> Age  <- c( 6, 5, 4, 8, 10, 5)
> height <- c(42, 39, 36, 47, 51, 37)
> Height <- height*2.54 # convert from in. to cm.
> options(digits=4) # don’t show so many decimal places
> Height # prints Height values
[1] 106.68 99.06 91.44 119.38 129.54 93.98
> plot(Age, Height)
> quantile(Age, c(.25,.5,.75))
25% 50% 75%
5 5.5 7.5
> quantile(Height, c(.25, .5, .75)) # also try summary(Height)
25% 50% 75%
95.25 102.9 116.2
> cor(Age, Height)
[1] 0.9884
> cor.test(Age,Height)
```
1.5. METHODS FOR ENTERING AND SAVING S COMMANDS

Pearson’s product-moment correlation

data: Age and Height
t = 13.03, df = 4, p-value = 0.0002
alternative hypothesis: true coef is not equal to 0
sample estimates:
cor
0.9884

1.5 Methods for Entering and Saving S Commands

Once can choose from many approaches for developing S-PLUS code, entering code interactively, and
saving code that runs successfully. A few of these are as follows.

1. You can enter commands to S one at a time, directly at the command prompt. Command
recall and editing (using ↑ and ↓ keys and within-line editing through the use of the Home and
End keys on Windows, for example) can be of great help in correcting statements. Typing
Enter while the cursor is anywhere inside the command will cause that line to be executed.

2. Commands can be written in an editor window (Notepad, Emacs, Xemacs, Word, Xedit, PFE,
WinEdit, UltraEdit, NoteTab, etc.) and then you can highlight/copy/paste desired commands
into the S-PLUS command window. You can also save the file every time you edit it, and
bring it into S-PLUS using the source command. You can save typing by doing something
like:

```r
k ← 'c:/mydir/myprog.s'
source(k) # input code to S-Plus
# Move to edit window and save
source(k) # redefine code to S-Plus
# Or use Hmisc’s src function:
src(myprog) # note absence of quotes and of .s
# Move to edit window and save
src() # redefines myprog.s to S-Plus
# file name remembered by src
```

See Section 1.5.1 for details on file name specification.

3. You can run the Emacs or Xemacs ESS package with its own interactive S window (especially
in Linux/UNIX) to edit the code in an Emacs window and easily execute parts of the code.

4. After entering commands interactively, selected commands (and possibly their output) can be
highlighted in the S command window and pasted into an editor window.

5. After entering commands interactively, the S-PLUS History log can be copied to a file.

6. If your code is contained in an S function, you can have S edit the function.
myfunction ← edit(myfunction)

You may want to override the default editor, using options(editor = 'editorname'). Under Windows you can also specify the editor using Options ... General Settings ... Computations. You can also use the edit function to edit objects. This is especially handy for character strings. In the following example, the levels of a categorical variable are changed interactively:

levels(disease) ← edit(levels(disease))

A major problem with the use of edit is that if a function contains syntax errors you will lose any changes made.

7. The fix function is an easier to use version of edit for editing functions and other objects:

    fix(myfunction) # assigns result to myfunction
    fix() # edit myfunction again - also allows
           # editing of file used in previous invocation
           # of fix when file contained syntax errors

When first learning S-PLUS, method 1 is very expeditious. After learning S-PLUS, method 2 has some advantages. One of these is that multiple-line commands that are not part of functions can easily be re-executed as needed. Windows S-PLUS has a builtin script editor which includes a facility for syntax checking code before it is submitted for execution. It also provides for easy submission of selected statements for execution after they are highlighted in the script editor.

One of the advantages of saving all the S code in a file is that the program can be run again in batch mode if the data or some of the initial commands change.

For managing analysis projects we have found it advantageous to have a “History” file in each project directory, where key results and decisions are noted chronologically. The History file can be constructed by copying and pasting from a batch output listing file or from the command window if using S-PLUS interactively. Other options for saving pieces of output include the sink function described in Section 3.5.4, and running the program in batch mode as described in Section 13.1.

As alluded to above, Windows S-PLUS has a new option for entering and editing code and saving results. You can open an existing “script” file (suffix .scr) by clicking on File : Open... or start a new one by clicking on File : New. You can submit code for execution using the F10 key. If you highlight code, F10 will cause only the highlighted code to be executed. Otherwise, the entire program will be executed. You can also highlight a function name (if it is a built-in function), right click, and select Help to see that function’s documentation. By default, results will be displayed in a lower part of the window showing your code. You may want to drag the horizontal bar separating the program from its output to allow more space for the output window. You can control where results are outputted by clicking on Options then Text output routing. One place to store output is a Report window, which can be saved to a file in rich text format (rtf). Unlike

---

For Windows Emacs you would use for example options(editor='gnuclientw'). This will cause the Emacs server (assuming Emacs had already been invoked before running the edit command) to open a new buffer containing the character representation of the object being edited, but to not return control to S until the buffer has been closed using for example Ctrl x #.
the lower half of the script program window, the report window has a scroll bar that makes it easy to show analyses done much earlier. After clicking on Options: Text output routing: Report click on Window Tile Vertical to see the report window alongside the program window. Another advantage of the report window is that you can copy from the graph sheet into the report.

If you want to store a program you've edited in the script program window click on File: Save or File: Save As. If you do use a suffix in the file name box, the suffix will be .scr. If you name a suffix such as .s, that suffix will be used instead. If you like .s to denote S programs as many users do, you will have to click on File: Open then select All Files to view non-.scr files.

In S-Plus for Windows, the Script editor does bracket, brace, and parenthesis matching and context-sensitive indenting. By default, it will also type the matching right brace when you type a left brace.

Those who want commands executed immediately (without hitting F10) should open a command window. The output from commands can be interspersed with the commands or they can be directed to a report window.

1.5.1 Specifying System File Names in S

In UNIX, directory levels are separated using / both at the system prompt as well as inside S. In Windows, file names use \ outside of S (e.g., when defining shortcuts or in pop-up windows from the S-Plus File ... menu). Inside Windows S you must use \\ inside quoted file names. You can also use / (single slash), as S is kind enough to translate / to \\.

\ is used instead of \ because inside a quoted character string \ is considered an “escape” character that modifies the meaning of another character. For example, the character string ’\n’ is a newline character.

1.6 Differences Between S and SAS

Four of the most important distinctions between S and SAS are (1) the S language was designed to be extendable; (2) it is very easy for users to write their own S functions; (3) SAS graphics require a large amount of programming, are non-interactive, are inflexible, and have poor appearance; and (4) SAS is much more efficient than S for analyzing very large databases. On (1), S makes it very easy for users to add to the basic S language. For example, they can add new operators and new data attributes such as comment attributes for variables or data frames and flags to mark that some values are imputed.

Regarding (2), when SAS first began to be widely used around 1969, it was very easy for users to write their own procedures in Fortran. They could easily define the notation to be used for their new PROC statement, and read SAS datasets using Fortran. Many users wrote SAS procedures, including Harrell's PROCs PHGLM and LOGIST, which gave SAS the capability to fit logistic and Cox regression models in 1978 and 1979, respectively. In the late 1980's, SAS converted to a new mode for writing procedures, first in PL/I then in C. The interface became much more difficult to program, and in fact SAS started selling the interface as a separate product (the SAS Toolkit). So not only did all old SAS procedures written by users all over the U.S. become obsolete, but users had great difficulty in writing add-on procedures. On the other hand, the most basic S language texts tell you how to write your own functions, in the same language that S and S developers use. Within your own
functions you can also call Fortran or C subroutines extremely easily. As a result, modern statistical methods are available in S long before they become available in SAS if at all.

In terms of ease of learning, anecdotal reports indicate that S is easier to learn than SAS for users who don’t already know SAS. For previous SAS users, the vector and interactive programming orientation of S may take a bit of getting used to.

The following table compares SAS with S in several areas.

<table>
<thead>
<tr>
<th>Feature</th>
<th>SAS</th>
<th>S</th>
</tr>
</thead>
<tbody>
<tr>
<td>Numeric value storage</td>
<td>Floating point, 3-8 bytes</td>
<td>Integer, float single, float double (4, 4, 8 bytes)</td>
</tr>
<tr>
<td>Character value storage</td>
<td>1-200 bytes, fixed length (although dataset may be compressed)</td>
<td>no limit, variable length</td>
</tr>
<tr>
<td>Variable names</td>
<td>Up to 8 letters (31 for Version 8), case-insensitive (case-sensitive for V8), special character possible: .</td>
<td>Any length, case-sensitive, special character possible: .</td>
</tr>
<tr>
<td>Variable labels</td>
<td>Up to 40 letters (256 for V8)</td>
<td>Any length, user-defined attribute</td>
</tr>
<tr>
<td>Value labels</td>
<td>Created by PROC FORMAT, stored separate from data</td>
<td>Intrinsic attribute stored with data in factor variables</td>
</tr>
<tr>
<td>Standard missing values</td>
<td>.. check using x=.</td>
<td>NA, check using is.na(x)</td>
</tr>
<tr>
<td>Special missing values</td>
<td>Values .A, . . . , .Z, part of standard language</td>
<td>User-added attributes created automatically by sas.get function</td>
</tr>
<tr>
<td>Missing values in logical expressions</td>
<td>Treated as the smallest number, logical expression will never result in missing</td>
<td>Uses correct rules, e.g., T</td>
</tr>
</tbody>
</table>
1.6. DIFFERENCES BETWEEN S AND SAS

<table>
<thead>
<tr>
<th>Feature</th>
<th>SAS</th>
<th>S</th>
</tr>
</thead>
<tbody>
<tr>
<td>User-defined attributes</td>
<td>Not possible</td>
<td>Added will. Examples: comment(x) ← &quot;Variable was corrected 4/1/97&quot;</td>
</tr>
<tr>
<td></td>
<td></td>
<td>is.imputed(x), partial dates, name of image file containing page</td>
</tr>
<tr>
<td></td>
<td></td>
<td>of data form where variable was entered</td>
</tr>
<tr>
<td>Processing of Observations</td>
<td>Record by record</td>
<td>As vectors or matrices</td>
</tr>
<tr>
<td>Dataset format</td>
<td>dataset = rectangular table</td>
<td>data frame = list of vectors and matrices; can attach attributes</td>
</tr>
<tr>
<td></td>
<td></td>
<td>to data frame</td>
</tr>
<tr>
<td>By-processing</td>
<td>Run PROC SORT then use BY statement on</td>
<td>Execute functions in a loop, for different subsets (subscripts)</td>
</tr>
<tr>
<td></td>
<td>PROC to group analysis</td>
<td>of observations, or use tapply or related functions</td>
</tr>
<tr>
<td>Post-processing of analysis</td>
<td>Some printed output not available in</td>
<td>All calculated values are stored in objects created by functions.</td>
</tr>
<tr>
<td>output</td>
<td>procedure output datasets (Output</td>
<td>Easy to compute other estimates or feed output to bootstrap</td>
</tr>
<tr>
<td></td>
<td>Delivery System does help)</td>
<td>procedure.</td>
</tr>
<tr>
<td>Handling huge datasets</td>
<td>Limited only by disk space</td>
<td>Limited by memory. Will be very slow if data must be stored in</td>
</tr>
<tr>
<td>(e.g., 100,000 observations</td>
<td></td>
<td>virtual memory that is swapped to disk.</td>
</tr>
<tr>
<td>on 50 variables)</td>
<td></td>
<td></td>
</tr>
<tr>
<td>Feature</td>
<td>SAS</td>
<td>S</td>
</tr>
<tr>
<td>------------------</td>
<td>---------------------------------------------------</td>
<td>---------------------------------------------</td>
</tr>
<tr>
<td>Speed</td>
<td>Linear in dataset size</td>
<td>Faster for small-moderate datasets; slower for large ones if use virtual RAM</td>
</tr>
<tr>
<td>Merging</td>
<td>General, efficient</td>
<td>General, slower</td>
</tr>
<tr>
<td>Inputting Raw Data</td>
<td>Flexible, reads non-standard data formats</td>
<td>Flexible for ASCII files</td>
</tr>
<tr>
<td>Processing steps</td>
<td>Separate <strong>DATA</strong> and <strong>PROC</strong> steps executed in batch mode</td>
<td>Line-by-line interactive, can mix data generation and analysis steps</td>
</tr>
</tbody>
</table>
| User-written procedures | Computational modules can be written using a separate procedure (IML). Can not mix standard **PROC**s using this mode. | User writes functions using standard S language. No symbolic macros are needed. Commands are “live”, i.e., can sense data values and attributes at time of execution. For example, the **describe** function has a statement like the following to give output appropriate to the type of input variable: 
\[
\text{if(is.category(x) | length(unique(x)) < 20)}
\text{table(x) else quantile(x)}
\]
Easy to call C or Fortran routines from S functions. User-written online help looks builtin. |
| Vector and matrix operations | Available while running **PROC IML** | Intrinsic part of language |
## 1.6. DIFFERENCES BETWEEN S AND SAS

<table>
<thead>
<tr>
<th>Feature</th>
<th>SAS</th>
<th>S</th>
</tr>
</thead>
<tbody>
<tr>
<td><strong>System Source Code</strong></td>
<td>Not available</td>
<td>Visible for most functions by typing function name. Can learn from, adopt, modify, correct system functions.</td>
</tr>
<tr>
<td><strong>Graphics</strong></td>
<td>non-interactive, difficult to program, restrictive, ugly</td>
<td>interactive and batch, best statistical graphics available</td>
</tr>
<tr>
<td><strong>Handling of categorical variables in regression models</strong></td>
<td>Some procedures allow <code>CLASS</code> statement and generate dummy variables; many do not.</td>
<td>Dummies always automatically generated</td>
</tr>
<tr>
<td><strong>Nonlinear effects in models</strong></td>
<td>One or two procedures will generate quadratic terms; most require user to code nonlinear component variables.</td>
<td>All models allow general transformations of predictors directly in the model formula</td>
</tr>
<tr>
<td><strong>Interaction effects</strong></td>
<td>Few <code>PROC</code>s will generate these; users must code products (in <code>DATA</code> step) and test them manually</td>
<td>Automatic</td>
</tr>
<tr>
<td><strong>Tests of nonlinearity and pooled interaction effects</strong></td>
<td>Must be done manually</td>
<td>Automatic when using the Design library</td>
</tr>
<tr>
<td><strong>Plot how each predictor is represented in model</strong></td>
<td>Must create auxilliary datasets and program</td>
<td>Single statement using Design</td>
</tr>
<tr>
<td>Feature</td>
<td>SAS</td>
<td>S</td>
</tr>
<tr>
<td>---------------------------------</td>
<td>----------------------------------------------------------------------</td>
<td>----------------------------------------------------------------------</td>
</tr>
<tr>
<td>Robust covariance estimation for fitted models</td>
<td>Macros for “sandwich” estimator available for certain models</td>
<td>“Sandwich” or bootstrap, with cluster sampling adjustment, available using a single statement with Design</td>
</tr>
<tr>
<td>Model validation</td>
<td>Not available</td>
<td>Single statement using Design</td>
</tr>
<tr>
<td>Computing Predicted Values</td>
<td>Must create dataset containing predictor settings, add to original dataset, and re-run model fit</td>
<td>If saved result of fitting function (“fit object”) can obtain predictions for any desired predictor settings using <code>predict(fit,...)</code> or using the Design library’s Function function</td>
</tr>
<tr>
<td>Graphical summary of model</td>
<td>Not available</td>
<td>Effect plots and nomograms with Design</td>
</tr>
<tr>
<td>Missing value imputation</td>
<td><code>PROC MI</code> for linear imputations models with normal distributions</td>
<td>General method using Hmisc’s <code>aregImpute</code> and <code>impute</code> functions</td>
</tr>
<tr>
<td>Bayesian inference</td>
<td>Not available</td>
<td>BUGS package interfaces with S</td>
</tr>
<tr>
<td>Mixed models</td>
<td><code>PROC MIXED</code> for linear models has nice features for Gaussian, binary, Poisson responses</td>
<td>A few models are available, including nonlinear mixed models; computational properties not as good as <code>PROC MIXED</code>.</td>
</tr>
</tbody>
</table>
### 1.6. DIFFERENCES BETWEEN S AND SAS

<table>
<thead>
<tr>
<th>Feature</th>
<th>SAS</th>
<th>S</th>
</tr>
</thead>
<tbody>
<tr>
<td>Penalized maximum likelihood estimation</td>
<td>Ridge regression for linear Gaussian models</td>
<td>More general penalized MLE for linear Gaussian model and binary and ordinal logistic models, with differential penalization by type of term in model</td>
</tr>
<tr>
<td>Penalized estimation with variable selection</td>
<td>Not available</td>
<td>lasso function in Statlib</td>
</tr>
<tr>
<td>Tree models (CART)</td>
<td>Not available</td>
<td>tree function and graphical representation</td>
</tr>
<tr>
<td>Generalized additive models</td>
<td>Not available</td>
<td>Builtin</td>
</tr>
<tr>
<td>Nonparametric smoothing</td>
<td>Extremely slow PROC IML macro; new features for V8</td>
<td>Builtin, variety of smoothers</td>
</tr>
</tbody>
</table>
The following table lists SAS procedures and corresponding S functions. In this table, ols, lrm, psm, bj,

<table>
<thead>
<tr>
<th>SAS Procedures</th>
<th>S Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>ANOVA</td>
<td>aov</td>
</tr>
<tr>
<td>REG, GLM</td>
<td>lm, glm, ols, bj, manova</td>
</tr>
<tr>
<td>LOGISTIC</td>
<td>glm, lrm</td>
</tr>
<tr>
<td>LIFEREG</td>
<td>survreg, psm, bj</td>
</tr>
<tr>
<td>LIFETEST</td>
<td>surv.diff, survfit, cph</td>
</tr>
<tr>
<td>PHREG</td>
<td>coxph, cph</td>
</tr>
<tr>
<td>FREQ</td>
<td>table, crosstabs, summary.formula, mantelhaen.test, fisher.test, chisq.test</td>
</tr>
<tr>
<td>TABULATE</td>
<td>summary.formula</td>
</tr>
<tr>
<td>MEANS, SUMMARY, UNIVARIATE</td>
<td>mean, var, quantile, summary, describe</td>
</tr>
<tr>
<td>CORR</td>
<td>corr, rcorr</td>
</tr>
<tr>
<td>VARCLUS</td>
<td>varclus</td>
</tr>
<tr>
<td>PRINQUAL</td>
<td>transcan</td>
</tr>
<tr>
<td>BY statement</td>
<td>tapply, by, aggregate, split, summary.formula, summarize, for</td>
</tr>
</tbody>
</table>

and cph are from the Design library, and summary.formula, summarize, rcorr, describe, varclus, and transcan are from the Hmisc library. Other functions are built-in.

1.7 A Comparison of UNIX/Linux and Windows for Running S

The UNIX/Linux operating system is a better environment for software developers because of the wide variety of tools available\textsuperscript{7}. UNIX/Linux is also a good choice if you are processing large databases, as it is cost-effective to have a “compute server” on your UNIX/Linux network that can be used by many users for large applications\textsuperscript{8}. Having used both UNIX and Windows extensively, we feel that UNIX (and hence Linux) is a more efficient and reliable environment for every day S users, as UNIX window navigation is more efficient than Windows. Windows users tend to spend too much time navigating menus and Windows operates significantly slower than Linux because of the design and massive size of Windows operating systems. However, the greatest advantage of UNIX is probably that a nice system administrator would have already installed the tools you need, including Emacs, Ghostview, \LaTeX, and a variety of print utilities. Versions of Linux such as RedHat and Mandrake come with all of these tools automatically. But Windows has a few advantages also: (1) ease of installing add-on S-PLUS and R libraries; (2) faster online help for S-PLUS; (3) outputting graphs in Windows metafile and other formats for easy inclusion and editing.

\textsuperscript{7}Windows users can not-so-easily install versions (e.g., GNU) of many of the UNIX tools, such as a bash shell command window.

\textsuperscript{8}You can also program a UNIX system to compress large databases that haven’t been read in a week. That way your disks will not fill up nearly as quickly.
using Microsoft PowerPoint or Word\(^9\); and (4) only the Windows version of S-PLUS has menus for doing standard analyses and graphics. S-PLUS 6 is available for UNIX, Linux, and Windows. This has resulted in a partial convergence of Linux/UNIX and Windows S-PLUS, with a more or less a common graphical user interface\(^10\).

See [http://hesweb1.med.virginia.edu/biostat/s/linux.setup.html](http://hesweb1.med.virginia.edu/biostat/s/linux.setup.html) for more information on setting up a Linux system and installing software of interest to data analysts.

### 1.8 System Requirements

For UNIX/Linux a minimum amount of RAM is 64MB. For PCs, 128MB is minimal. If you will be analyzing large databases (roughly speaking, \(> 40000\) observations), you may need at least 256MB of RAM. For analyzing very large databases (say \(> 100000\) observations), more than 256MB of RAM will usually be needed. Windows 2000 and XP use memory much more inefficiently than earlier versions of Windows, so add more RAM accordingly. RAM is cheap, so it’s best to order your PC with 256MB. If you have only occasional need for more than 256MB of RAM, you may want to endure the slowness of virtual memory for those applications.

A minimum PC CPU for running Windows S-PLUS is a 400 MHz Pentium. R requires less memory to run than S-PLUS.

### 1.9 Some Useful System Tools

There are several system tools that can greatly assist the S user. UNIX users usually have an advantage in that their system administrator would have already installed most of the tools, and many linux packages come with all of the important tools pre-installed. For Windows users, Web addresses for obtaining the software are provided. [hesweb1.med.virginia.edu/s/EmacsTeX](http://hesweb1.med.virginia.edu/s/EmacsTeX) has a large amount of information on obtaining an installing Emacs, \LaTeX, and related programs.

**Emacs editor**: Emacs is an incredibly powerful editor for editing text files of various types. Emacs is especially powerful for editing S code, as it has a special mode which highlights different kinds of S statements in different colors or fonts and it does indentation according to the level of nesting. It also makes it easy to check for matching parentheses, brackets, and braces. Emacs for Windows (all 32MB of it when uncompressed!) is available from [ftp://ftp.gnu.org/-gnu/windows/emacs/latest](ftp://ftp.gnu.org/-gnu/windows/emacs/latest). Harrell’s version of the Emacs startup file (.emacs) is available from the Utilities area of the UVa Web page. This .emacs file has several useful default settings for how Emacs operates. S-mode for Emacs using the ESS Emacs package may be obtained from [http://software.biostat.washington.edu/statsoft/ess](http://software.biostat.washington.edu/statsoft/ess). S-mode can also run S-PLUS or R itself, allowing for such capabilities as object name completion in the editing window if you enter the first few letters of an object’s name. This mode is known to work well under UNIX/Linux.

---

\(^9\)Windows S-PLUS can output graphics directly into Powerpoint Presentation format as well as Adobe Acrobat .pdf files (see below), and R can make .pdf files. Note however that using Windows metafiles to include graphics into Microsoft Office applications frequently does not preserve all aspects of the graphics. Postscript is still the most reliable graphics format.

\(^10\)This version is based on the version 4 engine of the S language, which will require some functions to be modified unfortunately. All modifications have been made in Harrell’s libraries.
Windows users may find that Xemacs is a bit more user-friendly, and Xemacs has a menu for automatically downloading and installing packages such as ESS. Like Emacs, Xemacs can be automatically installed when you install Linux. Windows users may obtain Xemacs from www.xemacs.org.

**Ghostview**: This is a previewer for postscript graphics and documents. It is available for Windows from http://www.cs.wisc.edu/~ghost/. Ghostview comes with Ghostscript, which can convert postscript files to .pdf files (but not as efficiently as Adobe Acrobat) among other things.

**LATEX**: This system is excellent for composing technical documents and advanced tables. It is the typesetting system used to make this document, and it is used by many book publishers. An excellent commercial version of LATEX for Windows can be obtained by contacting Personal TEx Inc. at texsales@pctex.com or http://www.pctex.com. If you want to be able to produce electronic documents (e.g., .pdf files) with hyperlinks, the full TEx package from Y&Y Inc. is recommended. See www.YandY.com. Perhaps the best versions of LATEX for Windows are free versions, FPTEx by Fabrice Popineau and MikTEx, both available at http://www.ctan.org. FPTEx’s DVI previewer allows postscript graphics to be displayed, assuming you have installed Ghostscript. Several tools for creating .pdf files are also included in FPTEx. See http://ctan.tug.org/tex-archive/info/lshort/english/lshort.pdf for a nice free book for learning LATEX.

**Adobe Acrobat Reader**: Available from www.adobe.com, this free program nicely displays .pdf files. You can create these graphics files directly in Windows S-Plus using the pdf.graph device function. Occasionally this will get around printer memory problems when printing complex graphs, and a few graphs can only be faithfully printed in Windows this way.

**Metafile Companion**: This program, for which a free trial version is available from www.-companionsoftware.com, allows you to edit Windows metafiles, a graphics format you can produce either with the dev.print function in S 3.2+ or using the File ... Export Graph dialog. Metafile Companion is one of the nicest graphics editors available anywhere. It allows you to edit any detail of the graph.

**Mayura Draw**: This shareware program is a nice scientific drawing program. It can take as input an Adobe Illustrator file, which can be converted by Ghostscript from a postscript file. Using that combination of programs gives you the ability to nicely edit postscript graphics. See www.mayura.com for information about Mayura Draw.

**graphviz**: This is an amazing command language from AT&T for drawing complex tree diagrams. Linux, UNIX, and Windows versions are available from http://www.graphviz.org

**Xmouse**: You can make a Windows 95 mouse work like a mouse in UNIX X-windows by installing Microsoft’s PCToys package and running its Xmouse program. That way when you move the mouse from an editor window to the S command window you do not need to click the left mouse button to make the S window have the mouse’s focus. This really helps in copying text from the editor to S. Also, if you had to click the left mouse button, the editor window would usually disappear. For Windows 95, obtain Xmouse from the Powertoys package at www.microsoft.com/windows95/downloads/contents/vutoys/w95pwrtoysset. For
Windows 98, this functionality is in the `tweakUI` package that is an optionally installed component of the Win 98 installation disk. With Windows 98 `tweakUI` you can also specify an option to have the “currently focused on window” automatically move to the top.

**UltraEdit:** Users who want a powerful programmer’s editor that is not as comprehensive (or as large) as Emacs may want to consider buying UltraEdit (www.idmcomp.com).

**WinEdit:** Next to Emacs this is probably the best editor for Windows/NT users, especially when used in conjunction with \LaTeXX. Trial and licensed copies may be ordered from www.winedt.com.

**NoteTab:** This is a nice editor for Windows that has a flexible macro language for making the editor language-sensitive and allowing submission of code to an open window (using `ctrl-space` (repeat last macro)). A free version is available from www.notetab.com. Dieter Menne (<dieter.menne@menne-biomed.de>) wrote the following macros for using NoteTab with R.

```
^!FocusDoc
;Save the file if it has been modified
^!Save
;Select the highlighted block.
^!If "^$GetSelSize$ = 0 END ELSE SelectLines

:SelectLines
:GetSelection
^!Set ^%AnyText%=^$GetSelection$
;Write the selected text to a temporary file in the Windows temp. dir.
^!Set ^%fileName%=^$GetTmpPath$std0001.r
^!Set ^%fileName%=^$StrReplace(;/;^%fileName%;True;False)$

^!TextToFile ^%fileName% ^%AnyText%
; Copy "source" to the clipboard
^!SetClipboard source("^%fileName%")
; Switch to R
^!FocusApp RGui*
;ESC to clear the Command window, paste the command, hit enter
^!Keyboard ESC
^!Keyboard CTRL+V
^!Keyboard ENTER
```

Dieter also wrote the following reg-file to start R from Windows Explorer .

REGEDIT4

```
[HKEY_CLASSES_ROOT\Directory\shell\Run R]
```
CHAPTER 1. INTRODUCTION

[HKEY_CLASSES_ROOT\Directory\shell\Run R\command]
@="\"C:\\Program Files\\R\\rw1050\\bin\\Rgui.exe\" --internet2"

**TeXmacs**: This is a WYSIWYG front-end to \LaTeX for Linux and UNIX users that gives you a full equation editor. It is available from [www.math.u-psud.fr/~anh/TeXmacs/TeXmacs.html](http://www.math.u-psud.fr/~anh/TeXmacs/TeXmacs.html).

**PFE**: A nice small and free programmers editor is PFE which may be downloaded from [http://www.-lancs.ac.uk/people/cpaap/pfe/](http://www.-lancs.ac.uk/people/cpaap/pfe/). PFE is an excellent replacement for NOTEPAD even if you just use it for viewing files. If PFE is already open and you invoke it on another file, it will add the new file to the list of files it is currently managing. Emacs can do this using its GNUCLIENT feature. To use PFE as your default editor, you can issue the S command options(editor='c:/pfe/pfe32') if pfe32.exe is stored on the c:\pfe directory, or enter the Options ... General Settings ... Computations dialog.

**Microsoft Word** Damien Jolley ([djolley@ariel.ucs.unimelb.EDU.AU](mailto:djolley@ariel.ucs.unimelb.EDU.AU)) wrote a Microsoft Word macro that allows one to execute send highlighted code to S for execution. His macro definition follows.

```vba
Sub MAIN
    If SelType() <> 2 Then EditSelectAll 'Select all if none current
    EditCopy
    SendKeys "%w1+{insert}{enter}^{F6}"
    AppActivate "S-PLUS for Windows"
End Sub
```

A Word 97 version of the macro follows.

```vba
Public Sub MAIN()
    If WordBasic.SelType() <> 2 Then WordBasic.EditSelectAll 'Select all if none current
    WordBasic.EditCopy
    WordBasic.SendKeys "%w1+{insert}{enter}^{F6}"
    WordBasic.AppActivate "S-PLUS for Windows"
End Sub
```

To quote from Damien: “I have this stored as a macro which I can execute from a user-defined button on the Toolbar. So, when I’m ready to test my bit of code, I just click the button, and Windows switches over to S-PLUS, copies the code into the S-PLUS command buffer and execution takes place immediately. I use ALT-TAB to return to Word either to fiddle with the code or to save it to a text file”. To enter the macro, record and then edit a macro. You start the recorder and enter a random command, then stop the recorder and give the macro a name. Then edit it to make the real macro.

John Miyamoto [jmiyamot@u.washington.edu](mailto:jmiyamot@u.washington.edu) has a series of Word 6 macros for interfacing with S-PLUS. These macros are available from the Utilities area under Statistical Computing Tools on the UVa Web page.
1.9. SOME USEFUL SYSTEM TOOLS

**JED** This is a nice small version of Emacs available from John Davis at [http://space.mit.edu/~davis/jed.html](http://space.mit.edu/~davis/jed.html).
Chapter 2

Objects, Getting Help, Functions, Attributes, and Libraries

2.1 Objects

In SAS, one has several concepts which refer to different types and characteristics of data, like data files, data views, data catalogs, format catalogs, libraries, etc. You get results from these data by using a PROC step. S has different entities representing data such as vectors, factors, matrices, data frames, lists, etc. These entities have different characteristics called attributes such as names, class, dim, dimnames etc., and we get results by applying functions to them. In general, any entity in S is designated by the general name of an object.

The names of objects in S can be of any length, and can contain digits, mixtures of lower and upper case letters, and periods. Names may not contain underscores and may not start with a digit. In some cases you will want the names to be very descriptive (e.g., age.years) but in other cases it’s best to use a short name (e.g., age) and then to assign a longer label as an attribute \(^1\).

Names in S are case–sensitive, so that vectors age and Age would refer to two different objects. This can be handy for distinguishing between various versions of the same basic information. For example, age might refer to the original age variable whereas Age might refer to age values after certain data corrections or missing value imputations.

2.2 Getting Help

Suppose we want to get help on a function, and see if it has any options that we may want to use. There are several ways to do this. A very simple one is to type \(?mean\) (or whatever the name of the

\(^1\)This can be done using the label function which is in the Hmisc library described below, e.g., label(age) ← ’Age in years’. When using the sas.get function to convert SAS datasets to S data frames, SAS labels are automatically carried to S in this fashion.
function is). Equivalently, we could type `help(mean)`. In the case that the function contains special characters, its name should be enclosed in quotation marks, thus `help("%*%")` means help for the matrix-product function.

```r
>?mean
Mean Value (Arithmetic Average)
```

**DESCRIPTION:**
Returns a number which is the mean of the data. A fraction to be trimmed from each end of the ordered data can be specified.

**USAGE:**
```r
code=mean(x, trim=0, na.rm=F)
```

**REQUIRED ARGUMENTS:**
x: numeric object. Missing values (NAs) are allowed.

**OPTIONAL ARGUMENTS:**
trim: fraction (between 0 and .5, inclusive) of values to be trimmed from each end of the ordered data. If trim=.5, the result is the median.
na.rm: logical flag: should missing values be removed before computation?

**VALUE:**
(trimmed) mean of x.

**DETAILS:**
If x contains any NAs, the result will be NA unless na.rm=TRUE. If trim is nonzero, the computation is performed to single precision accuracy.

When you use either of these two forms of help, the system looks for a file in some directory and then displays the help file. This means that a window will pop up with options to print the help file, search for character strings, etc.\(^2\) If you are running on a UNIX workstation, you may want to initiate the interactive help system. Type `help.start()` and a window listing all functions and categories of functions will appear. Just click on the one you want help about, and a new window will pop-up with help specifically on that function. You can then look at it, close it to keep it around or send it to the printer. With this method you can also type something like `regres*` in the topic field of the help window, to get a list of all functions which start with `regres`. The disadvantage is that this is slower. To quit the window type `help.off()`.

A third way, if you don’t want full help but to just be reminded of what the arguments to the function are, is to use the `args` function built in to S.

\(^2\)Under UNIX X-Windows it is beneficial to use e.g. `options(pager='xless')` to use a full-screen pop-up window instead of the system default in which the `less` command is run inside of the S command window.
2.2. GETTING HELP

The function has three arguments, x for the vector of which we want the mean, trim if we want trimmed means, na.rm, to remove missing values. The defaults are trim=0 and na.rm=F. Here T is the logical true value, so we interpret na.rm=T as saying that the na.rm argument is turned “on.” If you name the arguments, they can be given in any position. For example mean(x,na.rm=F,trim=.5). See Section 2.3 for more about functions and arguments.

You can also use names(functionname) to list the arguments, or functionname$argumentname to list the default argument value. A quick way to get an alphabetic listing of a function’s arguments is to type sort(names(function.name)). Note that there is an extra element with a blank name that should be ignored.

> sort(names(mean))
[1] "" "na.rm" "trim" "x"

The object orientation of S can make it difficult to know the full name of the function you are really using. For example, if you need help in plotting a logistic regression fit using the Design library, you may not know that the pertinent plot function is plot.Design. You can get a list of all of the plot methods by typing methods(plot). You can get a list of all of the methods for handling the fit object by typing methods(class=class(f)) if the fit object is f.

If you are having troubles understanding what the function does or how it is doing things, you can always look at the function itself.

> mean
function(x, trim = 0, na.rm = F)
{
  if(na.rm)
    x <- x[!is.na(x)]
  else if(any(is.na(x))
    return(NA)
  if(mode(x) == "complex")
    if(trim > 0)
      stop("trimming not allowed for complex data")
    return(sum(x)/length(x))
  x <- as.double(x)
  if(trim > 0)
    if(trim >= 0.5)
      return(median(x))
    n <- length(x)
    i1 <- floor(trim * n) + 1
    i2 <- n - i1 + 1
    x <- sort(x, unique(c(i1, i2)))[i1:i2]
  return(sum(x)/length(x))
}

Yet another possibility is to look at the help files without even starting S-PLUS. You may find yourself in this situation if you are running a job in batch mode and want to find out why it didn’t work.
In UNIX it’s easy to define shell programs to facilitate this, as well as to list help files associated with keywords. Under Windows, you can use Explorer or My Computer to click on a `.hlp` file in the main S-PLUS area or in an add-on library area (see below).

Last, but not least, consult the back of the blue book or the S-PLUS User’s manual. The help here is exactly the same as the on-line help but not all functions are listed. In S-PLUS Version 4.x and later the manuals are online with some search capability.

The following is a list of major help topics for S-PLUS as it is distributed from MathSoft. This list will help in understanding the components of the system as well as how you can find a function when you don’t know its name. In Windows you could click on any of these topics to see all functions related to that topic. In UNIX you use the `help.start()` command to put up the list of topics.

- Add to Existing Plot
- All Datasets
- ANOVA Models
- Categorical Data
- Character Data Operations
- Clustering
- Complex Numbers
- Computations Related to Plotting
- Customizable Dialog functions
- Customizable Menu functions
- Data Attributes
- Data Directories
- Data Manipulation
- Data Types
- Dates Objects
- Demo Library
- Demonstration of S-PLUS
- Deprecated Functions
- Documentation
- Dynamic Graphics
- Error Handling
- Graphical Devices
- High-Level Plots
- Input/Output–Files
- Interacting with Plots
- Interfaces to Other Languages
- Library of Chapter 11 Functions from The New S Language
- Library of Chronological Functions
- Library of Drawing Functions from Programmer’s Manual
- Library of Examples from Programmer’s Manual
- Library of Examples from The New S Language
- Linear Algebra
- Lists
- Loess Objects
- Logical Operators
2.3. FUNCTIONS

You are starting to see that unless you are using the pull-down menu system in S-PLUS, almost everything is done by calling functions. A function is an object in S and in many ways it can be operated on as data. Most functions have arguments that pass values to the function for it to work on or to specify detailed options on how it should do its work. It is common for example to pass a vector of data (representing a single variable) to a function along with scalars or other shorter vectors specifying options such as confidence levels, quantiles, plotting and printing options, etc.

Arguments are given to the function either by name or by their sequential position in the series of arguments. It is very common to specify a “major” argument without its name, in position one, then to specify “minor” arguments by name. This is because there are so many “minor” arguments and it is hard (and risky) to try to remember their order. For example, we can compute the mean age using the command \texttt{mean(age, na.rm=T)}, which means to compute the mean of the age vector ignoring missing values. We could use the equivalent statement \texttt{mean(age, , T)}, i.e., we can assign the logical “true” value (T) to the third argument to \texttt{mean}, which we can see from \texttt{mean}'s help file is the \texttt{na.rm} argument. The extra comma is a placeholder to specify that we are not specifying the

\textsuperscript{3}Menu choices are actually executed by secretly calling functions.
second argument which is `trim`. `trim` will receive its default value of zero. As mentioned above, this is a dangerous method so we prefer `mean(age, na.rm=T)`.

When we examined the help file for the `mean` function we saw `na.rm=F` in the list of arguments. This means that the default value for `na.rm` is F, so that `na.rm` will be assumed to be F if you do not specify this argument. Default values can also be vectors, lists, matrices, and other objects as the need arises. Often you will see that the default for an argument is a vector of values when the argument really needs to be a scalar. In these cases, the vector of values frequently specifies the list of possible values of the argument, with the default value listed first. For example, look at the argument list for the `residuals.lm` function:

```r
> args(residuals.lm)
function(object, type = c("working", "pearson", "deviance"))
```

Here the `type` argument can take on three possibilities. If you do not specify `type`, `'working'` residuals will be computed.

### 2.4 Vectors

A statement to create a vector interactively could be something like this

```r
> x <- c(3.1,2.6,3.4,5.9,7.6)
```

In creating `x` we used two S operators, the assignment statement "←" which is read "x gets ..." and the concatenation function `c()`. A synonym for ← is the underscore sign (_). Of course the assignment could have been written in a reversed way,

```r
> c(3.1,2.6,3.4,5.9,7.6) -> x or
> c(3.1,2.6,3.4,5.9,7.6) _ x
```

Two or more assignments could be made on the same line if separated by a semicolon. A line could also be split among two or more lines. Just hit `return` at the end of your line and you will get a continuation prompt "+" at the beginning of the next line, then continue typing. You can concatenate two or more existing vectors and include other data as an argument to the `c()` function.

```r
> y <- 10.6:2.3; z <- c(x,c(1,2,3),y + y^2)

Syntax error: name ("y") used illegally at this point:
z <- c(x,c(1,2,3),y
y
```

Here, we forgot the comma after `y` on the first line.

```r
> y <- 10.6:2.3; z <- c(x,c(1,2,3),y, + y^2,y+1)
```

If we want to see what’s stored in the vectors `y` and `z` just type their names

```r
> y
[1] 10.6  9.6  8.6  7.6  6.6  5.6  4.6  3.6  2.6
> z
```

There are several things to notice here. First, the operator \( a:b \) produces a sequence from \( a \) to \( b \) starting with \( a \) and adding (or subtracting) 1 to each element until you get a number greater in absolute value than \( |b| \). (You may want to experiment to see what happens when \( a \) or \( b \) are negative). Second, we have \( y^2 \) which just squares each element of \( y \). All functions which return a single numerical result from a single numerical argument such as \( \exp, \sqrt, \sin, \cos, \tan, \atan, \log \), etc. act on each element of the vector. Finally, adding a number to a vector just adds the number to each component of the vector.

What happens if we add two vectors of different length? Let’s see.

```r
> x ← 1:9
> y ← 1:10
> x+y
[1] 2 4 6 8 10 12 14 16 18 11
```

Warning messages:
Length of longer object is not a multiple of the length of the shorter object
in: x + y

When adding (or subtracting) two or more vectors of different length, the shorter vectors are recycled until they reach the length of the longest vector and then the operation is performed and a warning message is issued. Also notice that we did not assign the result of the sum, but printed it directly instead.

To list vectors left over from a previous session, use `objects()`. To delete them, use `rm(x,y,z)` where \( x \), \( y \) and \( z \) are the vectors to be deleted. This function works in exactly the same way with objects other than vectors. You can also use the more versatile `remove` function to delete objects, e.g., `remove(c('x','y','z'))`.

Next, let us do some statistics on these vectors. How many observations do we have? What is the mean? And the standard deviation?

```r
> length(z)
[1] 35
> mean(z)
[1] 17.384
> sqrt(var(z))
[1] 26.59949
```

### 2.4.1 Numeric, Character and Logical Vectors

All elements of a vector must be of the same type, that is integers, real numbers, complex numbers, logical values (\( T \) or \( F \)), or character strings. Examples of each kind are \( c(3,6,9) \), \( c(1+2i,.2,-3-5.6i) \), \( (T,T,F) \) and \( c("x","y","z") \). To determine what kind of vector we have, we could type `mode(x)` and this will return a character string telling us the kind of vector. It is also possible to assign a value to the mode of a vector forcing it to be something else.

```r
> x ← c(3.1,2.6,3.4,5.9,7.6)
```
There are a number of functions to test for the mode of a vector and to change it. In general, if we try to operate on a vector whose mode is not appropriate for that kind of operation, S will automatically convert it to another kind trying to lose the least possible amount of information in the process. Thus, \( c(T,F)+c(3,4) \) yields \( c(4,4) \) (Fs are converted to zeros and Ts are converted to ones). The functions to test and change modes are

\[
\begin{align*}
\text{is.numeric, as.numeric} \\
\text{is.character, as.character} \\
\text{is.logical, as.logical}
\end{align*}
\]

A useful function in the Hmisc library which may save you some typing is \( Cs(a,b,c,d) \). It is equivalent to \( c("a","b","c","d") \) but it won’t work if your character strings have an `_` in them (since `_` is equivalent to `←`).

### 2.4.2 Missing Values and Logical Comparisons

Missing values in numeric and logical vectors are represented by the symbol `NA` (not available). In general, any operation (mathematical or logical) performed on a missing value will return a missing value. The logical operators are `>`, `>=`, `<`, `<=`, `==`, `!=`, `&`, `|`, `!`. Notice that the operator to test equality is `==` rather than `=` which is reserved for named arguments to a function. `!` is used for negation and `&` and `|` for logical ‘and’ and ‘or’. Consider for instance

\[
\begin{align*}
> x & ← c(3,6,9,10,2,\text{NA},\text{NA},6.7); \ y & ← c(1,6,9,2,\text{NA},5.1,0,-1) \\
> x > y \\
> [1] \ T \ F \ F \ T \ \text{NA} \ \text{NA} \ \text{NA} \ T
\end{align*}
\]

The operator `==` is not appropriate to test for missing values. Instead, use the function `is.na`.

\[
\begin{align*}
> \text{is.na}(x > y) \\
> [1] \ F \ F \ F \ T \ T \ F \ F
\end{align*}
\]

Suppose that we have two vectors of the same length, and we want to know the joint distribution of their missing values.

\[
\begin{align*}
> x \\
> [1] \ 1 \ 1 \ \text{NA} \ \text{NA} \ 2 \ 2 \ 2 \ 2 \ 2 \ \text{NA} \\
> y \\
> [1] \ 2 \ 2 \ 2 \ 2 \ \text{NA} \ 4 \ \text{NA} \ 1 \ 1 \ 1 \ 1
\end{align*}
\]

One way would be to use the `table` function.
2.4. VECTORS

You can also tabulate all patterns of NAs using the builtin function `na.pattern` (but note that `na.pattern` was omitted from S-PLUS 2000):

```r
> na.pattern(list(x,y))
   00   01   10
    7    2    3
```

Also see the `naclus` function described under the `varclus` function in the Hmisc library discussed below.

2.4.3 Subscripts and Index Vectors

It is possible to select subsets of a vector by subscripting or indexing its elements. This is equivalent to using a WHERE statement in SAS, but it is more flexible. The expression to use is `x[i]` where `i` could be another vector, or an expression which evaluates to a numeric, logical or character vector. In all cases, we'll think of the elements of `x` as being subscripted by the indexes `1:length(x)` when `[ ]` is not present.

1. If `i` is a numeric vector, all its elements must be >=0 or all <=0 (NAs are allowed). Before selecting the subset, S drops all zeros from the index vector. If all elements of `i` are positive, then `x[i]` selects only those elements of `x` whose subscripts match the elements of `i`. If the elements of `i` are negative, then `x[i]` selects the elements of `x` whose subscript does not match any element in `i`. If the `kth` element of `i` is NA then the `kth` element of `x[i]` will be NA as well. (0s are ignored). `i` can be any length.

2. If `i` is a logical vector, it is indexed starting at 1 and those elements of `x` whose subscripts have a value of T in the corresponding index of `i` are selected. The same rule as in 1. apply to NAs. For this case, the length of the index vector should equal `length(x)`.

3. If `i` is a character string (of any length), the rules are a little bit different. In this case `x` is required to have what’s called a names attribute. A names attribute is a vector of character strings of the same length as `x` which effectively names each element of `x`. Assuming that `x` already has a names attribute, the expression `x[c("a","b")]]` selects the first element of `x` named a and the first element named b. We will talk more about names when we discuss attributes in general.

Examples:

```r
> x
[1] 3.0 6.0 9.0 10.0 2.2 NA NA 6.7
> y
[1] 1.0 6.0 9.0 2.0 NA 5.1 0.0 -1.0
> x[3]
[1] NA
> x[3] <- 10
> x
[1] 3.0 6.0 10.0 10.0 2.2 NA NA 6.7
```
> x[1:3]
[1] 3 6 9
> x[-2]
[1] 3.0 9.0 10.0 2.2 NA NA 6.7
> x[c(F,T,T,F,F,F,F,F)]
[1] 6.0 9.0
> x[x > y]
[1] 3.0 10.0 NA NA NA 6.7
> x[!is.na(x)]
[1] 3.0 6.0 9.0 10.0 2.2 6.7
> z ← x[!is.na(x)] # get rid of missing values

It is instructive to look at the help file for the subsetting operator "[" (type ?"[")) and work out some examples. This is a very useful function that you will be using all the time, but is also very easy to get confused and end up selecting values that you didn’t mean to select. Try to always check that you have the right vector by using the length function.

For a simple example of character indexing, let’s create a simple named vector.

> w ← c(cat=1, dog=3, giraffe=11)
> w['cat']
[1] 1
> w[c('cat','giraffe')]
[1] 1 11

2.5 Matrices, Lists and Data Frames

2.5.1 Matrices

A collection of vectors may represent several different variables in your dataset, but is not the most convenient way of handling your data. We can construct matrices by putting together vectors of the same length and the same mode using the functions cbind and rbind. The first one takes its arguments and puts them together as columns of a matrix, while the second one makes them into the rows of a matrix.

> x1 ← c(2,4,6,8,0)
> x2 ← c(1,3,5,7,9)
> x3 ← c(3,7,11,15,9)
> cx ← cbind(x1,x2,x3)
> rx ← rbind(x1,x2,x3,c(2,6,10,14,8))
> cx
     x1 x2 x3
[1,] 2 1 3
[2,] 4 3 7
[3,] 6 5 11
[4,] 8 7 15
[5,] 0 9 9
> rx
x1  2  4  6  8  0
### 2.5. MATRICES, LISTS AND DATA FRAMES

Notice that that the columns of $cx$ are labeled and so are the rows of $rx$ except for the last one, since the last argument to `rbind` was not given a name. Another way to create a matrix is to use the function `matrix(data, nrow, ncol, ...).` This function will read data in a stream from the data argument and put it in an $nrow \times ncol$ matrix in column order by default. (In fact only one of `nrow` and `ncol` is needed if `data` is of length $nrow \times ncol$). The ... represent other arguments to allow to read the data in row order and give labels to rows and columns.

A useful function to use with matrices is `apply`. It is invoked by 
\[ \text{apply}(x, \text{margin}, \text{fun}, ...) \] 
where $x$ is a matrix, `margin` is the dimension over which the function is to be applied (1 for rows, 2 for columns), and `fun` is the function to be applied to the rows or columns of $x$.

\[ \textgreater{} \text{apply}(cx, 2, \text{mean}) \]
\[ x1 \ x2 \ x3 \]
\[ 4 \ 5 \ 9 \]
gives us the means of the columns of $cx$.

Actually `apply` can be use more generally with multidimensional arrays. Other functions related to matrices are `dim, dimnames, is.matrix, ncol, nrow` and `t`. `t(x)` returns the transpose of $x$.

Matrices can be indexed in a similar way to vectors. Usually, our purpose is to select a few columns (variables we want to look at) and rows (observations) satisfying a given condition. Since we have two indexes now, we can look at both

\[ \textgreater{} \text{cx}[2:5, c(2, 3)] \]
\[ x2 \ x3 \]
\[ [1,] \ 3 \ 7 \]
\[ [2,] \ 5 \ 11 \]
\[ [3,] \ 7 \ 15 \]
\[ [4,] \ 9 \ 9 \]
\[ \textgreater{} \text{cx}[2:5, c("x2", "x3")]) \]
\[ x2 \ x3 \]
\[ [1,] \ 3 \ 7 \]
\[ [2,] \ 5 \ 11 \]
\[ [3,] \ 7 \ 15 \]
\[ [4,] \ 9 \ 9 \]

The second example above shows another way of selecting two particular columns. Since they are named, we can just list their names in the appropriate place in the indexing bracket. If we don’t want to impose any restrictions in a particular dimension, we just leave it blank. Thus, $\text{cx}[c("x2", "x3")])$ lists all rows of $cx$ for columns $x2$ and $x3$. There are of course, a number of functions to do mathematical operations on matrices: $\ast, \%\%\%, \text{crossprod},$ and `outer` which perform element by element multiplication, matrix product, cross products, and outer products, respectively on matrices of the appropriate sizes.

To most efficiently determine which rows of a matrix $x$ have a column containing an `NA`, use the expression

\[ x2 \ 1 \ 3 \ 5 \ 7 \ 9 \]
\[ x3 \ 3 \ 7 \ 11 \ 15 \ 9 \]
\[ 2 \ 6 \ 10 \ 14 \ 8 \]
is.na(x %*% rep(1,ncol(x)))

To subset the matrix to contain only rows with all non–missing values you can use the Hmisc nomiss function, e.g., nomiss(x).

### 2.5.2 Lists

Lists are collections of objects of different kinds. The components of a list could be vectors, matrices or other lists and they can have different length and types. An example of a list is the names of the rows and columns of a matrix.

```r
> dimnames(cx) ← list(1:5,c("x", "y", "z"))
> cx
   x  y  z
1  2  1  3
2  4  3  7
3  6  5 11
4  8  7 15
5  0  9  9
```

The function `dimnames` is used to name the rows and columns of a matrix and it is required to be a list, so, we used the function `list` to create it. The arguments to `list` could be anything, and they can be name just as the rows or columns of a matrix.

```r
> list1 ← list(rowmatrix=rx,dimnames(cx),c("a","b","c"))
> list2 ← list(cx,indexes=1:9)
> list1
$rownames:
 x1  2  4  6  8  0
 x2  1  3  5  7  9
 x3  3  7 11 15  9
 x4  2  6 10 14  8

[[2]]:
[[2]][[1]]:
[1] "a" "b" "c"
[[2]][[2]]:
[1] "x" "y" "z"

[[3]]:
[1] "a" "b" "c"
```

```r
> list2
[[1]]:
 x  y  z
1  2  1  3
2  4  3  7
```
Components of a list can be selected in one of two ways: the more general method extracts the component by referring to it by its position on the list. `list2[[2]]` selects the second component of the list `list2`. If the components are named, we may select them using the expression `list$component` or `list[['component']]`. In the example above, `list1$rowmatrix` selects the matrix `rx`. Occassionally, you may need the unlisted results. The function `unlist` serves just such purpose.

There is virtually no limit to what can be stored in a list, including other lists:

```r
> us <- list(Alabama=list(counties=c('Autauga','Baldwin',
+ 'Barbour','Bibb',...),
+ pop=4273084,capital='Montgomery'),
+ Alaska=list(counties=c('Aleutians East','Aleutians West',
+ 'Anchorage','Bethel',...),
+ pop=602545, capital='Juneau'),
+ ...)  
> us$Alabama # Print information for one state
  # same as us[[1]] or us[['Alabama']]  
> us$Alabama$counties # Print counties in Alabama
> us$Alabama$counties[1:5] # Print first 5 counties
> us[c('Alabama','Alaska')] # Print a sub-list containing 2 states
```

Section 2.6.2 provides more information on selecting elements of lists and vectors. You can see that lists provide a natural way to represent hierarchical structures.

In the above example we might as well associate some data with the counties, such as the population:

```r
> us <- list(Alabama=list(counties=c(Autauga=40061,Baldwin=123023,
+ Barbour=26475,Bibb=18142,...),
+ pop=4273084,capital='Montgomery'),
+ Alaska=list(counties=c('Aleutians East'=2305,
+ 'Aleutians West'=5259,
+ 'Anchorage=251336,Bethel=15525,...),
+ pop=602545, capital='Juneau'),
+ ...)  
> # Note: need to enclose non-legal S-Plus object names in quotes  
> sum(us$Alabama$counties) - us$Alabama$pop # should be zero  
> us$Alabama$counties['Aleutians East'] # print one county’s population  
> us$Alabama$counties['Bethel'] # print another  
> us$Alabama$counties[c('Anchorage','Bethel')] # print two  
> Ak <- us$Alaska  
> Ak$counties # print Alaska county pops
```

Lists are a very convenient mechanism to summarize in one object all the information related to a particular task. Many functions give as a result a list object. For instance, most modeling
functions produce a list whose components are quantities of statistical interest. The function ols in the Design library, for example, fits an ordinary least squares model and returns an object of mode list. Among its components are: the model formula, vector of coefficients, summary of missing values, and, optionally, vectors of predicted values, residuals, and the design matrix and response variable values.

### 2.5.3 Data Frames

Data frames are just a particular kind of list where all its components have the same length. They behave pretty much like matrices in the sense that you can operate on rows and columns and select its elements in the same way, except that the components can be of different type. You may have some columns that are character vectors and other columns that are numeric or logical vectors. Moreover, an entire matrix can be part of a data frame, as long as its columns are of the same length as the other components of the data frame. They are the most similar entity to a SAS dataset that you will find in S, and they are used most frequently in modeling situations, thinking of rows as observations and columns as variables.

There are several ways to create data frames. First, there’s the File ... Import dialog. Second, you can read the data into a data frame from an external ASCII or SAS dataset by using the functions read.table or sas.get (to be described later), or construct it from existing objects using the function data.frame.

```r
> obs ← Cs(id1,id2,id3,id4,id5,id6) # Hmisc shorthand for c('id1',...)
> # Hmisc shorthand for c('id1','id2','id3','id4','id5','id6')
> treat ← c(rep("Treatment 1",3),rep("Treatment 2",3))
> treat
[1] "Treatment 1" "Treatment 1" "Treatment 1" "Treatment 2" "Treatment 2"
[6] "Treatment 2"
> x ← c(2.5,3.5,3.0,4.6,5.5,5.3)
> df ← data.frame(treat,x,row.names=obs)
> df
   treat  x
id1 Treatment 1 2.5
id2 Treatment 1 3.5
id3 Treatment 1 3.0
id4 Treatment 2 4.6
id5 Treatment 2 5.5
id6 Treatment 2 5.3
```

The argument row.names gives names to the rows of the data frame. If provided, its values must be unique. If it is not provided S will try to construct it from the arguments to data.frame. For instance, if one of the arguments is a matrix with a dimnames attribute, it will try to use that. If it can’t find any vector to construct the row names, it will simply number them.

The Hmisc naclus and naplot functions are useful for displaying patterns of NAs in data frames in various ways. naclus also returns a vector containing the number of missing variables for each observation. naclus does this using the statements

```r
na ← sapply(my.data.frame, is.na) * 1
na.per.obs ← apply(na, 1, sum)
```
naclus also returns the mean number of other variables that are missing in observations for which variable \( i \) is missing, for \( i = 1, \ldots \). See also the builtin na.pattern function (Section 2.4.2, but note that na.pattern does not work correctly for factor variables).

Data frames may be subsetted using the same notation as matrices (see Section 2.5.1).

### 2.6 Attributes

We have mentioned certain characteristics of S objects that are typical of that kind of object, and others that are common to all of them. Among the latter ones we can mention the length and the mode of an object. Length is easy to describe and just counts the number of elements of a vector or matrix, or the number of major components of a list. As a data frame is also a list and its major components are variables, the length of a data frame is the number of variables it contains. The mode refers to the type of object which could be numeric, complex, logical, character (these are called atomic objects) or list (which are called recursive objects). The functions to find out these characteristics are length and mode respectively.

The other characteristics that describe an object are referred to as the attributes of an object. They include names, dim, dimnames, class, levels, row.names and any other that you may want to create. Corresponding to each of these attributes there is a function to extract them; thus, to know the dim attribute of the matrix cx type dim(cx). To know if a particular observation is in your data frame, we could use the row.names attribute.

```r
> row.names(df)[row.names(df)="id9"]
character(0)
```

The result is a character vector of length zero, meaning that said observation is not in the data frame. Here you could also just print the number of observations with that id using the command 

```r
sum(row.names(df)="id9")
```

In many cases the attribute determines just what kind of and object we have. For instance, a matrix (or more generally, an array) is just a vector with a dim attribute which allow functions such as apply to act accordingly. Other functions do not make that distinction and will consider it just a vector.

```r
> length(cx)
[1] 15
```

Attributes can be changed or deleted

```r
> dim(rx) <- NULL # or attr(rx,'dim') <- NULL
> rx
[1] 2 1 3 2 4 3 7 6 6 5 11 10 8 7 15 14 0 9 9 8
> dim(rx) <- c(5,4)
> rx
[1,] 2 3 11 14
[2,] 1 7 10 0
[3,] 3 6 8 9
[4,] 2 6 7 9
[5,] 4 5 15 8
```
rx was a $4 \times 5$ matrix. We first made it into a vector by deleting its \texttt{dim} attribute and then made into a $5 \times 4$ matrix by assigning a new one. One could also create a new attribute with the function \texttt{attr}.

\begin{verbatim}
> # For Windows use date() to get the current date as a character value
> attr(df,"creation date") <- unix("date") ; attributes(df)

$names:
[1] "treat" "x"

$row.names:
[1] "id1" "id2" "id3" "id4" "id5" "id6"

$class:
[1] "data.frame"

"creation date":

> names(attributes(df))
[1] "names" "row.names" "class" "creation date"
\end{verbatim}

In this example, the \texttt{attr} function assigns a new attribute called “creation date” to the data frame \texttt{df}, by calling the unix command “date”, for example. Next, we listed all the attributes of \texttt{df} using the function \texttt{attributes}. This, not only tells us what attributes \texttt{df} has, but also how they are composed. This might be too much information (specially if you have over a thousand ids in \texttt{row.names}). We can reduce it by typing \texttt{names(attributes(...))}. Notice that the \texttt{attributes} is in general a list with named components, which allows us to use the \texttt{names} function on it.

### 2.6.1 The Class Attribute and Factor Objects

Notice in the example above, that one of the attributes is called \texttt{class}. This is a very special attribute related to the concept of \texttt{methods}. When the \texttt{class} attribute is present, functions will act in different ways depending on the \texttt{class} of the object. \texttt{plot} will act in a different way if its arguments have a class of \texttt{data.frame}. As usual, the class attribute of an object can be extracted using the function \texttt{class}.

\begin{verbatim}
> class(df)
[1] "data.frame"
\end{verbatim}

They can also be unclassified by means of \texttt{unclass}. The result of using \texttt{unclass} is that \texttt{df} will print as a list rather than as a data frame.

\begin{verbatim}
> df
    treat  x
id1 Treatment 1 2.5
id2 Treatment 1 3.5
id3 Treatment 1 3.0
id4 Treatment 2 4.6
id5 Treatment 2 5.5
id6 Treatment 2 5.3
\end{verbatim}
2.6. ATTRIBUTES

> unclass(df)

$treat:  
[1] "Treatment 1" "Treatment 1" "Treatment 1" "Treatment 2" "Treatment 2"  
[6] "Treatment 2"
$treat: Levels:  
[1] "Treatment 1" "Treatment 2"

$x:  
[1] 2.5 3.5 3.0 4.6 5.5 5.3

attr(, "row.names"):  
[1] "id1" "id2" "id3" "id4" "id5" "id6"
attr(, "creation date"):  

(Note: there is an implicit use of the print function when you type df). Of particular interest are the objects of class “factor”. A factor is an object with a discrete set of levels like those that arise from a classification variable. In SAS we could have a variable \(x\) taking \(k\) different values, say \(x_1, \ldots, x_k\), with formatted values \(l_1, \ldots, l_k\). In S this will become a factor object with internal numeric codes \(1, \ldots, k\) and \(l_1, \ldots, l_k\).

The syntax for the factor function is

\[
\text{factor}(x, \text{levels}, \text{labels}, \text{exclude}=\text{NA})
\]

\(x\) is of course the vector to be factored, \text{levels} is a vector with the unique set of values of \(x\) that you want to keep in the factor, and \text{labels} is the corresponding set of optional labels for the values of \(x\). Note the very confusing fact that the \text{labels} specified to factor will become the \text{levels} attribute of the resulting vector. Those elements of \(x\) not matching any element of \text{levels} will be considered NA. The \text{exclude} argument is a vector of values to be excluded from forming levels. For instance, if \(x\) was already a vector of character strings, you may want to set \text{exclude} to "" to prevent empty strings from becoming a level.

If you need to use the internal values of \(x\) rather than its levels for some reason, the function unclass comes in handy again.

> x <- c(2,2,2,3,3,3)  
> l <- c("2", "3")  
> f <- factor(x,l)  
> x  
[1] 2 2 2 3 3 3  
> unclass(f)  
[1] 1 1 1 2 2 2  
attr(, "levels"):  
[1] "2" "3"

It is not possible to do mathematical transformations of a factor object. The reason is that factors represent categorical variables that may or may not be interval scaled or even ordinal. For example if \(x\) and \(y\) are factors, it does not make sense to add them.

In summary a factor is a categorical object with a \text{levels} attribute, but which is treated internally as having the values \(1: \text{length(levels}(x))\). If no \text{levels} argument is provided, the sorted unique values of \(x\) are used.
2.6.2 Summary of Basic Object Types

Table 2.1 summarizes some of the types of objects we have discussed. Note that a factor is a special case of a vector, a matrix is a special case of an array, and a data frame is a special case of a list. The table also describes how elements are selected (subscripted) from an object named x. There row and col are vectors of positive, negative, or zero–valued integers, logicals, or character strings (strings are allowed when the pertinent dimension of the object x has a names or dimnames attribute). Zero–valued subscripts are ignored, and negative values denote “get all but the subscripts listed, suppressing their signs.” When a subscript is omitted and its place is held by a comma, that means to fetch all elements of the omitted dimension. For lists and data frames, there are 3 methods for selecting elements. The first of these, x[col], results in a new list or data frame containing the elements (usually variables) corresponding to col. The last 2 methods result in individual variables. There colname is the name of one of the elements (variables). Below, length is listed as an attribute although it should officially be labeled as a basic property of the object.

<table>
<thead>
<tr>
<th>Type</th>
<th>Description</th>
<th>Main Attributes</th>
</tr>
</thead>
</table>
| vector    | single column of numbers (integer, single, or double precision) or character strings | length: number of elements
|           | Usually thought of as a variable                 | names: (optional) names of elements |
| factor    | categorical variable, with categories coded as integers 1, 2, 3,... | length: no. elements
|           |                                                   | names: (optional) names of elements |
|           |                                                   | class: ‘factor’                      |
|           |                                                   | levels: vector of character strings  |
|           |                                                   | defining labels that correspond to integer codes |
| matrix    | rectangular table of numbers or character strings | length: number of rows × number of columns |
|           |                                                   | dim: vector of length 2 containing   |
|           |                                                   | no. rows, no. columns                |
|           |                                                   | dimnames: list of length 2 containing |
|           |                                                   | a vector of row names (or NULL) and   |
|           |                                                   | a vector of column names (or NULL)    |
### 2.7. WHEN TO QUOTE CONSTANTS AND OBJECT NAMES

In S you can use single quotes, double quotes, or the \texttt{Hmisc Cs} function (when the symbols being quoted are legal S names) to specify character strings. Here are some general rules about use of quotes.

**character constants** : Character constants should always be quoted when appearing in S programs. Examples:

```r
age[sex=='female']
dframe[c('patienta','patientb','patientc'),]
sex ← 'female'
```

**object names, general** : When a data frame or an object naming a vector or matrix is used as the input to a function, do not quote the name. Here are examples:

```r
summary(dframe)
attach(dframe)
summary(varname)
mean(varname)
attach(dframe[dframe$sex=='male',])
summary(dframe[,c('age','sex')])
```

When giving a function the name of an object to \texttt{create}, this name is quoted (see \texttt{detach} in the following item).

**data frames** : When detaching search position 1 into a data frame, quote its name. E.g., \texttt{detach(1, 'newdframe')} (failing to quote data frame names in \texttt{detach} is a common problem that causes the search list to be corrupted). Otherwise, data frame names are generally not quoted.
variables: These names are generally unquoted except when used to select columns of a data frame, e.g., `dframe[,c('age','sex')]`. If you tried to use `dframe[,c(age,sex)]`, S would combine the values of the age and sex variables and try to use these values as column numbers to retrieve.

list elements: These are generally not quoted (e.g., when used with $) unless their names are not legal variable names. In that case use a statement such as `objectname[['element name']]` or `objectname$'element name'`

removing objects: Do not quote object names given to `rm` (e.g., `rm(age, sex, dframe)`). Quote a vector of character constants given to `remove`, e.g., `remove(c('age', 'sex'))`.

get and assign: These functions need object names to be quoted, but not the object representing a value for `assign` to transmit.

accessing libraries: Library names are unquoted when using the `library` function. They are quoted when using `help()`.

2.8 Function Libraries

S comes with over 2000 functions, organized in the main system areas and in a library of advanced graphics functions called `trellis`, as well as other libraries. In Windows S-PLUS at least, `trellis` is automatically available to the user without the need of a `library(trellis)` command. Other series of functions which are supplied with S are organized into other libraries which must be requested for attachment by the user using the `library` function. For example, to get access to advanced matrix functions you can type the command `library(Matrix)`. In version 4.5+ you can use the `File ... Load Library` pull-down menu to issue the `library` call. For libraries in need of being loaded early in the search list (i.e., those requiring `first=T`), check the `Attach at top of search list` box.

Many users have developed add-on libraries of S functions for UNIX, Windows, or both platforms. Frank Harrell has developed two freely available S libraries for UNIX and Windows that are available in the Statlib archive in `lib.stat.cmu.edu` or from the UVa web page. The Hmisc library ("Harrell Miscellaneous") is described in Section 2.9, and the Design library is described in Chapter 9. Once these libraries are installed⁴, get access to their functions and datasets by typing

```
library(Hmisc, T)  # Reference Hmisc before referencing Design
library(Design,T)  # Design requires Hmisc to work
```

The T (first=T in expanded notation) is needed because Hmisc and Design override a few built-in functions.

Hmisc contains a family of `latex` functions for converting certain S objects to typeset `\LaTeX` representation. The output of these functions is a text file containing `\LaTeX` code. You can also preview typeset `\LaTeX` files while running S.

⁴These functions are built-in to S-PLUS2000 and later (on Windows only) but they still must be accessed using `library()` or `File ... Load Library`
2.9 The Hmisc Library

The Hmisc library contains around 200 miscellaneous functions useful for such things as data analysis, high-level graphics, utility operations, functions for computing sample size and power, translating SAS datasets into S, imputing missing values, advanced table making, variable clustering, character string manipulation, conversion of S objects to \TeX code, recoding variables, and bootstrap repeated measures analysis. The help categories for Hmisc serve to describe the areas covered by this library:

- ANOVA Models
- Add to Existing Plot
- Bootstrap
- Categorical Data
- Character Data Operations
- Clustering
- Computations Related to Plotting
- Data Directories
- Data Manipulation
- Documentation
- Grouping Observations
- High-Level Plots
- Interfaces to Other Languages
- Linear Algebra
- Logistic Regression Model
- Mathematical Operations
- Matrices and Arrays
- Methods and Generic Functions
- Miscellaneous
- Multivariate Techniques
- Nonparametric Statistics
- Overview
- Power and Sample Size Calculations
- Predictive Accuracy
- Printing
- Probability Distributions and Random Numbers
- Regression
- Repeated Measures Analysis
- Robust/Resistant Techniques
- Sampling
- Smoothing Operations
- Statistical Inference
- Statistical Models
- Study Design
- Survival Analysis
- Utilities
A list of functions in Hmisc along with a brief description follows.

<table>
<thead>
<tr>
<th>Function Name</th>
<th>Purpose</th>
</tr>
</thead>
<tbody>
<tr>
<td>abs.error.pred</td>
<td>Computes various indexes of predictive accuracy based on absolute errors, for linear models</td>
</tr>
<tr>
<td>aregImpute</td>
<td>Multiple imputation based on additive regression, bootstrapping, and predictive mean matching</td>
</tr>
<tr>
<td>areg.boot</td>
<td>Nonparametrically estimate transformations for both sides of a multiple additive regression, and bootstrap these estimates and R^2</td>
</tr>
<tr>
<td>ballocation</td>
<td>Optimum sample allocations in 2-sample proportion test</td>
</tr>
<tr>
<td>binconf</td>
<td>Exact confidence limits for a proportion and more accurate (narrower!) score stat.-based Wilson interval (Rollin Brant, mod. FEH)</td>
</tr>
<tr>
<td>bootkm</td>
<td>Bootstrap Kaplan-Meier survival or quantile estimates</td>
</tr>
<tr>
<td>bpower</td>
<td>Approximate power of 2-sided test for 2 proportions Includes bpower.sim for exact power by simulation</td>
</tr>
<tr>
<td>bpplot</td>
<td>Box-Percentile plot (Jeffrey Banfield, <a href="mailto:umsfjban@bill.oscs.montana.edu">umsfjban@bill.oscs.montana.edu</a>)</td>
</tr>
<tr>
<td>bsamsize</td>
<td>Sample size requirements for test of 2 proportions</td>
</tr>
<tr>
<td>bystats</td>
<td>Statistics on a single variable by levels of &gt;=1 factors</td>
</tr>
<tr>
<td>bystats2</td>
<td>2-way statistics</td>
</tr>
<tr>
<td>calltree</td>
<td>Calling tree of functions (David Lubinsky, <a href="mailto:david@hoqax.att.com">david@hoqax.att.com</a>)</td>
</tr>
<tr>
<td>character.table</td>
<td>Shows numeric equivalents of all latin characters Useful for putting many special chars. in graph titles (Pierre Joyet, <a href="mailto:pierre.joyet@bluewin.ch">pierre.joyet@bluewin.ch</a>)</td>
</tr>
<tr>
<td>ciapower</td>
<td>Power of Cox interaction test</td>
</tr>
<tr>
<td>cleanup.import</td>
<td>More compactly store variables in a data frame, and clean up problem data when e.g. Excel spreadsheet had a non-numeric value in a numeric column</td>
</tr>
<tr>
<td>combine.levels</td>
<td>Combine infrequent levels of a categorical variable</td>
</tr>
<tr>
<td>comment</td>
<td>Attach a comment attribute to an object: comment(fit) &lt;- 'Used old data' comment(fit) # prints comment</td>
</tr>
<tr>
<td>confbar</td>
<td>Draws confidence bars on an existing plot using multiple confidence levels distinguished using color or gray scale</td>
</tr>
<tr>
<td>contents</td>
<td>Print the contents (variables, labels, etc.) of a data frame</td>
</tr>
<tr>
<td>cpower</td>
<td>Power of Cox 2-sample test allowing for noncompliance</td>
</tr>
<tr>
<td>Cs</td>
<td>Vector of character strings from list of unquoted names</td>
</tr>
<tr>
<td>cut2</td>
<td>Like cut with better endpoint label construction and allows construction of quantile groups or groups with given n</td>
</tr>
<tr>
<td>datadensity</td>
<td>Snapshot graph of distributions of all variables in</td>
</tr>
</tbody>
</table>
2.9. **THE HMISC LIBRARY**

a data frame. For continuous variables uses scatld.

dataRep   Quantify representation of new observations in a database
ddmmmyy   SAS "date7" output format for a chron object
deff      Kish design effect and intra-cluster correlation
describe  Function to describe different classes of objects.
           Invoke by saying describe(object). It calls one of the
           following:

describe.data.frame
           Describe all variables in a data frame (generalization
                   of SAS UNIVARIATE)

describe.default
           Describe a variable (generalization of SAS UNIVARIATE)
do       Assists with batch analyses
dot.chart Dot chart for one or two classification variables
Dotplot   Enhancement of Trellis dotplot allowing for matrix
           x-var., auto generation of Key function, superposition
drawPlot  Simple mouse-driven drawing program, including a function
           for fitting Bezier curves
ecdf     Empirical cumulative distribution function plot
eip       Edit an object "in-place" (may be dangerous!), e.g.
           eip(sqrt) will replace the builtin sqrt function
errbar    Plot with error bars (Charles Geyer, U. Chi., mod FEH)
event.chart Plot general event charts (Jack Lee, jjlee@mdanderson.org,
           Ken Hess, Joel Dubin; Am Statistician 54:63-70,2000)
event.history Event history chart with time-dependent cov. status
           (Joel Dubin, joel.dubin@yale.edu)
find.matches Find matches (with tolerances) between columns of 2 matrices
first.word  Find the first word in an S expression (R Heiberger)
fit.mult.impute Fit most regression models over multiple transcan imputations,
               compute imputation-adjusted variances and avg. betas
format.df  Format a matrix or data frame with much user control
           (R Heiberger and FE Harrell)
ftupwr    Power of 2-sample binomial test using Fleiss, Tytun, Ury
ftuss     Sample size for 2-sample binomial test using " " "
           (Both by Dan Heitjan, dheitjan@biostats.hmc.psu.edu)
gbayes    Bayesian posterior and predictive distributions when both
           the prior and the likelihood are Gaussian
getHdata  Fetch and list datasets on our web site
gs.slide  Sets nice defaults for graph sheets for S-Plus 4.0 for
           copying graphs into Microsoft applications
histbackback Back-to-back histograms (Pat Burns, Salomon Smith
               Barney, London, pburns@dorado.sbi.com)
hist.data.frame Matrix of histograms for all numeric vars. in data frame
           Use hist.data.frame(data.frame.name)
histSpike  Add high-resolution spike histograms or density estimates
           to an existing plot
CHAPTER 2. OBJECTS, GETTING HELP, FUNCTIONS, ATTRIBUTES, AND LIBRARIES

hoeffd  Hoeffding’s D test (omnibus test of independence of X and Y)
impute  Impute missing data (generic method)
%in%  Find out which elements a are in b : a %in% b
interaction  More flexible version of builtin function
is.present  Tests for non-blank character values or non-NA numeric values
james.stein  James-Stein shrinkage estimates of cell means from raw data
labcurve  Optimally label a set of curves that have been drawn on
          an existing plot, on the basis of gaps between curves.
          Also position legends automatically at emptiest rectangle.
label  Set or fetch a label for an S-object
Lag  Lag a vector, padding on the left with NA or ’
latex  Convert an S object to LaTeX (R Heiberger & FE Harrell)
ldBands  Lan-DeMets bands for group sequential tests
list.tree  Pretty-print the structure of any data object
          (Alan Zaslavsky, zaslavsk@hcp.med.harvard.edu)
mask  8-bit logical representation of a short integer value
       (Rick Becker)
matchCases  Match each case on one continuous variable
matxv  Fast matrix * vector, handling intercept(s) and NAs
mem  mem() types quick summary of memory used during session
mgp.axis  Version of axis() that uses appropriate mgp from
          mgp.axis.labels and gets around bug in axis(2, ...)
          that causes it to assume las=1
mgp.axis.labels  Used by survplot and plot in Design library (and other
                 functions in the future) so that different spacing
                 between tick marks and axis tick mark labels may be
                 specified for x- and y-axes. ps.slide, win.slide,
                 gs.slide set up nice defaults for mgp.axis.labels.
                 Otherwise use mgp.axis.labels(’default’) to set defaults.
                 Users can set values manually using
                 mgp.axis.labels(x,y) where x and y are 2nd value of
                 par(’mgp’) to use. Use mgp.axis.labels(type=w) to
                 retrieve values, where w=’x’, ’y’, ’x and y’, ’xy’,
                 to get 3 mgp values (first 3 types) or 2 mgp.axis.labels.
minor.tick  Add minor tick marks to an existing plot
mtitle  Add outer titles and subtitles to a multiple plot layout
mulbar.chart  Multiple bar chart for one or two classification variables
%nin%  Opposite of %in%
nomiss  Return a matrix after excluding any row with an NA
panel.bpplot  Panel function for trellis bwplot – box-percentile plots
panel.plsamo  Panel function for trellis xyplot – uses plsmo
pc1  Compute first prin. component and get coefficients on
     original scale of variables
plsmo  Plot smoothed x vs. y with labeling and exclusion of NAs
       Also allows a grouping variable and plots unsmoothed data
2.9. THE HMISC LIBRARY

popower Power and sample size calculations for ordinal responses
(two treatments, proportional odds model)

prn prn(expression) does print(expression) but titles the
output with 'expression'. Do prn(expression, txt) to add
a heading ('txt') before the 'expression' title

p.sunflowers Sunflower plots (Andreas Ruckstuhl, Werner Stahel,
Martin Maechler, Tim Hesterberg)

ps.slide Set up postscript() using nice defaults for different types
of graphics media

pstamp Stamp a plot with date in lower right corner (pstamp())
Add ,pwd=T and/or ,time=T to add current directory
name or time
Put additional text for label as first argument, e.g.
pstamp('Figure 1') will draw 'Figure 1 date'

putKey Different way to use key()

putKeyEmpty Put key at most empty part of existing plot

rcorr Pearson or Spearman correlation matrix with pairwise deletion
of missing data

rcorr.cens Somers' Dxy rank correlation with censored data

rcorrp.cens Assess difference in concordance for paired predictors

rcspline.eval Evaluate restricted cubic spline design matrix

rcspline.plot Plot spline fit with nonparametric smooth and grouped estimates

rcspline.restate
Restate restricted cubic spline in unrestricted form, and
create TeX expression to print the fitted function

recode Recodes variables

reShape Reshape a matrix into 3 vectors, reshape serial data

rm.boot Bootstrap spline fit to repeated measurements model,
with simultaneous confidence region - least
squares using spline function in time

samplesize.bin Sample size for 2-sample binomial problem
(Rick Chappell, chappell@stat.wisc.edu)

sas.get Convert SAS dataset to S data frame

scat1d Add 1-dimensional scatterplot to an axis of an existing plot
(like bar-codes, FEH/Martin Maechler,
maechler@stat.math.ethz.ch/Jens Oehlschlaegel-Akiyoshi,
oehl@psyres-stuttgart.de)

score.binary Construct a score from a series of binary variables or
expressions

sedit A set of character handling functions written entirely
in S. sedit() does much of what the UNIX sed
program does. Other functions included are
substring.location, substring<-, replace.string.wild,
and functions to check if a string is numeric or
contains only the digits 0-9

setpdf Adobe PDF graphics setup for including graphics in books
and reports with nice defaults, minimal wasted space

**setps** Postscript graphics setup for including graphics in books and reports with nice defaults, minimal wasted space
Internally uses psfig function by Antonio Posso (antonio@atc.boeing.com).
setps works with Ghostscript to convert .ps to .pdf

**setTrellis** Set Trellis graphics to use blank conditioning panel strips, line thickness 1 for dot plot reference lines:
setTrellis(); 3 optional arguments

**show.col** Show colors corresponding to col=0,1,...,99

**show.pch** Show all plotting characters specified by pch=.
Just type show.pch() to draw the table on the current device.

**showPsfrag** Use LaTeX to compile, and dvips and ghostview to display a postscript graphic containing psfrag strings

**solvet** Version of solve with argument tol passed to qr

**somers2** Somers’ rank correlation and c-index for binary y

**spearman** Spearman rank correlation coefficient spearman(x,y)

**spearman.test** Spearman 1 d.f. and 2 d.f. rank correlation test

**spearman2** Spearman multiple d.f. rho^2, adjusted rho^2, Wilcoxon-Kruskal-Wallis test, for multiple predictors

**spower** Simulate power of 2-sample test for survival under complex conditions
Also contains the Gompertz2,Weibull2,Lognorm2 functions.

**src** src(name) = source("name.s") with memory

**store** store an object permanently (easy interface to assign function)

**strmatch** Shortest unique identifier match
(Terry Therneau, therneau@ mayo.edu)

**subset** More easily subset a data frame

**substi** Substitute one var for another when observations NA

**summarize** Generate a data frame containing stratified summary statistics. Useful for passing to trellis.

**summary.formula** General table making and plotting functions for summarizing data

**symbol.freq** X-Y Frequency plot with circles’ area prop. to frequency

**sys** Execute unix() or dos() depending on what’s running

**tex** Enclose a string with the correct syntax for using with the LaTeX psfrag package, for postscript graphics.

**transace** ace() packaged for easily automatically transforming all variables in a matrix

**transcan** automatic transformation and imputation of NAs for a series of predictor variables

**trap.rule** Area under curve defined by arbitrary x and y vectors, using trapezoidal rule

**trellis.strip.blank** To make the strip titles in trellis more visible, you can
2.10. INSTALLING ADD–ON LIBRARIES

make the backgrounds blank by saying trellis.strip.blank(). Use before opening the graphics device.

t.test.cluster 2-sample t-test for cluster-randomized observations
unbind Form individual variables from a matrix
units Set or fetch "units" attribute - units of measurement for var.
upData Update a data frame (change names, labels, remove vars, etc.)
varclus Graph hierarchical clustering of variables using squared
Pearson or Spearman correlations or Hoeffding D as similarities
Also includes the naclus function for examining similarities in
patterns of missing values across variables.
xy.group Compute mean x vs. function of y by groups of x
xYplot Like trellis xypplot but supports error bars and multiple
response variables that are connected as separate lines
win.slide Setup win.graph or win.printer using nice defaults for
presentations/slides/publications
wtd.mean, wtd.var, wtd.quantile, wtd.ecdf, wtd.table, wtd.rank,
wtd.loess.noiter, num.denom.setup
   Set of function for obtaining weighted estimates
zoom Zoom in on any graphical display
   (Bill Dunlap, bill@statsci.com)

The web page listed at the front of this document contains several datasets useful in learning about the Hmisc and Design libraries. Two of the data frames are especially useful for learning about logistic modeling with the Design library: *titanic* and *titanic2*. Both describe the survival status of individual passengers on the Titanic. The *titanic* data frame does not contain information from the crew, but it does contain actual ages of half of the passengers.

2.10 Installing Add–on Libraries

For Windows, many of the libraries available in Statlib are transported as compressed (.zip) files. Installation in this case is trivial, as the user merely needs to *unzip* the file into the S-PLUS library area.

Windows S libraries that call Fortran or C routines (as Hmisc and Design do) are so easy to install because the object modules for these routines is stored in a standard format that works on all Windows machines. Therefore the user does not have to have a compiler on her machine. UNIX users install the libraries using a Makefile which invokes compilers as needed. Some users do not have a Fortran 77 or Fortran 90 compiler on their UNIX system; they have to install such a compiler before installing Hmisc or Design. A Fortran–to–C translator produces Fortran code that is too inefficient to be used. Some of the code that needs to be compiled is actually structured Fortran.

---

5Use a recent version of WinZip (from www.winzip.com) or a recent version of unzip that preserves long file names for Windows 95. A good version of unzip is available under Utilities in the Web page listed on the cover of this document. The UVa Web page, under Statistical Computing Tools, has more instructions for installing add–on libraries using WinZip.

6E.g., /splus/library as most .zip files for add–on libraries have been created so that during extraction they will be stored in the correct subdirectory of /splus/library.

7Similarly, help files are stored in compiled Microsoft Help format, so these also install easily.
(Ratfor), which needs a Ratfor pre–processor to translate it to Fortran. Users without Ratfor can get pre–processed code already translated to Fortran from the Virginia Web page.

To install or update the Hmisc or Design library for R, download the appropriate file from http://hesweb1.med.virginia.edu/biostat/s/library/ (.zip file for Windows; .tar.gz file for Linux/Unix) and store it in a directory for holding temporary files. If using Windows select the appropriate menu to install/update the package from a local file. If using Linux/Unix issue a shell command like R CMD INSTALL /tmp/packagename.tar.gz while logged in as superuser. When Hmisc and Design become part of CRAN, they may be installed like other CRAN packages (e.g., by issuing a command like install.packages('Hmisc') or update.packages('Hmisc') at the R command prompt).

### 2.11 Accessing Add–On Libraries Automatically

As described in more detail in Section 13.6, you can create a special function in your _Data area that is executed each time S is invoked from your project area. The function is called .First. A common use of .First is to do away with the need to issue a library command each time you invoke S. You can define a .First function once and for all by entering statements such as these in a Commands or Script window.

```r
.First <- function() {
  library(Hmisc,T)
  invisible()
}
```

The invisible function prevents the .First function from printing anything when it is invoked.

For R use the command library(Hmisc) instead of library(Hmisc,T). If you create a .First function for R it will be stored in .RData.

Because Hmisc has a variety of basic functions that are useful in routine data analysis and because attaching the Hmisc library carries almost no overhead, it can be a good idea to create such a .First function for each project area.

---

8But note that S-PLUS comes with a Ratfor pre–processor too.

9Hmisc overrides the system subscripting method for factor vectors and date vectors, and it defines functions is.na.dates and is.na.times to check for NAs in date and time vectors. The [.factor redefinition by Hmisc causes by default unused levels to be dropped from the factor vector’s levels attribute when the vector is subscripted. This can be overridden by using for example x ← x[,drop=F] or by specifying a system option as follows: options(drop.factor.levels=F).
Chapter 3

Data in S

3.1 Importing Data

If you are using Windows S-Plus, most datasets you will need to analyze will be in a format that can be imported easily using the File ... Import dialog. For example, Excel spreadsheets, text (ASCII) files, and data from other popular statistical software can be converted to S-Plus internal format this way. This method is fast but not all data attributes (e.g., SAS variable labels and value labels) may be imported (see Section 3.2.3). Watch out for non-numeric values in Excel numeric columns, which S-Plus will import as infinity rather than NA. The Hmisc cleanup.import function will change such values to NA as well as set the storage mode of numeric variables to 'single' or 'integer' depending on whether fractional values are present. This will result in cutting storage in half for numeric variables, as S-Plus imports these as double precision variables (16 significant digits). cleanup.import also fixes another problem where numeric variables are mistakenly converted to factors. The Hmisc upData function does some of the same functions of cleanup.import in addition to allowing one to change the data frame in many ways (see Section 4.1.5).

The remainder of this chapter deals with commands (functions) for reading and converting data.

3.2 Reading Data into S

3.2.1 Reading Raw Data

The two main functions for reading ASCII datasets into S are scan and read.table. scan is the most versatile of the two, and read.table is easier to use. read.table expects the input data sets to be arranged in tabular form, where the first line may or may not be the variable names. The syntax is

> args(read.table)
function(file, header = F, sep = "", row.names = NULL, 
   col.names = paste("V", 1: 
   fields, sep = ""), as.is = F, na.strings = "NA")

The first argument is a character string reflecting the dataset name; header is set to T if the first 
line of the file contains the variable names; sep is the separator between fields (by default, any 
number of blanks); the row.names argument can be an already existing vector of the same length as 
the number of observations or the name of a variable in the dataset. In either case, it should have 
no duplicates. col.names is used to give names to variables when header is F and as.is controls 
which fields are converted to factors. By default, character fields are always made into factor objects. 
Finally, na.strings can be used whether certain values in character strings should be included as 
levels of a factor. The result of read.table is a data frame.

The function scan is more complicated and we will only give a sketch here.

\[ \text{args(scan)} \]
\[
function(file = "", what = double(0), n = -1, sep = "", multi.line = F, flush
   = F, append = F, skip = 0, widths = NULL, strip.white = NULL)
\]

The most important arguments here are file and what. The first one is just the name of your 
dataset, and what is sort of like an INPUT statement. It is a list giving the names and the modes 
of the data. Example,

\[ \text{> z ← scan("myfile",list(pop=0,city=character()))} \]

In this case, we are reading from the dataset "myfile" the first two columns and naming them pop 
and city. The 0 after the equal sign in pop only means that it is going to be read as a numeric 
variable. Any other number or the expression numeric(0) would have had the same effect. Similarly 
with the character() expression.

In S-PLUS for Windows you can also read ASCII files using point-and-click methods through the 
File menu.

### 3.2.2 Reading S-PLUS Data into R

The best way to transport S-PLUS vectors, matrices, and data frames to other computers or other 
versions of S-PLUS or to R is to run data.dump() in S-PLUS to create a dumpdata-format (S-PLUS 
transport format or .sdd file, as described in Section 3.5.2. If using S-PLUS version 5 or later, use 
the oldStyle=T option to data.dump. Then convert the object to an R object using code such as 
the following.

\[ \text{library(foreign)} \]
\[ \text{data.restore(’/tmp/my.sdd’) \# name of resulting object comes from} \]
\[ \text{# original name when my.sdd created} \]

You can read binary S objects in _Data or .Data directories and convert them to R objects in some 
cases using R's read.S function in R's foreign library, if the object was created by S-PLUS versions 
before version 5 (e.g., conversion of S-PLUS 2000 binary objects usually works). Here is an example:

\[ \text{library(foreign)} \]
\[ \text{# Print file _Data/___nonfi to see mapping of renamed files} \]
3.2. READING DATA INTO S

# to object names
newobj ← read.S('_Data/._7') # must provide a name to hold result

Check the resulting object carefully, because read.S is not foolproof.

3.2.3 Reading SAS Datasets

In many cases, the easiest way to read external files is to read SAS datasets directly. This can be done two ways. First, you can use File ... Import or a standalone database conversion utility such as DBMSCOPY. This approach has the advantages of speed of execution, ease of use, and lack of need of creating temporary ASCII files\(^1\). There are several disadvantages for either fast import method, however: (1) They do not carry SAS variable labels into S. (2) They ignore value labels for categorical variables created using SAS PROC FORMAT. (3) They do not transport SAS special missing values. (4) S variable names constructed from SAS names are in all upper case\(^2\).

The \texttt{sas.get} function in the Hmisc library for UNIX or Windows is the other approach to convert SAS datasets. \texttt{sas.get} preserves all SAS data attributes, and if categorical variables have customized \texttt{FORMAT}s associated with them, \texttt{sas.get} has several options for defining the category labels to S (typically as \texttt{factor} variables).

Long before converting SAS data to S, you should have prepared the SAS dataset so that it would be as useful as possible in SAS. Then \texttt{sas.get} can also profit from this setup. Here are the relevant points to consider when creating your SAS dataset:

1. Define \texttt{LABELs} on all variables that are not totally self-documenting. The labels should contain mostly lower case letters, as such labels are not only easier to read but they will result in prettier SAS and S output. If you did not take the time to create pretty SAS labels, you can create or override labels after reading the data into S.

2. Use the minimum SAS \texttt{LENGTH} that will store each character or numeric variable. For number variables, SAS uses a default of 8 bytes of storage, which is 16 significant digits. Such precision is very seldom needed, and it will result in highly inflated SAS and S datasets. Many SAS variables can be stored as 3 byte floating points, which yields 4 significant digits.

3. Define category level definitions using \texttt{PROC FORMAT}, and associate the formats permanently with the appropriate variables.

4. Don’t store dummy variables and other derived variables (e.g., interaction products) in the permanent SAS dataset, and if you do, don’t retrieve them into S as S derives such variables on the fly.

If you do not have nice variable labels or category levels set up in SAS, you can always create them or redefine them in S:

```
sex ← factor(sex, 1:2, c('female','male'))
levels(treatment)[3] ← 'Dextran'
levels(location) ← edit(levels(location)) # edit them interactively
label(location) ← 'Location of last inspection'
```

\(^1\)The \texttt{sas.get} function has to create temporary ASCII files to do the SAS to S translation.
\(^2\)This can easily be remedied — see Section 3.4.
The `Label` function which is documented under the `label` function will create a text file containing S code defining the existing labels for all the variables in a data frame. You can edit that code, overriding any labels you don’t like (including blank ones) and `source` that file back into S. Call `Label` using the syntax `Label(dataframename, file=)`. Omit `,file=` to write labels to the command window for copying and pasting into an editor window.

Here is the help file for the Windows version of `sas.get`. The UNIX version does not have the `sasout` argument, and there are a few other differences. When one or more of the variables you are rescuing from SAS has a PROC FORMAT format associated with it, it is best to use the `recode=T` option (the default) when invoking `sas.get`.

`sas.get` Convert a SAS Dataset to an S Dataset

Converts a SAS dataset into an S data frame. You may choose to extract only a subset of variables or a subset of observations in the SAS dataset. You may have the function automatically convert PROC FORMAT-coded variables to factor objects. The original SAS codes are stored in an attribute called `sas.codes` and these may be added back to the levels of a factor variable using the `code.levels` function. Information about special missing values may be captured in an attribute of each variable having special missing values. This attribute is called `special.miss`, and such variables are given class `special.miss`. There are `print`, `[]`, `format`, and `is.special.miss` methods for such variables. The `chron` function is used to set up date, time, and date-time variables. If a date variable represents a partial date (.5 added if month missing, .25 added if day missing, .75 if both), an attribute `partial.date` is added to the variable, and the variable also becomes a class `imputed` variable. The `describe` function uses information about partial dates and special missing values. There is an option to automatically `PKUNZIP` compressed SAS datasets.

`sas.get` works by composing and running a SAS job that creates various ASCII files that are read and analyzed by `sas.get`. You can also run the SAS `sas_get` macro, which writes the ASCII files for downloading, in a separate step or on another computer, and then tell `sas.get` to access these files instead of running SAS.

```r
sas.get(library, member, variables=<<see below>>, ifs=<<see below>>,
        format.library=library, sasout,
        formats=F, recode=formats, special.miss=F, id=<<see below>>,
        as.is=.5, check.unique.id=T, force.single=F,
        keep.log=T, log.file="_temp_.log", macro=sas.get.macro,
        clean.up=T, sasprog="sas", where, unzip=F)

is.special.miss(x, code)
print(x)
format(x)
sas.codes(x)
x ← code.levels(x)
```

**ARGUMENTS**

- `library`: character string naming the directory in which the the dataset is kept. The default is `library="."`, indicating that the current directory is to be used.
member: character string giving the second part of the two part SAS dataset name. (The first part is irrelevant here — it is mapped to the directory name.)

x: a variable that may have been created by `sas.get` with `special.miss=T` or with `recode` in effect.

variables: vector of character strings naming the variables in the SAS dataset. The S dataset will contain only those variables from the SAS dataset. To get all of the variables (the default), an empty string may be given. It is a fatal error if any one of the variables is not in the SAS dataset.

ifs: a vector of character strings, each containing one SAS "subsetting if" statement. These will be used to extract a subset of the observations in the SAS dataset.

format.library: The directory containing the file `formats.sc2`, which contains the definitions of the user defined formats used in this dataset. By default, we look for the formats in the same directory as the data. The user defined formats must be available (so SAS can read the data).

sasout: If SAS has already run to create the ASCII files needed to complete the creation of the S data frame, specify a vector of 4 character strings containing the names of the files (with full path names if the files are not on the current working directory). The files are in the following order: data dictionary, data, formats, special missing values. This is the same order that the file names are specified to the `sas_get` macro. For files which were not created and hence not applicable, specify "" as the file name. The presence/absence of formats and special missing data files is used to set the `formats` and `special.miss` arguments automatically by `sas.get`.

sasout may also be a character string of length one, in which case it is assumed to be the name of a .zip file, and `sas.get` automatically runs the DOS PKUNZIP command to extract the component files to the current working directory. The files that are present in the .zip file must have names "dict","data","formats","specmiss" (although "formats" and "specmiss" do not have to be present). When `sas.get` is finished, these extracted files are automatically deleted. .zip files are useful for downloading large datasets.

formats: Set `formats` to T to examine the `format.library` for appropriate formats and store them as the `formats` attribute of the returned object (see below). A format is used if it is referred to by one or more variables in the dataset, if it contains no ranges of values (i.e., it identifies value labels for single values), and if it is a character format or a numeric format that is not used just to label missing values. If you set `recode` to 1, or 2, `formats` defaults to T. To fetch the values and labels for variable x in the dataset d you could type: f ←attr(d$x, "format") formats←attr(d, "formats") formats$\$values; formats$\$labels

recode: This parameter defaults to T if `formats` is T. If it is T, variables that have an appropriate format (see above) are recoded as factor objects, which map the values to the value labels for the format. Alternatively, set `recode` to 1 to use labels of the form value:label, e.g. 1:good 2: better 3: best. Set `recode` to 2 to use labels such as good(1) better(2) best(3). Since `sas.codes` and `code.levels` add flexibility, the usual choice for `recode` is T.
special.miss: For numeric variables, any missing values are stored as NA in S. You can recover special missing values by setting `special.miss` to `T`. This will cause the `special.miss` attribute and the `special.miss` class to be added to each variable that has at least one special missing value. Suppose that variable `y` was `.E` in observation 3 and `.G` in observation 544. The `special.miss` attribute for `y` then has the value `list(codes=c("E","G"),obs=c(3,544))` To fetch this information for variable `y` you would say for example `s <- attr(y, "special.miss") s$codes; s$obs` or use `is.special.miss(x)` or the `print.special.miss` method, which will replace NA values for the variable with E or G if they correspond to special missing values. The describe function uses this information in printing a data summary.

id: The name of the variable to be used as the row names of the S dataset. The `id` variable becomes the `row.names` attribute of a data frame, but the `id` variable is still retained as a variable in the data frame. You can also specify a vector of variable names as the `id` parameter. After fetching the data from SAS, all these variables will be converted to character format and concatenated (with a space as a separator) to form a (hopefully) unique ID variable.

as.is: SAS character variables are converted to S factor objects if `as.is=F` or if `as.is` is a number between 0 and 1 inclusive and the number of unique values of the variable is less than the number of observations (n) times `as.is`. The default if `as.is` is .5, so character variables are converted to factors only if they have fewer than n/2 unique values. The primary purpose of this is to keep unique identification variables as character values in the data frame instead of using more space to store both the integer factor codes and the factor labels.

check.unique.id: If `id` is specified, the row names are checked for uniqueness if `check.unique.id=T`. If any are duplicated, a warning is printed. Note that if a data frame is being created with duplicate row names, statements such as `my.data.frame["B23",]` will retrieve only the first row with a row name of "B23".

force.single: By default, SAS numeric variables having `LENGTH`s > 4 are stored as S double precision numerics, which allow for the same precision as a SAS `LENGTH 8` variable. Set `force.single=T` to store every numeric variable in single precision (7 digits of precision). This option is useful when the creator of the SAS dataset has failed to use a `LENGTH` statement.

keep.log: logical flag: if `F`, delete the SAS log file upon completion.

log.file: the name of the SAS log file.

macro: the name of an S object in the current search path that contains the text of the SAS macro called by S. The S object is a character vector that can be edited using, for example, `sas.get.macro ← editor(sas.get.macro)`.

clean.up: logical flag: if `T`, remove all temporary files when finished. You may want to keep these while debugging the SAS macro.

sasprog: the name of the system command to invoke SAS
3.2. READING DATA INTO $S$

**unzip**: set to $F$ by default. Set it to $T$ to automatically invoke the DOS `PKUNZIP` command if `member.zip` exists, to uncompress the SAS dataset before proceeding. This assumes you have the file permissions to allow uncompressing in place. If the file is already uncompressed, this option is ignored.

**where**: by default, a list or data frame which contains all the variables is returned. If you specify `where`, each individual variable is placed into a separate object (whose name is the name of the variable) using the `assign` function with the `where` argument. For example, you can put each variable in its own file in a directory, which in some cases may save memory over attaching a data frame.

**code**: a special missing value code (A through Z or underscore) to check against. If `code` is omitted, `is.special.miss` will return a $T$ for each observation that has any special missing value.

**VALUE**

A data frame resembling the SAS dataset. If `id` was specified, that column of the data frame will be used as the row names of the data frame. Each variable in the data frame or vector in the list will have the attributes `label` and `format` containing SAS labels and formats. Underscores in formats are converted to periods. Formats for character variables have $\$` placed in front of their names. If `formats` is $T$ and there are any appropriate format definitions in `format.library`, the returned object will have attribute `formats` containing lists named the same as the format names (with periods substituted for underscores and character formats prefixed by $\$`). Each of these lists has a vector called `values` and one called `labels` with the `PROC FORMAT; VALUE ...` definitions.

**SIDE EFFECTS**

If a SAS error occurs the SAS log file will be printed under the control of the `pager` function.

**DETAILS**

If you specify `special.miss=T` and there are no special missing values in the data SAS dataset, the SAS step will bomb.

For variables having a `PROC FORMAT VALUE` format with some of the levels undefined, `sas.get` will interpret those values as `NA` if you are using `recode`.

If you leave the `sasprog` argument at its default value of “sas”, be sure that the SAS executable is in the `PATH` specified in your `autoexec.bat` file. Also make sure that you invoke S so that your current project directory is known to be the current working directory. This is best done by creating a shortcut in Windows95, for which the command to execute will be something like `drive:\spluswin\cmd\splus.exe HOME=`. and the program is flagged to start in `drive:\myproject` for example. In this way, you will be able to examine the SAS log file easily since it will be placed in `drive:\myproject` by default.

SAS will create `SASWORK` and `SASUSER` directories in what it thinks are the current working directories. To specify where SAS should put these instead, edit the `config.sas` file or specify a `sasprog` argument of the following form: `sasprog="\sas\sas.exe -saswork c:\saswork -sasuser c:\sasuser"`.

When `sas.get` needs to run SAS it is run in iconized form.
The SAS macro \texttt{sas\_get} uses record lengths of up to 4096 in two places. If you are exporting records that are very long (because of a large number of variables and/or long character variables), you may want to edit these LRECLs to quadruple them, for example.

\textbf{NOTE}

If \texttt{sasout} is not given, you must be able to run SAS on your system.

If you are reading time or date-time variables, you will need to execute the command \texttt{library(chron)} to print those variables or the data frame.

\textbf{BACKGROUND}

The references cited below explain the structure of SAS datasets and how they are stored. See \textit{SAS Language} for a discussion of the “subsetting if” statement.

\textbf{AUTHORS}

Frank Harrell, University of Virginia, Terry Therneau, Mayo Clinic, Bill Dunlap, University of Washington and MathSoft.

\textbf{REFERENCES}


\textbf{SEE ALSO}

data.frame, describe, impute, chron, print.display, label

\textbf{EXAMPLE}

\begin{verbatim}
> mice ← sas.get("saslib", mem="mice", var=c("dose", "strain", "ld50"))
> plot(mice$dose, mice$ld50)
> nude.mice ← sas.get(lib=unix("echo $HOME/saslib"), mem="mice",
  ifs="if strain='nude'")
> nude.mice.dl ← sas.get(lib=unix("echo $HOME/saslib"), mem="mice",
  var=c("dose", "ld50"), ifs="if strain='nude'")
> # Get a dataset from current directory, recode PROC FORMAT; VALUE ...
> # variables into factors with labels of the form "good(1)" "better(2)",
> # get special missing values, recode missing codes .D and .R into new
> # factor levels "Don't know" and "Refused to answer" for variable q1
> d ← sas.get(mem="mydata", recode=2, special.miss=T)
> attach(d)
> nl ← length(levels(q1))
> lev ← c(levels(q1), "Don't know", "Refused")
> q1.new ← as.integer(q1)
> q1.new[is.special.miss(q1,"D")]
> q1.new[is.special.miss(q1,"R")]
\end{verbatim}
> q1.new <- factor(q1.new, 1:(nl+2), lev)
> # Note: would like to use factor() in place of as.integer ... but
> # factor in this case adds "NA" as a category level
> > d <- sas.get(mem="mydata", recode=T)
> sas.codes(d$x) # for PROC FORMATted variables returns original data codes
> d$x <- code.levels(d$x) # or attach(d); x <- code.levels(x)
> # This makes levels such as "good" "better" "best" into e.g.
> # "1:good" "2:better" "3:best", if the original SAS values were 1,2,3
> # For the following example, suppose that SAS is run on a
> # different machine from the one on which S is run.
> # The sas.get macro is used to create files needed by
> # sas.get (To make a text file containing the sas.get macro
> # run the following S command, for example:
> # cat(sas.get.macro, file="/sasmacro/sas_get.sas", sep='\n')

> # Here is the SAS job. This job assumes that you put
> # sas_get.sas in an autocall macro library.
> > libname db '/my/sasdata/area';
> > %sas_get(db.mydata, dict, data, formats, specmiss,
> > formats=1, specmiss=1)
> > # Substitute whatever file names you may want.
> # Next the 4 files are moved to the S machine (using
> # ASCII file transfer mode) and the following S
> # program is run:
> > mydata <- sas.get(sasout=c('dict','data','formats','specmiss'),
> > + id='idvar')
> > # If PKZIP is run after sas_get, e.g. "PKZIP port dict data formats"
> > (assuming that specmiss was not used here), use
> > mydata <- sas.get(sasout='a:port', id='idvar')
> > # which will run PKUNZIP port to unzip a:port.zip, creating the
> > # dict, data, and formats files which are interpreted (and later
> > # deleted) by sas.get

sas.get calls a SAS macro which produces an ASCII dataset and then uses scan to read it into an S object. If there are errors during the SAS macro processing step, the log file is displayed on the screen (unless quiet=T). This way you can usually know what type of error you have. A common error is that your dataset is in some directory and your formats catalog is in another while omitting the formats.library argument to sas.get (see below). Another error you may find is the message “file such and such not found”. On some systems, this condition may occur if your SAS dataset has not been modified in a while and the system compressed it automatically. Set uncompressed=T in this case. Also, if you don’t have special missing values, do not set special.miss to T.

The sas.get SAS macro specifies the system option NOFMTERR, so if customized formats or format
libraries are not found, SAS will proceed as if the offending variables did not have a format associated with them. This works fine when the undefined formats correspond to variables not requested for retrieval. If however you request a variable having a missing format, you may not know about it until you run `describe` or other functions.

### 3.3 Displaying Metadata

The `Hmisc contents` function displays data about a data frame, including variable labels (if any), units (if any) storage modes, number of NAs, and the number of levels for factor variables. Here is an example.

```r
> contents(pbc)
```

418 observations and 19 variables Maximum # NAs:136

<table>
<thead>
<tr>
<th>Labels</th>
<th>Levels</th>
<th>Storage</th>
<th>NAs</th>
</tr>
</thead>
<tbody>
<tr>
<td>bili</td>
<td>Serum Bilirubin (mg/dl)</td>
<td>single</td>
<td>0</td>
</tr>
<tr>
<td>albumin</td>
<td>Albumin (gm/dl)</td>
<td>single</td>
<td>0</td>
</tr>
<tr>
<td>stage</td>
<td>Histologic Stage, Ludwig Criteria</td>
<td>single</td>
<td>6</td>
</tr>
<tr>
<td>protime</td>
<td>Prothrombin Time (sec.)</td>
<td>single</td>
<td>2</td>
</tr>
<tr>
<td>sex</td>
<td>Sex</td>
<td>2 integer</td>
<td>0</td>
</tr>
<tr>
<td>fu.days</td>
<td>Time to Death or Liver Transplantation</td>
<td>single</td>
<td>0</td>
</tr>
<tr>
<td>age</td>
<td>Age</td>
<td>single</td>
<td>0</td>
</tr>
<tr>
<td>spiders</td>
<td>Spiders</td>
<td>2 integer</td>
<td>106</td>
</tr>
<tr>
<td>hepatom</td>
<td>Hepatomaaly</td>
<td>2 integer</td>
<td>106</td>
</tr>
<tr>
<td>ascites</td>
<td>Ascites</td>
<td>2 integer</td>
<td>106</td>
</tr>
<tr>
<td>alk.phos</td>
<td>Alkaline Phosphatase (U/liter)</td>
<td>single</td>
<td>106</td>
</tr>
<tr>
<td>sgot</td>
<td>SGOT (U/ml)</td>
<td>single</td>
<td>106</td>
</tr>
<tr>
<td>chol</td>
<td>Cholesterol (mg/dl)</td>
<td>single</td>
<td>134</td>
</tr>
<tr>
<td>trig</td>
<td>Triglycerides (mg/dl)</td>
<td>single</td>
<td>136</td>
</tr>
<tr>
<td>platelet</td>
<td>Platelets (per cm²/1000)</td>
<td>single</td>
<td>110</td>
</tr>
<tr>
<td>drug</td>
<td>Treatment</td>
<td>3 integer</td>
<td>0</td>
</tr>
<tr>
<td>status</td>
<td>Follow-up Status</td>
<td>single</td>
<td>0</td>
</tr>
<tr>
<td>edema</td>
<td>Edema</td>
<td>3 integer</td>
<td>0</td>
</tr>
<tr>
<td>copper</td>
<td>Urine Copper (ug/day)</td>
<td>single</td>
<td>108</td>
</tr>
</tbody>
</table>

```r
> con <- contents(pbc)
> print(con, sort='labels')  # or sort='names', 'NAs'
```

418 observations and 19 variables Maximum # NAs:136

<table>
<thead>
<tr>
<th>Labels</th>
<th>Levels</th>
<th>Storage</th>
<th>NAs</th>
</tr>
</thead>
<tbody>
<tr>
<td>age</td>
<td>Age</td>
<td>single</td>
<td>0</td>
</tr>
<tr>
<td>albumin</td>
<td>Albumin (gm/dl)</td>
<td>single</td>
<td>0</td>
</tr>
<tr>
<td>alk.phos</td>
<td>Alkaline Phosphatase (U/liter)</td>
<td>single</td>
<td>106</td>
</tr>
<tr>
<td>ascites</td>
<td>Ascites</td>
<td>2 integer</td>
<td>106</td>
</tr>
<tr>
<td>...</td>
<td></td>
<td></td>
<td></td>
</tr>
</tbody>
</table>
3.4 Adjustments to Variables after Input

Whether raw data or a SAS dataset is used to create a data frame, and whether you used a command or a mouse click to import the data, it is frequently the case that variable names, labels, or value codes need adjustment. These items may be easily changed once and for all or they may be changed every time the data frame is “attached” (see Section 4.1.1). To change variable attributes permanently, the recommended approach is to use the Hmisc `upData` function (Section 4.1.5). But here are some of the basic methods that are available. For changing individual variables in a list or data frame we rely first on the `$` operator for addressing individual variables in a permanent list of variables. This was introduced in Section 2.5.2. The advantage of making permanent changes in the data frame is that all interactive analyses of that data frame will take advantage of all the new variable names and annotations without prefacing the analysis with statements such as those found below.

In S-PLUS Version 4.x and 2000 it is easy to change variable names by editing column names on a data sheet, but you will have to re-do this every time the source dataset changes and is in need of re-importing. The following method using the `edit` function has the same disadvantage but it works in all versions of S-PLUS. Suppose that `df` is the newly created permanent data frame. The names may be edited using

```r
names(df) ← edit(names(df))
```

or you can change individual names using for example

```r
names(df)[2] ← 'Age'
```

This changed the name of the second variable on the data frame. Here is a trick for changing all the names to lower case:

```r
names(df) ← casefold(names(df)) # casefold is builtin
```

**Note:** When the data are imported from an ASCII file, the best way to specify variable names is to enter them into the “column names” box under the Options tab during the file import operation.

To permanently change or define labels for variables, you can use statements such as the following.

```r
label(df$age) ← 'Age in years'
label(df$chol) ← 'Cholesterol (mg%)'
```

To define or change value labels we use the `factor` function and the `levels` attribute (if the variable is already a `factor`). Suppose that one variable, `sex`, has values 1 and 2 and that we need to define these as ’female’ and ’male’, respectively, so that reports and plots will be annotated. Suppose that another variable is already a `factor` vector, but that we do not like its levels (’a’, ’b’, ’c’).

The following statements will fix both problems.

```r
df$sex ← factor(df$sex, 1:2, c('female','male'))
levels(df$treat) ← c('Treatment A','Treatment B','Treatment C')
# This can also be done with the following command
df$treat ← factor(df$treat, c('a','b','c'),
c('Treatment A','Treatment B','Treatment C'))
```

When a variable is already a `factor` and you wish to change its levels, you can also use the `edit` function:
Sometimes the input data will contain a factor variable having one or more unused levels. You can delete unused levels from the `levels` attribute of a variable, say `x`, by typing `x <- x[,drop=T]`. If the Hmisc library is in effect you merely have to type `x <- x[]` as Hmisc uses a default value of `drop=T` for its [.factor] factor subsetting method.

Other sections show how to define labels and value labels when you only want temporary assignments. This is simpler as you do not need the data frame prefix as in the statements above. You can also `attach` the data frame in search position one to alleviate the need for the $ prefixing:

```r
attach(df, pos=1, use.names=F)
sex <- factor(sex, 1:2, c('female','male'))
levels(treat) <- ...
labeled(w3) <- 'A-V area'
detach(1, 'df')
```

See Section 4.1.1 for more on this point. See section Section 4.3 for more details about recoding variables, Section 4.1.3 for how to add new variables, and Section 4.1.4 for how to delete variables. Section 4.4 has a review of the many steps one typically goes through to create ready–to–analyze data frames.

See Section 3.1 for more about the `cleanup.import` function, which can be run on any data frame.

### 3.5 Writing Out Data

There are generally two instances in which you want to write output to a file. To produce a printed report (which may be enhanced by using some kind of publishing software), or to produce a dataset which may be shared with other users. In the latter case, especially if the other users are not using S-PLUS, the most straightforward way is to use File ... Export or DBMSCOPY or to write an ASCII file. The latter approach can be done with the function `write.table`.

#### 3.5.1 Writing ASCII files

`write.table` is very similar to `read.table`. Its arguments and an example follow.

```r
> args(write.table)
function(data, file = "", sep = ",", append = F, quote.strings = F,
           dimnames.write = T, na = NA, end.of.row = "\n")
> write.table(df,"df.ascii",sep= ",",dimnames.write=F,quote.strings=T)
> !less df.ascii # escaping to UNIX and using the 'less' pager
> # Could use !notepad df.ascii under Windows
"Treatment 1" 2.5
"Treatment 1" 3.5
"Treatment 1" 3.0
"Treatment 2" 4.6
"Treatment 2" 5.5
"Treatment 2" 5.3
```
3.5. WRITING OUT DATA

3.5.2 Transporting S Data

S-PLUS stores objects in an internal binary format that is specific to each hardware platform. Fortunately there is an ASCII transport format that can be used to move objects between any two machines. This format is called dumpdata or transport file format. You can write any S-PLUS object to a transport file using the data.dump function, and you can read such files using data.restore. These functions also allow you to write or read a single file containing any number of objects. You can use the File ... Export Data or File ... Import Data dialogs to write or read transport files. When you read, all the objects are created or re-created into search position one.

3.5.3 Customized Printing

The basic function for producing customized output is the cat function. When used in conjunction with other functions like paste, round and format, it can print nicely formatted reports. The basic syntax for cat is cat("character string 1",object,"character string 2"). Ex:

```r
> cat("The mean of x is",mean(x))
The mean of x is 4.06666666666667>
```

Two problems are immediately apparent here: one is that mean(x) is producing too many decimals. The other is that cat is not going to a new line after being executed. To go to a new line, the newline character \n must be included explicitly. To control the number of digits the functions round or format can be used. round(mean(x),3) will round the output of mean(x) to three significant digits, while format(mean(x)) will print mean(x) with as many digits as the digits options is set.

```r
> cat("The mean of x is",round(mean(x),3),"\n")
The mean of x is 4.067
> options(digits=4)
> cat("The mean of x is",format(mean(x)),"\n")
The mean of x is 4.067
```

The options function controls some of the system options that are assumed by default such as maximum object size, number of digits, width of a printed line, etc. You can see all the options by typing options(). The result of this action is a list, that’s why we typed options()$digits to get the value of just the digits option. The effect of format is to coerce objects to become character strings using a common format.

cat prints its arguments in the order in which it encounters them, so, to print something like “value 1 value 2 ... value 10” you would have to type cat("value 1", ... ,"value 10"). The paste function is more efficient for this purpose.

```r
> paste("Value",1:10)
[1] "Value 1" "Value 2" "Value 3" "Value 4" "Value 5" "Value 6" "Value 7" "Value 8" "Value 9" "Value 10"
```

Using cat in conjunction with paste will give us a nicer output.

---

36To make the result backward compatible, specify oldStyle=T to data.dump when running on S-PLUS 5 or 6.
paste returned a character string, using \texttt{cat} deleted the quotation marks. The argument \texttt{fill} instructed \texttt{cat} to put a new line at 8 characters. Other arguments to \texttt{cat} include \texttt{file} to send the output to a file that you name, \texttt{append} to cause \texttt{cat} to append any new output to an existing file (or destroy the contents of the file), and \texttt{sep} to insert characters between the arguments to \texttt{cat} in the output. (\texttt{sep=\"\} is the default. It can be changed to "\" for no spaces).

The \texttt{print.char.matrix} function built-in to S-PLUS is useful for printing hierarchical tables, as it automatically draws boxes separating cells of a table, and each cell can comprise multiple output lines. For \texttt{R}, \texttt{print.char.matrix} is in the \texttt{Hmisc} library.

### 3.5.4 Sending Output to a File

You can have S send the output of all commands to a file by using the \texttt{sink} function. \texttt{cat} will only send the results of its output to a file, while \texttt{sink} will send the results of every command to a file you name (or a command) until you instruct it not to do so.

\begin{verbatim}
> sink("myfile") # Send output to file myfile
> cat("The mean of x is",round(mean(x),3))
> sink() # Redirect output to the S session
\end{verbatim}

### 3.6 Using the \texttt{Hmisc} Library to Inspect Data

Once the data are read into S, the \texttt{Hmisc} library can be helpful in understanding them as well as checking for “holes” and invalid data. Suppose a data frame named \texttt{w} has been created. Here is a suggested program for taking some initial looks. See Section \texttt{4.2.3} for more on the \texttt{sapply} function.

\begin{verbatim}
 w.des ← describe(w) # save describe() output
 page(w.des, multi=T) # put it in a Window that can linger
 win.graph() # open graphics window - openlook(), motif(), X11() for UNIX
 # not needed for S-Plus 4.x or later

 # First make a dot chart of the number of NAs for each variable,
 # sorting variables so that the worst offender is at the top
 m ← sapply(w,function(x)sum(is.na(x)))
 dotplot(sort(m), xlab='NAs') # naplot below does this automatically
 na.pattern(m) # gets frequencies of all NA patterns but
\end{verbatim}
3.6. USING THE HMISC LIBRARY TO INSPECT DATA

# treats factor variables as always non-NA

nac ← naclus(w)  # compute all pairwise proportions of missing
                 # data and cluster variables according to similarity
                 # of occurrences of NAs
nac # print matrix of pairwise proportions
plot(nac) # cluster NA patterns graphically
naplot(nac) # other displays of patterns of NA
hist.data.frame(w) # matrix of histograms for all non-binary variables
                   # also shows number of NAs
datatensity(w) # make single graph with strip plots (1-dimensional
                   # scatterplots or rug plots) for all variables in w
                   # also consider using builtin plot(w)
ecdf(w) # draw empirical cumulative distributions for all
        # continuous variables. Also consider using bpplot()

# Now depict how the variables cluster, using squared Spearman rank
# correlation coefficients as similarity measures. varclus uses
# rcorr which does pairwise deletion of NAs

plot(varclus(~ x1 + x2 + x3 + ..., data=w))
# Assumes variables are named x1, x2, x3, ...
# Use plot(varclus(~., data=w)) to analyze all variables

# If any of the variables is missing frequently (say x2), find out what
# predicts its missingness. Use a regression tree
f ← tree(is.na(x2) ~ x1 + x3, data=w)
# Could have used attach(w) to avoid data= above
plot(f, type='uniform')
text(f)

# Other useful functions for more detailed examinations of the data
# are bplot, bpplot (box-percentile plots), bwplot with
# panel=panel.bpplot, and Symbols.freq (for depicting
# two-way contingency tables).

See Section 11.3 for information about the ecdf, datadensity, and bpplot functions, and Section 6.1 for information about symbol.freq. See also the built-in function cdf.compare. And don’t forget a wonderful built-in function ‘plot.data.frame’ that nicely displays continuous variables (using CDFs turned sideways) and categorical ones (using frequency dot charts). With a high-resolution printer you can see up to 40 variables clearly on a single page. Here is an example.

par(mfrow=c(5,8)) # allow up to 40 plots per page
plot(w) # invokes plot.data.frame since w is a data frame
par(mfrow=c(1,1)) # reset to one plot per screen

See Section 11.4 for examples of the use of the trellis library instead of datadensity for drawing “strip plots” for depicting data distributions and data densities stratified by other variables.

When you permanently store the result of the describe function (here, in w.des), you can quickly replay it as needed, either by printing it by simply stating its name, or by using page to put
it in a new window. If \texttt{page} had already been run with \texttt{multi=T} you merely click on that window’s icon to restore it. Note that the \texttt{page} command\footnote{This is true for Windows, and for UNIX if you set your pager to be a window utility such as \texttt{xless}. An excellent pager for Windows is the PFE editor described in Section 1.9. You can set this up by typing \texttt{options(pager='/pfe/pfe32')} or clicking on \texttt{Options \ldots General Settings \ldots Computation}, for example. Then by using multiple commands of the form \texttt{page(object,multi=T)} you can have PFE manage all of the pager windows, as by default PFE will add new open files when it is called repeatedly, i.e., it will not invoke an entirely new copy of \texttt{pfe32.exe}. Perhaps an even better pager is an Emacs client. In Windows 95/NT you would set this up by using the command \texttt{options(pager='gnuclient -q')}.} causes the pop-up window to remain after you exit from S-Plus when \texttt{multi=T}. That way you can open the data description whether you are currently in S-Plus or not. In addition to displaying the \texttt{w.des} object, you can easily display any subset of the variables it describes:

\begin{verbatim}
  w.des[20:30]  # display description of variables 20-30
  page(w.des[c(1:10,30:40)])  # page display variables 1-10, 30-40
  w.des[c('age','sex')]  # display 2 variables
  w.des$age  # display single variable
\end{verbatim}
Chapter 4
Operating in S

4.1 Reading and Writing Data Frames and Variables

In the introduction we created a subdirectory of your working directory called .Data (or _Data) because this allows for more organized data management, and because this is the default location in which S-PLUS places new data. This way, all the objects that you create for a particular project are available since S-PLUS will search by default in .Data if it exists. However, .Data is not the only directory available to you to store or search for objects. By default, when you start S, a search list is established and a series of directories is accessed sequentially looking for objects or functions. Said list can be modified. The function to display the search list is search(). Its purpose is similar to the PATH command in DOS or UNIX. search() will give us a list of all the directories that S searches looking for functions and data.

> library(Hmisc, T)
> library(Design,T)
> search()
[1] "_Data"
[2] "D:\SPLUSWIN\library\Design\_Data"
[3] "D:\SPLUSWIN\library\hmisc\_Data"
[4] "D:\SPLUSWIN\splus\_Functio"
[5] "D:\SPLUSWIN\stat\_Functio"
[6] "D:\SPLUSWIN\s\_Functio"
[7] "D:\SPLUSWIN\s\_Dataset"
[8] "D:\SPLUSWIN\stat\_Dataset"
[9] "D:\SPLUSWIN\splus\_Dataset"
[10] "D:\SPLUSWIN\library\trellis\_Data"

The above search list contains directories, but you can also attach data frames to the list. When a data frame is in the search list, the variables within that data frame are available without using
the name of the data frame as a prefix to the variable name.

### 4.1.1 The attach and detach Functions

To be able to reference objects (data frames, functions, vectors, etc.) that are not in the default `search` path, you can use the `attach` function. The main argument to `attach` is a directory name in single or double quotes or the name of a data frame without quotes. As an example, let us attach another directory that contains a variety of S objects. Recall that even in Windows we can specify forward slashes in file and directory names inside of S-Plus. You can also use a backward slash but it must be doubled, as \ is an escape character when inside character strings.

```r
> attach('c:/analyses/support/_Data')
> search()
```

```
[1] "_Data"  
[2] "c:/analyses/support/_Data"  
[3] "D:\SPLUSWIN\library\Design\_Data"  
[4] "D:\SPLUSWIN\library\hmisc\_Data"  
[5] "D:\SPLUSWIN\splus\_Functio"  
[6] "D:\SPLUSWIN\stat\_Functio"  
[7] "D:\SPLUSWIN\s\_Functio"  
[8] "D:\SPLUSWIN\s\_Dataset"  
[9] "D:\SPLUSWIN\stat\_Dataset"  
[10] "D:\SPLUSWIN\splus\_Dataset"  
[11] "D:\SPLUSWIN\library\trellis\_Data"
```

Now list the individual objects in `/analyses/support/_Data`, which is in search position 2. The `objects` function (a replacement for an older function, `ls`) will do this.

```r
> objects(2)
```

```
[1] ".First"       ".Last.value"    ".Random.seed"  "backward"
[5] "combined"    "combphys"     "desc.combined" "dnrprob"
[9] "last.dump"   "mdemoall"
```

The `objects.summary` function will provide a more detailed listing. First let’s find out how to call it.

```r
> args(objects.summary)
```

```
function(names. = NULL, what = c("data.class", "storage.mode", "extent", "object.size", "dataset.date"), where = 1, frame = NULL, pattern = NULL, data.class. = NULL, storage.mode. = NULL, mode. = "any", all.classes = F, order. = NULL, reverse = F, immediate = T)
```

```r
> objects.summary(where=2)
```

```
data.class storage.mode extent object.size
  .First function   function 1   282
  .Last.value describe list 14  11904
  .Random.seed numeric integer 12   81
  backward data.frame list 6201 x 9  280180
  combined data.frame list 10281 x 150  7610275
```
For examples to follow we will use the data frames `pbc` and `prostate`. You may obtain these from the UVa web page under *Statistical Computing Tools ... Datasets*. The file suffixes are `.sdd` so they may be easily imported as S-Plus transport files using `File ... Import`. Let us suppose these datasets have already been imported into the current project area’s `Data` area. If you are using R or a recent version of the Hmisc library (with `wget.exe` installed if using Windows) you can easily download and access datasets from the University of Virginia web site using the Hmisc library’s `getHdata` function.

```r
> getHdata(prostate)  # downloads, imports, runs cleanup.import
> find(prostate)
[1] "_Data"
```

First let’s examine the variables in `prostate` using the `describe` function in Hmisc. We will first call `describe` on individual variables. As `prostate` has not yet been attached, we must prefix its variables with `prostate`.

```r
> names(prostate)
[1] "patno" "stage" "rx" "dtime" "status" "age" "wt" "pf"
[9] "hx" "sbp" "dbp" "ekg" "hg" "sz" "sg" "ap"
[17] "bm" "sdate"
> describe(prostate$age)
prostate$age : Age in Years
   n missing unique Mean .05 .10 .25 .50 .75 .90 .95
501 1   41 71.46 56 60 70 73 76 78 80
lowest : 48 49 50 51 52, highest: 84 85 87 88 89
```

```r
> describe(prostate$rx)
prostate$rx : Treatment
   n missing unique
502 0 4
placebo (127, 25%), 0.2 mg estrogen (124, 25%), 1.0 mg estrogen (126, 25%)
5.0 mg estrogen (125, 25%)
```
In this example `names(prostate)` gave us the variables in the data frame and `describe(prostate$age)` and `describe(prostate$rx)` some basic statistics on a couple of variables. `describe` recognizes automatically the type of variable (continuous, categorical (`factor`), or binary) and gives appropriate descriptive statistics (mean and quantiles, frequency table\(^1\), or proportion, respectively). Except for binary variables, the 5 lowest and highest unique values are also given, and for any variable the sample size, number of unique values, and number of missing values is given. When the `impute` function has been used to impute missing values with “best guesses”, `describe` prints the number of imputed values. When the variable was imported from SAS using `sas.get`, special missing values were present, and the `special.miss` option was used, `describe` will also report the frequency of the various special missing values.

Notice that since `prostate` is a data frame, we are using the `$` notation to refer to its components. This can be rather inconvenient and cumbersome. To make things simpler, we can use the `attach` function to attach the data frame in position one (or two, or whatever) in the search list. By default, `attach` will place objects (which should be data frames or lists) in position 2. The remaining items move down one position.

```r
> attach(prostate) # Default placement is search position 2
> search()

[1] "_Data"
[2] "prostate"
[3] "c:/analyses/support/_Data"
[4] "D:\SPLUSWIN\library\Design\_Data"
[5] "D:\SPLUSWIN\library\misc\_Data"
[6] "D:\SPLUSWIN\SPLUS\_Functio"

> describe(age)

age : Age in Years
   n missing unique Mean .05 .10 .25 .50 .75 .90 .95
501 1 41 71.46 56 60 70 73 76 78 80
lowest : 48 49 50 51 52, highest: 84 85 87 88 89
```

When the data frame (or any other recursive object, e.g., a `list`) is attached to the search list all its components can be accessed directly. This is the case regardless of the position on the search list. The advantage of using position one is that if you have another version of a variable in another dataframe or directory in the search list, then you can be sure you are operating on the intended version since the search list is accessed sequentially (i.e., we could have used `attach(prostate,pos=1,use.names=F)`). However, this will use more memory.

If the object is attached in position one, all objects created from now on will be kept in memory and disappear when we quit S-PLUS or `detach` the object unless we instruct it to save them (using for example `detach(1, 'prostate')`). Keep in mind that for large data frames the `attach` function may take a while to take effect and it will use a lot of memory.

Another way to make `attach` use less memory is to specify the `use.names=F` parameter\(^2\). By default, attaching a data frame causes the `row.names` attribute of the data frame to be copied to

---

\(^1\)If the variable has more than 20 unique values, the frequency table is omitted.
\(^2\)\text{R} does not have this parameter, and does not put data frame `row.names` as `names` attribute of vectors.
4.1. READING AND WRITING DATA FRAMES AND VARIABLES

each object within the frame, as that object’s name attribute. When for example the row.names represent a subject ID, this can be helpful in identifying observations. But this can result in a doubling of memory usage. It is more efficient to associate names with only the variables whose observations you need to identify, or to just reference the row.names. The example below illustrates these.

> attach(titanic, use.names=F)
> record.id ← row.names(titanic)
> names(pclass) ← names(age) ← record.id
> # This isn’t so effective here as row.names(titanic) were just
> # record numbers in character form, not passenger names
> # We could have done names(pclass) ← name

The function to take the data frame off the search list is detach. It has two arguments, what and save. what is usually a number denoting a position in the search list and save could be a character string with the name of the object where we will store the (possibly) modified data frame.

> attach(prostate,pos=1,use.names=F)
> ageg50 ← age[age>50]
> length(ageg50)
[1] 497
> sqrt.age ← sqrt(age)
> length(sqrt.age)
[1] 502
> detach(1,save="pros")
Deleted before detaching: ageg50

Here we had the data frame prostate attached in position one. We created two new vectors, ageg50 and sqrt.age. Since ageg50 is shorter than the rest of the variables in the data frame it was deleted before detaching and not added to the new data frame pros.

> names(pros)
[1] "patno" "stage" "rx" "dtime" "status" "age"
[7] "ut" "pf" "hx" "sbp" "dbp" "ekg"
[13] "hg" "sz" "sg" "ap" "bm" "sdate"
[19] "sqrt.age"
sqrt.age is a new variable. We could have also said detach(prostate,save=F) which would have deleted sqrt.age before detaching. This form works much faster than trying to save new variables. There is a way to save the value of ageg50 with the dataframe by making it into a parametrized dataframe. See Spector’s book page 37 for an example. Whether it makes any sense to do this is another matter. Also, we question whether it is useful to create easily derived variables such as sqrt.age, as sqrt(age) may be used in any future S expression where age is analyzed. See Section 4.3.3.

4.1.2 Subsetting Data Frames

In many cases, one analyzes all of the observations and most of the variables in a data frame. If a subset of the data needs to be analyzed for a small part of the job, one can easily process temporary subsets as in the following examples.
When you want to subset the observations or variables in a data frame for an entire sequence of operations, it may be better to subset the entire data frame. You can do this by creating a new data frame using

```r
df.males <- df[df$sex=='male',]
```

but more typically by attaching a subset of the data frame. Here are several examples. One of them uses the `%nin%` operator in the Hmisc library, which returns a vector of T and F values according to whether the corresponding element of the first vector is not contained in the second vector. `%nin%` is the opposite of the `%in%` operator in Hmisc.

```r
attach(df[,c('age','sex')]) # only make age and sex available - save memory
attach(df[c('age','sex')]) # another way to subset variables using fact
# that df is a list in addition to a data frame
attach(df[,Cs(age,sex)]) # use the Cs function in Hmisc to save quoting
attach(df[df$sex=='male',]) # get all variables but only for males
# need df$sex instead of sex because attach
# hasn't taken effect yet
attach(df[1:100,c(1:2,4:7)]) # get first 100 rows and variables 1,2,4,5,6,7
attach(df[-4]) # don't get variable number 4
attach(df[,names(df) %nin% c('age','sex')]) # get all but age and sex
attach(df[df$treat %in% c('a','b','d'), names(df) %nin% Cs(age,sex)]) # get rows for treatments a,b,d and all but 2 var
attach(df[!(is.na(df$age) | is.na(df$sex)),]) # omit rows containing NAs
attach(df[!is.na(df$age+df$height),]) # shortcut if both vars numeric
```

After the `attach` is in effect, referencing any of the included variables will reference the desired subset of rows of the data frame which were attached.

In some ways a more elegant approach is to use the Hmisc `subset` function which is a copy of the `R` `subset` function. The advantages of `subset` are that variable names do not need prefixing by `dataframe$`, and `subset` provides an elegant notation for subsetting variables by looking up column numbers corresponding to column names given by the user, which allows consecutive variables to keep or drop to be specified. Here are some examples:

```r
> # Subset a simple vector
> x1 <- 1:4
> sex <- rep(c('male','female'),2)
> subset(x1, sex=='male')
[1] 1 3

> # Subset a data frame
> d <- data.frame(x1=x1, x2=(1:4)/10, x3=(11:14), sex=sex)
> d
  x1  x2  x3    sex
1  1 0.1 11  male
2  2 0.2 12 female
```
4.1. READING AND WRITING DATA FRAMES AND VARIABLES

3 3 0.3 13 male
4 4 0.4 14 female

> subset(d, sex=='male')
x1 x2 x3 sex
1 1 0.1 11 male
3 3 0.3 13 male

> subset(d, sex=='male' & x2>0.2)
x1 x2 x3 sex
3 3 0.3 13 male

> subset(d, x1>1, select=-x1)
x2 x3 sex
2 0.2 12 female
3 0.3 13 male
4 0.4 14 female

> subset(d, select=c(x1,sex))
x1 sex
1 1 male
2 2 female
3 3 male
4 4 female

> subset(d, x2<0.3, select=x2:sex)
x2 x3 sex
1 0.1 11 male
2 0.2 12 female

> subset(d, x2<0.3, -(x3:sex))
x1 x2
1 1 0.1
2 2 0.2
> attach(subset(d, sex=='male' & x3==11, x1:x3))

4.1.3 Adding Variables to a Data Frame without Attaching

Attaching your data frame in search position one will allow you to add or change any number of variables. There are other ways to add new variables to an existing data frame if you don’t want to have the overhead of attaching it. Suppose that we wish to add two variables, $x_1$ and $x_2$, to an existing data frame called $df$. Here are two approaches:

\[
df$x1 \leftarrow \text{pmax}(df$y1, df$y2, df$y3)
\]
\[
df$x2 \leftarrow (df$y1 + df$y2 + df$y3) / 3
\]
\[
df \leftarrow \text{data.frame}(df, x1=\text{pmax}(df$y1, df$y2, df$y3),

x2=(df$y1 + df$y2 + df$y3)/3)
\]
4.1.4 Deleting Variables from a Data Frame

Setting a variable to the NULL value will cause it to be deleted permanently from the list:\footnote{This is assuming that the data frame is in a directory that is in search position 1, e.g., the Data directory. This will not work if \texttt{store()} is in effect.}

\begin{verbatim}
  df$age <- NULL
df[c('age','sex')] <- NULL  # delete 2 variables
df[Cs(age,sex)] <- NULL  # same thing
\end{verbatim}

To remove variables that are inside a data frame currently attached in position 1, use statements such as the following.

\begin{verbatim}
  age <- NULL
  sex <- pressure <- NULL
\end{verbatim}

\textit{Do not} use \texttt{rm(varname)}, \texttt{remove('varname')}, or \texttt{remove('df$varname')} to remove a variable from a data frame. Use one of the two methods above, or use the object explorer.

4.1.5 A Better Approach to Changing Data Frames: upData

Attaching data frames in search position one turns out to be one of the most confusing and dangerous things to new S-PLUS users. New users tend to forget to detach search position one, and attach a data frame again in search position one, which can at worst corrupt the search list and at best make things very confusing. The Hmisc \texttt{upData} function provides a unified framework for updating a data frame. It accomplishes the following, listed in order in which changes are executed by the function:

1. optionally changes names of variables to lower case
2. renames variables
3. adds new variables
4. recomputes existing variables from the original variable and/or from other variables in the data frame
5. changes the storage mode of variables to the most efficient mode (as done with \texttt{cleanup.import}) (by default, floating point variables are stored in single precision,\footnote{This is not in \texttt{R}, which has no single precision.} always integer-valued variables are stored as integers)
6. drops variables
7. adds, changes, and combines \texttt{levels} of \texttt{factor} variables
8. adds or changes variable \texttt{label} attributes
9. adds or changes variable \texttt{units} (units of measurement) attributes

Here is an example.

\begin{verbatim}
3 This is assuming that the data frame is in a directory that is in search position 1, e.g., the Data directory. This will not work if \texttt{store()} is in effect.
4 This is not in \texttt{R}, which has no single precision.
4.1. READING AND WRITING DATA FRAMES AND VARIABLES

```
dat <- data.frame(a=(1:3)/7, y=c('a','b1','b2'), z=1:3)
dat2 <- upData(dat, x=x^2, x=x-5, m=x/10,
               rename=c(a='x'), drop='z',
               labels=list(x='X', y='test'),
               levels=list(y=list(a='a',b='c('b1','b2'))))
# Note that levels b1 and b2 of y are collapsed to 'b'

Input object size: 662 bytes; 3 variables
Renamed variable a to x
Modified variable x
Modified variable x
Added variable m
Dropped variable z
New object size: 818 bytes; 3 variables

dat2
    x   y    m
 1 -4.979592 a -0.4979592
 2 -4.918367 b -0.4918367
 3 -4.816327 b -0.4816326

describe(dat2)

dat2

3 Variables 3 Observations
------------------------------------------------------------------------------------------------------------------------
x : X
  n missing unique Mean
  3 0 3 -4.905
-4.816 (1, 33%), -4.918 (1, 33%), -4.980 (1, 33%)
------------------------------------------------------------------------------------------------------------------------
y : test
  n missing unique
  3 0 2
a (1, 33%), b (2, 67%)
------------------------------------------------------------------------------------------------------------------------
m
  n missing unique Mean
  3 0 3 -0.4905
-0.4816 (1, 33%), -0.4918 (1, 33%), -0.4980 (1, 33%)
------------------------------------------------------------------------------------------------------------------------

A safe approach is to return the result of upData into a new object name, then to check the object (using describe, for example) and to copy it back into the original data frame name. For example,

dat <- dat2
rm(dat2)    # remove data frame created by upData
```
There are two ways to turn a variable into a factor using \texttt{upData}. First, you can use \texttt{levels = list(varname = list(\ldots))} as was done above. This is flexible because you can combine levels into “super levels”\footnote{This is done implicitly using the S-PLUS \texttt{merge.levels} function; see its documentation for details.}. Note that new levels are on the left hand side of equal signs, and that these only need to be in quotes if they are not legal S names. The second approach involves recomputing a variable, for example:

\begin{verbatim}
d ← data.frame(a=1:2)
d ← upData(d, a=factor(a,1:2,c('a','b')))
\end{verbatim}

\subsection*{4.1.6 \texttt{assign} and \texttt{store}}

Up to now we have been storing any new objects that we created permanently in the \texttt{.Data} subdirectory in S-Plus. Another way to work is to attach the data frame in position one and create temporary objects that we may need with the option to save them later along with the dataframe. If we wanted to save them independently of the dataframe, or you want to put an object in any directory of your choice, the function to use is \texttt{assign}.

\begin{verbatim}
> args(assign)
function(x, value, frame, where = NULL, ...)  
> assign("ageg50",ageg50,where="_Data") # or .Data in UNIX
> # use assign(\ldots, where='c:/mine/project/_Data') to use another directory
\end{verbatim}

This way of working has the advantage to let us create objects temporarily and save only those that we need. That is very useful in an interactive system such as S where one tends to create objects with names like \texttt{x}, \texttt{y}, \texttt{m}, \texttt{f}, etc. The disadvantage is that you have to attach the dataframe in position one, which uses a lot of memory and may slow us down. The \texttt{store} function in Hmisc can help you keep your S-Plus \texttt{.Data} directory from filling up with temporary objects. It can also help in storing objects in permanent locations of your choosing. For the latter purpose \texttt{store} works similarly to \texttt{assign} except that the order of its arguments is different.

\begin{verbatim}
> args(store)
function(object, name = as.character(substitute(object)), where = "._Data")
\end{verbatim}

If you type \texttt{store()} with no arguments, then a temporary directory is attached in position one; that way any new objects reside in this temporary area until you quit S-Plus or decide to store them, either in a dataframe or directly into a subdirectory.

\begin{verbatim}
> store()
> attach(prostate)
> ageg50 ← age[age>50]
> sqrt.age ← sqrt(age)
> search()
[1] "D:\\SPLUSWIN\\TMP\\file5C9.AD4"
[2] "._Data"
[3] "prostate"
[4] "c:/analyses/support/_Data"
[5] "D:\\SPLUSWIN\\library\\Design\\_Data"
\end{verbatim}
4.1. READING AND WRITING DATA FRAMES AND VARIABLES

. . . .
> objects()
[1] ".Last" ".Last.value" "ageg50" "sqrt.age"

> pros <- data.frame(prostate,sqrt.age)
> store(pros) # adds a new variable sqrt.age to the prostate data frame
# and store the result in a new permanent data frame pros
Warning messages:
  "pros" assigned on database 3 but hidden by an object of the same name on
  database 1 in: assign(name, object, where = where, immediate = T)
> store(ageg50,"age.greater.than.50") # store age50 under the name
  # age.greater.than.50, permanently

If you have used store(), you can use another function, stores, which is also documented with the
store function. stores causes the list of objects (without quotes) to be copied from the temporary
directory in search position one to .Data or .Data. Here is an example program that stores two fit
objects in the project’s .Data directory.

df ← sas.get('/my/sasdata','sasmem',recode=T)
store()
fit1 ← lrm(death ~ age*sex)
fit2 ← ols(blood.pressure ~ age*sex)
stores(fit1,fit2) # same as store(fit1);store(fit2)

4.1.7 Managing Project Data in R

R uses a different mechanism from S-PLUS for managing objects that does away with the need to use
store(). By default, R stores all the objects created in your session in a single file .RData. When
running R interactively, R asks whether you want to update .RData to contain newly created objects
upon termination of the session. As many of the objects are temporary, it is often best to answer
n to this question and not use the .RData mechanism. It is appropriate however to store some of
your newly created data frames and selected other objects (such as regression fit objects that took
significant execution time to create) permanently. This can be done using R’s save function, and if
save’s compress option is used, the resulting file will be stored very compactly. Here is an example
session that creates and stores two objects.

a ← lm(y ~ x1 + x2)
mydata ← read.csv('/tmp/mydata.csv') # import, creating data frame
save(a, b, file='my.sav', compress=TRUE)
# same as save(list=c('a','b'), file='my.sav', compress=TRUE)

To retrieve the two objects in a future session use

load('my.sav')
4.1.8 Accessing Remote Objects and Different Objects with the Same Names

Occasionally, we may want to have access to objects stored in some other directory but we don't really want to attach that directory. For example, a fitted model could be stored in some subdirectory and we need to get predicted values from that model using data in the current directory. The `get` function works very nicely in this case.

```r
> z ← get("model", where=" ... ") # 2nd argument: full or relative path
```

Now the `model` object is available in the temporary directory (under the name `z`) and we can use it for our needs.

Note: As mentioned above, attaching very big data frames takes a lot of memory and may cause S to slow down significantly unless you have a great deal of RAM installed. It is best to attach only part of the data frame with the variables and observations you need for each particular problem, if these are a small subset of the entire data.

If you have variables with the same name in the data frame attached in position one and in other directories on the search list as well and you are getting strange or unexpected answers it may be the case that you are not doing your calculations on the desired variables. For example, suppose that the data frames `prostate` and `pbc` have different versions of the age variable and they are attached in positions three and two respectively. If we mean to get the statistics for `prostate$age`, `describe(age)` won't do it. This can be problematic if we have to combine data frames from different directories. The `find` function can be helpful here.

```r
> attach(prostate)
> attach(pbc)
> search()
[1] ".Data.temp15097"
[2] "pbc"
[3] "prostate"
[4] ".Data"
... .
> find(age)
[1] "pbc" "prostate"
```

The `masked` function is also worth trying. You can have complete control in accessing the desired versions of objects using the `get` function, or using for example `pbc$age` and `prostate$age`.

4.1.9 Documenting Data Frames

For long-term projects one frequently needs to document how a data frame came to be, which data were corrected, which data remain suspicious, etc. Besides the obvious method of editing a text document in your project directory, there are at least two ways to have S manage such documentation by linking it to the object.

1. You can attach an attribute to the data frame object. The `comment` function in the Hmisc library can be used for this. `comment` attaches or retrieves a `comment` attribute to the object. You can also invent new attributes. Here are two examples:
4.1. READING AND WRITING DATA FRAMES AND VARIABLES

> comment(dframe) ← 'From SAS Dataset /myproject/mysas on machine A'
> comment(dframe) # replays the text string

> attr(dframe,'doc') ← 'From SAS Dataset /myproject/mysas on machine A'
> attr(dframe,'doc') # prints doc attribute

See the definition of comment to see how to package the doc attribute more elegantly.

2. You can create a help file for any object you create, so that typing help(objectname) or ?objectname will replay the help file. The help file can contain any text of your choosing, and it should be in a _Help directory underneath the project’s _Data directory (.Data/.Help for UNIX).

4.1.10 Accessing Data in Windows S-PLUS

S-PLUS Windows has an “Object Explorer” that can access data frames (and other objects) and their variables in a way similar to how Windows Explorer traverses directories and opens files. Users can create object explorers that point to one or more data frames in a mixture of _Data directories. Suppose for example that we want to create an object explorer that pointed to all data frames, lists, and matrices in directory c:\projects\one\_Data. Here are the required steps. If an object explorer is already open you may want to skip step 1 and use that explorer as a starting point.

1. Click on File ... New ... Object Explorer. You’ll see a new default object explorer named Object Explorer 1 pop up.

2. Left click on SearchPath in the left pane of the object explorer to see the directories currently accessible. Right click on SearchPath and then on Attach Database to add a new area that’s not listed. Fill the full path name in the empty box, or use Browse. If you don’t want the area put in search position 1 (i.e., you don’t want to put all new variables there), select another search position such as 2. Right click in the empty space in the left pain of the Object Explorer. Click on Insert Folder and name it SearchPath. Right click on the new SearchPath folder and select Advanced. Under Interface Objects select SearchPath and click on OK. Right click on the + next to the SearchPath folder and right click on SearchPath under SearchPath. Select Attach Database and specify the directory to add to the search list. Choose search position one for this database if this is where you will be writing data.

3. Now you will see the above directory listed with a number, the search position, after its name in the right pane of Object Explorer1.

4. If you want to specify which kinds of objects in the new area are to be listed by the object explorer, right click while the cursor is in the open area in the left pane and select Filtering. Now you may see a + in front of the left pane’s data.frame entry, and the list of data frames, vectors, and lists on the right pane. Right click on Data and select Advanced. Shift-left-click to add databases to the existing filter list, or regular left click to replace the ones already selected with your new choice. Now Data will show the objects from this new directory.

---

6In S-PLUS 3.3 or earlier for Windows this only works if the object name is a legal DOS name with no suffix; otherwise S-PLUS will search for a help file with the name equal to the shortened DOS–version file name, and it won’t find it.
5. Before saving your new object explorer permanently, you may want to modify its name to be more descriptive. While the cursor is in the right pane of your explorer, right click and select Right Pane .... Click on the Explorer tab and type what you want in the Name and Description fields and click on OK.

6. To save this Object Explorer click on File then Save As .... You can save it in a central _Prefs area or under your project area (by navigating the window which just popped up). For the latter location, click on the ↑ folder to get to the directory and/or disk drive you desire. For this example we get to c:\projects\one. You can override the File name box in the window, to e.g. Project A.sbf. Be sure to include the .sbf at the end of the name.

7. When you exit and re–start S-Plus, you can pop–up your project–specific object explorer by clicking on File. At this point, your object explorer may be on the list at the bottom of the menu so that you can just double click on that. If it’s not there, you can click on Open then search for the directory containing it, e.g., c:\projects\one.

To use your object explorer, click the + to the left of data.frame (data for object explorer, which will expand this item to list all the data frames present. You can double–click on any of the data frames in this list on the left pane to expand it, i.e., to display its variables and some of their attributes. To display the actual data, double–click on the data frame name in the right pane. This will open a window containing a data sheet.

S-Plus has a facility for saving and restoring workspaces. This is a good way to organize not only databases as was discussed above, but also to link them with reports, graphs, and data sheets. You can set up the workspace so that when it is opened, then active databases not needed by the workspace are detached. Also, when you open a workspace, opened reports and other files are automatically closed.

4.2 Miscellaneous Functions

4.2.1 Functions for Sorting

Table 4.1 displays the functions available for sorting. The obvious choice for sorting a vector

<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>sort</td>
<td>sort(x)</td>
<td>sorts elements of a vector</td>
</tr>
<tr>
<td>order</td>
<td>order(c(x,y,...))</td>
<td>returns the order permutation</td>
</tr>
<tr>
<td>rev</td>
<td>rev(x)</td>
<td>reverses the elements of an object</td>
</tr>
</tbody>
</table>

is sort. It takes a vector as an argument and returns the vector sorted in ascending order. An optional argument na.last determines if missing values will be discarded, placed at the beginning or at the end of the sorted vector (Use na.last=NA, F or T respectively). If it is desired to sort the vector in descending order use rev(sort(x)).

order is more flexible than sort. It returns the order permutation of a vector, that is, its first element is the index corresponding to the smallest element, the second is the index corresponding
4.2. MISCELLANEOUS FUNCTIONS

...to the second smallest element, etc. Thus \(x[\text{order}(x)]\) is equivalent to \(\text{sort}(x)\). The advantage of \text{order} is that it can operate on more than one vector simultaneously. For example \(\text{order}(x,y)\) will give an order based on \(x\); ties are resolved according to the values of \(y\). To sort a single numeric vector in reverse order you can use \(-\text{sort}(-x)\) or \(x[\text{order}(-x)]\). In the following we sort \(x\) alphabetically by \text{state}, and within \text{state} by descending \text{median.income}.

\[
i \leftarrow \text{order(state, -median.income)}
\]
\[
x_{s} \leftarrow x[i]
\]

4.2.2 By Processing

You can process observations in groups according to combinations of stratification variables using subscripts, as in the following where we compute the mean age stratified by \text{sex}. Assuming that \text{sex} is a \text{factor} object, we can fetch the list of its possible values using the \text{levels} function.

\[
> \text{means} \leftarrow \text{single}(2) \quad \# \text{set aside one position per sex code}
> i \leftarrow 0
> \text{for}(sx \text{ in levels(sex))} \{
+ \quad i \leftarrow i+1
+ \quad s \leftarrow \text{sex==sx}
+ \quad \text{means}[i] \leftarrow \text{mean}(age[s])
+ \}
\]

This method is tedious but flexible. We can add logic, for example, to also compute the grand mean.

\[
> \text{means} \leftarrow \text{single}(3)
> i \leftarrow 0
> \text{for}(sx \text{ in c('ALL', levels(sex)))} \{
+ \quad i \leftarrow i+1
+ \quad s \leftarrow \text{sex==sx | sx=='ALL'}
+ \quad \text{means}[i] \leftarrow \text{mean}(age[s])
+ \}
\]

When \(sx=='\text{ALL}'\), \(s\) is a vector of all \(T\)s, indicating that all observations should be used in calculating the grand mean.

The above examples are not efficient when typical by processing is to be done. Instead, the function \text{tapply} can be used in many situations. In the \text{pbc} file, we could get the mean age by stage by doing

\[
> \text{tapply(age, stage, mean, na.rm=T)}
\]

\[
\begin{array}{cccc}
1 & 2 & 3 & 4 \\
46.84101 & 49.46583 & 48.96247 & 53.76548 & 57.33333
\end{array}
\]

The syntax is similar to that of \text{apply} that we discussed earlier. As we can see, there is no need to sort the data previously. If we wanted to get means by the combination of the levels of two variables we could use

\[
> \text{tapply(age, interaction(stage, status, drop=T), mean, na.rm=T)}
\]

\[
\begin{array}{cccc}
1.0 & 2.0 & 3.0 & 4.0 & 1.1 & 2.1 & 3.1 \\
46.42739 & 48.75489 & 47.65943 & 51.01578 & 50.77036 & 51.59864 & 51.86719
\end{array}
\]
4.1
55.72956

The `drop=T` argument indicates to drop combinations with no observations in them. Better still, you can easily produce multi-dimensional summaries in array form.

```r
> tapply(age,list(stage,status),mean,na.rm=T)
   0   1
 1 46.42739 50.77036
 2 48.75489 51.59864
 3 47.65943 51.86719
 4 51.01578 55.72956
NA 61.00000 55.50000
```

The builtin function `by` is an excellent way to do by-processing on all the variables in a data frame when the summarization function operates on data frames. Here are some examples.

```r
> by(age, list(Stage=stage), FUN=describe, descript=label(age))
> # descript passed to describe. list(Stage=stage) allows nice labels.
Stage:1
Age

1 Variables 21 Observations
-----------------------------------------------
x : Age
 n missing unique Mean .05 .10 .25 .50 .75 .90 .95
 21 0 21 46.84 34.60 34.99 38.49 46.35 53.00 59.00 61.99
lowest : 28.88 34.60 34.99 36.00 38.40, highest: 55.57 56.57 59.00 61.99 62.52
-----------------------------------------------
Stage:2
Age

1 Variables 92 Observations
-----------------------------------------------
x : Age
 n missing unique Mean .05 .10 .25 .50 .75 .90 .95
 92 0 87 49.47 33.83 36.58 42.46 49.00 56.39 61.96 63.74
lowest : 30.28 30.57 33.15 33.48 33.62, highest: 63.88 66.41 67.57 68.51 75.01

> by(pbc[,Cs(age,bili)], list(stage,status), FUN=summary) # or FUN=describe
stage:1
status:0

age  bili
Min. :28.9 Min. :0.500
1st Qu.:38.4 1st Qu.:0.600
Median :46.0 Median :0.700
Mean :46.4 Mean :0.805
4.2. MISCELLANEOUS FUNCTIONS

The summary.formula function in Hmisc provides a general way to do by-processing (see Section 6.2). A related function is Hmisc’s summarize function, which is designed to compute descriptive statistics stratified by one or more non-continuous variables. summarize creates a data frame useful for processing by other S functions, especially trellis graphics functions, as discussed in Section 11.4.3.

4.2.3 Sending Multiple Variables to Functions Expecting only One

Many of the common S function operate on vectors, e.g., mean, quantile, etc. You can operate on a series of variables or on all the variables in a data frame by looping over the variable names or subscripts, or by using the lapply and sapply functions. The lapply function applies a single function to every element of a list (e.g., every variable in a data frame), and returns a list as the final result, with one list element per variable. For example, let us create a data frame having two variables, and apply the quantile function to each variable:

```r
> set.seed(193)
> d ← data.frame(x1=rnorm(1000), x2=runif(1000))
> lapply(d, quantile, probs=c(.25,.5,.75))

$x1:
25% 50% 75%
-0.6290425 0.07898111 0.6710022

$x2:
25% 50% 75%
0.2410647 0.4988862 0.7453622
```

The sapply function formats the results differently. It will produce a vector if the function is single-valued. Here it returns a matrix:

```r
> sapply(d, quantile, probs=c(.25,.5,.75))
     x1     x2
[1,] -0.62904248 0.2410647
```

sapply was used in Section 3.6 to plot the number of missing values for all of the variables in a data frame.

When you need to perform a repetitive operation for several variables and you need to be able to access the labels or names of the variables during processing, Hmisc’s llist function (documented with the label function) can help. llist tries to use the best available labels for each variable in a list, and it allows you to access these labels using the label function. Here is an example where a series of variables are plotted against a common variable, and each plot is titled with the current variable’s label. The sapply (or lapply) methods are preferred if you want to store the result of the function evaluations into a global result.

```r
sapply(llist(age, height, pmin(weight, 200)),
       function(x) {
           plot(x, blood.pressure)
           title(label(x))
       })

# Equivalent to:
for(x in llist(age, height, pmin(weight, 200))) {
    plot(x, blood.pressure)
    title(label(x))
}
```

The S builtin function aggregate is another good method for performing separate analyses of multiple variables in a data frame, with simultaneous stratification on by–variables:

```r
> attach(pbc)  # so can reference stage without prefix
> aggregate(pbc[,Cs(bili, albumin, age)], stage, FUN=mean)

   stage bili albumin age
1       1  1.36   3.71  46.8
2       2  2.45   3.61  49.5
3       3  2.83   3.59  49.0
4       4  4.43   3.30  53.8
5      NA  2.75   3.22  57.3

> # Same as aggregate(data.frame(bili, albumin, age), stage, FUN=mean)
> # since we're assuming pbc is attached
```

You must give aggregate a stratification variable. If you want to use aggregate to process multiple variables with no stratification, give it a stratification variable that is constant, e.g., rep(1, length(age)). When there are multiple stratification variables, enclosing them in the Hmisc llist function will cause aggregate to use their names in the data frame it forms. For example, se

```r
> aggregate(data.frame(systolic, diastolic), llist(race, sex), mean)
```

aggregate can only use FUNs that return a single value although it is able to compute this single value on several response variables. aggregate does not preserve numeric stratification variables (it converts them to factors) so it is not suitable for aggregating some datasets for plotting with xyplot. See p. 230 for a comparison of methods for aggregating data for plotting.
### 4.2.4 Functions for Data Manipulation and Management

These functions are listed in Table 4.2. `seq` is a generalization of the “:” operator. It allows us to specify a starting point, an ending point and the distance between them, or alternatively, the length of the resulting vector. We could also specify `seq(along=x)` which will produce the sequence `1:length(x)`, even if `length(x)=0` (i.e. `x` is a NULL or `numeric(0)` vector). `duplicated` returns a logical vector with `T` if the index corresponds to a duplicate value, and `F` if not. `unique` can be used for example to find the five smallest values of a vector: `sort(unique(x))[1:5]`. (See the output of `describe`).

<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>seq</td>
<td><code>seq(a,b,by=z)</code></td>
<td>creates a sequence from <code>a</code> to <code>b</code> with an increment of <code>z</code> in between them</td>
</tr>
<tr>
<td>duplicated</td>
<td><code>duplicated(x)</code></td>
<td>checks for duplicate values</td>
</tr>
<tr>
<td>unique</td>
<td><code>unique(x)</code></td>
<td>returns a vector like <code>x</code> without repeated values</td>
</tr>
<tr>
<td>match</td>
<td><code>match(x,table)</code></td>
<td>returns the position in <code>table</code> of the elements of <code>x</code></td>
</tr>
<tr>
<td>table</td>
<td><code>table(x,y,...)</code></td>
<td></td>
</tr>
<tr>
<td>abbreviate</td>
<td><code>abbreviate(x,...)</code></td>
<td>abbreviate text</td>
</tr>
<tr>
<td>pmatch</td>
<td><code>pmatch(x,table)</code></td>
<td>partial matching</td>
</tr>
<tr>
<td>expand.grid</td>
<td><code>expand.grid(...)</code></td>
<td>easy way to construct dataframes</td>
</tr>
<tr>
<td>cut2</td>
<td><code>cut2(x,...)</code></td>
<td>an improved version of <code>cut</code> (Hmisc)</td>
</tr>
<tr>
<td>merge</td>
<td><code>merge(x, y, by, by.x, by.y, ...)</code></td>
<td>merge two data frames</td>
</tr>
<tr>
<td>find.matches</td>
<td><code>find.matches(x,y,...)</code></td>
<td>find closest matches to observations (Hmisc)</td>
</tr>
<tr>
<td>llist</td>
<td><code>llist(x,y,...)</code></td>
<td>labeled list of several variables (Hmisc)</td>
</tr>
<tr>
<td>sedit</td>
<td></td>
<td>advanced character string manipulation (Hmisc)</td>
</tr>
<tr>
<td>casefold</td>
<td><code>casefold(strings)</code></td>
<td>change case of vector of character strings</td>
</tr>
<tr>
<td>or <code>casefold(strings,upper=T)</code></td>
<td></td>
<td></td>
</tr>
<tr>
<td>substring</td>
<td><code>substring(strings,start,end)</code></td>
<td>subset character strings</td>
</tr>
<tr>
<td>combine.levels</td>
<td><code>combine.levels(x)</code></td>
<td>combine infrequent levels (Hmisc)</td>
</tr>
<tr>
<td>score.binary</td>
<td></td>
<td>recoding (Hmisc)</td>
</tr>
<tr>
<td>recode</td>
<td></td>
<td>recoding (Hmisc)</td>
</tr>
<tr>
<td>merge.levels</td>
<td></td>
<td>merge levels of factor</td>
</tr>
<tr>
<td>reShape</td>
<td><code>reShape(...)</code></td>
<td>re-shape vectors or matrices (Hmisc)</td>
</tr>
</tbody>
</table>

The function `match` looks up the elements of `x` in `table` for each element of `x`; when it finds a match, it returns the position in `table` of the match. This can be useful for instance, to join objects, holding the places of non-matching values with missing values.

```r
> x ← 1:10
```
> y ← seq(5,15,by=2)
> match(x,y)
[1] NA NA NA NA 1 NA 2 NA 3 NA
> z ← cbind(x,y=y[match(x,y)])
> z
     x  y
[1,] 1 NA
[2,] 2 NA
[3,] 3 NA
[4,] 4 NA
[5,] 5 5
[6,] 6 NA
[7,] 7 7
[8,] 8 NA
[9,] 9 9
[10,] 10 NA

If x and y were dataframes and the matching had been done in their `row.names` attribute, the result would have been a merged dataframe with NAs for the variables in y where the observation did not match an observation in x. See [3, page 58] for a more detailed example. The `merge` function is a more general solution to this problem.

`abbreviate` is especially useful for shortening variable names, `row.names`, or variable labels, for making output fit on a regular page size. Here are some examples.

```r
names(df) ← abbreviate(names(df))  # abbreviate all data frame names
row.names(df) ← abbreviate(row.names(df))  # abbreviate row names
label(x) ← abbreviate(label(x))  # abbreviate single label
prostate2 ← prostate
for(i in 1:length(prostate2))
  label(prostate2[[i]]) ← abbreviate(label(prostate2[[i]]))
```

The function `expand.grid` is very useful to produce dataframes with a combination of all levels of specified variables.

```r
> z ← expand.grid(age=median(age),rx=levels(rx),bm=c(0,1))
> z
     age   rx bm
 1    73 placebo 0
 2    73 0.2 mg estrogen 0
 3    73 1.0 mg estrogen 0
 4    73 5.0 mg estrogen 0
 5    73 placebo 1
 6    73 0.2 mg estrogen 1
 7    73 1.0 mg estrogen 1
 8    73 5.0 mg estrogen 1
```

The `cut2` function in Hmisc can be used to categorize variables. Unlike `cut`, the default S function, `cut2` returns a `factor` that is much more useful for analytic purposes. `cut2` also has more options and creates better labels for levels of the resulting `factor` variable.

```r
> table(cut2(prostate$age,g=5))
```
The main argument to cut2 is a numeric vector we wish to categorize; it then classifies its argument into \( g \) intervals with approximately the same number of observations in them. Instead of \( g \), we could supply the desired cuts via the \texttt{cuts=} argument or the minimum number of observations in each group using the \texttt{m=} argument.

The \texttt{casefold} function was exemplified in Section 3.4.

The \texttt{substring} function is used for pulling apart pieces of character strings. For example, \texttt{substring('abc',1,2)} is 'ab' and \texttt{substring('abc',2)} is 'bc'. \texttt{substring} can be useful for restructuring complex data after input. For example, suppose that dates and times had been stored together in a single character value in a vector \( x \):

\begin{verbatim}
> x
[1] "98/09/01 00:10" "98/09/01 14:17"
\end{verbatim}

To get the date portion, we substring the first 8 characters of each string and convert it to internal date storage (\texttt{chron} object):

\begin{verbatim}
> d ← chron(substring(x,1,8), format='y/m/d')
> d
[1] 98/09/01 98/09/01
\end{verbatim}

A time variable can be constructed from columns 10-14 of each of these strings. As these times did not include seconds, we paste 0 seconds on to the end of each time using the \texttt{paste} function.

\begin{verbatim}
> tm ← chron(times=paste(substring(x, 10, 14),':00',sep=''))
> tm
[1] 0.006944444 0.595138889
\end{verbatim}

Times are stored in hours from midnight. 0.00694 = 10 minutes past midnight, 0.5951 = 14:17:00. Now the dates and times can be recombined into a single date/time \texttt{chron} object:

\begin{verbatim}
> y ← chron(d, tm)
> y
[1] 98/09/01 98/09/01
> print.default(y)
[1] 14123.01 14123.60
\end{verbatim}

Dates are stored by default as the number of days from 1Jan1960. If the S \texttt{chron} library is attached, there are more features for printing dates and times.

\begin{verbatim}
> library(chron)
> tm
[1] 00:10:00 14:17:00
> y
[1] (98/09/01 00:10:00) (98/09/01 14:17:00)
\end{verbatim}

\texttt{Hmisc}'s \texttt{combine.levels} function is useful for restructuring the levels of a categorical variable, by combining levels have a small proportion of the total frequency. This can be useful for modeling when you want to prevent the construction of a multitude of dummy variables.

See Section 4.3 for examples where the \texttt{score.binary} and \texttt{recode} functions are used. See Sections 6.1 and 4.2.7 for examples of the \texttt{reShape} function.
4.2.5 Merging Data Frames

The `merge` function is a general function to do one–one, many–one, or many–many joining of two data frames using any number of matching variables. The help file for `merge` has some excellent examples. Let us consider a common setup where we have a data frame `base` containing baseline data (one record per subject) and a data frame `follow` containing multiple records per subject. Both data frames contain a subject identifier variable `id`. You can use the `merge` function to do a one–to–many matching merge of the two data frames as in the following example.

```r
> base ← data.frame(id=c('a','b','c'), age=c(10,20,30))
> follow ← data.frame(id=c('a','a','b','b','b','d'),
                      month=c(1, 2, 1, 2, 3, 2),
                      cholesterol=c(225,226,320,319,318,270))

> base
  id age
1 a  10
2 b  20
3 c  30

> follow
  id month cholesterol
1 a    1      225
2 a    2      226
3 b    1      320
4 b    2      319
5 b    3      318
6 d    2      270

> combined ← merge(base, follow, by='id', all.x=T)
> # Specify all=T or all.x=T, all.y=T to keep records w/no baseline data
> combined
  id age month cholesterol
1 a  10    1      225
2 a  10    2      226
3 b  20    1      320
4 b  20    2      319
5 b  20    3      318
6 c  30    NA     NA
```

One advantage of this storage format is that it works well with graphics commands in which `month` is on the $x$–axis. For example, we can use `trellis` to plot `cholesterol` profiles for all subjects with treatment groups in separate panels (if the `treatment` variable had been stored in the `base` data frame):

```r
xyplot(cholesterol ~ month | treatment, groups=id,
       panel=panel.superpose, data=combined)
```
4.2. MISCELLANEOUS FUNCTIONS

4.2.6 Merging Baseline Data with One–Number Summaries of Follow–up Data

Instead of duplicating baseline data to “spread” it with follow–up data, we often want to summarize the follow–up data into a single number for each subject, and merge this number with the baseline data. In the following example we summarize serial cholesterol measurements using two statistics: the maximum and the mean. We could easily summarize variables besides cholesterol and add them to the chol.summaries data frame below.

```r
chol.mean ← tapply(follow$cholesterol, follow$id, mean, na.rm=T)
chol.worst ← tapply(follow$cholesterol, follow$id, max, na.rm=T)
chol.summaries ← data.frame(chol.mean, chol.worst, id=names(chol.mean))
```

> chol.summaries

<table>
<thead>
<tr>
<th></th>
<th>chol.mean</th>
<th>chol.worst</th>
<th>id</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>225.5</td>
<td>226</td>
<td>a</td>
</tr>
<tr>
<td>b</td>
<td>319.0</td>
<td>320</td>
<td>b</td>
</tr>
<tr>
<td>d</td>
<td>270.0</td>
<td>270</td>
<td>d</td>
</tr>
</tbody>
</table>

> combined ← merge(base, chol.summaries, by='id', all.x=T)

> combined

<table>
<thead>
<tr>
<th>id</th>
<th>age</th>
<th>chol.mean</th>
<th>chol.worst</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>10</td>
<td>225.5</td>
<td>226</td>
</tr>
<tr>
<td>b</td>
<td>20</td>
<td>319.0</td>
<td>320</td>
</tr>
<tr>
<td>c</td>
<td>30</td>
<td>NA</td>
<td>NA</td>
</tr>
</tbody>
</table>

4.2.7 Converting Between Matrices and Vectors: Re–shaping Serial Data

Frequently there is a need to convert between matrices and vectors for reformatting how serial measurements are stored. Suppose that a matrix `x` has one row per subject and one column for each time of data collection, with subject IDs and time points documented in `x`'s `dimnames` attribute.

To string out this matrix while creating new vectors containing the IDs and times, you can use the following commands.

```r
> y ← as.vector(x) # strung-out vector
> ids ← dimnames(x)[[1]][row(x)]
> times ← as.numeric(dimnames(x)[[2]][col(x)])
```

This process is automated with the Hmisc `reShape` function:

```r
> w ← reShape(x)
```

This creates a list `w` with elements `rowvar`, `colvar`, and `x`. `rowvar` contains the row names of the input matrix (converted to numeric if they are all numeric) corresponding to the current row being represented (variable `ids` above). `colvar` contains the corresponding column designations (variable `times` above), converted to numeric form if possible.

To construct a matrix from an irregular vector of measurements where the subject IDs and time points are defined by `ids` and `times` vectors, the following will work.
> y ← 1:12
> ids ← c('a','b','a','a','b','b','c','c','c','c','d','d')
> times ← c( 1, 1, 3, 5, 4, 5, 1, 3, 4, 5, 3, 5)
> idf ← as.factor(ids)
> timesf ← as.factor(times)
> x ← matrix(NA,nrow=length(levels(idf)),
+ ncol=length(levels(timesf)),
+ dimnames=list(levels(idf),levels(timesf)))
> x[cbind(idf,timesf)] ← y
> x

<table>
<thead>
<tr>
<th></th>
<th>1</th>
<th>3</th>
<th>4</th>
<th>5</th>
</tr>
</thead>
<tbody>
<tr>
<td>a</td>
<td>1</td>
<td>NA</td>
<td>4</td>
<td></td>
</tr>
<tr>
<td>b</td>
<td>2</td>
<td>NA</td>
<td>5</td>
<td>6</td>
</tr>
<tr>
<td>c</td>
<td>7</td>
<td>8</td>
<td>9</td>
<td>10</td>
</tr>
<tr>
<td>d</td>
<td>NA</td>
<td>11</td>
<td>NA</td>
<td>12</td>
</tr>
</tbody>
</table>

This is done automatically with the `reShape` function again. Here `reShape` reverses course to
reconstruct a matrix because the first argument is now a vector, and the `id` and `colvar` arguments
are given.

> x ← reShape(y, id=ids, colvar=times)

To create multiple matrices (e.g., one for systolic blood pressure and one for diastolic) and store
the re–shaped results in a new data frame, where each matrix column becomes a separate variable,
one could do the following:

> Sysbp ← Diasbp ←
+ matrix(NA,nrow=length(levels(idf)),ncol=length(levels(timesf)),
+ dimnames=list(levels(idf),levels(timesf)))
> dimnames(Sysbp)[[2]] ← paste('sbp',dimnames(Sysbp)[[2]],sep=''.')
> dimnames(Diasbp)[[2]] ← paste('dbp',dimnames(Diasbp)[[2]],sep=''.')
> age ← c(15, 13, 9, 18)
> # age comes from a non-time-oriented dataframe
> Sysbp[cbind(idf,timesf)] ← sysbp # sysbp is strung-out vector
> Diasbp[cbind(idf,timesf)] ← diasbp
> newdata ← data.frame(age, Sysbp, Diasbp,
+ row.names=levels(idf))

The `reShape` function will create a list containing the multiple matrices:

> sys.dias.bp ← reShape(sysbp, diasbp, id=idf, colvar=timesf)
> newdata ← data.frame(age, Sysbp=sys.dias.bp[[1]],
+ Diasbp=sys.dias.bp[[2]])

Here is a similar example using data the `base` and `follow` data frames created above. In this
example we merge the re–structured variables with baseline data, forming a new data frame.

> idf ← as.factor(follow$id)
> monthf ← as.factor(follow$month)
> serial.chol ← matrix(NA, nrow=length(levels(idf)),
+ ncol=length(levels(monthf)),
+ dimnames=list(levels(idf),
+ levels(monthf)))
> newdata ← data.frame(idf, monthf, serial.chol, Sysbp,
+ Diasbp, age, row.names=levels(idf))
4.2. MISCELLANEOUS FUNCTIONS

+ paste('chol', levels(monthf), sep='.'))
> serial.chol[cbind(idf, monthf)] ← follow$cholesterol
> serial.chol
  chol.1 chol.2 chol.3
a   225  226   NA
b   320  319  318
d    NA  270   NA

> # Or serial.chol ← reShape(follow$cholesterol,
> # id=follow$id, colvar=follow$month)
> follow.t ← data.frame(serial.chol, id=levels(idf))
> combined ← merge(base, follow.t, by='id', all.x=T)
> combined
  id age chol.1 chol.2 chol.3
1 a  10 225  226   NA
2 b  20 320  319  318
3 c  30   NA  270   NA

reShape is also handy for converting predictions for regression models into a table. The expand.grid is frequently used to get predicted values for systematically varying predictors. In the following example there are 3 predictors, of which we allow 2 to vary for getting predicted values. We use reShape to convert the predictions into a matrix, with rows corresponding to the predictor having the most values, and columns corresponding to the other predictor.

> d ← expand.grid(x2=0:1, x1=1:100, x3=median(x3))
> pred ← predict(fit, d)
> reShape(pred, id=d$x1, colvar=d$x2) # makes 100 x 2 matrix

reShape has a different action when arguments base and reps are specified. It will then reshape a variety of repeated and non-repeated measurements. Serial measurements must have the integers 1, 2, . . . reps at the end of their names. Non-repeated (e.g., baseline) variables are duplicated reps times, and repeated variables are transposed, as shown in the following example.

> set.seed(33)
> n ← 4
> w ← data.frame(age=rnorm(n, 40, 10),
+     sex=sample(c('female', 'male'), n, T),
+     sbp1=rnorm(n, 120, 15),
+     sbp2=rnorm(n, 120, 15),
+     sbp3=rnorm(n, 120, 15),
+     dbp1=rnorm(n, 80, 15),
+     dbp2=rnorm(n, 80, 15),
+     dbp3=rnorm(n, 80, 15), row.names=letters[1:n])
> options(digits=3)
> w

    age   sex sbp1 sbp2 sbp3 dbp1 dbp2 dbp3
a 35.8 female 126 138 90.2 73.6 60.8 64.4
b 42.5 female 121 133 127.8 86.9 73.8 71.1
c 43.2   male 106 117 138.9 68.6 68.9 83.3
4.2.8 Computing Changes in Serial Observations

One often wants to compute the change in certain variables from one observation to the next. When the observations are aligned into discrete time slots such as month or follow-up visit, it is easiest to reshape serial data into columns and compute differences between columns. In general though, data may not be collected in discrete time slots, and we may want to compute differences between successive observations no matter what time lapses exist. When one of the variables we want to “difference” is the date of the measurements, we can compute time lapses (differences in dates) to compare against the differences in the measurements.

A general approach involves sorting a data frame by subject id and then date within id, and subtracting from each variable of interest the same variable shifted earlier one observation. This will cause the first observation for each subject to be compared with the last observation for the previous subject, but we will have to delete the first observation from each subject anyway, as there is no baseline to subtract from that observation. In the following example we use serial data for three subjects.

```R
> d ← data.frame(id=c('a','a','a','b','c','c'),
+       visit.date=chron(c('02/03/1997','01/17/1997',
+      '03/01/1997','05/01/1998',
+      '06/01/1998','05/03/1998'))),
+       height=c(45.2,45,45.8, 52, 56.1, 56),
+       hormone=c(1.3,1.3,1.8, 2.1, 1.9, 1.8))
> # Sort data frame by id, then date
> i ← order(d$id, d$visit.date)
> i
[1] 2 1 3 4 6 5
> d ← d[i,]
> d

id visit.date height hormone
```
4.2. MISCELLANEOUS FUNCTIONS

Now we subtract from the current date and height the values from the previous observation. We can shift vectors one observation earlier by putting an \texttt{NA} in front of the vector and ignoring the last element of the vector. This can be done with the following function, which also does preserves attributes of the input variable. This function is one of the undocumented functions in Hmisc.

\begin{verbatim}
Lag ← function(x, shift=1) {
  if(is.factor(x)) {
    isf ← T
    atr ← attributes(x)
    atr$class ← if(length(atr$class)==1) NULL else atr$class[atr$class!='factor']
    atr$levels ← NULL
    x ← as.character(x)
  } else isf ← F
  n ← length(x)
  x ← x[1:(n-shift)]
  if(!isf) atr ← attributes(x)
  if(length(atr$label)) atr$label ←
    paste(atr$label,'lagged',shift,'observations')
  x ← c(rep(if(is.character(x))'' else NA,shift), unclass(x))
  attributes(x) ← atr
  x
}
\end{verbatim}

In what follows the \texttt{hormone} level we want to associate with each interval is the value at the start of the interval.

```r
> # Put data frame in search position 1 to make permanent changes
> attach(d, pos=1, use.names=F)
> time.lapse ← visit.date - Lag(visit.date)
> height.change ← height - Lag(height)
> hormone.at.interval.start ← Lag(hormone)
> visit.date ← height ← hormone ← NULL # Remove old variables
> detach(1, 'd2')
> d2
d2

<table>
<thead>
<tr>
<th>id</th>
<th>time.lapse</th>
<th>height.change</th>
<th>hormone.at.interval.start</th>
</tr>
</thead>
<tbody>
<tr>
<td>2</td>
<td>a</td>
<td>01/17/97</td>
<td>45.0</td>
</tr>
<tr>
<td>1</td>
<td>a</td>
<td>02/03/97</td>
<td>45.2</td>
</tr>
<tr>
<td>3</td>
<td>a</td>
<td>03/01/97</td>
<td>45.8</td>
</tr>
<tr>
<td>4</td>
<td>b</td>
<td>05/01/98</td>
<td>52.0</td>
</tr>
<tr>
<td>6</td>
<td>c</td>
<td>05/03/98</td>
<td>56.0</td>
</tr>
<tr>
<td>5</td>
<td>c</td>
<td>06/01/98</td>
<td>56.1</td>
</tr>
</tbody>
</table>
```
Now to delete the first record for each subject we must flag these records.

```r
> first.id ← d2$id != Lag(d2$id)
> first.id
[1] T F F T F
> d2 ← d2[!first.id,]
> d2
```

<table>
<thead>
<tr>
<th>id</th>
<th>time.lapse</th>
<th>height.change</th>
<th>hormone.at.interval.start</th>
</tr>
</thead>
<tbody>
<tr>
<td>1</td>
<td>a</td>
<td>17</td>
<td>0.2</td>
</tr>
<tr>
<td>3</td>
<td>a</td>
<td>26</td>
<td>0.6</td>
</tr>
<tr>
<td>5</td>
<td>c</td>
<td>29</td>
<td>0.1</td>
</tr>
</tbody>
</table>

4.3 Recoding Variables and Creating Derived Variables

As discussed in Section 9.4, there are many types of derived variables for which the logical place to state the derivation formula is in a regression model formula. For example, creating dummy variables and storing `age^2` as a separate variable means that you are not using the real power of the S modeling language. Still, there are plenty of occasions for creating or recoding variables. Here is a series of examples showing common ways of creating new variables. See the help file for `merge.levels` for details about how to change the levels of a `factor` variable.

```r
# compute min(wbc,100000) for each patient
wbc.curtailed ← pmin(wbc, 100000)
# Still may be better to do this inside a model formula

# Compute a function of height and weight that is different
# for 2 sexes
size ← ifelse(sex=='female',.2*weight^.66/height^.33,
               .25*weight^.6/height^.3)

# Six ways to combine treatments B and C into one group
# First four assume that treat is a factor object
levels(treat)[levels(treat) %in% c('B','C')] ← 'BC'
levels(treat) ← c('A','BC','BC')
levels(treat) ← list(c('B','C'))
# list method causes merge.levels to combine B and C into 'B, C'
levels(treat) ← list(BC=c('B','C')) # name it BC instead of B, C
# To make multiple merges, do e.g. list(c('B','C'),c('D','E'))
treat2 ← ifelse(treat=='A',treat,'BC')
treat2 ← ifelse(treat %in% c('B','C'), 'BC', treat)

# Group several levels of a categorical variable.
# Leave old variable alone.
# Group levels a b c d into group A, e f g into B, h i into C
y2 ← y
levels(y2) ← Cs(A,A,A,B,B,B,C,C) # or:
levels(y2) ← list(A=Cs(a,b,c,d), B=Cs(e,f,g), C=Cs(h,i)) # or:
```
4.3. **RECODING VARIABLES AND CREATING DERIVED VARIABLES**

```r
levels(y2) ← list(Cs(a,b,c,d), Cs(e,f,g), Cs(h,i)) # auto naming

# Categorize a continuous variable (why?)
agecat ← (age>=30)+(age>=40)+(age>=50)+(age>=60)
# age=41 yields agecat=2. Missing age yields missing agecat
# Could also use agecat ← cut2(age,c(30,40,50,60))

# Create a 3-category variable coded none, either of two
# conditions is true, or both are true
# First assume that both x1 and x2 are logical or 0-1 variables
z ← x1 + x2

# Instead, create temporary logical variables from expressions
z ← (x1=='present')+(x2=='present')
z ← (x1 > 30) + (x2 > 1000)
# Results in
# x1 <= 30 & x2 <= 1000 : 0
# x1 > 30 or x2 > 1000 : 1
# x1 > 30 & x2 > 1000 : 2
# Could create a self-documenting variable by:
z2 ← c('neither','either','both')[z+1]

# Create a 3-category variable in which the presence of a true for
# the second variable overrides the value of the first variable
z ← (x1=='present' & x2=='absent') + 2*(x2=='present')
# Results in
# x2=='present' & x1=='present' : 2
# x2=='absent' & x1=='present' : 1
# x2=='absent' & x1=='absent' : 0
# Could create a self-documenting variable by:
z2 ← ifelse(x2=='present', 'x2 present',
           ifelse(x1=='present', 'x1 but not x2', 'neither'))
# Results in
# x2=='present' : 'x2 present'
# x2=='absent' & x1=='present' : 'x1 but not x2'
# x2=='absent' & x1=='absent' : 'neither'

# Create a new categorical variable on the basis of sex and
# whether age>=50. First two ways will produce the same
# coding, all 3 ways produce a good result
# g ← ifelse(sex=='male',
#           ifelse(age>=50,'M >= 50','M < 50'),
#           ifelse(age>=50,'F >= 50','F < 50'))
g ← paste(ifelse(sex=='male','M','F'),
           ifelse(age>=50,'>= 50','<50'))
g ← interaction(sex, age>=50)

Recodes to character values can sometimes be done easily by first recoding into integers and then looking up correspondences between the integers and the intended character strings, as shown below.
```

```r
> x ← c('cat','dog','giraffe')
```
> x ← c('domestic','wild')[1*(x %in% c('cat','dog')) +
  2*(x=='giraffe')]
> x
[1] "domestic" "domestic" "wild"

The second line above applies a sequence of ones and twos as subscripts of the 2 element vector
c('domestic','wild'). The result is a vector of character strings of the same length as the vector x, as
duplicate ones and twos will result in multiple uses of the character constants. Manipulating levels of a factor variable is easier, implicitly using the `merge.levels` built-in function.

> x ← factor(x)
> levels(x) ← list(domestic=c('cat','dog'),wild='giraffe')

Recodes from single character string values to numeric or other character values can also be
accomplished using a named vector and the subscript operator:

> newcodes ← c(cat='feline',dog='canine','guinea pig'='gpig')
> animals ← c('cat','cat','guinea pig','dog')
> animals ← newcodes[animals]

In the final two lines of output, the `animals` vector is seen to have a `names` attribute showing his
original values. Note that the name `guinea pig` had to be enclosed in quotes since it is not a
legal S name. We could have done many-to-one recodes by having multiple names for the same
character looked-up value. But again, manipulating factor levels is more elegant:

> animals ← factor(c('cat','cat','guinea pig','dog'))
> levels(animals) ← list(feline='cat',canine='dog',
  gpig='guinea pig')

Often it is the case that a large number of categories needs to be recoded into broad groupings.
For example, one might wish to categorize medical diagnoses into organ systems or other groupings.
It is much easier to do this by constructing a data frame of all individual categories, creating a new
character variable to contain the broad category names (initialized to blanks), and to edit the latter
(using a data sheet in Windows S-Plus). In the following example we sort categories by descending
frequency of occurrence, initialize categories not used in at least 3 observations to `other`, create a
data frame suitable for editing, and then show how to do a table look-up from this new data frame
containing category definitions to use them in our main data frame.

> tab ← table(diagnosis)
> tab ← tab[order(-tab)]
> DX ← data.frame(diagnosis=names(tab))
> DX$dxgroup ← ifelse(tab < 3, 'other', '')
  # This adds dxgroup to the DX data frame without
  # converting it to factor; we can edit levels arbitrarily
  # Edit DX data frame, then merge new dxgroup definitions
> dxgroup.def ← DX$dxgroup
> names(dxgroup.def) ← as.character(DX$diagnosis)
  # Be sure to store dxgroup.def permanently as separate object
4.3. RECODING VARIABLES AND CREATING DERIVED VARIABLES

> dxgroup ← dxgroup.def[as.character(diagnosis)]  # fast lookup
  # Enclose right hand side in factor() if desired,
  # to save storage space

The final variable dxgroup is the same length as diagnosis.

Many of the functions in Hmisc and Design use the 'label' attributes of variables. If you are creating printed or graphical output using one of those functions, be sure to define labels to variables you create using Hmisc’s label function. You may also want to use Hmisc’s units function to define units of measurement. At present, this is only used for survival time objects and for the describe function.

map ← (2*diastolic+systolic)/3
label(map) ← 'Mean Arterial Blood Pressure'
units(map) ← 'mm Hg'

4.3.1 The score.binary Function

When you wish to create a new categorical, ordinal, or numeric variable from a series of binary or logical values, the score.binary function in Hmisc may be useful. score.binary summarizes the binary conditions using a hierarchical rule in which the last true value of the series applies, an additive sum is computed, or other user-specified summaries are computed. By default, score.binary uses the first of these three methods is used, i.e., logical true/false variables are examined from left to right, and each observation is classified into the category corresponding to the rightmost true value. The x1,x2 recode example above did this using builtin S language features. Here are the examples from score.binary’s help file.

# Hierarchical scale, highest of 1:age>70 2:previous.disease
# Here score.binary will return a numeric variable with values 0,1,2
x ← score.binary(age>70, previous.disease, retfactor=F)
# Same as above but return factor variable with levels "none" "age>70"
# "previous.disease":
x ← score.binary(age>70, previous.disease)

# Additive scale with weights 1:age>70 2:previous.disease
x ← score.binary(age>70, previous.disease, fun=sum)
# Additive scale, equal weights
x ← score.binary(age>70, previous.disease, fun=sum, points=c(1,1))
# Same as saying points=1

# Union of variables, to create a new binary variable
x ← score.binary(age>70, previous.disease, fun=any)

4.3.2 The recode Function

An undocumented function in Hmisc, recode, may save some time in recoding variable values. recode can handle numeric quantities. When dealing with character or factor vectors it is better to manipulate levels as shown in Section 4.3. Here are some recode examples.

> x ← c(‘cat’,’dog’,’rat’)
> recode(Catdog=x=='cat'|x=='dog')
[1]    Catdog Catdog none
> recode(Catdog=x=='cat'|x=='dog', Rat=x=='rat')
[1]    Catdog Catdog    Rat
> recode(Catdog=x %in% c('cat','dog'), rat=x=='rat')
[1]    Catdog Catdog    rat
> # Also use x ← factor(x); levels(x) ← list(Catdog=c('cat','dog'),...)
> x ← 1:3
> recode('22'=x==1 | x==3,'2'=x==2)
[1] 2 2 2

Note that recode returned a numeric variable in the last example even though the argument names
given to recode were ’22’ and ’2’. recode checked to see that all of the target values were numeric
and that being the case it transformed the result to numeric. Target codes were specified on the left
hand side of the equal sign, and when the target codes are legal S names they need not be enclosed
in quotes.

recode can also be called a different way as shown below.

> x ← c(1,2,3,3)
> recode(x,1:3,3:1)
[1] 3 2 1 1
> recode(x,1:3,c('a','b','c'))
[1] "a" "b" "c" "c"
> recode(x,1:3,c('cat','dog','rat'))
[1] "cat" "dog" "rat" "rat"

recode has some optional arguments. One of them is none, which can be used to set the value to
return if the original value is not matched by one of the values to recode from.

The match function is also handy for recoding.

> x,c('a','b','c','c')
> match(x,c('a','b','c'))
[1] 1 2 3 3
> c('a','b','c')[c(1,2,3,3)]
[1] "a" "b" "c" "c"

In the following example, we use a small function rec to recode a vector.

> rec ← function(x, from, to) {
+   i ← match(x, from)
+   to[i]
+ }
> x
> rec(x,c('a','b','c'),c('A','B','C'))
[1] "A" "B" "C" "C"
> rec(x,c('a','b'),c('A','B'))
[1] "A" "B" "B" "B"
> rec(x,c('a','b','c'),c('ab','ab','c'))
[1] "ab" "ab" "c" "c"
4.3.3 Should Derived Variables be Stored Permanently?

If upon leaving S-PLUS you want to be able to re-start S-PLUS and pick up right where you left off, it may be best to store derived variables permanently as separate vectors in Data or in the input data frame:

```r
store()
x.derived ← some formula of x
store(x.derived)
# Or:
x.derived ← some formula of x
my.data.frame$x.derived ← x.derived
# works when store() not in effect
# Or: attach(dframe, pos=1, use.names=F)
# x.derived ← ...; detach(1, 'dframe')
```

However, derived variables do take up disk space and they will not automatically be re-derived should you correct one of the original variables used to compute the derived ones. Neither will they be re-derived if you change the derivation formulas. It is thus often better to copy and paste the derivation formulas into the command window from an editor window or to otherwise save the derivation formula for later use. A fancy approach would be to store the derivation formulas as an attribute to the input data frame as shown in the following example.

```r
derived ← expression(x2 ← x^2; y2 ← y^2)
eval(derived)  # evaluate derived variables now
attr(my.data.frame,'derived') ← derived
eval(attr(my.data.frame,'derived'))
# useful for re-evaluating them later

derive ← function(obj) {
    # define a function to do this
    eval(attr(obj, "derived"), local = sys.parent(1))
    invisible()
}
derive(my.data.frame)  # same as eval(attr(my...))
```

4.4 Review of Data Frame Creation, Annotation, and Analysis

It is often useful to create, modify, and process datasets in the following order:

1. import external data
2. make global changes to a data frame (e.g., changing variable names)
3. change attributes or values of variables within a data frame
4. do analyses involving the whole data frame (without attaching it)
5. do analyses of individual variables (after attaching the data frame)
CHAPTER 4. OPERATING IN S

The following program is an example. Here we are processing Rosner’s FEV data. First, we do steps that create or manipulate the data frame in its entirety. These are done with _Data in search position one (the S-PLUS default at the start of the session). The cleanup.import function changes numeric variables that are always whole numbers to be stored as integers, the remaining numerics to single precision, strange values from Excel to NAs, and character variables that always contain legal numeric values to numeric variables. cleanup.import typically halves the size of the data frame.

```r
# The data were imported into data frame FEV to distinguish
# this name from the variable fev, using File ... Import
# Source data: Rosner fev.asc (documented in fev.txt)
FEV ← cleanup.import(FEV)
names(FEV)[6] ← 'smoke'
# or names(FEV)[names(FEV)=='smoking'] ← 'smoke'
# or names(FEV) ← edit(names(FEV)) or edit in Object Explorer
```

The renaming of smoking to smoke can also be done using upData. Next we make changes to individual variables within the data frame. When changing more than one or two variables it is most convenient to use upData so that we can omit the data frame and $ prefix before all the variable names being changed.

```r
FEV2 ← upData(FEV,
    rename=c(smoking='smoke'), # omit if renamed above
    levels=list(sex=list(female=0, male=1),
               smoke=list('non-current smoker'=0,
                           'current smoker'=1)),
    units=list(age='years', fev='L', height='inches'),
    labels=list(fev='Forced Expiratory Volume'))
```

```r
# Check the data frame
page(describe(FEV2), multi=T)
# page makes results go to a new window
# multi=T allows that window to persist while control
# is returned to other windows

# The new data frame is OK. Store it on top of the old FEV and
# then use the graphical user interface to delete FEV2 (click on it
# and hit the Delete key, or type rm(FEV))
FEV ← FEV2
```

Next, analyses are done that refer to all or almost all variables in the data frame. This is best done without attaching the data frame.

```r
summary(FEV) # basic summary function
plot(FEV)
datadensity(FEV)
hist.data.frame(FEV)
by(FEV, FEV$smoke, summary) # use basic summary with stratification
```

Now, to do detailed analyses involving individual variables, attach the data frame in search position 2.

```r
attach(FEV)
```
4.5. MISSING VALUE IMPUTATION USING Hmisc

When developing multivariable regression models, the default action of many S functions (and every other system) is to delete an entire row of data when any of the variables are missing. In many cases it is a shame to exclude observations missing on $X_1$ while studying the relationship between $X_2$ and $Y$, as this loss of data reduces power and increases variances. Also, deletion of observations
containing missing data causes a bias when the data are not missing at random. It is usually better to estimate missing values than to discard valuable data.

When a predictor variable is uncorrelated with all of the other predictors, one can obtain nearly unbiased estimates of regression coefficients (at least in ordinary multiple regression) by replacing missing values with constants. The \texttt{impute} function in Hmisc makes this easy to do. By default, \texttt{impute} will replace missing values with the median non–missing value for continuous variables, and with the most frequent category for categorical (\texttt{factor}) or logical variables. One can specify other statistical functions for use with continuous variables instead of the default \texttt{fun=median} (e.g., \texttt{fun=mean}), or constants or randomly sampled values to insert for numeric or categorical variables.

There are methods for printing, subsetting, summarizing, and describing variables having imputed values. There is also a function, \texttt{is.imputed}, that allows easy detection of imputed values. Here are some examples from the \texttt{impute} help file:

\begin{verbatim}
> age ← c(1,2,NA,4)
> age.i ← impute(age)
  # Could have used impute(age,2.5), impute(age,mean), impute(age,"random")
> age.i  # Note that print.impute places * after imputed values
     1 2 3 4
     1 2 2* 4
> summary(age.i)
  1 values imputed to 2
  Min. 1st Qu. Median Mean 3rd Qu. Max.
  1   1.75   2  2.25   2.5   4
> describe(age.i)
  age.i
    n missing imputed unique Mean
     4 0 1 3 2.25
     1 (1, 25%), 2 (2, 50%), 4 (1, 25%)
> is.imputed(age.i)
 [1] F F T F
\end{verbatim}

If one developed a model after imputing NAs, it’s easy to re–fit the model to see if imputation caused any of the estimated regression shapes to change:

\begin{verbatim}
> f.noimpute ← update(f, subset=!is.imputed(age))
\end{verbatim}

When variables containing NAs are correlated with other variables, it is more accurate to impute these values by predicting them from the other variables. If relationships between variables are monotonic, a tree model may be a convenient approach. In general, customized regression equations may be needed. Hmisc’s \texttt{aregImpute} function finds transformations that optimize how each variable is predicted from each other variable using additive semiparametric models (using \texttt{ace} or \texttt{avas} functions ). In some cases, one variable can be predicted from another only after a non–monotonic transformation is made on each one. For example, heart rate does not correlate well with blood pressure, but the absolute difference between heart rate and a normal value for heart rate does
correlate with the absolute difference between blood pressure and a normal value for blood pressure. `aregImpute` can find such transformations and base imputations on them. It does imputations, even allowing for missing values in the variables currently being used to predict NAs in the specific variable.

Once `aregImpute` develops all of the customized imputation models automatically, a special form of the `impute` function (`impute.transcan`) can apply the imputations:

```r
> xt ← aregImpute(~ age + blood.pressure + hrate + race)
> blood.pressure ← impute(xt, blood.pressure, imputation=1)
> hrate ← impute(xt, hrate, imputation=1)
> impute(xt) # causes all variables to be imputed, storing
  # imputed variables under their original names
```

But note that the use of `fit.mult.impute` (see below) is a better approach. Continuous and categorical variables are imputed by `aregImpute` using predictive mean matching.

It is well known that ignoring the fact that imputations were done will bias standard error estimates downward. Estimated standard errors can be corrected using multiple imputation, but it is also easy to use the bootstrap. The bootstrap can also adjust for other sources of variation such as stepwise variable selection or estimating transformations of the response variable. Bootstrapping is not usually practical when using `aregImpute` because `aregImpute` often runs too slowly to be called inside a bootstrap loop. Here is an example when imputations are done using a constant. See Section 4.6 for another bootstrap example.

```r
> store() # don't keep any objects from this session
> # Generate data with no missing values
> n ← 200
> set.seed(231)
> x1 ← rnorm(n)
> x2 ← sample(0:1, n, replace=T)
> y ← x1 + 2*x2 + rnorm(n)/3

# Make 40 of the x1 values missing at random
> x1[sample(1:length(x1), 40)] ← NA
> describe(x1)
x1
 n missing unique Mean .05 .10 .25 .50
160 40 160 0.02925 -1.82198 -1.40211 -0.62995 0.05152
 .75 .90 .95 0.83800 1.27483 1.65581

# Impute missing x1s using the median of non-missing x1s
> x1i ← impute(x1)
# Fit linear regression model using Design library’s ols function
> f ← ols(y ~ x1i + x2, x=T, y=T)
# Print standard errors that were computed using the standard formula
> sqrt(diag(f$var))
[1] 0.05802961 0.04385920 0.08295235

# Compute bootstrap estimates of standard errors not corrected for imputation
```
We see that when correcting for imputation the standard error of the intercept and of the regression coefficient for $x_1$ increased the most.

**Caution:** In most situations, especially ordinary multiple regression, imputing “best guess” expected values for missing values results in biases. Deriving imputation models ignoring the response variable will bias final regression coefficients downward in absolute value. So it is usually better to develop imputations using the response variable to predict the independent variables, and to impute using random values (random draws) for the predictors, i.e., to add random residuals into imputed values. You can easily obtain random draws using `impute(x, 'random')`, but these do not allow for relationships among predictors or between $x$ and the response.

The `aregImpute` function generates multiple imputations without making distributional assumptions. After running `aregImpute` you can run the Hmisc `fit.mult.impute` function to fit the chosen model separately for each artificially completed dataset corresponding to each imputation. After `fit.mult.impute` fits all of the models, it averages the sets of regression coefficients and computes variance and covariance estimates that are adjusted for imputation using a standard formula. Here is an example:

```r
> xtrans ← aregImpute(~ y + x1 + x2 + x3, n.impute=10)
> f ← fit.mult.impute(y ~ x1*x2 + x3, lm, xtrans)
```
4.6. USING S FOR SIMULATIONS AND BOOTSTRAPPING

> Varcov(f) # prints imputation-corrected covariance matrix

Here fit.mult.impute fitted the 10 models using the built-in lm multiple regression function. A drawback to using lm here is that when you do summary(f) to get coefficients, standard errors, \( P \)-values, etc., only the coefficients are correct. Using the Design ols function in place of lm gets around this problem, and also allows for flexible ways to relax linearity assumptions. Here is an example:

> f ← fit.mult.impute(y ~ rcs(x1)*x2 + x3, ols, xtrans)
> f # prints corrected coefficients, standard errors, Z-statistics, \( P \)

4.6 Using S for Simulations and Bootstrapping

The S language and the ease of referencing the result of statistical functions makes S an ideal language for doing traditional Monte Carlo simulation as well as bootstrapping. When the dataset forming the basis of the simulation is large or when the number of iterations is very large, S will run slower than other systems. However the savings in programming time usually more than makes up for the slower execution time.

For a first example let us use Monte Carlo simulation to estimate the population variance of the sample median for a sample of size \( n = 50 \) from a log-normal distribution. In the following code note the importance of setting aside \( \text{reps} \) locations in which to store the medians. If instead you set \( \text{meds} \) to \( \text{NULL} \) and continually concatenated sample medians to \( \text{meds} \) (e.g., \( \text{meds} ← c(\text{meds}, \text{median}(x)) \)), the memory usage of the program would be very inefficient.

> store()
> n ← 50
> reps ← 400
> meds ← single(reps) # set aside 400 of them
> set.seed(171) # allows us to reproduce results
> for(i in 1:reps) {
+   x ← exp(rnorm(n))
+   meds[i] ← median(x)
+ }
> var(meds)
[1] 0.02887161

This took 1.8 seconds on a Pentium 166. Another approach would be to generate all the data up front, and to apply a matrix operation to compute the needed statistics:

> set.seed(171)
> x ← matrix(exp(rnorm(n*reps)), nrow=reps, ncol=n, byrow=T)
> # byrow=T forces x to be built in same order as first example,
> # so we get identical results
> meds ← apply(x, 1, median)
> var(meds)
[1] 0.02887161

This also took 1.8 seconds.

Now consider how to compute a simple bootstrap estimate (see also Section 4.5). Suppose the data consists of the heights in feet of a sample of 20 adults and we want to derive a 90% confidence
interval for the population median height without making distributional assumptions. We take 500
samples with replacement, each of size 20, from the 20 heights, and compute the sample median.
We then get the sample 0.05 and 0.95 quantiles of these 500 medians to form the desired confidence
interval. The built–in \texttt{sample} function makes bootstrapping easy.

```r
> h ← c(5.5, 5.7, 5.2, 5.0, 6.2, 5.9, 6.4, 6.1, 5.5, 5.8,
+ 6.0, 6.4, 5.0, 4.9, 5.7, 5.8, 5.3, 6.2, 6.1, 5.6)
> median(h)
[1] 5.75
> B ← 500
> meds ← single(B)
> set.seed(113) # if want to reproduce this later
> for(i in 1:B)
+ { s ← sample(1:20, 20, replace=T)
+ meds[i] ← median(h[s]) # h[s] samples h using subscripts s
+ }
> table(meds)
   5.1 5.25 5.3 5.4 5.45 5.5 5.55 5.6 5.65 5.7 5.7 5.75 5.8 5.8 5.85
  1  1  2  3  1  25  18  31  40  8  88  71  99  3  36
   5.9 5.95 5.95 6  6.05 6.1 6.15
  27  5  17  12  7  4  1
> quantile(meds, c(.05, .95))
   5%  95%
5.5  5.95
```

This program ran in 3.9 seconds. The program can be shortened considerably because of built–in
bootstrap functions:

```r
> b ← bootstrap(h, median, B=B)
> limits.emp(b)
```

This ran in 5.0 seconds.

The \texttt{bootstrap} function is quite flexible. In the following example we use it to provide confidence
limits for a type of estimate for which computing limits would be quite difficult by other means.
We compute 0.95 confidence on the ranks of departments in a hospital, where what is being ranked
is the mean satisfaction level with the departments, based on responses to a 5–point satisfaction
scale. This is a common problem in “scorecarding” or “provider profiling” of departments, hospitals,
or other entities. Just ranking the mean satisfaction scores across departments does not take into
account the fact that the mean scores are estimates themselves. By using the bootstrap to derive
confidence limits for ranks, we will lessen the chance that ranks will be misinterpreted. In what
follows we stratify the overall analysis by the sex of the questionnaire’s respondent.

First we do a more traditional analysis where individual mean satisfaction scores and \( t \)–based con-
fidence limits are computed by department and by sex. The Hmisc \texttt{summarize}, \texttt{smean.cl.normal},
and \texttt{Dotplot} functions are useful. See Section 11.4.2 for more about \texttt{Dotplot}, which nicely displays
results for dozens of departments along with “error bars”, and see Section 11.4.3 for more examples
of using \texttt{summarize} with \texttt{trellis} graphics functions. Here we downplay point estimates by using
small tick marks (plus sign, \texttt{pch=3}) to mark them, and emphasize 0.99 confidence limits drawn with
horizontal lines. The \texttt{Sreorder.factor} function nicely orders the departments by the mean of the
male and female satisfaction scores within each department. This makes the graph easier to read.
Next we analyze the data separately by sex to compute the ranks of the mean scores and 0.95 confidence limits for these ranks. We could use the \texttt{bootstrap} function easily by creating a data frame to contain department codes and satisfaction ratings, but it is faster to have \texttt{bootstrap} operate on a matrix. As the matrix (here, \texttt{d}) needs to be all numeric, we temporarily convert the \texttt{Department} factor variable into integer codes. Factor levels are later re-associated with these codes for nice plotting. We use the \texttt{group} argument to \texttt{bootstrap} so that resampling is done separately within each department, to ensure that when these individual resamples are combined into one overall resample, each department’s sample size equals the original sample size. After the bootstraps are done, results for both bootstraps are combined into a single data frame \texttt{D}.

```r
> detach(1) # detach \texttt{w}, go back to raw data
# Define a function to compute stratified means and then rank them
# We can use this function for both overall ranks and ranks within
# bootstrap resamples. After all bootstrap resamples are done, we can
# use \texttt{limits.emp} to compute sample quantiles of these ranks,
# stratified by department
> rankdept <- function(d) {
  w <- tapply(d[,2], d[,1], mean, na.rm=T)
  r <- rank(w)
  names(r) <- names(w)
  r
}
> D <- NULL
> for(sx in levels(Sex)) {
  s <- Sex==sx # analyze each sex separately
  d <- cbind(as.integer(Department)[s], Rating[s])
  ranks <- rankdept(d)
  ranksb <- bootstrap(d, rankdept(d), B=500, group=Department[s])
  lim <- limits.emp(ranksb)
  w <- data.frame(Sex=rep(sx,length(ranks)),
                  Department=levels(Department)[as.integer(names(ranks))],
                  Rank=ranks,
                  Lower=lim[,1], # 0.025 quantile of 500 estimates
                  Upper=lim[,4]) # 0.975 quantile
  D <- rbind(D, w)
}
> # The 'as.integer(names(ranks))' trick uses the fact that we told
> # the rankdept function to retain the department codes as the names
> # attribute of the rank vector. Names are always stored as
> # character strings so we had to convert them to numeric

> # Arrange levels so that Dotplot will order categories by
> # average over female, male
> D$Department <- reorder.factor(D$Department, D$Rank, mean)

> Dotplot(Department ~ Cbind(Rank, Lower, Upper) | Sex,
> +     data=D, pch=3, xlab='Rank',
> +     main='Ranks and 0.95 Confidence Limits for Mean Overall Satisfaction')

The analyst will usually find confidence limits for ranks to be quite wide, as they should be. Trying
to rank small differences can be quite difficult.
Another place where bootstrapping ranks is useful is the situation where an investigator wishes to conclude that one predictor variable is better than another in terms of the Wald partial $\chi^2$ minus the degrees of freedom (to level the playing field) contributed by the variables. The online help for the Design library’s `anova` function has the following example, which uses the `plot` method for an `anova.Design` object without actually plotting the $\chi^2$s at each re-sample. We rank the negative of the adjusted $\chi^2$s so that a rank of 1 is assigned to the highest. It is important to tell `plot.anova.Design` not to sort the results, or every bootstrap replication would have ranks of 1,2,3 for the statistics.

```r
> b <- bootstrap(mydata,
+ rank(-plot(anova(
+ lrm(y ~ rcs(x1,4)+pol(x2,2)+sex,mydata)), sort='none', pl=F)),
+ B=50)  # should really do B=500 but will take a while
> Rank <- b$observed
> lim <- limits.emp(b)[,c(1,4)]  # get 0.025 and 0.975 quantiles

# Use the Hmisc Dotplot function to display ranks and their confidence
# intervals. Sort the categories by descending adj. chi-square, for ranks
> original.chisq <- plot(anova(lrm(y ~ rcs(x1,4)+pol(x2,2)+sex,data=mydata)),
+ sort='none', pl=F)
> predictor <- as.factor(names(original.chisq))
> predictor <- reorder.factor(predictor, -original.chisq)

> Dotplot(predictor ~ Cbind(Rank, lim), pch=3, xlab='Rank',
+ main='Ranks and 0.95 Confidence Limits for Chi-square - d.f.')</code>
```
See the Hmisc bootkm function as another example of bootstrapping. For obtaining basic non-parametric confidence intervals for a population mean using the bootstrap percentile method as was used above, use the blazing fast smean.c1.boot function.

It is easy to call Fortran or C programs from within S. So if you are doing extensive simulations that run too slowly, you may want to isolate the slow code (particularly when subscripting must be done in a loop) and program it in Fortran or C.

For power simulations it is often very easy to program repeated regression model fitting. It is very important that you call the lowest possible level of fitting routine so that at each iteration S does not need to interpret model formulas, check for missing data, form design matrices, etc. Here is an example where we estimate the power for testing the effects of one predictor on a binary outcome, adjusted for another predictor. The population correlation between the two predictors is 0.75. The population regression coefficients are -1.4, 1, and 0.7, for the intercept and two predictors, respectively. This program simulates power unconditional on x1 and x2. To simulate conditional power, generate these variables once before the loop.

```r
store()

n ← 50
nsim ← 1000
rho ← .75
beta1 ← 1
beta2 ← .7
intercept ← -1.4

# Show inter-quartile-range odds ratios in effect
cat('IQR OR for adjustor:',format(exp(beta1*1.34898)),'\n')
cat('IQR OR for predictor:',format(exp(beta2*1.34898)),'\n')

r ← prop ← chisq ← single(nsim)

for(i in 1:nsim) {
  cat(i,'')
  x1 ← rnorm(n) # unconditional power on x1,x2
  x2 ← rnorm(n) + (rho/sqrt(1 - rho*rho)) * x1
  L ← intercept+beta1*x1+beta2*x2
  y ← ifelse(runif(n)<=plogis(L),1,0) # or better:
      y ← rbinom(n, size = 1, prob = plogis(L))
  r[i] ← cor(x1,x2)
  prop[i] ← mean(y)
  x ← cbind(x1, x2)
  f ← lrm.fit(x,y) # lrm.fit in Design, called by lrm
  chisq[i] ← (f$coef[3])^2/f$var[3,3]
}

prn(mean(r),'Mean correlation between x1 and x2') # prn in Hmisc
prn(mean(prop),'Mean proportion Y=1')
prn(mean(chisq>3.84),'Power')
```

For some problems you may have sample predictor values in a previous study. If the sample size used in the simulation is less than that from the previous study, you can form the x1,x2 vectors
by sampling without replacement from the study’s values. Otherwise, you might consider sampling with replacement. Either of these approaches will allow you to use actual rather than hypothetical normal distributions. There is still the problem of what population regression coefficient values to use in the simulations. Here is an example.

```r
# Let df be a data frame containing a sample of predictor values
# Sample from these
i ← sample(1:nrow(df), n)
x1 ← df$x1[i]
x2 ← df$x2[i]
# At this point start simulation loop to get power conditional on
# x1,x2
```

See Section 5.3 for an example where the Hmisc `spower` function is used to simulate the power of a survival time comparison. See Section 7.2.1 for an example where multivariate normal repeated measurement data are simulated.
Chapter 5

Probability and Statistical Functions

5.1 Basic Functions for Statistical Summaries

There are many functions to produce statistical summaries. We already used `describe` and `table`. Table 5.1 gives a concise list of some other basic functions. All the functions below `pmax` are in the Hmisc library.

A few details about these functions: `cor` computes the ordinary Pearson product–moment linear correlation coefficient. `cor`, `mean`, `var`, `median`, `min`, `max`, and `quantile` do not accept NAs without extra effort. The `cor.test` function will automatically exclude NAs. All but `var` and `cor` have an optional parameter `na.rm` which can be set to `T` to cause NAs to be deleted before doing any calculations. For `var` and `cor` you will have to delete the NAs from the input variables yourself. `mean` and `median` do not operate separately in columns of matrices. Use a combination of the function and `apply` for this purpose. `min` and `max` have the same limitation as `mean`, but `pmin` and `pmax` can be used to obtain the min or max of several vectors simultaneously.

`rcorr` efficiently computes Pearson and Spearman rank correlation matrices and $P$-values, doing pairwise deletion of NAs. `hoeffd` uses pairwise deletion of NAs in computing Hoeffding’s general measure of dependence between any two variables.

The functions `bystats` and `bystats2` in Hmisc can be used to obtain statistics on a variable by the levels of several classification variables (i.e., by-processing). These have been superceded to some extent by Hmisc’s `summary.formula` and `summarize` functions, but `bystats` can still be useful for stratification by more than two variables. See Section 6.2 for examples of `summary.formula`. 
### Table 5.1: Functions for Statistical Summaries

<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
<th>Comments</th>
</tr>
</thead>
<tbody>
<tr>
<td>cor</td>
<td>cor(x,y)</td>
<td>correlations between x and y</td>
</tr>
<tr>
<td>cor.test</td>
<td>cor.test(x,y,method)</td>
<td>Pearson, Spearman, Kendall corr. and tests</td>
</tr>
<tr>
<td>var</td>
<td>var(x,y)</td>
<td>variances and covariances</td>
</tr>
<tr>
<td>cumsum</td>
<td>cumsum(x)</td>
<td>cumulative sums</td>
</tr>
<tr>
<td>mean</td>
<td>mean(x)</td>
<td>mean of a vector</td>
</tr>
<tr>
<td>median</td>
<td>median</td>
<td>median of a vector</td>
</tr>
<tr>
<td>quantile</td>
<td>quantile(x,probs=...)</td>
<td>quantiles</td>
</tr>
<tr>
<td>min</td>
<td>min(...)</td>
<td>overall minimum value of all arguments</td>
</tr>
<tr>
<td>max</td>
<td>max(...)</td>
<td>overall maximum value of all arguments</td>
</tr>
<tr>
<td>pmin</td>
<td>pmin(...)</td>
<td>minimum for each row over several vectors</td>
</tr>
<tr>
<td>pmax</td>
<td>pmax(...)</td>
<td>maximum for each row over several vectors</td>
</tr>
<tr>
<td>describe</td>
<td>describe(...)</td>
<td>describe data frame or any type of var.</td>
</tr>
<tr>
<td>bystats</td>
<td>bystats(y,...,fun=...)</td>
<td>stratified statistics</td>
</tr>
<tr>
<td>summary.formula</td>
<td>summary(y ~ ...)</td>
<td>flexible stratified statistics</td>
</tr>
<tr>
<td>summarize</td>
<td>summarize(x,byvar,FUN)</td>
<td>multi-way stratified statistics</td>
</tr>
<tr>
<td>cumcategory</td>
<td>cumcategory(y)</td>
<td>make dummies to summarize ordinal y</td>
</tr>
<tr>
<td>binconf</td>
<td>binconf(successes,events,alpha)</td>
<td>exact and Wilson C.L. for probability</td>
</tr>
<tr>
<td>smean.cl.normal</td>
<td>smean.cl.normal(y)</td>
<td>compute normal (t) C.L.</td>
</tr>
<tr>
<td>smean.sd</td>
<td>smean.sd(y)</td>
<td>mean and std. dev.</td>
</tr>
<tr>
<td>smean.sd1</td>
<td>smean.sd1(y)</td>
<td>mean ± constant × s.d.</td>
</tr>
<tr>
<td>smean.cl.boot</td>
<td>smean.cl.boot(y)</td>
<td>nonparametric boot. C.L. for mean</td>
</tr>
<tr>
<td>smedian.hilow</td>
<td>smedian.hilow(y)</td>
<td>median and 2 symmetric tailed quantiles</td>
</tr>
<tr>
<td>hoeffd</td>
<td>hoeffd(x,y)</td>
<td>Hoeffding D statistic</td>
</tr>
<tr>
<td>rcorr</td>
<td>rcorr(...)</td>
<td>linear or rank correlation matrix</td>
</tr>
<tr>
<td>rcorr.cens</td>
<td>rcorr.cens(...)</td>
<td>Somers $D_{xy}$ rank correlation for censored data</td>
</tr>
<tr>
<td>rcorrp.cens</td>
<td>rcorrp.cens(...)</td>
<td>modification of</td>
</tr>
<tr>
<td>bootkm</td>
<td>bootkm(S,q*,times=)</td>
<td>Bootstrap Kaplan-Meier estimates</td>
</tr>
</tbody>
</table>
> bystats(age,stage,status,fun=quantile)

quantile of age by stage, status

<table>
<thead>
<tr>
<th></th>
<th>N</th>
<th>Missing</th>
<th>0%</th>
<th>25%</th>
<th>50%</th>
<th>75%</th>
<th>100%</th>
</tr>
</thead>
<tbody>
<tr>
<td>alive</td>
<td>96</td>
<td>0</td>
<td>49</td>
<td>67.75</td>
<td>72.0</td>
<td>74.00</td>
<td>83</td>
</tr>
<tr>
<td>alive</td>
<td>51</td>
<td>1</td>
<td>50</td>
<td>68.00</td>
<td>72.0</td>
<td>75.00</td>
<td>84</td>
</tr>
<tr>
<td>dead - prostatic ca</td>
<td>35</td>
<td>0</td>
<td>55</td>
<td>66.50</td>
<td>72.0</td>
<td>74.50</td>
<td>78</td>
</tr>
<tr>
<td>dead - prostatic ca</td>
<td>95</td>
<td>0</td>
<td>49</td>
<td>64.00</td>
<td>73.0</td>
<td>76.00</td>
<td>82</td>
</tr>
<tr>
<td>dead - heart or vascular</td>
<td>66</td>
<td>0</td>
<td>54</td>
<td>71.00</td>
<td>73.0</td>
<td>76.00</td>
<td>88</td>
</tr>
<tr>
<td>dead - heart or vascular</td>
<td>30</td>
<td>0</td>
<td>68</td>
<td>71.00</td>
<td>73.0</td>
<td>75.00</td>
<td>87</td>
</tr>
<tr>
<td>dead - cerebrovascular</td>
<td>21</td>
<td>0</td>
<td>62</td>
<td>72.00</td>
<td>75.0</td>
<td>76.00</td>
<td>80</td>
</tr>
<tr>
<td>dead - cerebrovascular</td>
<td>10</td>
<td>0</td>
<td>48</td>
<td>72.25</td>
<td>74.0</td>
<td>76.00</td>
<td>78</td>
</tr>
<tr>
<td>dead - pulmonary embolus</td>
<td>10</td>
<td>0</td>
<td>68</td>
<td>70.50</td>
<td>76.0</td>
<td>79.00</td>
<td>83</td>
</tr>
<tr>
<td>dead - pulmonary embolus</td>
<td>4</td>
<td>0</td>
<td>62</td>
<td>68.75</td>
<td>74.0</td>
<td>77.25</td>
<td>78</td>
</tr>
<tr>
<td>dead - other ca</td>
<td>20</td>
<td>0</td>
<td>51</td>
<td>72.00</td>
<td>74.5</td>
<td>76.00</td>
<td>80</td>
</tr>
<tr>
<td>dead - other ca</td>
<td>5</td>
<td>0</td>
<td>66</td>
<td>72.00</td>
<td>73.0</td>
<td>73.00</td>
<td>76</td>
</tr>
<tr>
<td>dead - respiratory disease</td>
<td>12</td>
<td>0</td>
<td>59</td>
<td>72.00</td>
<td>75.0</td>
<td>81.00</td>
<td>89</td>
</tr>
<tr>
<td>dead - respiratory disease</td>
<td>4</td>
<td>0</td>
<td>70</td>
<td>73.75</td>
<td>76.0</td>
<td>77.75</td>
<td>80</td>
</tr>
<tr>
<td>dead - other specific non-ca</td>
<td>19</td>
<td>0</td>
<td>62</td>
<td>68.50</td>
<td>76.0</td>
<td>78.00</td>
<td>81</td>
</tr>
<tr>
<td>dead - other specific non-ca</td>
<td>9</td>
<td>0</td>
<td>61</td>
<td>71.00</td>
<td>72.0</td>
<td>73.00</td>
<td>83</td>
</tr>
<tr>
<td>dead - unspecified non-ca</td>
<td>3</td>
<td>0</td>
<td>73</td>
<td>73.50</td>
<td>74.0</td>
<td>76.00</td>
<td>78</td>
</tr>
<tr>
<td>dead - unspecified non-ca</td>
<td>4</td>
<td>0</td>
<td>71</td>
<td>71.75</td>
<td>75.5</td>
<td>79.25</td>
<td>80</td>
</tr>
<tr>
<td>dead - unknown cause</td>
<td>7</td>
<td>0</td>
<td>52</td>
<td>64.50</td>
<td>71.0</td>
<td>73.00</td>
<td>76</td>
</tr>
<tr>
<td>ALL</td>
<td>501</td>
<td>1</td>
<td>48</td>
<td>70.00</td>
<td>73.0</td>
<td>76.00</td>
<td>89</td>
</tr>
</tbody>
</table>

The default value for fun is mean.

Several statistical summary functions are useful with `summary.formula`, `summarize`, `tapply`, `apply`, and by themselves. These functions (cumcategory through smedian.hilow in the table) provide statistical summaries for printing and plotting (including “error bars”; see Section 11.4.3). Here are some examples based on a sample of size 500 from a uniform(0,1) distribution:

> set.seed(2) # so can replicate example
> x ← runif(500)
> smean.cl.normal(x)
Mean Lower Upper
0.501 0.475 0.527
> smean.cl.boot(x)
Mean Lower Upper
0.501 0.476 0.526
> smean.sd(x)
Mean SD
0.501 0.292
> smean.sdl(x)
# mean +- 2 s.d. (smean.sdl(x,1) to get mean +- s.d.)
Mean Lower Upper
0.501 -0.0831 1.08
> smedian.hilow(x)
# median and .025, .975 quantiles (conf.int=.5 for quartiles)
Median Lower Upper
The \texttt{rcorr.cens}, \texttt{rcorpp.cens}, and \texttt{bootkm} functions in Hmisc are used with right-censored failure-time data. The first two compute rank correlation measures for censored response data, and \texttt{bootkm} bootstraps Kaplan–Meier survival probability or quantile estimates. The help files for these functions give more information.

### 5.2 Functions for Probability Distributions

For each distribution in Table 5.2, four functions are available: one for densities, one for cumulative distribution functions, one for quantiles and one to obtain random samples from that distribution. Add the prefixes \texttt{d}, \texttt{p}, \texttt{q} or \texttt{r} to the Name column to get the name of the desired function. Functions in Hmisc related to probability distributions include \texttt{ecdf} (which plots the step-function empirical cumulative distribution function of a vector or of all the continuous variables in a data frame) and \texttt{bpplot} (box-percentile plots). See Section 11.3 for more about these as well as information about the Hmisc \texttt{scat1d} and \texttt{histSpike} functions for drawing rug plots, histograms, and density estimates.
### 5.2. Functions for Probability Distributions

<table>
<thead>
<tr>
<th>Distribution</th>
<th>Name</th>
<th>Parameters</th>
</tr>
</thead>
<tbody>
<tr>
<td>Beta</td>
<td>beta</td>
<td>shape1</td>
</tr>
<tr>
<td></td>
<td></td>
<td>shape2</td>
</tr>
<tr>
<td>Binomial</td>
<td>binom</td>
<td>size</td>
</tr>
<tr>
<td></td>
<td></td>
<td>prob</td>
</tr>
<tr>
<td>Cauchy</td>
<td>cauchy</td>
<td>location</td>
</tr>
<tr>
<td></td>
<td></td>
<td>scale</td>
</tr>
<tr>
<td>$\chi^2$</td>
<td>chisq</td>
<td>df</td>
</tr>
<tr>
<td>Exponential</td>
<td>exp</td>
<td>rate</td>
</tr>
<tr>
<td>$F$</td>
<td>f</td>
<td>df1</td>
</tr>
<tr>
<td></td>
<td></td>
<td>df2</td>
</tr>
<tr>
<td>Gamma</td>
<td>gamma</td>
<td>shape</td>
</tr>
<tr>
<td>Geometric</td>
<td>geom</td>
<td>shape</td>
</tr>
<tr>
<td>Lognormal</td>
<td>lnorm</td>
<td>meanlog</td>
</tr>
<tr>
<td></td>
<td></td>
<td>sdlog</td>
</tr>
<tr>
<td>Logistic</td>
<td>logis</td>
<td>location</td>
</tr>
<tr>
<td></td>
<td></td>
<td>scale</td>
</tr>
<tr>
<td>Negative Binomial</td>
<td>nbinom</td>
<td>size</td>
</tr>
<tr>
<td></td>
<td></td>
<td>prob</td>
</tr>
<tr>
<td>Normal (Gaussian)</td>
<td>norm</td>
<td>mean</td>
</tr>
<tr>
<td></td>
<td></td>
<td>sd</td>
</tr>
<tr>
<td>Poisson</td>
<td>pois</td>
<td>lambda</td>
</tr>
<tr>
<td>Student’s $t$</td>
<td>t</td>
<td>df</td>
</tr>
<tr>
<td>Uniform</td>
<td>unif</td>
<td>min</td>
</tr>
<tr>
<td></td>
<td></td>
<td>max</td>
</tr>
<tr>
<td>Weibull</td>
<td>weibull</td>
<td>shape</td>
</tr>
<tr>
<td>Empirical cdf</td>
<td>ecdf</td>
<td></td>
</tr>
<tr>
<td>Box-percentile plot</td>
<td>bpplot</td>
<td>list of vectors</td>
</tr>
</tbody>
</table>
Here are some examples.

```r
# Compute the probability of getting 3 or fewer heads out of 10
# tosses of a fair coin

> pbinom(3, 10, .5)
[1] 0.171875

# Use the Hmisc function binconf to compute an exact 0.99 confidence
# interval for the unknown probability of an event given 6 events
# were observed out of 10 trials. The Wilson score test-based
# interval has been shown to offer more accurate coverage than the
# exact beta-distribution-based method. It's often the case that
# so-called 'exact' methods are conservative (Fisher's exact test for
# comparing two proportions can be quite conservative)

> binconf(6, 10, .01)

<p>| | |</p>
<table>
<thead>
<tr>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td>Lower</td>
<td>Upper</td>
</tr>
<tr>
<td>Exact</td>
<td>0.191</td>
</tr>
<tr>
<td>Wilson</td>
<td>0.248</td>
</tr>
</tbody>
</table>

# Do an F-test to test H0: two variances are equal, given
# a sample standard deviation of 35.6 from n=100 and an
# s.d. of 17.3 from n=74. See Rosner 4th Edition Ex. 8.15 P. 268

> vratio ← (35.6/17.3)^2
> vratio
[1] 4.234555
> 2*(1 - pf(vratio, 99, 73)) # 2-tailed P-value
[1] 8.612535e-010

# Compute a 0.95 confidence interval for the population variance ratio

> ratios ← qf(c(.025,.975), 99, 73)
> ratios
[1] 0.654760 1.549079
> vratio/ratios
[1] 6.467339 2.733596
```

Had we been using the raw data for the last example, the calculations could have been done using the S built-in function `var.test` if we provided it the raw data. We can thankfully work backwards to generate raw data having the needed mean and standard deviation, just so we can use `var.test`. The following function will generate a vector of length n having sample mean and standard deviation exactly equal to given constants. After the appropriate vectors are computed we can use `var.test`.

```r
> y1 ← gen.mean.sd(100, sd=35.6)
```
5.3. **Hmisc Functions for Power and Sample Size Calculations**

Table 5.3 lists functions in Hmisc related to statistical power.

<table>
<thead>
<tr>
<th>Function</th>
<th>Purpose</th>
</tr>
</thead>
<tbody>
<tr>
<td>ballocation</td>
<td>Find optimum allocation ratio for treatments for binary responses</td>
</tr>
<tr>
<td>bpower</td>
<td>Power of two–sample binomial test</td>
</tr>
<tr>
<td></td>
<td>(approximate; for comparing two proportions)</td>
</tr>
<tr>
<td>bpower.sim</td>
<td>Power of two-sample binomial test using simulation</td>
</tr>
<tr>
<td>bsamsize</td>
<td>Sample size for two–sample binomial test</td>
</tr>
<tr>
<td>ciapower</td>
<td>Power of interaction test for exponential survival (and for Cox model)</td>
</tr>
<tr>
<td>cpower</td>
<td>Power of Cox/log–rank two–sample Test</td>
</tr>
<tr>
<td>gbayes</td>
<td>Gaussian Bayesian posterior and predictive distributions (and simple conditional power dist.)</td>
</tr>
<tr>
<td>popower</td>
<td>Power for two–sample test for ordinal responses</td>
</tr>
<tr>
<td>posamsize</td>
<td>Sample size for two-sample ordinal responses</td>
</tr>
<tr>
<td>samplesize.bin</td>
<td>Sample size for 2-sample binomial using sin^{-1}√p transformation (by Rick Chappell)</td>
</tr>
<tr>
<td>spower</td>
<td>Power of Cox/log–rank two-sample test for complex situations via simulation</td>
</tr>
</tbody>
</table>

The `ballocation`, `bpower.sim` and `bsamsize` functions are documented under the heading of the `bpower` function. `posamsize` is listed under `popower`. 

```r
> mean(y1)
[1] 3.552714e-016
> sqrt(var(y1))
[1] 35.6
> y2 ← gen.mean.sd(74, sd=17.3)
> var.test(y1,y2)

F test for variance equality

data:  y1 and y2
F = 4.2346, num df = 99, denom df = 73, p-value = 0
alternative hypothesis: true ratio of variances is not equal to 1
95 percent confidence interval:
 2.733596 6.467339
sample estimates:
  variance of x variance of y
  1267.36     299.29
```
In the following example, both the `bpower` and `bpower.sim` functions are used to estimate power for the two-sample binomial test (comparison of two proportions). `bpower.sim` can simulate power of the $\chi^2$ test very quickly because S has a built-in binomial random number generator. By default, 10000 simulations are done (this takes about 5 seconds). 0.95 confidence limits for the estimated power based on the simulations are reported.

```r
> args(bpower)
function(p1, p2, odds.ratio, percent.reduction, n, n1, n2, alpha = 0.05)
> args(bpower.sim)
function(p1, p2, odds.ratio, percent.reduction, n, n1, n2, alpha = 0.05,
  nsim = 10000)
> bpower(.2, odds.ratio=2, n=200)
  Power
 0.5690973
> bpower.sim(.2, odds.ratio=2, n=200)
  Power  Lower  Upper
 0.5581  0.5483664  0.5678336
> bpower.sim(.2, odds.ratio=2, n=200, nsim=25000)
  Power  Lower  Upper
 0.56256  0.5564106  0.5687094
> args(bsamsize)
function(p1, p2, fraction = 0.5, alpha = 0.05, power = 0.8)
> bsamsize(.2, plogis(qlogis(.2)+log(2)), power=.5690973)
  n1  n2
 100  100
```

Note that `bsamsize` does not allow specification of an odds ratio. We used the logistic and inverse logistic transform to get the second proportion by applying an odds of 2 to the first proportion (.2).

Next we compute power for a proportional odds two-sample test for comparing two ordinal responses. The first calculation is for an ordinal response with only two levels. Power for this situation should be close to the 0.56 just computed, but in fact it is different, as `popower` uses a normal approximation for the log odds ratio instead of subtracting the two proportions. This approximation is not as good as the method used by `bpower` when there are two categories. For each application of `popower` we assume that the marginal frequencies of responses are equal across response categories. You can see that when more ordered categories are used, the power increases (especially when the cell frequencies are equal).

```r
> args(popower)
function(p, odds.ratio, n, n1, n2, alpha = 0.05)
> popower(c(.5,.5), 2, 200)
  Power: 0.684
  Efficiency of design compared with continuous response: 0.75
> popower(c(1,1,1)/3, 2, 200)
  Power: 0.756
  Efficiency of design compared with continuous response: 0.889
> popower(c(1,1,1,1)/4, 2, 200)
  Power: 0.778
```
Efficiency of design compared with continuous response: 0.938

\[
\text{> popower(c(1,1,1,1,1)/5, 2, 200)}
\]

Power: 0.788
Efficiency of design compared with continuous response: 0.96

In the next example, taken from the \texttt{bpower} help file, we plot power vs. the total sample size \( n \) for various odds ratios, using 0.1 as the probability of the event in the control group. A separate curve is plotted for each odds ratio, and the odds ratio is drawn just below the curve at \( n = 350 \).

\[
\text{n ← seq(10, 1000, by=10)}
\]
\[
\text{OR ← seq(.2,.9,by=.1)}
\]
\[
\text{plot(0, 0, xlim=range(n), ylim=c(0,1), xlab="n", ylab="Power", type="n")}
\]
\[
\text{for(or in OR) { lines(n, bpower(.1, odds.ratio=or, n=n))}
\]
\[
\text{text(350, bpower(.1, odds.ratio=or, n=350)-.02, format(or))}
\]

Now re-do the plot, letting Hmisc’s \texttt{labcurve} function do the work of drawing the curves, determining overall axis limits, and labeling curves at points of maximum separation.

\[
\text{pow ← lapply(OR, function(or,n)list(x=n,y=bpower(pl=.1,odds.ratio=or,n=n)), n=n)}
\]
\[
\text{names(pow) ← format(OR)}
\]
\[
\text{labcurve(pow, pl=T, xlab='n', ylab='Power')}
\]

The \texttt{cpower} function for estimating power for the Cox/log–rank two–sample test has many options that allow a time–to–event study to have several complexities. Here is an excerpt from the help file.

\textbf{DESCRIPTION}

Assumes exponential distributions for both treatment groups. Uses the George-Desu method along with formulas of Schoenfeld that allow estimation of the expected number of events in the two groups. To allow for drop-ins (noncompliance to control therapy, crossover to intervention) and noncompliance of the intervention, the method of Lachin and Foulkes is used.

\textbf{USAGE}

\texttt{cpower(tref, n, mc, r, accrual, tmin, noncomp.c=0, noncomp.i=0, alpha=0.05, nc, ni, pr=T)}

\textbf{REQUIRED ARGUMENTS}

\texttt{tref} time at which mortalities estimated
\texttt{n} total sample size (both groups combined). If allocation is unequal so that there are not \( n/2 \) observations in each group, you may
specify the sample sizes in nc and ni.
mc tref-year mortality, control
r % reduction in mc by intervention
accrual duration of accrual period
tmin minimum follow-up time

OPTIONAL ARGUMENTS
noncomp.c % non-compliant in control group (drop-ins)
noncomp.i % non-compliant in intervention group (non-adherers)
alpha type I error probability. A 2-tailed test is assumed.
nc number of subjects in control group
ni number of subjects in intervention group.
nc and ni are specified exclusive of n.
pr set to F to suppress printing of details

The help file for \texttt{cpower} has an example in which 4 plots are drawn on one page, one plot for each combination of noncompliance percentage. Within a plot, the 5-year mortality % in the control group is on the x-axis, and separate curves are drawn for several % reductions in mortality with the intervention. The accrual period is 1.5y, with all patients followed at least 5y and some 6.5y.

The \texttt{spower} function is much slower than \texttt{cpower} as it relies on simulation, but it allows for very complex clinical trial setups. \texttt{cpower} works with \texttt{Quantiles2} and other functions documented under the \texttt{spower} heading. The following paragraph is taken from \texttt{spower}'s help file:

Given functions to generate random variables for survival times and censoring times, \texttt{spower} simulates the power of a user–given 2–sample test for censored data. By default, the logrank (Cox 2-sample) test is used, and a \texttt{logrank} function for comparing 2 groups is provided. For composing S functions to generate random survival times under complex conditions, the \texttt{Quantile2} function allows the user to specify the intervention:control hazard ratio as a function of time, the probability of a control subject actually receiving the intervention (dropin) as a function of time, and the probability that an intervention subject receives only the control agent as a function of time (non–compliance, dropout). \texttt{Quantile2} returns a function that generates either control or intervention uncensored survival times subject to non–constant treatment effect, dropin, and dropout. There is a \texttt{plot} method for plotting the results of \texttt{Quantile2}, which will aid in understanding the effects of the two types of non–compliance and non–constant treatment effects. \texttt{Quantile2} assumes that the hazard function for either treatment group is a mixture of the control and intervention hazard functions, with mixing proportions defined by the dropin and dropout probabilities. It computes hazards and survival distributions by numerical differentiation and integration using a grid of (by default) 7500 equally–spaced time points.

Besides providing the \texttt{Quantile2} function, the \texttt{spower} package also contains three functions which compose S functions that compute survival probabilities for Weibull, log–normal, and Gompertz distributions. These functions (\texttt{Weibull2}, \texttt{Lognorm2}, and \texttt{Gompertz2}) work by solving for the two parameters of each of these distributions which make them fit two user–specified times and survival probabilities. The 3 types of functions so created are useful as the first argument to \texttt{Quantile2}.

The following example demonstrates the flexibility of \texttt{spower} and related functions. We simulate a 2–arm (350 subjects/arm) 5–year follow–up study for which the control group’s survival distribution is Weibull with 1–year survival of .95 and 3–year survival of .7. All subjects are followed at
least one year, and patients enter the study with linearly increasing probability starting with zero. Assume (1) there is no chance of drop-in for the first 6 months, then the probability increases linearly up to .15 at 5 years; (2) there is a linearly increasing chance of dropout up to .3 at 5 years; and (3) the treatment has no effect for the first 9 months, then it has a constant effect (hazard ratio of .75).

```r
> # First find the right Weibull distribution for compliant control patients
> # Weibull2 is bundled with spower
> sc ← Weibull2(c(1,3), c(.95,.7))
> sc

function(times, alpha = 0.0512932943875506, gamma = 1.76519490623438

exp( - alpha * (times^gamma))

> # Inverse cumulative distribution for case where all subjects are followed
> # at least a years and then between a and b years the density rises
> # as (time - a) ^ d is a + (b-a) * u ^ (1/(d+1))

> rcens ← function(n) 1 + (5-1) * (runif(n)^.5)
> # To check this, type hist(rcens(10000), nclass=50)

> # Put it all together

> f ← Quantile2(sc,
+       hratio=function(x)ifelse(x <= .75, 1, .75),
+       dropin=function(x)ifelse(x <= .5, 0, .15*(x-.5)/(5-.5)),
+       dropout=function(x).3*x/5)

> par(mfrow=c(2,2)) # 2x2 matrix of plots
> plot(f, 'all', label.curves=list(keys='lines'))
> #omitting label.curves= will cause labcurve to label curves directly

The function f created by Quantile2 has as its main arguments n, the number of random variates to draw, and what, telling the function whether to draw samples from the uncensored survival times for control or intervention. The plot(f,...) statement produced Figure 5.1.

Now we ask spower to simulate the needed results, basing the survival distribution comparison on the log-rank test.

```r
> rcontrol ← function(n) f(n, 'control')
> rinterv ← function(n) f(n, 'intervention')

> set.seed(211)
> spower(rcontrol, rinterv, rcens, nc=350, ni=350, test=logrank, nsim=300)
[1] 0.4033333

See Section 4.6 for an example in which power for a logistic model is estimated via simulation.
Figure 5.1: Characteristics of control and intervention groups with a lag in the treatment effect and with non-compliance in two directions
5.4 Statistical Tests

In general, we do not prefer to use specialized functions for many of the common statistical tests for three reasons. (1) Many tests are special cases of regression models. (2) The notation used in regression models unifies many of the concepts involved in statistical inference. (3) Regression models can provide estimates of effects, not just tests of (sometimes inappropriate) null hypotheses. Regarding point (2), the two–sample *t*–test is a special case of the linear regression model with a single binary predictor variable. The two–sample Wilcoxon test is a special case of the proportional odds ordinal logistic model again with a single binary predictor. The two–sample Wilcoxon test is also a special case of the Spearman rank correlation test. The *k*–sample generalizations of these tests (analysis of variance and Kruskal–Wallis test) may be obtained by using the two above mentioned regression models with *k* − 1 dummy variables. The *χ*² test for a *k* × 2 contingency table is a special case of a binary logistic model with *k* − 1 dummy predictors, and the likelihood ratio *χ*² test from this model yields *P*–values that are more accurate than the traditional *χ*² test. The log–rank test is a special case of the Cox model.

The entire list of statistical tests builtin to S-PLUS may be obtained under Microsoft Windows by clicking under Index and entering Statistical Inference. You can also get the list by typing the command help('Statistical Inference'). Table 5.4 lists these functions.

<table>
<thead>
<tr>
<th>Description</th>
<th>Function</th>
</tr>
</thead>
<tbody>
<tr>
<td><em>χ</em>² Goodness–of–fit</td>
<td>chisq.gof</td>
</tr>
<tr>
<td>Exact binomial 1–sample</td>
<td>binom.test</td>
</tr>
<tr>
<td><em>F</em> test for variances</td>
<td>var.test</td>
</tr>
<tr>
<td>Fisher’s exact test for <em>p</em> × <em>q</em> table</td>
<td>fisher.test</td>
</tr>
<tr>
<td>Friedman rank sum</td>
<td>friedman.test</td>
</tr>
<tr>
<td>Graph two cumulative distributions</td>
<td>cdf.compare</td>
</tr>
<tr>
<td>Kolmogorov–Smirnov goodness–of–fit</td>
<td>ks.gof</td>
</tr>
<tr>
<td>Kruskal–Wallis rank sum</td>
<td>kruskal.test</td>
</tr>
<tr>
<td>Mantel–Haenszel <em>χ</em>²</td>
<td>mantelhaen.test</td>
</tr>
<tr>
<td>McNemar <em>χ</em>²</td>
<td>mcnemar.test</td>
</tr>
<tr>
<td>Pearson <em>χ</em>²</td>
<td>chisq.test</td>
</tr>
<tr>
<td>Proportion tests</td>
<td>prop.test</td>
</tr>
<tr>
<td>Student <em>t</em></td>
<td>t.test</td>
</tr>
<tr>
<td>Correlation</td>
<td>cor.test</td>
</tr>
<tr>
<td>Wilcoxon 1– and 2–sample</td>
<td>wilcoxon.test</td>
</tr>
</tbody>
</table>

It is not clear why Fisher’s exact test is implemented in S, as this test is known to lose power when compared with unconditional *χ*² tests

---

1Note that the “rule” that ordinary *χ*² tests should not be used when an expected cell frequency is < 5 is not correct. Pearson *χ*² works well in situations more extreme than that, and the likelihood ratio *χ*² may work even better.
5.4.1 Nonparametric Tests

The Spearman correlation test (and hence the two-sample Wilcoxon test) may be obtained using the Hmisc `spearman.test` function:

```r
> set.seed(17) # so can reproduce results
> sex ← factor(sample(c('female', 'male'), 100, T))
> blood.pressure ← rnorm(100, 100, 8) + 3*(sex=='male')
> options(digits=3)
> spearman.test(sex, blood.pressure)

R² F df1 df2 pvalue n
0.0713 7.52 1 98 0.00725 100
```

You can also obtain the Spearman test from the Hmisc `rcorr` function [better still, S has a built-in function `cor.test` that does Spearman and Pearson linear correlation tests]. Note that $0.27^2 = 0.071$ and the two methods give identical two-tailed $P$-values.

```r
> rcorr(sex, blood.pressure, 'spearman')

x y
x 1.00 0.27
y 0.27 1.00

n= 100

P
x y
0.0073 0.0073
```

The Hmisc `somers2` function provides a more easily interpreted correlation measure for the case where one variable is binary. Here Somers’ $D_{xy}$ rank correlation between $x=$ blood pressure and $y=$ sex is computed, along with the probability of concordance between the two variables denoted by $C$.

```r
> somers2(blood.pressure, sex='male')

C Dxy n Missing
0.654 0.308 100 0
```

The Hmisc `rcorr.cens` can also compute this correlation as a special case where censoring is absent.

```r
> rcorr.cens(blood.pressure, sex)

C Index Dxy S.D. n missing uncensored Relevant Pairs Concordant Uncertain
0.654 0.308 0.109 100 0 100 4992 3266 0
```

This can be used to get a statistical test using a normal approximation. Here we compute the two-tailed $P$-value.

```r
> (1 - pnorm(.308/.109))*2
[1] 0.00471
```

>
spearman.test can also test for non-monotonic relationships between two continuous variables, by allowing the user to specify an order of the polynomial of the ranks used in the correlation test. For example, to get a two d.f. test of association between age and blood pressure, allowing for one “turn” in the non-monotonic function, one could use `spearman.test(age, blood.pressure, 2)`.

The `spearman2` function in Hmisc is the most general of the Spearman-type functions. It uses the $F$ approximation to do a Spearman and second-order generalized Spearman test (as done by `spearman.test`, if the predictor variable is continuous), the Wilcoxon–Mann–Whitney two-sample test, and the Kruskal–Wallis test (for factor predictors having more than 2 levels). `spearman2` can test a series of predictors against a common response variable, with pairwise deletion of missing data. Here is an example in which the numerator degrees of freedom are 1, 1, and 4, respectively, for age (continuous), sex (binary), and race (5 levels).

```r
> spearman2(blood.pressure ~ age + sex + race)

The S built-in function `wilcox.test` has more features for one- and two-sample Wilcoxon tests. It’s use is somewhat awkward for the two-sample case:

```r
> wilcox.test(blood.pressure[sex=='female'], blood.pressure[sex=='male'])
data: blood.pressure[sex == "female"] and blood.pressure[sex == "male"]
rank-sum normal statistic with correction Z = -2.65, p-value = 0.008
alternative hypothesis: true mu is not equal to 0
```

For a one-sample test, omit the second argument to `wilcox.test`.

Next obtain the two-sample Wilcoxon test as a special case of the proportional odds model. This approach will give very accurate $P$-values (as well as an effect measure — the odds ratio) although it takes computer time and RAM to fit 99 intercepts for the 100 observations that contain no tied response values.²

```r
> library(Design, T)
> lrm(blood.pressure ~ sex)

Obs Max Deriv Model L.R. d.f. P C Dry Gamma Tau-a R2 Brier
100 5e-013 7.27 1 0.007 0.578 0.156 0.308 0.156 0.07 0.01

Coef S.E. Wald Z P
y>=83.1881961293538 4.214947 1.0140 4.16 0.0000
y>=85.4474231763989 3.511529 0.7269 4.83 0.0000
y>=86.1909623865412 3.092591 0.6018 5.14 0.0000
... ...
y>=116.829586001076 -4.065680 0.6321 -6.43 0.0000
y>=118.266935916644 -4.485844 0.7529 -5.96 0.0000
y>=119.44799460213 -5.193478 1.0332 -5.03 0.0000
  sex=male 0.951687 0.3569 2.67 0.0077
```

The Wald test $P$-value is 0.008 and the somewhat more accurate likelihood ratio test yields $P=0.007$, in good agreement with what we obtained from the simpler tests. The $D_{xy}$ rank correlation printed above does not agree with the earlier ones because we have reversed the roles of $x$ and $y$.

²Wilcoxon signed-rank test
³Note that there are no statistical problems in fitting 100 parameters for 100 observations here, as the intercepts are constrained to be in order.
Various other nonparametric testing functions are listed in Table 5.4. These include tests for goodness–of–fit, frequencies, proportions, blocked data, and tests for distributional shapes.

### 5.4.2 Parametric Tests

The $t$ test may be obtained using the built-in `t.test` function.

```r
> t.test(blood.pressure[sex=='female'], blood.pressure[sex=='male'])
```

**Standard Two-Sample t-Test**

data: blood.pressure[sex == "female"] and blood.pressure[sex == "male"]
t = -2.6769, df = 98, p-value = 0.0087
alternative hypothesis: true difference in means is not equal to 0
95 percent confidence interval:
-6.82129 -1.01326
sample estimates:
mean of x mean of y
98.656 102.573

Consider Example 8.20 on P. 275 of Rosner (4th Edition) in which the `hospital` dataset is used. Here we test for zero mean difference (why the mean?) in duration of hospitalization, for patients receiving an antibiotic compared with those who didn’t.

```r
> attach(hospital)
> t.test(duration[antibiotic=="yes"],duration[antibiotic=="no"])
```

**Standard Two-Sample t-Test**

data: duration[antibiotic == "yes"] and duration[antibiotic == "no"]
t = 1.6816, df = 23, p-value = 0.1062
alternative hypothesis: true difference in means is not equal to 0
95 percent confidence interval:
-0.9497745 9.2037428
sample estimates:
mean of x mean of y
11.57143 7.444444

Note that the confidence interval does not agree with Rosner’s calculations, as Rosner inappropriately used 6 d.f. for the $t$ distribution instead of 23 d.f. In S-Plus 4.x these results may be obtained using the menus: Statistics .. Compare Samples .. Two Samples .. t-test; use antibiotic as a grouping variable.

Now consider a one–sample $t$–test using the data on the effects of oral contraceptive (OC) on systolic blood pressure found in Rosner Table 8.1 on P. 253. Here is a listing of the data file named `table81.asc`:

```r
sbp.noOC sbp.OC
115 128
112 115
107 106
```
Note that variable names are in the first record. Here fields are separated by a tab. In S-PLUS 4.x we may import this data file using File ... Import Data ... From File ... and then browsing to find the file. Then click OK, using all defaults. Under any version of S we may import the data using the command

```r
> table81 <- read.table('directoryname/table81.asc',header=T)
```

The one–sample \( t \)–test and associated confidence interval for the difference in means may be obtained as follows:

```r
> t.test(sbp.OC,sbp.noOC,paired=T)
```

```
Paired t-Test
data: sbp.OC and sbp.noOC
t = 3.3247, df = 9, p-value = 0.0089
alternative hypothesis: true mean of differences is not equal to 0
95 percent confidence interval:
 1.533987 8.066013
sample estimates:
  mean of x - y
    4.8
```

Under S-PLUS 4.x you can use Statistics ... Compare Samples ... Two Samples ... \texttt{t} Test. Check the box marked Paired \texttt{t}. Had you already computed a new variable containing the difference in the two columns, you could use Statistics ... Compare Samples ... One Sample ... \texttt{t} Test.

Other parametric testing functions are shown in Table 5.4. These include tests for equality of variances and tests for zero correlations (why zero?).
Chapter 6

Making Tables

6.1 S-PLUS–supplied Functions

Section 4.2.2 showed how to use functions such as `tapply` to make simple tables. The S `print.char.matrix` function may be used to format many tables into attractively boxed cells. The `crosstabs` function produces frequency tables and computes Pearson $\chi^2$ statistics, printing results using `print.char.matrix`. Here is an example from the online help, using the S-PLUS–supplied `solder` dataset.

```r
> crosstabs(~ Solder+Opening, data=solder, subset = skips>10)
Call:
```

```
crosstabs( ~ Solder + Opening, data = solder, subset = skips > 10)
158 cases in table
++-------+
| N     |
| N/RowTotal |
| N/ColTotal |
| N/Total   |
++-------+
Solder |Opening |
| S | M | L | RowTotal |
-------+-------+-------+-------+-------+
Thin   | 99  | 15  | 9  | 123  |
| 0.805| 0.122| 0.073| 0.78 |
| 0.627| 0.095| 0.057| 0.78 |
-------+-------+-------+-------+-------+
Thick  | 24  | 11  | 0  | 35   |
| 0.686| 0.314| 0.000| 0.22 |
| 0.152| 0.070| 0.000| 0.22 |
-------+-------+-------+-------+-------+
ColTotl|123  | 26  | 9  | 158  |
| 0.778| 0.165| 0.057| 0.77 |
-------+-------+-------+-------+-------+
Test for independence of all factors
\[
\text{Chi}^2 = 9.18309 \text{ d.f.} = 2 \ (p=0.01013719) \\
\text{Yates' correction not used}
\]
Some expected values are less than 5, don’t trust stated p-value

Note that the first argument to \texttt{crosstabs} is a \texttt{S} \texttt{formula}. Normally a formula has a dependent or response variable followed by a tilde followed by one or more independent or predictor variables, separated by “+”. A contingency table as such does not have a response variable as it treats row and column variables symmetrically. Therefore a formula given to \texttt{crosstabs} specifies only a series of “independent” variables. Functions which operate on formulas provide a number of advantages:

1. Formulas allow the user to specify any number of variables to analyze.
2. Functions which use formulas also allow for an argument called \texttt{data} that specifies a data frame or list that contains the analysis variables. You need not attach the data frame to get access to these variables.
3. Functions which use formulas also allow the user to specify a \texttt{subset} argument, to easily specify that an analysis is to be run on a subset of the observations. The value specified to \texttt{subset} is a logical vector or a vector of integer subscripts.

The object created by \texttt{crosstabs} contains much useful information including marginal summaries that can be plotted. Let’s re-run the last table, saving the result and then printing part of it.

```r
> g ← crosstabs( ~ Solder + Opening, data = solder, subset = skips > 10)
> rowpct ← 100*attr(g,'marginals')$"N/RowTotal"
```
6.1. S-PLUS–SUPPLIED FUNCTIONS

```r
# $'N/ColTotal' to get col. percents
# $'N/Total' to get overall percent
options(digits=3)
rowpct

```

The `rowpct` matrix contains the row percentages, as can be seen by comparing with the full table above. To plot these row percents using `trellis` graphics (see Section 11.4) we first need to reshape the `rowpct` matrix into a a vector as was done in Section 4.2.7:

```r
> y ← as.vector(rowpct) # strung-out vector
> Solder ← dimnames(rowpct)[[1]][row(rowpct)]
> Opening ← dimnames(rowpct)[[2]][col(rowpct)]
> data.frame(Solder, Opening, y)

```

```
Solder Opening y
1 Thin S 80.49
2 Thick S 68.57
3 Thin M 12.20
4 Thick M 31.43
5 Thin L 7.32
6 Thick L 0.00
```

```r
> dotplot(Solder ~ y | Opening)
> dotplot(Solder ~ y, groups=Opening, panel=panel.superpose)
> barchart(Opening ~ y | Solder)
```

The second dot plot is probably more effective, as the sum of values indicated by all the points on each line is 100%. The Hmisc `reShape` function provides a shortcut:

```r
> w ← reShape(rowpct)
> w

```

```
$Solder:
[1] "Thin" "Thick" "Thin" "Thick" "Thin" "Thick"

$Opening:
[1] "S" "S" "M" "M" "L" "L"

$rowpct:
[1] 80.487805 68.571429 12.195122 31.428571 7.317073 0.000000
```

```r
> dotplot(Solder ~ rowpct, groups=Opening,
> + panel=panel.superpose, data=w)
> # Note w has variable named rowpct (name of argument to reShape)
> # Other variables got their names originally from crosstabs formula
```

Note that you can also compute row or column proportions or percents using the `table`, `apply`, and `sweep` functions.
6.2 The Hmisc `summary.formula` Function

The `summary.formula` function (called using the `summary` command on a `formula` object) constructs a large variety of tables of descriptive statistics. The tables can automatically be typeset using \LaTeX. The default format for typesetting tables this way is the “Biometrika/New England Journal of Medicine” format, i.e., it makes minimal use of vertical lines.

Some of the tables can automatically be converted into dot charts by one of `summary.formula`’s `plot` methods.

Part of what makes `summary.formula` work is that the user can specify her own function (`fun`) to compute descriptive statistics\(^1\) and this function may be multivariate. For example, it may operate on two response variables, producing two or more summary statistics, or it may compute a single summary statistic on the two responses. If the two responses are a survival time and an event/censoring indicator, you can summarize the survival times using Kaplan–Meier or other estimators. If the two responses are the predicted probability of a disease and whether or not the disease is actually present, the summary measure could be a “receiving operator characteristic curve area.” You can also specify that `fun` is to return several statistics from each response variable (e.g., mean and median).

In addition to its flexibility, `summary.formula` has two general advantages over builtin S functions. First, it removes NAs before passing vectors to standard S statistical functions (\texttt{mean}, \texttt{median}, etc.) so that you do not need to worry about using an \texttt{na.rm=T} argument. Second, statistical summaries made by `summary.formula` automatically include marginal summaries. For example, if you stratify data on a variable you will also see unstratified estimates, and if you cross–classify on two or more variable you will also see stratified estimates stratified on all subsets of the variables. Thus cross–classifying on \texttt{race} and \texttt{sex} and computing the median cholesterol will (unless you specify an argument to suppress them) also compute medians stratified separately by \texttt{race} and by \texttt{sex} as well as the grand median cholesterol.

There are three major ways of using `summary.formula`, as defined by the `method` parameter. `method='response'` (the default) causes the function to summarize one or more response variables separately by levels of any number of right–hand–side variables. `method='cross'` results in a multi–way breakdown. Categorical right–hand variables are broken down into all of their levels. Continuous variables are grouped, by default, into quartiles, to summarize the responses. The ‘cross’ method causes `summary.formula` to output a data frame containing summary statistics, which is the format in which \texttt{trellis} expects to find raw data. This makes it easy to plot summary statistics using \texttt{trellis} although the \texttt{summarize} function works better for this. `method='reverse'` reverses the meaning of the left–hand and right–hand–side variables. For example, \texttt{summary(treatment ∼ age + blood.pressure, method='reverse')} will print \(k\) columns, where \(k\) is the number of levels in \texttt{treatment}. For each column, descriptive statistics will be computed for \texttt{age} and \texttt{blood.pressure}. For continuous variables, the descriptive statistics default to the three quartiles. For categorical ones, frequencies and percentages are computed.

As discussed in Section 3.2.3, nice labels and category levels should have been created early in the process. `summary.formula` will take full advantage of this.

Here are some of the examples from the online help.

\begin{verbatim}
> options(digits=3)
\end{verbatim}

\(^1\)Note the inconsistency here: functions such as \texttt{tapply}, \texttt{aggregate}, and by which are built–in to S capitalize the argument into the name \texttt{FUN}.
> # Generate some data
> set.seed(173)    # so can replicate results
> sex ← factor(sample(c("m","f"), 500, rep=T))
> age ← rnorm(500, 50, 5)
> treatment ← factor(sample(c("Drug","Placebo"), 500, rep=T))
> # Frequency table sex*treatment
> summary(sex ~ treatment, fun=table)

sex  N=500

<table>
<thead>
<tr>
<th></th>
<th>N</th>
<th>f</th>
<th>m</th>
</tr>
</thead>
<tbody>
<tr>
<td>Drug</td>
<td>246</td>
<td>123</td>
<td>123</td>
</tr>
<tr>
<td>Placebo</td>
<td>254</td>
<td>129</td>
<td>125</td>
</tr>
<tr>
<td>Overall</td>
<td></td>
<td>500</td>
<td>252</td>
</tr>
</tbody>
</table>

> # Compute mean age, separately by sex and treatment
> summary(age ~ sex + treatment)

age  N=500

<table>
<thead>
<tr>
<th></th>
<th>N</th>
<th>age</th>
</tr>
</thead>
<tbody>
<tr>
<td>f</td>
<td>252</td>
<td>49.8</td>
</tr>
<tr>
<td>m</td>
<td>248</td>
<td>49.9</td>
</tr>
<tr>
<td>Drug</td>
<td>246</td>
<td>49.7</td>
</tr>
<tr>
<td>Placebo</td>
<td>254</td>
<td>50.0</td>
</tr>
<tr>
<td>Overall</td>
<td></td>
<td>500</td>
</tr>
</tbody>
</table>
> summary(age ∼ sex + treatment, method="cross")

Mean of age by sex, treatment

<table>
<thead>
<tr>
<th></th>
<th>N</th>
<th>age</th>
</tr>
</thead>
<tbody>
<tr>
<td>sex</td>
<td></td>
<td></td>
</tr>
<tr>
<td>f</td>
<td>123</td>
<td>129</td>
</tr>
<tr>
<td>m</td>
<td>123</td>
<td>125</td>
</tr>
<tr>
<td>ALL</td>
<td>246</td>
<td>254</td>
</tr>
</tbody>
</table>

> summary(treatment ∼ age + sex, method="reverse")

Descriptive Statistics by treatment

<table>
<thead>
<tr>
<th></th>
<th>Drug</th>
<th>Placebo</th>
</tr>
</thead>
<tbody>
<tr>
<td>(N=246)</td>
<td>(N=254)</td>
<td></td>
</tr>
<tr>
<td>age</td>
<td>46.5/49.8/52.5</td>
<td>46.4/50.1/53.4</td>
</tr>
<tr>
<td>sex : m</td>
<td>50% (123)</td>
<td>49% (125)</td>
</tr>
</tbody>
</table>

> # a/b/c represents the lower quartile, median, upper quartile

> # Compute predicted probability from a logistic regression model
> # For different stratifications compute receiver operating
> # characteristic curve areas (C-indexes)
> predicted ← plogis(.4*(sex=="m")+.15*(age-50))
> positive.diagnosis ← ifelse(runif(500)<=predicted, 1, 0)

> roc ← function(z) {
+ x ← z[,1];
+ y ← z[,2];
+ n ← length(x);
+ if(n<2)return(c(ROC=NA));
+ n1 ← sum(y==1);
+ c(ROC= mean(rank(x)[y==1])-(n1+1)/2)/(n-n1) );
+ } 
> y ← cbind(predicted, positive.diagnosis) 
> options(digits=2) 
> summary(y ~ age + sex, fun=roc) 

```r 
y N=500

<table>
<thead>
<tr>
<th></th>
<th>N</th>
<th>ROC</th>
</tr>
</thead>
<tbody>
<tr>
<td>age</td>
<td></td>
<td></td>
</tr>
<tr>
<td>[32.3,46.4]</td>
<td>125</td>
<td>0.62</td>
</tr>
<tr>
<td>[46.4,50.0]</td>
<td>125</td>
<td>0.59</td>
</tr>
<tr>
<td>[50.0,52.9]</td>
<td>125</td>
<td>0.61</td>
</tr>
<tr>
<td>[52.9,68.6]</td>
<td>125</td>
<td>0.70</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>sex</th>
<th>N</th>
<th>ROC</th>
</tr>
</thead>
<tbody>
<tr>
<td>f</td>
<td>252</td>
<td>0.71</td>
</tr>
<tr>
<td>m</td>
<td>248</td>
<td>0.70</td>
</tr>
</tbody>
</table>

Overall | N | ROC |
<table>
<thead>
<tr>
<th></th>
<th></th>
<th></th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>500</td>
<td>0.72</td>
</tr>
</tbody>
</table>

``` 
> options(digits=3) 
> summary(y ~ age + sex, fun=roc, method="cross")
roc by age, sex

| N | ROC |
|---|
| age | sex | ALL |
|  | f | m |  |
|  | 0.632 | 0.527 | 0.620 |
|  | 0.602 | 0.671 | 0.595 |
|  | 0.517 | 0.445 | 0.613 |
|  | 0.734 | 0.558 | 0.703 |

# Plot estimated mean life length (assuming an exponential distribution) # separately by levels of 4 other variables. Repeat the analysis # by levels of a column stratification variable, drug. Automatically break # continuous variables into tertiles (g=3). # We are using the default, method='response'

life.expect ← function(y) c(Years=sum(y[,1])/sum(y[,2]))
attach(pbc) # pbc is in UVa biostat web page
S ← Surv(fu.days/365.25, status)
options(digits=3)

summary(S ~ age + albumin + ascites + edema + stratify(drug),
         fun=life.expect, g=3)

Here's an example using the prostate data frame.

> detach(2) # detach pbc
> attach(prostate)
> bone ← factor(bm,labels=c("no mets","bone mets"))
> summary(ap ~ sz + bone,
+  fun=function(y) c(Mean=mean(y),quantile(y,c(.25,.5,.75))),
+  method='cross')
  c(Mean = mean(y), quantile(y, c(0.25, 0.5, 0.75))) by sz, bone

-----
### 6.2. THE HMISC SUMMARY. FORMULA FUNCTION

<table>
<thead>
<tr>
<th>N</th>
</tr>
</thead>
<tbody>
<tr>
<td>Mean</td>
</tr>
<tr>
<td>25%</td>
</tr>
<tr>
<td>50%</td>
</tr>
<tr>
<td>75%</td>
</tr>
</tbody>
</table>

---

<table>
<thead>
<tr>
<th>sz</th>
<th>bone</th>
</tr>
</thead>
<tbody>
<tr>
<td></td>
<td>no met</td>
</tr>
<tr>
<td>------</td>
<td>--------</td>
</tr>
<tr>
<td>[0, 5)</td>
<td>105</td>
</tr>
<tr>
<td></td>
<td>1.0</td>
</tr>
<tr>
<td></td>
<td>0.40</td>
</tr>
<tr>
<td></td>
<td>0.6</td>
</tr>
<tr>
<td></td>
<td>1.00</td>
</tr>
<tr>
<td>[5, 11)</td>
<td>119</td>
</tr>
<tr>
<td></td>
<td>2.2</td>
</tr>
<tr>
<td></td>
<td>0.40</td>
</tr>
<tr>
<td></td>
<td>0.6</td>
</tr>
<tr>
<td></td>
<td>0.85</td>
</tr>
<tr>
<td>[11, 21)</td>
<td>103</td>
</tr>
<tr>
<td></td>
<td>6.5</td>
</tr>
<tr>
<td></td>
<td>0.45</td>
</tr>
<tr>
<td></td>
<td>0.6</td>
</tr>
<tr>
<td></td>
<td>1.45</td>
</tr>
<tr>
<td>[21, 69]</td>
<td>88</td>
</tr>
<tr>
<td></td>
<td>6.3</td>
</tr>
<tr>
<td></td>
<td>0.60</td>
</tr>
<tr>
<td></td>
<td>1.0</td>
</tr>
<tr>
<td></td>
<td>5.67</td>
</tr>
<tr>
<td>NA</td>
<td>5</td>
</tr>
<tr>
<td></td>
<td>2.7</td>
</tr>
<tr>
<td></td>
<td>0.50</td>
</tr>
<tr>
<td></td>
<td>0.7</td>
</tr>
<tr>
<td></td>
<td>1.70</td>
</tr>
<tr>
<td>ALL</td>
<td>420</td>
</tr>
<tr>
<td></td>
<td>3.8</td>
</tr>
<tr>
<td></td>
<td>0.50</td>
</tr>
<tr>
<td></td>
<td>0.7</td>
</tr>
<tr>
<td></td>
<td>1.30</td>
</tr>
</tbody>
</table>

---
Table 6.1: *Descriptive Statistics by Treatment*

<table>
<thead>
<tr>
<th></th>
<th>N</th>
<th>D-penicillamine (N = 154)</th>
<th>placebo (N = 158)</th>
</tr>
</thead>
<tbody>
<tr>
<td>Serum Bilirubin (mg/dl)</td>
<td>418</td>
<td>0.725 1.300 3.600</td>
<td>0.800 1.400 3.200</td>
</tr>
<tr>
<td>Albumin (gm/dl)</td>
<td>418</td>
<td>3.34 3.54 3.78</td>
<td>3.21 3.56 3.83</td>
</tr>
<tr>
<td>Histologic Stage, Ludwig Criteria : 1</td>
<td>412</td>
<td>3% 4</td>
<td>8% 12</td>
</tr>
<tr>
<td></td>
<td></td>
<td>21% 132</td>
<td>22% 138</td>
</tr>
<tr>
<td></td>
<td></td>
<td>42% 151</td>
<td>35% 158</td>
</tr>
<tr>
<td></td>
<td></td>
<td>35% 155</td>
<td>35% 155</td>
</tr>
<tr>
<td>Prothrombin Time (sec.)</td>
<td>416</td>
<td>10.0 10.6 11.4</td>
<td>10.0 10.6 11.0</td>
</tr>
<tr>
<td>Sex : female</td>
<td>418</td>
<td>90% 139</td>
<td>87% 137</td>
</tr>
<tr>
<td>Age</td>
<td>418</td>
<td>41.4 48.1 55.8</td>
<td>43.0 51.9 58.9</td>
</tr>
<tr>
<td>Spiders</td>
<td>312</td>
<td>29% 45</td>
<td>28% 45</td>
</tr>
</tbody>
</table>

*a b c* represent the lower quartile *a*, the median *b*, and the upper quartile *c* for continuous variables. *N* is the number of non-missing values.

Note that it is possible to get wider column labels using some of `summary.formula`’s options. Also, where you send the output of the function to the Hmisc library’s `latex` function, you get nicely typesetted tables. Here is an example using the `latex` function (actually `latex.default`) in conjunction with \LaTeX. A `print` method in the Hmisc library for `latex` objects can be used in this setting for easy on-screen previewing of the typeset table.

```r
> attach(pbc)
> s ← summary(drug ~ bili + albumin + stage + protime + sex + age + spiders,
+   method='reverse')
> options(digits=3)
> latex(s, npct='both', npct.size='normalsize', here=T)
# npct='both' : print both numerators and denominators
# Use normalsize font for numerator and denominator of percents
```

The \LaTeX output is in Table 6.1. The table legend at the bottom was produced by the `latex` function (actually `latex.summary.formula.reverse`). If you run the command `plot(s)`, a dot chart will be produced showing the proportions of various categories stratified by `drug`, and a separate dot chart is drawn for continuous variables. The latter chart shows by default the 3 quartiles of each variable, stratified by `drug`.

To obtain a comprehensive guide to `summary.formula` that includes many examples, graphical output, and \LaTeX commands for putting an entire clinical report together, download the document entitled “Statistical Tables and Plots using S and \LaTeX” from hesweb1.med.virginia.edu/~biostat/s/doc/summary.pdf. This document also contains graphical representations of many of the example tables. See hesweb1.med.virginia.edu/biostat/s/LiveDoc.html for useful related material.

### 6.2.1 Implementing Other Interfaces

The \LaTeX output can be pasted into a word processed (e.g., Microsoft Word) document in graphics mode if you use PCT\TeX, with some loss of resolution. A more general solution would be to write S
6.3. GRAPHICAL DEPICTION OF TWO-WAY CONTINGENCY TABLES

interface functions (e.g., `word`) that are analogous to the `latex` family of functions. Such functions would do the needed character string manipulation to write tables and other S output in Word format. It may be easier to implement an S to HTML interface, and Microsoft Word 97 can import HTML files and convert them to Word format. S-PLUS 4.5 and later for Windows has a function `html.table` for producing simple HTML tables from S matrices. One other possibility is to convert the \TeX code produced by S using a general convertor such as Hevea (see http://www.arch.ohio-state.edu/crp/faculty/pviton/support/hevea.html or hesweb1.med.virginia.edu/biostat/s/EmacsTeX/index.html). One problem with this approach is that HTML has some table making features that are not respected by Microsoft Word.

6.3 Graphical Depiction of Two-Way Contingency Tables

The Hmisc `symbol.freq` function can be used to represent contingency tables graphically. Frequency counts are represented as the heights of “thermometers” by default; you can also specify `symbol='circle'` to the function. There is an option to include marginal frequencies, which are plotted on a halved scale so as to not overwhelm the plot. Other useful options in this undocumented function include `orig.scale` (set to `T` when the first two arguments are numeric variables; this uses their original values for \textit{x} and \textit{y} coordinates), `subset` (the usual subsetting argument as used in regression fits), and `srtx` (a rotation angle for \textit{x}-axis labels). If you do not ask for marginal frequencies to be plotted using `marginals=T`, `symbol.freq` will ask you to click the mouse where a reference symbol is to be drawn to assist in reading the scale of the frequencies. As an example consider

```r
win.graph()  # or postscript(), etc.
attach(titanic)
age.tertile ← cut2(age, g=3)
symbol.freq(age.tertile, pclass, marginals=T, srtx=45)
```

The output is shown in Figure 6.1. See Section 6.1 for ways to display row or column proportions from contingency tables.

Another way to display frequency data is to use the built-in `image` function to plot the column values vs. the row values, with boxes whose density of shading is a function of the frequency of that cell. To display a two-dimensional histogram for two continuous variables in this way you can run the raw values through the `hist2d` function.
Figure 6.1: A two-way contingency table
Chapter 7

Hmisc Generalized Least Squares Modeling Functions

7.1 Automatically Transforming Predictor and Response Variables

Fitting multiple regression models by the method of least squares is one of the most commonly used methods in statistics. There are a number of challenges to the use of least squares, even when it is only used for estimation and not inference, for example:

1. How should continuous predictors be transformed so as to get a good fit?

2. Is it better to transform the response variable? How does one find a good transformation that simplifies the right hand side of the equation?

3. What if $Y$ needs to be transformed non-monotonically (e.g., $|Y - 100|$ or $(Y - 120)^2$) before it will have any correlation with $X$?

When one is trying to draw inference about population effects using confidence limits or hypothesis tests, the most common approach is to assume that the residuals have a normal distribution. This is equivalent to assuming that the conditional distribution of the response $Y$ given the set of predictors $X$ is normal with mean depending on $X$ and variance that is (hopefully) a constant independent of $X$. The need for a distributional assumption to enable us to draw inferences creates a number of other challenges, including:

1. If for the untransformed original scale of the response $Y$ the distribution of the residuals is not normal with constant spread, ordinary methods will not yield correct inferences (e.g., confidence intervals will not have the desired coverage probability and the intervals will need to be asymmetric).
2. Quite often there is a transformation of $Y$ that will yield well–behaving residuals. How do you find this transformation? Can you find transformation for the $X$s at the same time?

3. All classical statistical inferential methods assume that the full model was pre–specified, i.e., the model was not modified after examining the data. How does one correct confidence limits, for example, for data–based model selection?

On the last point, Faraway [15] demonstrated that the more stops done by the analyst, such as looking for transformations, outliers, overly influential observations, and stepwise variable selection, the more the variance of estimates increases. This assumes of course that one properly estimates the variances (e.g., using a simulation technique such as the bootstrap); apparent variances will typically decrease as the model is refined. Faraway showed that the greatest source of inflation of actual variances is letting the data dictate the transformation of $Y$. He concluded that since we currently have no statistical theory for deriving proper variance estimates, it is preferable to automate the analysis and to use the bootstrap to estimate variances and construct confidence limits, taking into account all sources of variability induced by the modeling strategy.

S has a powerful function, gam, for fitting generalized additive regression models. gam automatically estimates the transformation each right hand side variable should receive so as to optimize prediction of $Y$, and a number of distributions are allowed for $Y$. When one hopes to assume normality and the left hand side of the model also needs transformation, either to improve $R^2$ or to achieve constant variance of the residuals (which increases the chances of satisfying the normality assumption), S has two powerful nonparametric regression functions: ace and avas. Both functions allow categorical predictors, allow predictor transformations to be non–monotonic, and allow the analyst to restrict the transformations to be monotonic. ace stands for “alternating conditional expectation” [16], an algorithm directed solely at finding transformations for all variables simultaneously so as to optimize $R^2$. ace will allow $Y$ to be non–monotonically transformed, and it is based on the “super smoother” (see the supsmu function). avas stands for “additivity and variance stabilization” [17]. avas tries to maximize $R^2$ while forcing the transformation for $Y$ to result in nearly constant variance of residuals. avas restricts the transformation of $Y$ to be monotonic.

ace and avas are quite powerful, but they can result in overfitting, and they provide no statistical inferential measures. In addition, they do not use the S modeling language, so they are slightly more difficult to use. The Hmisc areg.boot (“additive regression using the bootstrap”) solves these problems. The bootstrap is used to estimate the optimism (bias) in the apparent $R^2$, and this optimism is subtracted from the apparent $R^2$ to get a more trustworthy estimate. The online help file has the details.

Note: areg.boot has been extended to allow one to estimate any quantity of interest, such as the mean response, on the original scale, using Duan’s smearing estimator. The output below is from the previous version of areg.boot which did not include this facility. See Chapter 15 of Harrell’s book Regression Modeling Strategies for an updated example.

As an example consider an excellent dataset provided by Dr. John Schorling, Department of Medicine, University of Virginia School of Medicine. The data consist of 19 variables on 403 subjects from 1046 subjects who were interviewed in a study to understand the prevalence of obesity and diabetes in central Virginia for African Americans. According to Dr. John Hong, Diabetes Mellitus Type II (adult onset diabetes) is associated most strongly with obesity. The waist/hip ratio may be a predictor of diabetes and heart disease. DM II is also associated with hypertension - they may both be part of "Syndrome X". The 403 subjects were the ones who were actually screened for diabetes. Glycosolated hemoglobin $> 7.0$ is usually taken as a positive diagnosis of diabetes.
7.1. Automatically transforming predictor and response variables

At first glance some analysts might think that the best way to develop a model for diagnosing diabetes might be to fit a binary logistic model with glycosolated hemoglobin $> 7$ as the response variable. This is very wasteful of information, as it does not distinguish a hemoglobin value of 2 from a 6.9, or a 7.1 from a 10. The waste of information will result larger standard errors of $\hat{\beta}$, wider confidence bands, larger $P$-values, and lower power to detect risk factors. A better approach is to predict the continuous hemoglobin value using a continuous response model such as ordinary multiple regression or using ordinal logistic regression. Then this model can be converted to predict the probability that hemoglobin exceeds any cutoff of interest. For an ordinal logistic model having one intercept per possible value of hemoglobin in the dataset (except for the lowest value), all probabilities are easy to compute. For ordinary regression this probability depends on the distribution of the residuals from the model.

Let us proceed with a least squares approach. An initial series of trial transformations for the response indicated that the reciprocal of glycosolated hemoglobin resulted in a model having residuals of nearly constant spread when plotted against predicted values. In addition, the residuals appeared well approximated by a normal distribution. On the other hand, a model developed on the original scale did not have constant spread of the residuals. It will be interesting to see if the nonparametric variance stabilizing function determined by avas will resemble the reciprocal of hemoglobin.

Let’s consider the following predictors: age, systolic blood pressure, total cholesterol, body frame (small, medium, large), weight, and hip circumference. 12 subjects have missing body frame, and we should be able to impute this variable from other body size measurements. Let’s do this using recursive partitioning with Atkinson and Therneau’s rpart function. See the UVa Web page for a link to obtain the rpart library. The advantage of rpart over the builtin tree function is that rpart can handle missing predictor variables using “surrogate splits.” In other words, when a predictor needed for classifying an observation is missing, other predictors that are not missing can be used as stand-ins. rpart will predict the probability that the polytomous response frame equals each of its three levels.

```r
> library(rpart)
> r ← rpart(frame ~ gender + height + weight + waist + hip)
> plot(r); text(r) # shows first split on waist, then height, weight
> probs ← predict(r, diabetes)
> # Within each row of probs order from largest to smallest
> # Find column # of largest
> most.probable.category ← (t(apply(-probs, 1, order))[,1]
> frame.pred ← levels(frame)[most.probable.category]
> table(frame, frame.pred)

large medium small
small 2 45 57
medium 10 158 16
large 35 67 1

> frame ← impute(frame, frame.pred[is.na(frame)])
> describe(frame)
frame : Body Frame
  n missing imputed unique
  403 0 12 3
```
small (106, 26%), medium (193, 48%), large (104, 26%)

```r
> table(frame[is.imputed(frame)])
  small medium large
     2     9     1
```

Other predictors are only missing on a handful of cases. Impute them with constants to avoid excluding any observations from the fit.

```r
> bp.1s ← impute(bp.1s)
> chol ← impute(chol)
> weight ← impute(weight)
> hip ← impute(hip)
```

Now fit the `avas` model. Do only 30 bootstrap repetitions so we can clearly see how the bootstrap re-estimates of transformations vary on the next plot. Use subject matter knowledge to restrict the transformations of `age`, `weight`, and `hip` to be monotonic. Had we wanted to restrict transformations to be linear, we would have specified the identity function, e.g., `I(weight)`.

```r
> f ← areg.boot(glyhb ~ monotone(age) + bp.1s + chol + frame +
  + monotone(weight) + monotone(hip), B=30)
> options(digits=3)
> f

avas Additive Regression Model

areg.boot(x = glyhb ~ monotone(age) + bp.1s + chol + frame +
  monotone(weight) + monotone(hip), B = 30)
```

Categorical variables: frame
Figure 7.1: *avas* transformations: overall estimates, pointwise 0.95 confidence bands, and 30 bootstrap estimates.
Frequencies of Missing Values Due to Each Variable

<table>
<thead>
<tr>
<th>Variable</th>
<th>Frequency</th>
</tr>
</thead>
<tbody>
<tr>
<td>glyhb</td>
<td>13</td>
</tr>
<tr>
<td>monotone(age)</td>
<td>0</td>
</tr>
<tr>
<td>bp.1s</td>
<td>0</td>
</tr>
<tr>
<td>chol</td>
<td>0</td>
</tr>
<tr>
<td>frame</td>
<td>0</td>
</tr>
<tr>
<td>monotone(weight)</td>
<td>0</td>
</tr>
<tr>
<td>monotone(hip)</td>
<td>0</td>
</tr>
</tbody>
</table>

n = 390  p = 6

Apparent R² on transformed Y scale: 0.265
Bootstrap validated R² : 0.207

Coefficients of standardized transformations:

<table>
<thead>
<tr>
<th>Transformation</th>
<th>Coefficient</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>-4.34e-009</td>
</tr>
<tr>
<td>age</td>
<td>1.06</td>
</tr>
<tr>
<td>bp.1s</td>
<td>1.51</td>
</tr>
<tr>
<td>chol</td>
<td>0.953</td>
</tr>
<tr>
<td>frame</td>
<td>0.708</td>
</tr>
<tr>
<td>weight</td>
<td>1.26</td>
</tr>
<tr>
<td>hip</td>
<td>0.653</td>
</tr>
</tbody>
</table>

Note that the coefficients above do not mean very much as the scale of the transformations is arbitrary. We see that the model was overfit a moderate amount (optimism in $R^2$ is 0.265 - 0.207).

Next we plot the transformations (bold lines in the center), pointwise 0.95 confidence bands (shown with bold lines), and bootstrap estimates (smaller lines).

```r
> plot(f, col.boot=.75) # use grayscale instead of color for bootstraps
```

The plot is shown in Figure 7.1. Apparently, age and chol are the important predictor.

Let’s see how effective the transformation of glyhb was in stabilizing variance and making the residuals normally distributed.

```r
> par(mfrow=c(2,2))
> plot(fitted(f), resid(f))
> plot(predict(f), resid(f))
> qqnorm(resid(f)); abline(a=0, b=1) # draws line of identity
```

We see from Figure 7.2 that the residuals have reasonably uniform spread and are distributed almost normally. A multiple regression run on untransformed variables did not fare nearly as well.

Now check whether the response transformation is close to the reciprocal of glyhb. First derive an S representation of the fitted transformations. For nonparametric function estimates these are really table lookups. Function creates a list of functions, named according to the variables in the model.

```r
> funs ← Function(f)
> plot(1/glyhb, funs$glyhb(glyhb))
```

Results are in Figure 7.3. An almost linear relationship is evidence that the reciprocal is a good transformation.\(^1\)

Now let’s get approximate tests of effects of each predictor. `summary` does this by setting all other predictors to reference values (e.g., medians), and comparing predicted untransformed responses for a given level of the predictor with predictions for the lowest setting of $X$. We will use the three quartiles for continuous variables, but specify age settings manually.

\(^1\)Beware that it may not help to know this, because if we re-do the analysis using an ordinary linear model on $1/$glyhb, standard errors would not take model selection into account\(^{[15]}\).
7.1. AUTOMATICALLY TRANSFORMING PREDICTOR AND RESPONSE VARIABLES

Figure 7.2: Distribution of residuals from the \texttt{avas} fit. The top left panel x-axis has $\hat{Y}$ on the original $Y$ scale. The top right panel uses the transformed $\hat{Y}$ for the x-axis.

Figure 7.3: Agreement between the \texttt{avas} transformation for $\text{glyhb}$ and the reciprocal of $\text{glyhb}$. 
> summary(f, values=list(age=c(20,30,40,50,60,70,80)))

Values to which predictors are set when estimating
effects of other predictors:

<table>
<thead>
<tr>
<th>glyhb</th>
<th>age</th>
<th>bp.1s</th>
<th>chol</th>
<th>frame</th>
<th>weight</th>
<th>hip</th>
</tr>
</thead>
<tbody>
<tr>
<td>4.84</td>
<td>50</td>
<td>136</td>
<td>204</td>
<td>2</td>
<td>173</td>
<td>42</td>
</tr>
</tbody>
</table>

Estimates of differences of effects on Y (from first X value),
and bootstrap standard errors of these differences.
Settings for X are shown as row headings.

| Predictor: age | Differences | S.E | Lower 0.95 | Upper 0.95 | Z | Pr(|Z|) |
|----------------|-------------|-----|------------|-------------|---|--------|
| 20             | 0.000       | NA  | NA         | NA          | NA| NA     |
| 30             | 0.064       | 0.0434 | -0.0210     | 0.149       | 1.48 | 1.40e-001 |
| 40             | 0.184       | 0.0770 | 0.0326      | 0.335       | 2.38 | 1.72e-002 |
| 50             | 0.527       | 0.1084 | 0.3149      | 0.740       | 4.87 | 1.14e-006 |
| 60             | 0.868       | 0.1551 | 0.5645      | 1.172       | 5.60 | 2.14e-008 |
| 70             | 1.122       | 0.2311 | 0.6691      | 1.575       | 4.86 | 1.20e-006 |
| 80             | 1.428       | 0.4591 | 0.5278      | 2.327       | 3.11 | 1.87e-003 |

| Predictor: bp.1s | Differences | S.E | Lower 0.95 | Upper 0.95 | Z | Pr(|Z|) |
|------------------|-------------|-----|------------|-------------|---|--------|
| 122              | 0.000       | NA  | NA         | NA          | NA| NA     |
| 136              | 0.0863      | 0.0715 | -0.0540   | 0.227       | 1.21 | 0.2279 |
| 148              | 0.2275      | 0.1303 | -0.0278   | 0.483       | 1.75 | 0.0807 |

| Predictor: chol | Differences | S.E | Lower 0.95 | Upper 0.95 | Z | Pr(|Z|) |
|-----------------|-------------|-----|------------|-------------|---|--------|
| 179             | 0.000       | NA  | NA         | NA          | NA| NA     |
| 204             | 0.0715      | 0.0606 | -0.0473   | 0.190       | 1.18 | 0.2381 |
| 229             | 0.1912      | 0.1111 | -0.0265   | 0.409       | 1.72 | 0.0852 |

| Predictor: frame | Differences | S.E | Lower 0.95 | Upper 0.95 | Z | Pr(|Z|) |
|------------------|-------------|-----|------------|-------------|---|--------|
| small            | 0.000       | NA  | NA         | NA          | NA| NA     |
| medium           | 0.0514      | 0.119 | -0.182     | 0.285       | 0.433 | 0.665 |
| large            | 0.1141      | 0.176 | -0.231     | 0.459       | 0.648 | 0.517 |

| Predictor: weight | Differences | S.E | Lower 0.95 | Upper 0.95 | Z | Pr(|Z|) |
|-------------------|-------------|-----|------------|-------------|---|--------|
| 150               | 0.000       | NA  | NA         | NA          | NA| NA     |
| 173               | 0.0219      | 0.109 | -0.192     | 0.236       | 0.201 | 0.841 |
| 200               | 0.1576      | 0.245 | -0.322     | 0.637       | 0.644 | 0.520 |
7.1. AUTOMATICALLY TRANSFORMING PREDICTOR AND RESPONSE VARIABLES

Predictor: hip

| Differences | S.E | Lower 0.95 | Upper 0.95 | Z    | Pr(|Z|) |
|-------------|-----|------------|------------|------|--------|
| 39          | 0.0000 | NA        | NA         | NA   | NA     |
| 42          | 0.0097 | 0.102     | -0.189     | 0.209| 0.0955 |
| 46          | 0.0299 | 0.200     | -0.362     | 0.422| 0.1496 |

Warning messages:

For 5 bootstrap samples a predicted value for one of the settings for age could not be computed. These bootstrap samples ignored.

Consider using less extreme predictor settings.

in: summary.areg.boot(f, values = list(age = c(20, 30, 40, 50, 60, 70, 80)))

For example, when age increases from 20 to 70 we predict an increase in glyhb by 1.122 with standard error 0.2311, when all other predictors are held to constants listed above. Setting them to other constants will yield different estimates of the age effect, as the transformation of glyhb is nonlinear. We see that only for age do some of the confidence intervals for effects exclude zero.

Let’s depict the fitted model by plotting predicted values, with age varying on the x-axis, and 3 curves corresponding to three values of chol. Set all other predictors to representative values.

```r
newdat <- expand.grid(age=20:80, chol=quantile(chol,c(.25,.5,.75)),
                      bp.1s=136, frame='medium', weight=173, hip=42)
yhat <- predict(f, newdat, type='fitted')
xYplot(yhat ~ age, groups=chol, data=newdat,
       type='l', col=1,
       ylab='Glycosolated Hemoglobin', label.curve=list(method='on top'))
```

The result is Figure 7.4. Note that none of the predictions is above 7.0. Let’s see how many predictions in the entire dataset are above 7.0.

```r
yhat.all <- predict(f, type='fitted')
# length of yhat.all is 390 because 13 obs were dropped due to NAs
sum(yhat.all > 7)
[1] 15
```

So the model is not very useful for finding clinical levels of diabetes. Let’s make sure that a dedicated binary model would not do any better.

```r
library(Design,T)
h <- lrm(glyhb > 7 ~ rcs(age,4) + rcs(bp.1s,3) + rcs(chol,3) +
        frame + rcs(weight,4) + rcs(hip,3))
h
```
Logistic Regression Model

```r
lrm(formula = glyhb > 7 ∼ rcs(age, 4) + rcs(bp.1s, 3) +
    rcs(chol, 3) + frame + rcs(weight, 4) + rcs(hip, 3))
```

Frequencies of Responses
FALSE TRUE
330 60

Frequencies of Missing Values Due to Each Variable

glyhb > 7 age bp.1s chol frame weight hip
13 0 0 0 0 0 0

Obs Max Deriv Model L.R. d.f. P C Dxy Gamma Tau-a R2 Brier
390 1e-007 71.3 14 0 0.819 0.637 0.639 0.166 0.29 0.105

<table>
<thead>
<tr>
<th>Coef</th>
<th>S.E.</th>
<th>Wald</th>
<th>Z</th>
<th>P</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>-16.804027</td>
<td>6.40143</td>
<td>-2.63</td>
<td>0.0087</td>
</tr>
<tr>
<td>age</td>
<td>0.023219</td>
<td>0.08806</td>
<td>0.26</td>
<td>0.7920</td>
</tr>
<tr>
<td>age'</td>
<td>0.266699</td>
<td>0.25501</td>
<td>1.05</td>
<td>0.2956</td>
</tr>
<tr>
<td>age''</td>
<td>-0.852166</td>
<td>0.63708</td>
<td>-1.34</td>
<td>0.1810</td>
</tr>
<tr>
<td>bp.1s</td>
<td>0.028259</td>
<td>0.02476</td>
<td>1.14</td>
<td>0.2537</td>
</tr>
<tr>
<td>bp.1s'</td>
<td>-0.025207</td>
<td>0.02404</td>
<td>-1.05</td>
<td>0.2944</td>
</tr>
<tr>
<td>chol</td>
<td>0.004649</td>
<td>0.01004</td>
<td>0.46</td>
<td>0.6432</td>
</tr>
<tr>
<td>chol'</td>
<td>0.003535</td>
<td>0.01046</td>
<td>0.34</td>
<td>0.7354</td>
</tr>
<tr>
<td>frame=medium</td>
<td>-0.246480</td>
<td>0.48146</td>
<td>-0.51</td>
<td>0.6087</td>
</tr>
<tr>
<td>frame=large</td>
<td>-0.266503</td>
<td>0.53384</td>
<td>-0.50</td>
<td>0.6176</td>
</tr>
</tbody>
</table>

Figure 7.4: Predicted median glyhb as a function of age and chol.
7.2. **ROBUST SERIAL DATA MODELS: TIME– AND DOSE–RESPONSE PROFILES**

Serial data (repeated measurements) are commonly encountered in biostatistical analysis. Specialized methods exist for fitted repeated measurements but it is advantageous to fit time– and dose–response data using a flexible parametric approach while allowing calculation of simultaneous (and pointwise) confidence limits for the true trends. The approach taken by Hmisc’s `rm.boot` function is to use a “working independence” model allowing for intercepts to vary by subjects, and then to account for intra–subject correlations when deriving confidence bands. Regression splines restricted to be linear beyond the outer join points (knots) are used to fit the overall trend. Here all the serial data are analyzed in a common model with dummy variables used to absorb subject effects. Regression estimates which do not take the correlation structure into account are often quite efficient. Then a cluster bootstrap (sampling with replacement from subjects rather than data points) \[18\] is used to compute confidence bands in a nearly nonparametric fashion.
The text below, taken from the help file for \texttt{rm.boot}, describes the details. In what follows, “time” can be replaced with other variables such as the dose of a drug given multiple times to the same subjects.

For a dataset containing a time variable, a scalar response variable, and an optional subject identification variable, \texttt{rm.boot} obtains least squares estimates of the coefficients of a restricted cubic spline function or a linear regression in time after adjusting for subject effects through the use of subject dummy variables. Then the fit is bootstrapped $B$ times, either by treating time and subject \texttt{id} as fixed (i.e., conditioning the analysis on them) or as random variables. For the former, the residuals from the original model fit are used as the basis of the bootstrap distribution. For the latter, samples are taken jointly from the time, subject \texttt{id}, and response vectors to obtain unconditional distributions.

If a subject \texttt{id} variable is given, the bootstrap sampling will be based on samples with replacement from subjects rather than from individual data points. In other words, either none or all of a given subject’s data will appear in a bootstrap sample. This cluster sampling takes into account any correlation structure that might exist within subjects, so that confidence limits are nonparametrically corrected for within-subject correlation. Assuming that ordinary least squares estimates, which ignore the correlation structure, are consistent (which is almost always true) and efficient (which would not be true for certain correlation structures or for datasets in which the number of observation times vary greatly from subject to subject), the resulting analysis will be a robust, efficient repeated measures analysis for the one-sample problem.

Predicted values of the fitted models are evaluated by default at a grid of 100 equally spaced time points ranging from the minimum to maximum observed time points. Predictions are for the average subject effect. Pointwise confidence intervals are optionally computed separately for each of the points on the time grid. However, simultaneous confidence regions that control the level of confidence for the entire regression curve lying within a band are often more appropriate, as they allow the analyst to draw conclusions about nuances in the mean time response profile that were not stated apriori. The method of Tibshirani and Knight \cite{19} is used to easily obtain simultaneous confidence sets for the set of coefficients of the spline or linear regression function as well as the average intercept parameter (over subjects). Here one computes the objective criterion (here both the -2 log likelihood evaluated at the bootstrap estimate of beta but with respect to the original design matrix and response vector, and the sum of squared errors in predicting the original response vector) for the original fit as well as for all of the bootstrap fits. The confidence set of the regression coefficients is the set of all coefficients that are associated with objective function values that are less than or equal to say the 0.95 quantile of the vector of $B + 1$ objective function values. For the coefficients satisfying this condition, predicted curves are computed at the time grid, and minima and maxima of these curves are computed separately at each time point to derive the final simultaneous confidence band.

By default, the log likelihoods that are computed for obtaining the simultaneous confidence band assume independence within subject. This will cause problems unless such log likelihoods have very high rank correlation with the log likelihood allowing for dependence. To allow for correlation or to estimate the correlation function, see the \texttt{cor.pattern} and \texttt{rho} arguments to \texttt{rm.boot}.

As most repeated measurement studies consider the times as design points, the fixed covariable case is the default. Bootstrapping the residuals from the initial fit assumes that the model is correctly specified. Even if the covariables are fixed, doing an unconditional bootstrap is still appropriate, and for moderate to large sample sizes unconditional confidence intervals are only slightly wider than conditional ones if subject effects (intercepts) are small. For \texttt{bootstrap.type}="x random" in the
7.2. ROBUST SERIAL DATA MODELS: TIME– AND DOSE–RESPONSE PROFILES

presence of significant subject effects, the analysis is approximate as the subjects used in any one
bootstrap fit will not be the entire list of subjects. The average (over subjects used in the bootstrap
sample) intercept is used from that bootstrap sample as a predictor of average subject effects in the
overall sample.

\texttt{rm.boot} can handle two–sample problems in which trends are fitted separately within each of
two groups and then the differences in the trends (and bootstrap confidence bands for these) are
computed to measure the group effect.

7.2.1 Example

The following example demonstrates how correlated response data may be simulated and then ana-
lyzed using \texttt{rm.boot}. We simulate data for 20 subjects each with 11 response measurements. The
population response function is piecewise linear (flat in the left and right tails) and large true subject
effects are present.

\begin{verbatim}
store()
# Don't keep any of the objects created (store is in Hmisc)

# Function to generate n p-variate normal variates with
# mean vector u and covariance matrix S
# Slight modification of function written by Bill Venables

mvrnorm ← function(n, p = 1, u = rep(0, p), S = diag(p)) {
    Z ← matrix(rnorm(n * p), p, n)
    t(u + t(chol(S)) %*% Z)
}

# Simulate serial data

n ← 20 # Number of subjects
sub ← .5*(1:n) # Subject effects

# Specify functional form for time trend and compute
# non-stochastic component
times ← seq(0, 1, by=.1)
g ← function(times) 5*pmax(abs(times-.5),.3)
ey ← g(times)

# Generate multivariate normal errors for 20 subjects at 11 times
# Assume equal correlations of rho=.7, independent subjects

nt ← length(times)
rho ← .7
set.seed(19)
errors ← mvrnorm(n, p=nt, S=diag(rep(1-rho,nt))+rho)
# Note: first random number seed used gave rise to
# mean(errors)=0.24!
\end{verbatim}
# Add E[Y], error components, and subject effects
y ← matrix(rep(ey,n), ncol=nt, byrow=T) + errors +
    matrix(rep(sub,nt), ncol=nt)

# String out data into long vectors for times, responses,
# and subject ID
y ← as.vector(t(y))
times ← rep(times, n)
id ← sort(rep(1:n, nt))

# Do 400 bootstrap repetitions, sampling from residuals (grouped by
# subjects) rather than from the design matrix and responses for
# subjects
f ← rm.boot(times, y, id, plot.individual=T, B=400,
             smoother=lowess, bootstrap.type='x fixed', nk=6)

To compute a dependent–structure log–likelihood in addition to one assuming independence, add e.g. the argument `cor.pattern='estimate'` or `rho=.5`.

`plot.individual=T, smoother=lowess` causes nonparametric estimates of trends for individual subjects to be plotted on a single plot. The output from this object is shown in Figure 7.5.

Next we plot a random sample of 75 of the 400 bootstrap fits of the time trends. These fits use as intercepts the average intercept over subjects.

`plot(f, individual.boot=T, ncurves=75, ylim=c(6,8.5))`

The plot is in Figure 7.6.

Finally the main plot of interest is shown in Figure 7.7. Both simultaneous and pointwise confidence regions are shown.
7.2. **ROBUST SERIAL DATA MODELS: TIME– AND DOSE–RESPONSE PROFILES**

![Figure 7.6: 75 of the 400 bootstrap estimates of the average time trend over subjects.](image)

```r
plot(f, pointwise.band=T, col.pointwise=1, ylim=c(6,8.5))

# Plot population response curve at average subject effect
ts ← seq(0, 1, length=100)
lines(ts, g(ts)+mean(sub), lwd=3)
```

The `rm.boot` assumes that any missing measurements are missing completely at random. The Design `rm.impute` function can analyze non–randomly missing serial data using multiple imputation, assuming that the probability that a measurement is missing is a function only of baseline variables and of previous measurements.
Figure 7.7: Simultaneous (dotted outer curves) and pointwise (solid curves) 0.95 confidence regions for the average time trend. The plot also has the overall fitted time trend as the solid curve in the middle, and the true piecewise linear population time trend for the true average subject effect. The confidence intervals assume that a restricted cubic spline function with 6 knots contains the population profile as a special case, which is not exactly true.
Chapter 8

Builtin S Functions for Multiple Linear Regression

\texttt{lm} is the builtin function for fitting multiple linear regression models, and it works with several other functions to summarize results, make hypothesis tests, get predicted values, and display model diagnostics. Suppose that the response variable is named \(y\) and the predictors are \(x_1, x_2, x_3\). The following examples show how to use the basic functions. Note that the \textit{fit object} below (\texttt{f}) is a list containing several components such as \texttt{coefficients} and \texttt{fitted.values}.

\begin{verbatim}
# Use the following command to cause dummy variables to be created
# the conventional way from categorical predictors
options(contrasts=c('contr.treatment','contr.poly'))
# Fitting functions in the Design library make this the default

f ← \texttt{lm(y \sim x_1 + x_2 + x_3, data=dframe, na.action=na.omit)}
# Attach \texttt{dframe} if you don't use \texttt{data=}, omit both if using
# standalone variables
# Omit \texttt{na.action=} if there are no NAs in the variables in the model
# \texttt{na.omit} causes any observations containing NAs to be deleted
# before fitting

f # or print(f): prints coefficients and sigma hat
summary(f) # prints crude residual diagnostics, coefficients,
           # s.e., t statistics, P-values, sigma hat, overall F and P,
           # R^2, correlations of coefficients

plot(f)   # Draws 6 graphs
# Plots residuals vs. fitted values (with 3 most extreme
# points identified),
# sqrt(abs(residuals)) vs. yhat (for identifying outliers)
\end{verbatim}
# y vs. yhat
# normal quantile plot of residuals (to check for normality)
# a residual-fit spread plot (r-f plot) to compare the spread of the
# fitted values with the spread of residuals (which should be less)
# Cook’s distance plot to look for overly influential observations
plot(f, smooths=T, rugplot=T)
# adds trend lines and x data density ticks

coef(f)  # or coefficients(f) or f$coefficients: get coef.
fitted(f)  # or fitted.values(f) or predict(f) or
#           f$fitted.values: computes yhat
resid(f)  # or residuals(f) or f$residuals: computes residuals
plot(x2, resid(f))  # plot residuals vs. x2 alone

predict(f, se.fit=T)
# original hats and se for E(y|x)

predict(f, data.frame(x1=1,x2=2,x3=17))
# yhat for user-given x’s

predict(f, expand.grid(x1=1,x2=2:3,x3=1:10))
# yhat for 20 combinations of x’s

# Use e.g. sex=factor(‘female’,levels=...) to specify settings of
# categorical predictors

drop1(f)  # compute SSR due to each variable by
# dropping one at a time
aov(f)  # sums of squares and d.f.
anova(f)  # anova table with sums of squares computed by
# sequentially adding predictors (in order in formula),
# F, P-values

f2 ← lm(y ~ x3)  # sub-model
anova(f2, f)  # partial F test for x1+x2 combined | x3 plus
# sequentially added sums of squares

# To get partial F tests for all variables, you must leave out each
# at a time

# Without controlling x2 and x3, plot yhat vs. observed x1 with
# pointwise 0.99 CI
pred ← predict(f, se.fit=T)
ci ← pointwise(pred, coverage=0.99)
plot(x1, fitted(f))
points(x1, ci$upper, pch=2)
points(x1, ci$lower, pch=2)

# Better:
# Let x1 vary over a grid of 100 equally spaced points and set
# x2 and x3 to their means. Get predicted values and s.e., then
# pass predictions through pointwise() to get pointwise CI to plot
x1s ← seq(min(x1), max(x1), length=100)
pred ← predict(f, expand.grid(x1=x1s, x2=mean(x2), x3=mean(x3)),
    se.fit=T)
pred$fit # print yhat
pred$se.fit # print estimated se of yhat
ci ← pointwise(pred, coverage=.95)
ci$upper # print upper CL
ci$lower # print lower CL
plot(x1s, pred$fit, type='l', ylab='Yhat')
lines(x1s, ci$upper, lty=2) # dotted line
lines(x1s, ci$lower, lty=2)

# Add confidence bands for predicting individual y's
# pred$residual.scale^2 is MSE, and this is for the '1'
# in the se(E(y|x)) formula
pred$se.fit ← sqrt(pred$se.fit^2 + pred$residual.scale^2)
cii ← pointwise(pred, coverage=.95)
lines(x1s, cii$lower, lty=2)
lines(x1s, cii$upper, lty=2)

# An example where we get predictions by letting two predictors
# vary, and we plot two sets of confidence bands
ages ← seq(3,16,length=100)
combos ← expand.grid(sex=factor(levels(sex),levels(sex)), age=ages)
pred ← predict(fit, combos, se.fit=T)
ci ← pointwise(pred, coverage=.99)
par(mfrow=c(1,2))
for(sx in levels(sex)) {
s ← combos$sex==sx
plot(combos$age[s], ci$fit[s], xlab='Age', ylab='Y hat',
    ylim=range(unlist(ci)), type='l')
    # range(unlist(ci)) takes range over all of fit, upper, lower
title(sx)
lines(combos$age[s], ci$upper[s], lty=2)
lines(combos$age[s], ci$lower[s], lty=2)
}

To obtain partial residual plots you can use the Statistics..Regression..Linear menu in version 4.0 and later.

**Warning:** When the response or any of the predictor variables contain NAs, na.action=na.omit will cause lm to delete observations containing NAs, but unfortunately the fitted, resid, and predict (when no data frame argument is given) functions compute \( \hat{y} \) or residuals only for the observations actually used in the fit. In other words, the results of these functions will be vectors that are shorter than the original variables used in the fit, and the observations will no longer align. A command such as plot(x1, resid(fit)) will fail. One solution to the problem is to attach only the subset of the data frame that corresponds to observations not containing NAs on variables used in modeling. This approach does not work well when different sets of variables are to be used in different models.
The survival analysis modeling functions built-in to S solve this problem in an elegant way. Regression fitting functions (such as `ols`) in the `Design` library use this same solution. These fitting functions set up so that `resid` and related functions add NAs back to predicted values or residuals so that they are aligned with the original data.

**Warning:** When the `lm` model contains a categorical (`factor`) predictor, you must give `predict` a data frame that has exactly the same factor levels for such predictors as appeared in the original variable given to `lm`. For example, specifying `predict(fit, data.frame(age=10, sex='male'))` can result in incorrect predictions, as the temporary `sex` variable contains only one level, and `predict` for `lm` does not know how to construct the dummy variables correctly. Instead, specify for example

```r
predict(fit, expand.grid(age=c(10, 20, 30),
                        sex=factor('male',c('female','male'))))
```

if the original `sex` variable had levels `c('female', 'male')` *in that order*. A more automatic approach is to specify `sex=factor('male', levels(sex))` in the previous command. To obtain predictions for all values of a categorical predictor, use for example `sex=factor(c('male', 'female'), levels(sex))` or `sex=factor(levels(sex), levels(sex))` as in one of the examples above.

All fitting functions in the `Design` library solve this problem by looking up the original levels for all predictors. No other S functions handle this automatically.

When using `lm` instead of `Design`'s `ols` function, you may want to put the `contrasts` option in your `.First` function, e.g.:

```r
.First <- function() {
  library(Hmisc,T)
  options(contrasts=c('contr.treatment','contr.poly'))
}
```

### 8.1 Sequential and Partial Sums of Squares and $F$–tests

*Sequential sums of squares* (called Type I SS in SAS) are increments in SSR's as predictors are added to a model\(^1\). Sequential SS can be quite arbitrary, because the SS for all predictors depend on the order that predictors were listed in the model formula. Sequential $F$–statistics are defined as sequential mean squares divided by the $MSE$ from the full model. These statistics test the hypothesis that the current predictor is associated with the response after adjusted for the list of predictors that preceeded it. In other words, a sequential $F$–test tests whether the current predictor adds predictive information to those listed before it. Only the last predictor’s sequential SS is adjusted for all of the other predictors. The total of all the sequential SS equals the SSR for the entire model.

In S, sequential $F$–tests are obtained by the command `anova(fitobject)`.

*Partial sums of squares* (called Type II, III, or IV SS in SAS\(^2\)) are increments in SSR's when each predictor is added to *all* of the other predictors. Partial $F$–statistics are partial mean squares divided by the $MSE$. A partial test tests whether the current predictor is associated with the response after adjustment for *all* other predictors. In other words, the partial test assesses whether

\(^1\)Note that increments in SSR are decrements in SSE. SSE is called RSS (residual sums of squares) in Rosner.

\(^2\)These three types are identical when there are no interactions involving the predictors being tested.
8.1. **SEQUENTIAL AND PARTIAL SUMS OF SQUARES AND F-TESTS**

the predictor adds information to all of the other predictors. The sequential SS for the last predictor in a model equals its partial SS. The total of all partial SS does not mean anything.

Recall that the regression coefficients are also called partial regression coefficients, and that all of the $t$–statistics that are printed with the model fit (by e.g., `summary(fit)`) are test statistics for testing partial effects. When a predictor has only one degree of freedom associated with it (i.e., it is represented by one regression coefficient), its partial $F$–statistic is the square of the $t$–statistic (obtained by dividing the coefficient estimate by its estimated standard error).

Partial $F$–tests for multiple degree of freedom predictors are obtained in S by fitting a sub–model in which the predictor of interest is deleted, and then issuing a command such as `anova(fit.submodel, fit.full)`. The difference in SSR's for the full and reduced models the partial SS for the omitted predictor. The partial test thus assesses how much predictive information is lost by deleting that predictor.

Consider the following table of sequential and partial SS for a model containing predictors **age**, **sex**, and **exposure** (in that order):

<table>
<thead>
<tr>
<th>Predictor</th>
<th>Sequential SS</th>
<th>Partial SS</th>
</tr>
</thead>
<tbody>
<tr>
<td>Age</td>
<td>1000</td>
<td>755</td>
</tr>
<tr>
<td>Sex</td>
<td>300</td>
<td>100</td>
</tr>
<tr>
<td>Exposure</td>
<td>5</td>
<td>5</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>1305</strong></td>
<td></td>
</tr>
</tbody>
</table>

As **exposure** is listed last, its sequential SS equals its partial SS. If the order of variables were to be reversed, we might see the following table:

<table>
<thead>
<tr>
<th>Predictor</th>
<th>Sequential SS</th>
<th>Partial SS</th>
</tr>
</thead>
<tbody>
<tr>
<td>Exposure</td>
<td>150</td>
<td>5</td>
</tr>
<tr>
<td>Sex</td>
<td>400</td>
<td>100</td>
</tr>
<tr>
<td>Age</td>
<td>755</td>
<td>755</td>
</tr>
<tr>
<td><strong>Total</strong></td>
<td><strong>1305</strong></td>
<td></td>
</tr>
</tbody>
</table>

Now we see that if **age** and **sex** are not adjusted for, **exposure** explains more of the variation in the response. In contrast, **exposure** adds only 5 to SSR once **age** and **sex** are held constant. **sex** adds 100 more to SSR when only **exposure** is adjusted for, compared to when only **age** is adjusted for.

The easiest way to get partial $F$–tests and $P$–values for predictors that have one parameter associated with them is to use the partial $t$–tests that are printed by the S `summary` command (you can square $t$ to get $F$). The easiest way to partial SS and $F$–tests in general is to run the `anova` function on a model that has the variable of interest as the last variable in the model, e.g.:

```
anova(lm(y ~ age + sex + cholesterol))
```

This will give an unadjusted test for **age**, a fully adjusted (partial) test for **cholesterol**, and a test for **sex** that is only adjusted for **age**. S-Plus 4.5 and later has extended the `anova` function to compute all partial tests using Type III sums of squares\(^3\). To obtain these partial tests, use the command `anova(fit, ssType=3)`. Type III tests are problematic, however, when interactions are present in the model — just the situation where Type III $F$–tests were originally intended to have advantages. For example, in a multi-center randomized drug trial for which treatment $\times$ center interactions are included in the model, Type III tests for the “average” drug effect weight

\(^3\)The `anova` command for the Design library prints all partial $F$ or $\chi^2$ tests automatically.
centers contributing very few patients the same as large centers. The weighted mean (over centers) treatment effect associated with the Type III test is strange indeed, as it is a simple unweighted average of center-specific treatment effects and thus has lower precision.

For pre–4.5 versions of S-Plus the shortest command for obtaining a general pooled partial $F$–test is

\[
anova(lm(y \sim \text{subset of variables}),
        lm(y \sim \text{full set of variables}))
\]

where the subset of variables is the set of variables aside from the ones being tested. For the Design library, you can just list the variables you want to combine in an \texttt{anova} command.

Sometimes the order of variables can result in meaningful sequential SS for all variables. For example, one might list patient measurements in the order of the cost of making the measurements. Then each sequential test assesses how much the current measurement adds to those that are less expensive.

The last $k$ variables in a model may be tested jointly using the sequential SS output of \texttt{anova} for \texttt{lm} fits, because sequential SS are additive. Suppose that the last three variables were to be tested as a group, and that these variables had a total of 5 parameters. Then the partial $F$–test with 5 and $n - p - 1$ d.f. is the ratio of the \textit{MSR} corresponding to these 3 variables to the \textit{MSE} for the full model. The correct \textit{MSR} is the sum of the last three sequential \textit{SS}'s divided by 5.
Chapter 9

The Design Library of Modeling Functions

9.1 Statistical Formulas in S

Let us first summarize many of S’s general modeling capabilities. S has a battery of functions which make up a statistical modeling language [2]. At the heart of the modeling functions is an S formula of the form

\[ \text{response} \sim \text{terms} \]

The terms represent components of a general linear model. Although variables and functions of variables make up the terms, the formula refers to additive combinations, e.g. when terms is \( \text{age} + \text{blood.pressure} \), it refers to \( \beta_1 \times \text{age} + \beta_2 \times \text{blood.pressure} \). Some examples of the terms, which describe how predictor variables are modeled, are below:

\[
\begin{align*}
\text{y} \sim & \text{age} + \text{sex} \quad \text{# age + sex main effects} \\
\text{y} \sim & \text{age} + \text{sex} + \text{age:sex} \quad \text{# add second-order interaction} \\
\text{y} \sim & \text{age}*\text{sex} \quad \text{# second-order interaction + all main effects} \\
\text{y} \sim & (\text{age} + \text{sex} + \text{pressure})^2 \quad \text{# all main effects and all 2nd order} \\
\text{y} \sim & (\text{age} + \text{sex} + \text{pressure})^2 - \text{sex:pressure} \quad \text{# interactions except sex:pressure} \\
\text{y} \sim & (\text{age} + \text{race})*\text{sex} \quad \text{# age+race+sex+age:sex+race:sex} \\
\text{y} \sim & \text{treatment}*(\text{age+race} + \text{age:sex}) \quad \text{# no interact. with race,sex} \\
\sqrt{\text{y}} \sim & \text{sex*sqrt(age)} + \text{race} \quad \text{# functions, with dummy variables generated if} \\
\text{y} \sim & \text{sex} + \text{poly(age,2)} \quad \text{# poly generates orthogonal polynomials}
\end{align*}
\]
race.sex ← interaction(race,sex)
y ~ age + race.sex  # for when you want dummy variables for  
                # all combinations of the factors (why?)

The formula for a regression model is given to a modeling function, e.g.

\[ \text{lr}(y \sim \text{rcs}(x,4)) \]
is read “use a logistic regression model to model y as a function of x, representing x by a restricted cubic spline with 4 default knots”. \text{rcs} and \text{lr} are part of Design.

You can use the S function \text{update} to re-fit a model with changes to the model terms or the data used to fit it:

\[
\begin{align*}
f & \leftarrow \text{lr}(y \sim \text{rcs}(x,4) + x2 + x3) \\
f2 & \leftarrow \text{update}(f, \text{subset}=\text{sex}=="\text{male}") \\
f3 & \leftarrow \text{update}(f, .\sim.-x2) \quad \# \text{remove } x2 \text{ from model} \\
f4 & \leftarrow \text{update}(f, .\sim. + \text{rcs}(x5,5)) \# \text{add } \text{rcs}(x5,5) \text{ to model} \\
f5 & \leftarrow \text{update}(f, y2 \sim .) \quad \# \text{same terms, new response var.}
\end{align*}
\]

The different operators that can be used to express a model are summarized in the following table. As shown above, transformations of variables may be included in the formula which makes it very flexible. \text{rcs} in Design is the transformation for a restricted cubic spline. By default it takes 5 knots, but you can give it the number of knots or their position if you desire. \text{lsp}(\text{age},75) fits age as a linear spline with a knot at 75 years of age (i.e., a bilinear relationship). For \text{lsp} you need to give it the position of the knots.

Transformations which involve the use of *, ^, and | which have special meaning in this context, need to be enclosed within the function I().

9.2 Purposes and Capabilities of Design

Harrell’s Design library supports biostatistical and epidemiologic modeling, testing, estimation, validation, graphics, prediction, and typesetting. The name “Design” comes from the fact that this library works by storing enhanced model design attributes in the fit. These attributes are ones needed to generate the design matrix in the first place. Design consists of about 200 functions that
assist and streamline modeling and also contains new function for binary and ordinal logistic regression models and the Buckley–James censored least squares multiple linear regression model, and implements penalized maximum likelihood estimation (shrinkage) for logistic and ordinary linear models. Design works with almost any regression model, but it was especially written to work with the models mentioned below. To use Design, you should have already installed and attached Hmisc. To access Design you need to put in the search list the directory where the functions are stored. You must force Design to be placed in front of other libraries, as Design overrides a few system–provided functions (model.frame.default and Surv being two of them):

> library(Design,T)

The Design library implements the following statistical methods.

1. Ordinary linear regression models
2. Binary and ordinal logistic models (proportional odds and continuation ratio models)
3. Cox model
4. Parametric survival models in the accelerated failure time class
5. Buckley–James distribution–free regression model for right–censored responses
6. Bootstrap model validation to obtain unbiased estimates of model performance without requiring a separate validation sample
7. Automatic Wald tests of all effects in the model, e.g., tests of nonlinearity of main effects when the variable does not interact with other variables, tests of nonlinearity of interaction effects, tests for whether a predictor is important, either as a main effect or as an effect modifier
8. Graphical depictions of model estimates (effect plots, odds/hazard ratio plots, nomograms that allow model predictions to be obtained manually even when there are nonlinear effects and interactions in the model)
9. Various smoothed residual plots, including some new residual plots for verifying ordinal logistic model assumptions
10. Composing S functions to evaluate the linear predictor ($X\hat{\beta}$), hazard function, survival function, and quantile functions analytically from the fitted model
11. Typesetting of fitted model using \LaTeX
12. Robust covariance matrix estimation (Huber or bootstrap)
13. Cubic regression splines with linear tail restrictions
14. Tensor splines (formed by taking cross–product of all spline terms of each variable)
15. Interactions restricted to not be doubly nonlinear
16. Penalized maximum likelihood estimation for ordinary linear regression and logistic regression models. Different parts of the model may be penalized by different amounts, e.g., you may want to penalize interaction or nonlinear effects more than main effects or linear effects
CHAPTER 9. THE DESIGN LIBRARY OF MODELING FUNCTIONS

17. Estimation of hazard or odds ratios in presence of nonlinearity and interaction

18. Sensitivity analysis for an unmeasured binary confounder

Many of the functions in Design are organized into groups in the following tables.

Table 9.2: Special fitting functions

<table>
<thead>
<tr>
<th>Function</th>
<th>Purpose</th>
<th>Related S Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>ols</td>
<td>Ordinary and penalized least squares linear model</td>
<td>lm</td>
</tr>
<tr>
<td>lrm</td>
<td>Binary and ordinal logistic regression model</td>
<td>glm</td>
</tr>
<tr>
<td></td>
<td>Has options for penalized maximum likelihood estimation</td>
<td></td>
</tr>
<tr>
<td>psm</td>
<td>Accelerated failure time parametric survival models</td>
<td>survreg</td>
</tr>
<tr>
<td>cph</td>
<td>Cox proportional hazards regression</td>
<td>coxph</td>
</tr>
<tr>
<td>bj</td>
<td>Buckley–James least squares model for censored data</td>
<td>survreg</td>
</tr>
</tbody>
</table>

The following functions have special meaning when using Design.

Table 9.3: Functions for transforming predictor variables in models

<table>
<thead>
<tr>
<th>Function</th>
<th>Purpose</th>
<th>Related S Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>asis</td>
<td>No post–transformation (seldom used explicitly)</td>
<td></td>
</tr>
<tr>
<td>rcs</td>
<td>Restricted cubic splines</td>
<td>ns</td>
</tr>
<tr>
<td>pol</td>
<td>Polynomial using standard notation</td>
<td>poly</td>
</tr>
<tr>
<td>lsp</td>
<td>Linear spline</td>
<td></td>
</tr>
<tr>
<td>catg</td>
<td>Categorical predictor (seldom)</td>
<td>factor</td>
</tr>
<tr>
<td>scored</td>
<td>Ordinal categorical variables</td>
<td>ordered</td>
</tr>
<tr>
<td>matrix</td>
<td>Keep variables as group for anova and fastbw (seldom)</td>
<td>matrix</td>
</tr>
<tr>
<td>strat</td>
<td>Non-modeled stratification factors (used for cph only)</td>
<td>strata</td>
</tr>
</tbody>
</table>
### Table 9.4: Generic Functions and Methods

<table>
<thead>
<tr>
<th>Function</th>
<th>Purpose</th>
<th>Related Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>print</td>
<td>Print parameters and statistics of fit</td>
<td></td>
</tr>
<tr>
<td>coef</td>
<td>Fitted regression coefficients</td>
<td></td>
</tr>
<tr>
<td>formula</td>
<td>Formula used in the fit</td>
<td></td>
</tr>
<tr>
<td>specs</td>
<td>Detailed specifications of fit (e.g., knot locations)</td>
<td></td>
</tr>
<tr>
<td>robcov</td>
<td>Robust covariance matrix estimates</td>
<td></td>
</tr>
<tr>
<td>bootcov</td>
<td>Bootstrap covariance matrix estimates and bootstrap distributions of estimates</td>
<td></td>
</tr>
<tr>
<td>pentrace</td>
<td>Find optimum penalty factors by tracing effective AIC for a grid of penalties</td>
<td></td>
</tr>
<tr>
<td>effective.df</td>
<td>Print effective d.f. for each type of variable in model, for penalized fit or pentrace result</td>
<td></td>
</tr>
<tr>
<td>rm.impute</td>
<td>Impute repeated measures data with non–random dropout</td>
<td>transcan, fit.mult.impute</td>
</tr>
<tr>
<td>summary</td>
<td>Summary of effects of predictors</td>
<td></td>
</tr>
<tr>
<td>plot.summary</td>
<td>Plot continuously shaded confidence bars for results of summary</td>
<td></td>
</tr>
<tr>
<td>anova</td>
<td>Wald tests of most meaningful hypotheses</td>
<td></td>
</tr>
<tr>
<td>plot.anova</td>
<td>Graphical depiction of anova</td>
<td></td>
</tr>
<tr>
<td>contrast</td>
<td>General contrasts, C.L., tests</td>
<td></td>
</tr>
<tr>
<td>plot</td>
<td>Plot effects of predictors</td>
<td></td>
</tr>
<tr>
<td>gendata</td>
<td>Easily generate data with predictor combinations</td>
<td></td>
</tr>
<tr>
<td>predict</td>
<td>Obtain predicted values or design matrix</td>
<td></td>
</tr>
<tr>
<td>fastbw</td>
<td>Fast backward step–down variable selection</td>
<td>step</td>
</tr>
<tr>
<td>residuals</td>
<td>(or resid) Residuals, influence statistics from fit</td>
<td></td>
</tr>
<tr>
<td>sensuc</td>
<td>Sensitivity analysis for unmeasured confounders</td>
<td></td>
</tr>
<tr>
<td>which.influence</td>
<td>Which observations are overly influential of fitted model</td>
<td>residuals</td>
</tr>
<tr>
<td>latex</td>
<td>\LaTeX representation of fitted model</td>
<td>display</td>
</tr>
<tr>
<td>Dialog</td>
<td>Create a menu to enter predictor values and obtain predicted values from fit</td>
<td>Function.Design, nomogram.Design</td>
</tr>
<tr>
<td>Function</td>
<td>S function analytic representation of $X\hat{\beta}$ from a fitted regression model</td>
<td>Function.transcan, Function.areg.boot</td>
</tr>
<tr>
<td>Hazard</td>
<td>S function analytic representation of a fitted hazard function (for psm)</td>
<td></td>
</tr>
<tr>
<td>Survival</td>
<td>S function analytic representation of fitted survival function (for psm, cph)</td>
<td></td>
</tr>
<tr>
<td>Quantile</td>
<td>S function analytic representation of fitted function for quantiles of survival time (for psm, cph)</td>
<td></td>
</tr>
<tr>
<td>Mean</td>
<td>S function analytic representation of fitted function for mean survival time</td>
<td></td>
</tr>
</tbody>
</table>
Table 9.5: Generic Functions and Methods

<table>
<thead>
<tr>
<th>Function</th>
<th>Purpose</th>
<th>Related S Functions</th>
</tr>
</thead>
<tbody>
<tr>
<td>nomogram</td>
<td>Draws a nomogram for the fitted model</td>
<td>latex, plot</td>
</tr>
<tr>
<td>survest</td>
<td>Estimate survival probabilities (psm, cph)</td>
<td>survfit</td>
</tr>
<tr>
<td>survplot</td>
<td>Plot survival curves (psm, cph)</td>
<td>plot.survfit</td>
</tr>
<tr>
<td>validate</td>
<td>Validate indexes of model fit using resampling</td>
<td></td>
</tr>
<tr>
<td>calibrate</td>
<td>Resampling estimation of model’s calibration curve</td>
<td>val.prob</td>
</tr>
<tr>
<td>vif</td>
<td>Variance inflation factors for fitted model</td>
<td></td>
</tr>
<tr>
<td>naresid</td>
<td>Bring elements corresponding to missing data</td>
<td></td>
</tr>
<tr>
<td>naprint</td>
<td>Print summary of missing values</td>
<td></td>
</tr>
</tbody>
</table>

The following list of topics in the online help (for Windows) for Design will also assist in understanding the components of this library.

Add to Existing Plot
Bootstrap
Categorical Data
Character Data Operations
Data Manipulation
Grouping Observations
High-Level Plots
Interfaces to Other Languages
Linear Algebra
Logistic Regression Model
Mathematical Operations
Matrices and Arrays
Methods and Generic Functions
Nonparametric Statistics
Overview
Predictive Accuracy
Printing
Regression
Regression and Classification Trees
Robust/Resistant Techniques
Sampling
Smoothing Operations
Statistical Inference
Statistical Models
Survival Analysis
Utilities
Validation of Prediction Models

See [13] for an overview of survival modeling and validation of survival models using Design. See [14] for a comprehensive case study of ordinal logistic modeling using Design. These papers also
9.3. **EXAMPLES OF THE USE OF DESIGN**

have lots of references.

9.2.1 **Differences Between \texttt{lm} (Builtin) and Design's \texttt{ols} Function**

\textbf{dummy variables} \texttt{ols} uses traditional dummy variable coding.

\texttt{NA}'s \texttt{ols} deletes observations containing \texttt{NA}'s for variables in the model. For \texttt{lm} you have to specify \texttt{na.action=na.omit}. The \texttt{resid}, \texttt{fitted}, and \texttt{predict} (with \texttt{type='fitted'}) functions, when used with objects created by \texttt{lm}, will not hold places for \texttt{NA}'s that were removed during the fitting process. \texttt{ols} holds places for \texttt{NA}'s so that, for example, residuals can be plotted against variables in the original dataset (without having to remove observations from the variables).

\hat{\beta} The two functions compute identical coefficient and standard error estimates, assuming that ordinary dummy variable coding was used with \texttt{factor} variables in \texttt{lm} formulas.

\texttt{print} \texttt{print}ing an \texttt{lm} object results in an abbreviated summary of the model; \texttt{ols} prints model summary statistics (including the likelihood ratio $\chi^2$) as well as all coefficients, standard errors, $t$ statistics, and $P$–values based on the $t$ distribution. \texttt{ols} also prints the adjusted $R^2$ and a summary of how many \texttt{NA}'s were due to each variable in the model.

\texttt{summary} \texttt{summary} for an \texttt{lm} object prints output similar to what \texttt{print} for an \texttt{ols} object prints. \texttt{summary} for an \texttt{ols} object prints estimates of effects of variables in the model (e.g., interquartile range differences in $\hat{Y}$).

\texttt{anova} For both \texttt{lm} and \texttt{ols} $F$–tests are done by default and there is an option to use $\chi^2$ tests. Unless \texttt{seType=3} is specified to \texttt{anova} for \texttt{lm}, \texttt{anova} prints sequential tests. \texttt{anova} for \texttt{ols} always prints partial test statistics. So by default, \texttt{anova} for \texttt{lm} only prints partial $F$ statistic for the final predictor in the model, and it never tests for linearity for variables that are expanded using polynomials or splines. General partial tests are obtained for \texttt{lm} using e.g. \texttt{anova(fit.reduced,fit.full)}. \texttt{anova} for \texttt{ols} prints all partial tests and tests of linearity. When interactions are present, it also prints meaningful “total effect” test statistics (main effects + interaction effects combined) whereas \texttt{anova} for \texttt{lm} prints meaningless main effect tests. \texttt{anova} for \texttt{ols} also prints global (over all predictors) tests of linearity and additivity, and pooled tests involving multiple predictors can be easily specified (e.g., \texttt{anova(f, sys.bp, dias.bp)}).

\texttt{plot} \texttt{plot} for \texttt{lm} plots regression diagnostics. \texttt{plot} for \texttt{ols} plots effects of predictors. You can obtain diagnostic plots for an \texttt{ols} fit using \texttt{plot.lm(fit)}.

\texttt{other functions} \texttt{ols} fits can be used with all the other methods in Design such as \texttt{nomogram}, \texttt{validate}, and \texttt{calibrate}.

9.3 **Examples of the Use of Design**

9.3.1 **Examples with Graphical Output**

The first series of examples we will consider are based on binary logistic analyses of diagnostic data from the Duke Cardiovascular Disease Databank. We consider how age, sex, and serum cholesterol
level relate to the probability that a patient will be found to have significant coronary artery disease by cardiac catheterization (angiography). First, to understand interactions involving age we perform an inefficient analysis in which age is stratified into tertiles. We allow for two two-way interactions but not for interaction between sex and cholesterol. We assume that the relationship between cholesterol and log odds of disease is smooth, by fitting a restricted cubic spline function with 4 knots. We plot the fitted model with respect to cholesterol and age.tertile by placing cholesterol on the $x$-axis and making separate curves for each age tertile. The sex variable is set to its reference value. In the notation \texttt{cholesterol}=\texttt{NA}, \texttt{NA} is a keyword which causes default ranges computed by \texttt{datadist} to be used. We could have given ranges explicitly, e.g., \texttt{cholesterol=}\texttt{seq}(100,400,by=5). The graph appears in Figure 9.1.

```
library(Design, T)
age.tertile ← cut2(age, g=3)
dd ← datadist(age, sex, cholesterol, age.tertile)
options(datadist='dd')
fit ← lrm(sigdz ~ age.tertile * (sex +
        rcs(cholesterol, 4)))
plot(fit, cholesterol=NA, age.tertile=NA, conf.int=F)
```

Next we obtain Wald tests of all meaningful hypotheses which can be inferred from the design:

```
anova(fit)
```

The table below was actually obtained by typing \texttt{latex(anova(fit))}. Next we model age more properly as a continuous variable (using a restricted cubic spline with 4 default knot locations), allowing for a general interaction surface (tensor spline) between the two continuous predictors. The surface is plotted in Figure 9.2 using default ranges, and the portion of the \texttt{anova} table corresponding to interactions is printed.
9.3. EXAMPLES OF THE USE OF DESIGN

Wald Statistics

<table>
<thead>
<tr>
<th>Factor</th>
<th>$\chi^2$</th>
<th>d.f.</th>
<th>P</th>
</tr>
</thead>
<tbody>
<tr>
<td>age.tertile (Main+Interactions)</td>
<td>112.62</td>
<td>10</td>
<td>0.0000</td>
</tr>
<tr>
<td>All Interactions</td>
<td>22.37</td>
<td>8</td>
<td>0.0043</td>
</tr>
<tr>
<td>sex (Main+Interactions)</td>
<td>328.90</td>
<td>3</td>
<td>0.0000</td>
</tr>
<tr>
<td>All Interactions</td>
<td>9.61</td>
<td>2</td>
<td>0.0082</td>
</tr>
<tr>
<td>cholesterol (Main+Interactions)</td>
<td>94.01</td>
<td>9</td>
<td>0.0000</td>
</tr>
<tr>
<td>All Interactions</td>
<td>10.03</td>
<td>6</td>
<td>0.1234</td>
</tr>
<tr>
<td>Nonlinear (Main+Interactions)</td>
<td>10.30</td>
<td>6</td>
<td>0.1124</td>
</tr>
<tr>
<td>age.tertile * sex</td>
<td>9.61</td>
<td>2</td>
<td>0.0082</td>
</tr>
<tr>
<td>age.tertile * cholesterol</td>
<td>10.03</td>
<td>6</td>
<td>0.1232</td>
</tr>
<tr>
<td>Nonlinear Interaction : $f(A, B)$ vs. $AB$</td>
<td>2.40</td>
<td>4</td>
<td>0.6635</td>
</tr>
<tr>
<td>TOTAL NONLINEAR</td>
<td>10.30</td>
<td>6</td>
<td>0.1124</td>
</tr>
<tr>
<td>TOTAL INTERACTION</td>
<td>22.37</td>
<td>8</td>
<td>0.0043</td>
</tr>
<tr>
<td>TOTAL NONLINEAR+INTERACTION</td>
<td>30.12</td>
<td>10</td>
<td>0.0008</td>
</tr>
<tr>
<td>TOTAL</td>
<td>404.94</td>
<td>14</td>
<td>0.0000</td>
</tr>
</tbody>
</table>

```r
fit ← lrm(sigdz ~ rcs(age,4) * (sex +
    rcs(cholesterol,4)))
plot(fit, cholesterol=NA, age=NA)
anova(fit)
```

You may want to override the 3-dimensional display method used by the `plot.Design` function. For example, we can produce an “image” plot where for color plots the third dimension is depicted using colors of the heat spectrum and for black and white plots it is depicted using gray scale. This is done using

```r
plot(fit, cholesterol=NA, age=NA, method='image')
```

Wald Statistics

<table>
<thead>
<tr>
<th>Factor</th>
<th>$\chi^2$</th>
<th>d.f.</th>
<th>P</th>
</tr>
</thead>
<tbody>
<tr>
<td>age * cholesterol</td>
<td>12.95</td>
<td>9</td>
<td>0.1649</td>
</tr>
<tr>
<td>Nonlinear Interaction : $f(A, B)$ vs. $AB$</td>
<td>7.27</td>
<td>8</td>
<td>0.5078</td>
</tr>
<tr>
<td>$f(A, B)$ vs. $Af(B) + Bg(A)$</td>
<td>5.41</td>
<td>4</td>
<td>0.2480</td>
</tr>
<tr>
<td>Nonlinear Interaction in age vs. $Af(B)$</td>
<td>6.44</td>
<td>6</td>
<td>0.3753</td>
</tr>
<tr>
<td>Nonlinear Interaction in cholesterol vs. $Bg(A)$</td>
<td>6.27</td>
<td>6</td>
<td>0.3931</td>
</tr>
</tbody>
</table>

The next model restricts the interaction between `age` and `cholesterol` to not be doubly nonlinear. The plot is in Figure 9.3.
Figure 9.2: Restricted cubic spline surface in two variables, each with \( k = 4 \) knots

\[
\text{fit2} \leftarrow \text{lrm}(\text{sigdz} \sim \text{rcs(age,4)} \times \text{sex} + \text{rcs(cholesterol,4)} + \text{rcs(age,4)} \text{\%ia\% rcs(cholesterol,4)})
\]

\text{plot(fit2, cholesterol=NA, age=NA)}

\text{anova(fit2)}
Figure 9.3: Restricted cubic spline fit with age $\times$ spline(cholesterol) and cholesterol $\times$ spline(age)
Finally, fit a model in which the interaction between \texttt{age} and \texttt{cholesterol} is restricted to be linear in both variables (simple product form interaction). The graphical output is in Figure 9.4.

\begin{verbatim}
fit3 <- lrm(sigdz ~ rcs(age,4) * sex +
            rcs(cholesterol,4) +
            age %ia% cholesterol)
plot(fit3, cholesterol=NA, age=NA)
\end{verbatim}

Predictions from this fit can be compared with the first model (Figure 9.1) in which \texttt{age} was categorized if we ask for predictions to be made at the mean \texttt{age} within each tertile of \texttt{age}. See Figure 9.5 for the result.
9.3. EXAMPLES OF THE USE OF DESIGN

Figure 9.5: Predictions from linear interaction model with mean age in tertiles indicated

```r
mean.age ← tapply(age, age.tertile, mean) # add ,na.rm=T if NAs exist
plot(fit3, cholesterol=NA, age=mean.age,
    sex="male", conf.int=F)
```

Now summarize the effects of variables from this fit. The default inter–quartile–range odds ratios are used for continuous variables. Because of the presence of interactions it is important to note the settings of interacting variables when interpreting these odds ratios. These settings are listed at the end to the output from the `summary` (actually `summary.Design`) function.

```r
summary(fit3)
```

<table>
<thead>
<tr>
<th>Factor</th>
<th>Low</th>
<th>High</th>
<th>Diff</th>
<th>Effect</th>
<th>S.E.</th>
<th>Lower 0.95</th>
<th>Upper 0.95</th>
</tr>
</thead>
<tbody>
<tr>
<td>age</td>
<td>46</td>
<td>59</td>
<td>13</td>
<td>0.91</td>
<td>0.18</td>
<td>0.55</td>
<td>1.27</td>
</tr>
<tr>
<td>Odds Ratio</td>
<td>46</td>
<td>59</td>
<td>13</td>
<td>2.48</td>
<td>NA</td>
<td>1.73</td>
<td>3.55</td>
</tr>
<tr>
<td>cholesterol</td>
<td>196</td>
<td>259</td>
<td>63</td>
<td>0.75</td>
<td>0.14</td>
<td>0.49</td>
<td>1.02</td>
</tr>
<tr>
<td>Odds Ratio</td>
<td>196</td>
<td>259</td>
<td>63</td>
<td>2.13</td>
<td>NA</td>
<td>1.63</td>
<td>2.78</td>
</tr>
<tr>
<td>sex - female:male</td>
<td>1</td>
<td>2</td>
<td>NA</td>
<td>-2.43</td>
<td>0.15</td>
<td>-2.72</td>
<td>-2.14</td>
</tr>
<tr>
<td>Odds Ratio</td>
<td>1</td>
<td>2</td>
<td>NA</td>
<td>0.09</td>
<td>NA</td>
<td>0.07</td>
<td>0.12</td>
</tr>
</tbody>
</table>

Adjusted to: age=52 sex=male cholesterol=224

This summary can also be passed to a plot method, whose results are shown in Figure 9.6. A log odds ratio scale is used.

```r
plot(summary(fit3), log=T)
```
Figure 9.6: Summary of model using odds ratios and inter-quartile-range odds ratios
Next consider a simple binary logistic model fitted to a small sample. Eighty bootstrap samples are used to compute the optimism in various indexes of model performance, and optimism is subtracted to obtain bias-corrected (overfitting corrected) estimates. This simple dataset is available on the UVa web page.

\[
f \leftarrow \text{lr}(\text{response} \sim \text{age + sex, } x=T, y=T)
\]
\[
\text{validate}(f, B=80)
\]

<table>
<thead>
<tr>
<th>Index</th>
<th>Original Sample</th>
<th>Training Sample</th>
<th>Test Sample</th>
<th>Optimism</th>
<th>Corrected Index</th>
</tr>
</thead>
<tbody>
<tr>
<td>$D_{xy}$</td>
<td>0.70</td>
<td>0.70</td>
<td>0.67</td>
<td>0.03</td>
<td>0.67</td>
</tr>
<tr>
<td>$R^2$</td>
<td>0.34</td>
<td>0.35</td>
<td>0.32</td>
<td>0.03</td>
<td>0.31</td>
</tr>
<tr>
<td>Intercept</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
</tr>
<tr>
<td>Slope</td>
<td>0.00</td>
<td>0.00</td>
<td>0.92</td>
<td>0.08</td>
<td>0.92</td>
</tr>
<tr>
<td>$E_{max}$</td>
<td>0.00</td>
<td>0.00</td>
<td>0.02</td>
<td>0.02</td>
<td>0.02</td>
</tr>
<tr>
<td>D</td>
<td>0.39</td>
<td>0.41</td>
<td>0.36</td>
<td>0.05</td>
<td>0.34</td>
</tr>
<tr>
<td>U</td>
<td>-0.05</td>
<td>-0.05</td>
<td>0.01</td>
<td>-0.06</td>
<td>0.01</td>
</tr>
<tr>
<td>Q</td>
<td>0.44</td>
<td>0.46</td>
<td>0.35</td>
<td>0.11</td>
<td>0.33</td>
</tr>
</tbody>
</table>
We can also validate a model obtained by step-down variable selection if we remember to include all candidate predictors in the fit being validated.

```r
validate(f, B=80, bw=T, rule="p",
         sls=.1, type="individual")
```

<table>
<thead>
<tr>
<th>Index</th>
<th>Original Sample</th>
<th>Training Sample</th>
<th>Test Sample</th>
<th>Optimism</th>
<th>Corrected Index</th>
</tr>
</thead>
<tbody>
<tr>
<td>$D_{xy}$</td>
<td>0.70</td>
<td>0.69</td>
<td>0.65</td>
<td>0.04</td>
<td>0.66</td>
</tr>
<tr>
<td>$R^2$</td>
<td>0.34</td>
<td>0.35</td>
<td>0.31</td>
<td>0.04</td>
<td>0.30</td>
</tr>
<tr>
<td>Intercept</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
<td>0.00</td>
</tr>
<tr>
<td>Slope</td>
<td>1.00</td>
<td>1.00</td>
<td>0.90</td>
<td>0.10</td>
<td>0.90</td>
</tr>
<tr>
<td>$E_{max}$</td>
<td>0.00</td>
<td>0.00</td>
<td>0.02</td>
<td>0.02</td>
<td>0.02</td>
</tr>
<tr>
<td>D</td>
<td>0.39</td>
<td>0.41</td>
<td>0.35</td>
<td>0.06</td>
<td>0.33</td>
</tr>
<tr>
<td>U</td>
<td>-0.05</td>
<td>-0.05</td>
<td>0.01</td>
<td>-0.06</td>
<td>0.01</td>
</tr>
<tr>
<td>Q</td>
<td>0.44</td>
<td>0.46</td>
<td>0.34</td>
<td>0.12</td>
<td>0.32</td>
</tr>
</tbody>
</table>

Factors Retained in Backwards Elimination

```r
age sex
  * *
  * *
  * *
  * *
  * *
  * *
  * *
  * *
  * *
  * *
  * *
  * *
```

Frequencies of Numbers of Factors Retained

```
1 2
10 70
```

Next turn to Cox survival modeling in a hypothetical dataset. In the following example we do not assume linearity in `age`, proportional hazards for `sex`, or additivity for `age` and `sex`. Figure 9.7 shows the model’s estimates of 3-year survival probability after using the log-log transformation.
This model can be depicted with a nomogram. First we invoke the `Survival` function to compose an S function that computes survival probabilities as needed. Then we create special cases of this function to compute 3-year survival probabilities for each of the two sex strata. The two functions are needed because we are not assuming proportional hazards for sex; separate transformations of time are thus needed to compute survival probabilities. After deriving survival probability prediction functions, the `Quantile` function is used to compose a function to compute quantiles of survival times on demand. Then special cases are computed as before. The `nomogram` function is used to draw the nomogram (Figure 9.8), adding axes corresponding to the special functions just created.
Points

age (sex=Male)

age (sex=Female)

Total Points

Linear Predictor

$S(3 \mid \text{Male})$

$S(3 \mid \text{Female})$

Median (Male)

Median (Female)

Figure 9.8: Nomogram from fitted Cox model

\begin{verbatim}
surv <- Survival(f)
surv.f <- function(lp) surv(3, lp, stratum="sex=Female")
surv.m <- function(lp) surv(3, lp, stratum="sex=Male")
quant <- Quantile(f)
med.f <- function(lp) quant(.5, lp, stratum="sex=Female")
med.m <- function(lp) quant(.5, lp, stratum="sex=Male")
at.surv <- c(.01,.05,seq(.1,.9,by=.1),.95,.98,.99,.999)
at.med <- c(0,.5,1,1.5,seq(2,14,by=2))
nomogram(f, conf.int=F,
       fun=list(surv.m,surv.f,med.m,med.f),
       funlabel=c("S(3 \mid \text{Male})","S(3 \mid \text{Female})",
                  "Median (Male)","Median (Female)"),
       fun.at=list(at.surv,at.surv,at.med,at.med))
\end{verbatim}

In the following example we assume proportional hazards for all variables and add another continuous variable to the model. This results in a nomogram (Figure 9.9) which actually requires some manual additions by the user.
### 9.3. EXAMPLES OF THE USE OF DESIGN

<table>
<thead>
<tr>
<th>Points</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Age (sex=Male)</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Age (sex=Female)</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Systolic bp</th>
</tr>
</thead>
<tbody>
<tr>
<td>120</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Total Points</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Linear Predictor</th>
</tr>
</thead>
<tbody>
<tr>
<td>-3.0</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>3y Survival Prob.</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.99</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>5y Survival Prob.</th>
</tr>
</thead>
<tbody>
<tr>
<td>0.99</td>
</tr>
</tbody>
</table>

<table>
<thead>
<tr>
<th>Median Survival Time</th>
</tr>
</thead>
<tbody>
<tr>
<td>14.0</td>
</tr>
</tbody>
</table>

![Figure 9.9: Nomogram from fitted Cox model](image)

```r
f ← cph(Srv ∼ rcs(age,4)*sex + rcs(systolic.bp,4), surv=T)
survfun ← Survival(f)
surv3 ← function(lp) survfun(3, lp)
surv5 ← function(lp) survfun(5, lp)
quant ← Quantile(f)
med ← function(lp) quant(.5, lp)
at.surv ← c(seq(.1,.9,by=.1),.95,.99)
at.med ← c(0,.5,1.5,seq(2,14,by=2))
nomogram(f, conf.int=F, fun=list(surv3, surv5, med),
    funlabel=c("3y Survival Prob.",
            "5y Survival Prob.",
            "Median Survival Time"),
    fun.at=list(at.surv, at.surv, at.med))
```

Now use the `latex` function to typeset the fitted model. The particular `latex` method for `cph` fits also prints a table of underlying survival estimates to complete the model specification.

```r
options(digits=3)
l latex(f)
```
Chapter 9. The Design Library of Modeling Functions

Prob\{T \geq t \mid \text{sex} = i\} = S_i(t)^{e^{\hat{\beta}_i}}, \text{ where }

X^{\hat{\beta}} =
\begin{align*}
-3.93 \\
+9.86 \times 10^{-2} \text{age} - 2.91 \times 10^{-5} (\text{age} - 30.7)^3 \\
+8.72 \times 10^{-6} (\text{age} - 45.4)^3 \\
+6.22 \times 10^{-5} (\text{age} - 54.8)^3 - 4.19 \times 10^{-5} (\text{age} - 69.6)^3 \\
+\{\text{Female}\}[-3.50 \times 10^{-2} \text{age} + 1.90 \times 10^{-5} (\text{age} - 30.7)^3 \\
-1.76 \times 10^{-5} (\text{age} - 45.4)^3 \\
-2.10 \times 10^{-5} (\text{age} - 54.8)^3 + 1.97 \times 10^{-5} (\text{age} - 69.6)^3]
\end{align*}

and \{c\} = 1 \text{ if subject is in group } c, \ 0 \text{ otherwise, }

(x)_+ = x \text{ if } x > 0, \ 0 \text{ otherwise.}

<table>
<thead>
<tr>
<th>t</th>
<th>S_{\text{Male}}(t)</th>
<th>S_{\text{Female}}(t)</th>
</tr>
</thead>
<tbody>
<tr>
<td>0</td>
<td>1.000</td>
<td>1.000</td>
</tr>
<tr>
<td>1</td>
<td>0.992</td>
<td>0.901</td>
</tr>
<tr>
<td>2</td>
<td>0.980</td>
<td>0.815</td>
</tr>
<tr>
<td>3</td>
<td>0.973</td>
<td>0.759</td>
</tr>
<tr>
<td>4</td>
<td>0.966</td>
<td>0.679</td>
</tr>
<tr>
<td>5</td>
<td>0.963</td>
<td>0.612</td>
</tr>
<tr>
<td>6</td>
<td>0.955</td>
<td>0.556</td>
</tr>
<tr>
<td>7</td>
<td>0.947</td>
<td>0.478</td>
</tr>
<tr>
<td>8</td>
<td>0.938</td>
<td>0.437</td>
</tr>
<tr>
<td>9</td>
<td>0.932</td>
<td>0.390</td>
</tr>
<tr>
<td>10</td>
<td>0.920</td>
<td>0.354</td>
</tr>
<tr>
<td>11</td>
<td>0.909</td>
<td>0.322</td>
</tr>
<tr>
<td>12</td>
<td>0.909</td>
<td>0.287</td>
</tr>
<tr>
<td>13</td>
<td>0.909</td>
<td>0.240</td>
</tr>
<tr>
<td>14</td>
<td>0.882</td>
<td>0.240</td>
</tr>
</tbody>
</table>

9.3.2 Binary Logistic Modeling with the Prostate Data Frame

Consider the strange task of predicting the probability of cardiovascular death (vs. alive or death due to other causes) for men with prostate cancer, allowing time until death or censoring to be a predictor variable (!).

> library(Design, T)    # make Design functions and datasets available
> attach(prostate)
> cvd ← status %in% c("dead - heart or vascular","dead - cerebrovascular")
> # Note: %in% is in Hmisc - makes using the match function easier
> table(cvd)
9.3. **EXAMPLES OF THE USE OF DESIGN**

FALSE TRUE
375 127

> f <- `lrm(cvd ~ rx+rcs(dtime,5)+age+hx+bp)`
> f

Logistic Regression Model

\[
\text{lrm(formula = cvd ~ rx + rcs(dtime, 5) + age + hx + bp)}
\]

Frequencies of Responses

FALSE TRUE
374 127

Frequencies of Missing Values Due to Each Variable

cvd rx dtime age hx bp
0 0 0 1 0 0

Obs Max Deriv Model L.R. d.f. P C Dxy Gamma Tau-a R2 Brier
501 2e-05 131.2 10 0.811 0.622 0.623 0.236 0.34 0.145

<table>
<thead>
<tr>
<th>Coef</th>
<th>SE</th>
<th>Wald</th>
<th>Z</th>
<th>P</th>
</tr>
</thead>
<tbody>
<tr>
<td>Intercept</td>
<td>3.01327</td>
<td>1.41243</td>
<td>-2.13</td>
<td>0.0329</td>
</tr>
<tr>
<td>rx=0.2 mg estrogen</td>
<td>-0.42659</td>
<td>0.34083</td>
<td>-1.25</td>
<td>0.2107</td>
</tr>
<tr>
<td>rx=1.0 mg estrogen</td>
<td>-0.16740</td>
<td>0.34176</td>
<td>-0.49</td>
<td>0.6243</td>
</tr>
<tr>
<td>rx=5.0 mg estrogen</td>
<td>0.36948</td>
<td>0.32082</td>
<td>1.15</td>
<td>0.2495</td>
</tr>
<tr>
<td>dtime</td>
<td>-0.02632</td>
<td>0.03855</td>
<td>-0.68</td>
<td>0.4947</td>
</tr>
<tr>
<td>dtime'</td>
<td>0.35472</td>
<td>0.25948</td>
<td>1.37</td>
<td>0.1716</td>
</tr>
<tr>
<td>dtime''</td>
<td>-1.13796</td>
<td>0.74752</td>
<td>-1.52</td>
<td>0.1279</td>
</tr>
<tr>
<td>dtime'''</td>
<td>0.78195</td>
<td>0.99670</td>
<td>0.78</td>
<td>0.4327</td>
</tr>
<tr>
<td>age</td>
<td>0.02417</td>
<td>0.01829</td>
<td>1.32</td>
<td>0.1862</td>
</tr>
<tr>
<td>hx</td>
<td>1.25773</td>
<td>0.24352</td>
<td>5.16</td>
<td>0.0000</td>
</tr>
<tr>
<td>bp</td>
<td>0.17881</td>
<td>0.09702</td>
<td>1.84</td>
<td>0.0653</td>
</tr>
</tbody>
</table>

The fitted model object f, is a list. Let us take a look at its components.

> names(f)
[1] "freq"  "stats"  "fail"
[4] "coefficients"  "var"  "u"
[7] "deviance"  "est"  "non.slopes"
[10] "linear.predictors"  "call"  "scale.pred"
[13] "terms"  "assign"  "na.action"
[16] "fail"

Most of them are technical and needed for other functions to make calculations but a few have an immediately recognizable meaning like `coefficients`. One could look at them by doing something like `coef(f)`. The preferred method however is to use functions like `coef` and `predict`. `formula` can also be useful to know what model we fitted without having to print all coefficients.
There are many other arguments to \texttt{lrm}. Among them are the data set to be used, subset of observations to select, what to do with missing values, and whether to keep or not the design matrix and dependent variable. Look at the help files for this and other modeling functions.

Next we want to do some testing. The \texttt{anova} function applied to an \texttt{lrm} object performs a Wald test on any variable given, or all variables if no variable is given.

\begin{verbatim}
> anova(f)
Wald Statistics  Response: cvd
            Factor  Chi-Square d.f.  P
rx               6.14    3  0.1049
dt ime           29.03    4  0.0000
Nonlinear       25.08    3  0.0000
age             1.75    1  0.1862
hx              26.67    1  0.0000
bp              3.40    1  0.0653
TOTAL           64.07   10  0.0000
\end{verbatim}

If you really want to do a stepwise variable selection, the function to use is \texttt{fastbw}.

\begin{verbatim}
> fastbw(f)
Deleted Chi-Sq d.f.  P Residual d.f.  P  AIC
age        1.75    1  0.1862  1.75    1  0.1862  -0.25
Approximate Estimates after Deleting Factors

        Coef    S.E.  Wald   Z   P
Intercept  -1.22902 0.41606 -2.9539 3.138e-03
rx=0.2 mg estrogen  -0.45556 0.34013 -1.3394 1.805e-01
rx=1.0 mg estrogen  -0.15662 0.34167 -0.4584 6.467e-01
rx=5.0 mg estrogen   0.38155 0.32069  1.1898 2.341e-01
dtime       -0.02854 0.03852 -0.7410 4.587e-01
dtime’     0.35037 0.25946  1.3504 1.769e-01
dtime’’    -1.11290 0.74728 -1.4893 1.364e-01
dtime’’’  0.73557 0.99608  0.7385 4.602e-01
hx          1.29353 0.24201  5.3449 9.048e-08
bp          0.17860 0.09702  1.8408 6.565e-02

Factors in Final Model

[1] rx  dtime  hx  bp
\end{verbatim}

After you run \texttt{fastbw} you get an estimate of the coefficients after deleting factors. The arguments to \texttt{fastbw} are

\begin{verbatim}
    fastbw(fit, rule="aic", type="residual", sls=.05, aics=0, eps=1E-9)
\end{verbatim}

The stopping rule can be "aic" for Akaike's information criteria or "p" for p-values. \texttt{type} is the type of statistic on which to base the stopping rule. \texttt{type} can be "residual" for pooled residual
9.3. EXAMPLES OF THE USE OF DESIGN

χ², or "individual" for Wald χ² statistics of individual variables. sls and aics are cut-off values to decide when a variable is dropped from the model.

After using fastbw we may decide to refit the model dropping some variable and also on only a subset of the observations. Instead of retyping the lrm expression we can use the function update.

> f1 ← update(f,.~.-age,subset=dtime>20)

The arguments to update are the fitted object, the formula suitably modified, and perhaps other arguments. In the formula, we use a "." to represent the expressions that were present before and add or subtract terms.

9.3.3 Troubleshooting Problems with factor Predictors

Here is an example of a problem you may encounter when using a modeling function.

```r
> attach(resuse.dframe)
> m ← ols(log(billing) ~ dzgroup)
Error in lm.fit.qr(x, y, qr = ..1): computed fit is singular, rank 8
Dumped
> table(dzgroup)
0:HELP only pts 1:ARF/MOSF 2:COPD 3:CHF 4:Cirrhosis 5:Coma 6:Colon Cancer
   0 1513 458 726 296 247 269
7:Lung Cancer 8:MOSF w/Malig
   459 333
```

The problem here is that the factor dzgroup has HELP as a possible level, but there are no patients in that category. This happens when you have a factor or category variable and there are no observations for a particular level of the variable. If importing data from SAS and there is an unused SAS PROC FORMAT VALUE label, sas.get will create a level for the factor anyway and since there will be no observations the resulting design matrix will be singular because one of the dummy variables is always one. The easiest way out of this problem is to run the factor variable through the method for subscripting factor variables as described in Section 3.4.

```r
> dzgroup ← dzgroup[] # use dzgroup[,drop=T] if Hmisc not in effect
> table(dzgroup)
1:ARF/MOSF 2:COPD 3:CHF 4:Cirrhosis 5:Coma 6:Colon Cancer 7:Lung Cancer
   1513 458 726 296 247 269
8:MOSF w/Malig
   459 333
```

Now the new version of dzgroup will replace the old one in any subsequent calculations.

Another problem that may arise is when you want to collapse a few levels of a factor into a single level. To do this one can redefine the levels of the factor. The `%in%` operator can help here; see Sections 3.4 and 4.3 for other examples. Let us look at the variable group2 in the data frame.

```r
> group ← group2
> table(group)
   692 784 757 886 970 70
7:medicine 8B 8:medicine 9B 9:medical house staff 10:surgical house staff
   50 82 0 0
```
We would like to collapse levels 6, 7 and 8 into level 5. We redefine the levels attribute of group this way.

```r
> levels(group)[levels(group) %in% c("6:medicine 6C","7:medicine 8B", "+ "8:medicine 9B")]

> levels(group)

> # or levels(group) ← list(medicine=c('5:medicine','6:medicine 6C',
> # '7:medicine 8B','8:medicine 9B'))

> table(group)

1:surgery 2:cardiology 3:oncology 4:pulmonary/MICU 5:medicine
   692  784  757  886 1172

9:medical house staff 10:surgical house staff
     0     0

> # Now delete unused levels
> group ← group[,drop=T] if Hmisc not in effect

> table(group)

1:surgery 2:cardiology 3:oncology 4:pulmonary/MICU 5:medicine
   10  692   784   757  886 1172

9:medical house staff 10:surgical house staff
     0     0
```

Notice that the the values of medicine 6C, 8B, 9B etc have been correctly collapsed into medicine.

### 9.3.4 A Comprehensive Hypothetical Example

As another example of using many of the Design functions (as well as the describe and impute functions in Hmisc), suppose that a categorical variable `treat` has values "a", "b", and "c", an ordinal variable `num.diseases` has values 0, 1, 2, 3, 4, and that there are two continuous variables, `age` and `cholesterol`. `age` is fitted with a restricted cubic spline, while `cholesterol` is transformed using the transformation \( \log(cholesterol+10) \). Cholesterol is missing on three subjects, and we impute these using the overall median cholesterol. We wish to allow for interaction between `treat` and `cholesterol`. The following S program will fit a logistic model, test all effects in the design, estimate effects, and plot estimated transformations. The fit for `num.diseases` really considers the variable to be a 5-level categorical variable. The only difference is that a 3 d.f. test of linearity is done to assess whether the variable can be re-modeled "asis". Here we also show statements to store predictor characteristics from `datadist`.

```r
library(Design, T)

ddist ← datadist(cholesterol, treat, num.disease, age)
  # Could have used ddist ← datadist(data.frame.name)
options(datadist="ddist") # defines data dist. to Design
cholesterol ← impute(cholesterol)

fit ← lrm(y ~ treat + scored(num.diseases) + rcs(age) + 
  log(cholesterol+10) + treat:log(cholesterol+10))

describe(y ~ treat + scored(num.diseases) + rcs(age))
  # or use describe(formula(fit)) for all variables used in fit

# describe function (in Hmisc) gets simple statistics on variables
#fit ← robcov(fit) # Would make all statistics which follow
  # use a robust covariance matrix
  # would need x=T, y=T in lrm()

specs(fit) # Describe the design characteristics
anova(fit)
```
9.3. EXAMPLES OF THE USE OF DESIGN

anova(fit, treat, cholesterol)  # Test these 2 by themselves
plot(anova(fit))               # Summarize anova graphically
summary(fit)                   # Estimate effects using default ranges
plot(summary(fit))             # Graphical display of effects with C.L.
summary(fit, treat="b", age=60) # Specify reference cell and adjustment val
summary(fit, age=c(50,70))     # Specify effect of increasing age from # 50 to 70
summary(fit, age=c(50,60,70))  # Increase age from 50 to 70, adjust to # 60 when estimating effects of other factors

# If had not defined datadist, would have to define ranges for all var.
plot(fit, age=seq(20,80,length=100), treat=NA, conf.int=F) # Plot relationship between age and log # odds, separate curve for each treat, # no C.I.
plot(fit, age=NA, cholesterol=NA) # 3-dimensional perspective plot for age, # cholesterol, and log odds using default # ranges for both variables
plot(fit, num.diseases=NA, fun=function(x) 1/(1+exp(-x)),
     ylab="Prob", conf.int=.9) # Plot estimated probabilities instead of # log odds
# Again, if no datadist were defined, would have to tell plot all limits

# Estimate and test treatment (b-a) effect averaged over 3 cholesterols
contrast(fit, list(treat='b', cholesterol=c(150,200,250)),
         list(treat='a', cholesterol=c(150,200,250)),
         type='average')

logit ← predict(fit, expand.grid(treat="b", num.dis=1:3, age=c(20,40,60),
                         cholesterol=seq(100,300,length=10)))
# Could also obtain list of predictor settings interactively
logit ← predict(fit, gendata(fit, nobs=12))

# Since age doesn't interact with anything, we can quickly and # interactively try various transformations of age, taking the spline # function of age as the gold standard. We are seeking a linearizing # transformation.

ag ← 10:80
logit ← predict(fit, expand.grid(treat="a", num.dis=0, age=ag,
                          cholesterol=median(cholesterol)),
                          type="terms")[,"age"]
# Note: if age interacted with anything, this would be the age # "main effect" ignoring interaction terms
# Could also use
#  logit ← plot(f, age=ag, ...)$x.xbeta[,2]
# which allows evaluation of the shape for any level of interacting # factors. When age does not interact with anything, the result from # predict(f, ... , type="terms") would equal the result from # plot if all other terms were ignored
CHAPTER 9. THE DESIGN LIBRARY OF MODELING FUNCTIONS

# Could also specify
# logit ← predict(fit, gendata(fit, age=ag, cholesterol=...))
# Un-mentioned variables set to reference values

plot(ag^.5, logit)  # try square root vs. spline transform.
plot(ag^1.5, logit)  # try 1.5 power
latex(fit)  # invokes latex.lrm, creates fit.tex
# Draw a nomogram for the model fit
nomogram(fit)

# Compose S function to evaluate linear predictors analytically
g <- Function(fit)
g(treat='b', cholesterol=260, age=50)
# Letting num.diseases default to reference value

The following is a typical sequence of steps that would be used with Design in conjunction with the Hmisc transcan function to do single imputation of all NAs in the predictors\(^1\), fit a model, do backward stepdown to reduce the number of predictors in the model (with all the severe problems this can entail), and use the bootstrap to validate this stepwise model, repeating the variable selection for each re-sample. Here we take a short cut as the imputation is not repeated within the bootstrap. In what follows we (atypically) have only 3 candidate predictors. In practice be sure to have the validate and calibrate functions operate on a model fit that contains all predictors that were involved in previous analyses that used the response variable. Here the imputation is necessary because backward stepdown would otherwise delete observations missing on any candidate variable.

xt <- transcan(~ x1 + x2 + x3, imputed=T)
impute(xt)  # imputes any NAs in x1, x2, x3
# Now fit original full model on filled-in data
f <- lrm(y ~ x1 + rcs(x2,4) + x3, x=T, y=T)  # x,y allow boot.
fastbw(f)  # derive stepdown model (using default stopping rule)
validate(f, B=100, bw=T)  # repeats fastbw 100 times
cal <- calibrate(f, B=100, bw=T)  # also repeats fastbw
plot(cal)

See Section 13.2 for a much more comprehensive example of the use of Design.

9.3.5 Using Design and Interactive Graphics to Generate Flexible Functions

Sometimes one wishes to simulate data from a complex non-monotonic regression relationships. In this example we open an empty plot, draw a curve using mouse clicks, fit the function using least squares via a spline function, and create an S function representing a close approximation to the manually drawn function. This latter function can then be used inside a simulation loop to create a population predictor effect, for example. This example also shows how restricted cubic splines are fitted. You may have to specify knot locations yourself to fit the tails of the curve adequately if you don’t click the mouse very rapidly there.

\(^1\) Multiple imputation would be better but would be harder to do in the context of bootstrap model validation.
9.4 Checklist of Problems to Avoid When Using Design

1. Don’t have a formula like \( y \sim \text{age} + \text{age}^2 \). In S you need to connect related variables using a function which produces a matrix, such as pol or rcs. This allows effect estimates (e.g., hazard ratios) to be computed as well as multiple d.f. tests of association.

2. Don’t use poly or strata inside formulas used in Design. Use pol and strat instead.

3. Almost never code your own dummy variables or interaction variables in S. Let S do this automatically. Otherwise, anova and other functions can’t do their job.

4. Almost never transform predictors outside of the model formula, as then plots of predicted values vs. predictor values, and other displays, would not be made on the original scale. Use instead something like \( y \sim \log(\text{cell.count}+1) \), which will allow cell.count to appear on x-axes. You can get fancier, e.g., \( y \sim \text{rcs}(\log(\text{cell.count}+1),4) \) to fit a restricted cubic spline with 4 knots in \( \log(\text{cell.count}+1) \). For more complex transformations do something like

\[
f \leftarrow \text{function}(x) \{ \\
    \ldots \text{various 'if' statements, etc.} \\
    \log(\text{pmin}(x,50000)+1) \\
\}
\]

\[
\text{fit1} \leftarrow \text{lrm}(\text{death} \sim f(\text{cell.count})) \\
\text{fit2} \leftarrow \text{lrm}(\text{death} \sim \text{rcs}(f(\text{cell.count}),4))
\]

5. Don’t put $ inside variable names used in formulas. Either attach data frames or use data=.

6. Don’t forget to use datadist and options(datadist=...). Try to use it at the top of your program so that all model fits can automatically take advantage if its distributional summaries for the predictors.

7. Don’t validate or calibrate models which were reduced by dropping “insignificant” predictors. Proper bootstrap or cross-validation must repeat any variable selection steps for each re-sample. Therefore, validate or calibrate models which contain all candidate predictors, and if you must reduce models, specify the option \( \text{bw=T} \) along with any non-default stopping rules when you run validate or calibrate.
8. Dropping of “insignificant” predictors ruins much of the usual statistical inference for regression models (confidence limits, standard errors, $P$-values, $\chi^2$, ordinary indexes of model performance) and it also results in models which will have worse predictive discrimination.

9. Make sure you include the T in `library(Design, T)`, and do `library(Design, T)` after `library(Hmisc, T)`

### 9.5 Describing Representation of Subjects

The Hmisc `dataRep` function is useful for describing how well a new subject was represented in a dataset used to develop a predictive model. This can supplement confidence intervals in guarding against over-interpretation when extrapolation is done.
Chapter 10

Principles of Graph Construction

The ability to construct clear and informative graphs is related to the ability to understand the data. There are many excellent texts on statistical graphics (many of which are listed at the end of this chapter). Some of the best are Cleveland’s 1994 book *The Elements of Graphing Data* and the books by Tufte. The suggestions for making good statistical graphics outlined here are heavily influenced by Cleveland’s books, and quotes below are from his 1994 book.

10.1 Graphical Perception

- Goals in communicating information: reader perception of data values and of data patterns. Both accuracy and speed are important.

- Pattern perception is done by

  - detection: recognition of geometry encoding physical values
  - assembly: grouping of detected symbol elements
  - estimation: assessment of relative magnitudes of two physical values

- For estimation, many graphics involve discrimination, ranking, and estimation of ratios

- Humans are not good at estimating differences without directly seeing differences (especially for steep curves)

- Humans do not naturally order color hues

- Only a limited number of hues can be discriminated in one graphic

- Weber’s law: The probability of a human detecting a difference in two lines is related to the ratio of the two line lengths
• This is why grid lines and frames improve perception and is related to the benefits of having multiple graphs on a common scale.
  – eye can see ratios of filled or of unfilled areas, whichever is most extreme

• For categorical displays, sorting categories by order of values attached to categories can improve accuracy of perception. Watch out for over-interpretation of extremes though.

• The aspect ratio (height/width) does not have to be unity. Using an aspect ratio such that the average absolute curve angle is $45^\circ$ results in better perception of shapes and differences (banking to $45^\circ$).

• Optical illusions can be caused by:
  – hues, e.g., red is emotional. A red area may be perceived as larger.
  – shading; larger regions appear to be darker
  – orientation of pie chart with respect to the horizon

• Humans are bad at perceiving relative angles (the principal perception task used in a pie chart)

• Here is a hierarchy of human graphical perception abilities:
  1. Position along a common scale (most accurate task)
  2. Position along identical nonaligned scales
  3. Length
  4. Angle and slope
  5. Area
  6. Volume
  7. Color: hue (red, green, blue, etc.), saturation (pale/deep), and lightness
    – Hue can give good discrimination but poor ordering

10.2 General Suggestions

• Exclude unneeded dimensions (e.g. width, depth of bars)

• “Make the data stand out. Avoid Superfluity”; Decrease ink to information ratio

• “There are some who argue that a graph is a success only if the important information in the data can be seen in a few seconds. . . . Many useful graphs require careful, detailed study.”

• When actual data points need to be shown and they are too numerous, consider showing a random sample of the data.

• Omit “chartjunk”

• Keep continuous variables continuous; avoid grouping them into intervals. Grouping may be necessary for some tables but not for graphs.

• Beware of subsetting the data finer than the sample size can support; conditioning on many variables simultaneously (instead of multivariable modeling) can result in very imprecise estimates
10.3 Tufte on “Chartjunk”

Chartjunk does not achieve the goals of its propagators. The overwhelming fact of data graphics is that they stand or fall on their content, gracefully displayed. Graphics do not become attractive and interesting through the addition of ornamental hatching and false perspective to a few bars. Chartjunk can turn bores into disasters, but it can never rescue a thin data set. The best designs... are intriguing and curiosity-provoking, drawing the viewer into the wonder of the data, sometimes by narrative power, sometimes by immense detail, and sometimes by elegant presentation of simple but interesting data. But no information, no sense of discovery, no wonder, no substance is generated by chartjunk.

— Tufte p. 121, 1983

10.4 Tufte’s Views on Graphical Excellence

“Excellence in statistical graphics consists of complex ideas communicated with clarity, precision, and efficiency. Graphical displays should

- show the data
- induce the viewer to think about the substance rather than about methodology, graphic design, the technology of graphic production, or something else
- avoid distorting what the data have to say
- present many numbers in a small space
- make large data sets coherent
- encourage the eye to compare different pieces of data
- reveal the data at several levels of detail, from a broad overview to the fine structure
- serve a reasonably clear purpose: description, exploration, tabulation, or decoration
- be closely integrated with the statistical and verbal descriptions of a data set.”

10.5 Formatting

- Tick Marks should point outward
- $x$- and $y$-axes should intersect to the left of the lowest $x$ value and below the lowest $y$ value, to keep values from being hidden by axes
- Minimize the use of remote legends. Curves can be labeled at points of maximum separation (see the Hmisc labcurve function).
10.6 Color, Symbols, and Line Styles

- Some symbols (especially letters and solids) can be hard to discern
- Use hues if needed to add another dimension of information, but try not to exceed 3 different hues. Instead, use different saturations in each of the three different hues.
- Make notations and symbols in the plots as consistent as possible with other parts, like tables and texts
- Different dashing patterns are hard to read especially when curves inter-twine or when step functions are being displayed
- An effective coding scheme for two lines is to use a thin black line and a thick gray scale line

10.7 Scaling

- Consider the inclusion of 0 in your axis. Many times it is essential to include 0 to tell the full story. Often the inclusion of zero is unnecessary.
- Use a log scale when it is important to understand percent change of multiplicative factors or to cure skewness toward large values
- Humans have difficulty judging steep slopes; bank to 45°, i.e., choose the aspect ratio so that average absolute angle in curves is 45°.

10.8 Displaying Estimates Stratified by Categories

- Perception of relative lengths is most accurate — areas of pie slices are difficult to discern
- Bar charts have many problems:
  - High ink to information ratio
  - Error bars cause perception errors
  - Can only show one-sided confidence intervals well
  - Thick bars reduce the number of categories that can be shown
  - Labels on vertical bar charts are difficult to read
- Dot plots are almost always better
- Consider multi-panel side-by-side displays for comparing several contrasting or similar cases. Make sure the scales in both $x$ and $y$ axes are the same across different panels.
- Consider ordering categories by values represented, for more accurate perception
10.9 Displaying Distribution Characteristics

- When only summary or representative values are shown, try to show their confidence bounds or distributional properties, e.g., error bars for confidence bounds or box plot.
- It is better to show confidence limits than to show ±1 standard error.
- Often it is better still to show variability of raw values (quartiles as in a box plot so as to not assume normality, or S.D.).
- For a quick comparison of distributions of a continuous variable against many categories, try box plots.
- When comparing two or three groups, overlaid empirical distribution function plots may be best, as these show all aspects of the distribution of a continuous variable.

10.10 Showing Differences

- Often the only way to perceive differences accurately is to actually compute differences; then plot them.
- It is not a waste of space to show stratified estimates and differences between them on the same page using multiple panels.
- This also addresses the problem that confidence limits for differences cannot be easily derived from intervals for individual estimates; differences can easily be significant even when individual confidence intervals overlap.
- Humans can’t judge differences between steep curves; one needs to actually compute differences and plot them.

10.11 Choosing the Best Graph Type

The recommendations that follow are good on the average, but be sure to think about alternatives for your particular data set. For nonparametric trend lines, it is advisable to add a “rug” plot to show the density of the data used to make the nonparametric regression estimate. Alternatively, use the bootstrap to derive nonparametric confidence bands for the nonparametric smoother.

10.11.1 Single Categorical Variable

Use a dot plot or horizontal bar chart to show the proportion corresponding to each category. Second choices for values are percentages and frequencies. The total sample size and number of missing values should be displayed somewhere on the page. If there are many categories and they are not naturally ordered, you may want to order them by the relative frequency to help the reader estimate values.
10.11.2 Single Continuous Numeric Variable

An empirical cumulative distribution function, optionally showing selected quantiles, conveys the most information and requires no grouping of the variable. A box plot will show selected quantiles effectively, and box plots are especially useful when stratifying by multiple categories of another variable. Histograms are also possible.

10.11.3 Categorical Response Variable vs. Categorical Ind. Var.

This is essentially a frequency table. It can also be depicted graphically (Section 6.3).

10.11.4 Categorical Response vs. a Continuous Ind. Var.

Choose one or more categories and use a nonparametric smoother to relate the independent variable to the proportion of subjects in the categories of interest. Show a rug plot on the x-axis.

10.11.5 Continuous Response Variable vs. Categorical Ind. Var.

If there are only two or three categories, superimposed empirical cumulative distribution plots with selected quantiles can be quite effective. Also consider box plots, or a dot plot with error bars, to depict the median and outer quartiles. Occasionally, a back-to-back histogram can be effective for two groups (see the Hmisc histbackback function).

10.11.6 Continuous Response vs. Continuous Ind. Var.

A nonparametric smoother is often ideal. You can add rug plots for the x- and y-axes, and if the sample size is not too large, plot the raw data. If you don’t trust nonparametric smoothers, group the x-variable into intervals having a given number of observations, and for each x-interval plot characteristics (3 quartiles or mean ± 2 SD, for example) vs. the mean x in the interval. This is done automatically with the Hmisc xyplot function with the methods='quantile' option.

10.12 Conditioning Variables

You can condition (stratify) on one or more variables by making separate pages by strata, by making separate panels within a page, and by superposing groups of points (using different symbols or colors) or curves within a panel. The actual method of stratifying on the conditional variable(s) depends on the type of variables.

Categorical variable(s) : The only choice to make in conditioning (stratifying) on categorical variables is whether to combine any low-frequency categories. If you decide to combine them on the basis of relative frequencies you can use the combine.levels function in Hmisc.

Continuous numeric variable(s) : Unfortunately, to condition on a continuous variable without the use of a parametric statistical model, one must split the variable into intervals. The first choice is whether the intervals of the numeric variable should be overlapping or non-overlapping. For the former the built-in equal.count function can be used for a paneling or grouping variable in trellis graphics (these overlapping intervals are called “shingles” in trellis).
10.12. CONDITIONING VARIABLES

For non-overlapping intervals the Hmisc `cut2` function is a good choice because of its many options and compact labeling.

`hesweb1.med.virginia.edu/biostat/teaching/statcomp` has more information on statistical graphics and links to pertinent sites.
Bibliography


Chapter 11

Graphics in S

11.1 Overview

S has a large variety of plotting routines. In order to be able to display a plot one needs to open a special window for this purpose as described in Section 12.2. For example, UNIX users might open a graphics window using X11() or motif(), and Windows 3.3 users usually use win.graph(), while 4.x or later Windows users let the system open a graph sheet.

We will begin this chapter by covering some of the lower–level plotting functions, then we will move up to the higher–level multi–way trellis graphics (which generalize the coplot function). All of the basic graphs and many trellis–type graphs can be produced in S-PLUS 4.x or later using dialog boxes, and graphs can be edited and annotated interactively using point–and–click. All this is usually done by clicking on a data frame in the left pane of the Object Browser to get a list of the frame’s variables in the right pane. Then one or more variable names are highlighted (using left click or control–left–click) and a graph type is clicked on a 2D or 3D graphics palette. However, with our slant of being able to reproduce analyses when data are updated, we will present only the command interface in this chapter.

In 4.x or later you can edit an S-PLUS graph, whether it was produced by a dialog or by commands, using the S-PLUS graphics editor, or you can even edit the graph in Microsoft Word or Powerpoint when the editing process requires S-PLUS to manipulate graphics objects. This is done through dynamic object linking in Windows 95. Also take a look at Metafile Companion for editing Windows metafiles, as described briefly in Section 1.9.

The typical plotting command is of the form plot(fun1(var1),fun2(var2),...). This will plot a transformation (fun2) of var2 on the y–axis vs. the transformation fun1 of var1 on the x–axis. The ... represent graphical parameters to pass to plot to control different aspects of the plot such as plot size, labeling of axes, position of the plot on the paper, orientation, limits for the axes, line type, number of plots to a page, etc.

Graphical parameters can be passed to plot as part of its arguments, or be defined beforehand through the par(...) function. In this latter case, they remain in effect for the duration of the
S session, while in the former they are only active for that particular `plot` command. There are many graphical parameters and we can classify them in basically four groups: parameters affecting graphical elements (lines, points, polygons and so on), parameters affecting axes and tick marks, parameters affecting margins and parameters affecting a multiple figure layout. Let’s do some examples using the `car.test.frame` dataframe that is supplied with S-Plus.

```r
> attach(car.test.frame)
> names(car.test.frame)
[1] "Price" "Country" "Reliability" "Mileage" "Type"
[6] "Weight" "Disp." "HP"
> plot(log(Weight),Disp.)
```

The results are shown in Figure 11.1.

Axes are labeled with variable names and they are scaled to include all observations in the data frame. We will improve it a little bit by adding titles, a smooth fitting line and axis labels.

```r
> plot(log(Weight),Disp.,xlab="Log of Weight",
+      ylab="Displacement",
+      main="Displacement vs log of Weight")
> lines(supsmu(log(Weight),Disp.))
```

If at this point we wanted to print the plot, there is an option in the graphics window to do so (in UNIX, click the right mouse button on Graph and choose Print from the menu). You can also make a copy of the plot in a smaller window or resize it to your preferences. For Windows 4.x and later you use the Print Graph Sheet Page command in the File menu. In the example above, the arguments for labels and titles could have been given in a different command `title(main,sub,xlab,ylab)`. The command `lines(x,y)` adds lines with coordinates determined by the vectors `x` and `y` (it could also be a matrix with two columns). Here, the role of `x` and `y` is played by the pair of vectors returned.
by `supsmu` which determine a non-parametric smooth fit. `lowess` is another function which does smooth fitting note that you must remove NAs yourself to use it. A function similar in purpose to `lines` is `points`. The results are shown in Figure 11.2.

Let us look at the distribution of mileage by type of car. Let us try

```r
> plot(Type,Mileage,boxmeans=T,rotate=T)
```

Here, again we see how S is smart enough to recognize that `Type` is a factor variable and does a boxplot. The arguments `boxmeans` and `rotate` display the mean `Mileage` by `Type` and rotate labels on the x-axis. However, to do boxplots, the `boxplot` function is preferred due to its greater flexibility.

```r
> boxplot(split(Mileage,Type),varwidth=T,notch=T)
```

The `split` function here is needed to classify `Mileage` by `Type`. The argument `varwidth` specifies that the box widths is proportional to the square root of the number of observation in each box. The `notch` arguments provide notches that can be used for a rough significance test at the 5% level.

Let us examine how `plot` behaves on fitted models. (`plot` acts differently on models not fitted with a `Design` function).
Figure 11.3: Plotting a Factor

Figure 11.4: Example of Boxplot
> f <- ols(Mileage ~ Weight+Type+Disp.,x=T)
> f

Least Squares Regression Model

ols(formula = Mileage ~ Weight + Type + Disp.)

n=60  p=7

Residuals:
           Min     1Q Median     3Q    Max
-5.515 -1.141  0.05707  1.54  4.715

Coefficients:
             Value Std. Error  t value Pr(>|t|)
Intercept 33.9640  4.1053  8.2733  0.0000
Weight    -0.0017   0.0018  -0.9152  0.3643
Type=Large 2.6627  1.8435   1.4444  0.1546
Type=Medium -0.4514  0.9673  -0.4666  0.6427
Type=Small  4.3597  1.1194   3.8948  0.0003
Type=Sporty 2.6860  0.9985   2.6900  0.0096
Type=Van   -3.2339  1.4875  -2.1740  0.0343
Disp.    -0.0361  0.0124  -2.9100  0.0053

Residual standard error: 2.238 on 52 degrees of freedom
Multiple R-Squared: 0.8077  Adjusted R-Squared: 0.7818

plot can be applied to fitted models to display how the response function behaves as the predictors in the model vary. When using plot with Design for this purpose we need to tell the function how to adjust the predictors that are not being plotted. This can be done in two ways: by passing them explicitly to plot as arguments, or by means of the datadist function. datadist takes a dataframe or a list of variable names and returns an object of class “datadist” with information that helps plot determine the limits of the variables being plotted, and adjustments for other variables in the model. We then set the options(datadist=...) parameter which instructs S where to point to find the limits for the variables. For example

> dd <- datadist(Type,Weight,Disp.)
> options(datadist="dd")
> dd

Type    Weight      Disp.
Low:effect  2571.25  113.75
   Adjust to Compact 2885.00  144.50
   High:effect   3231.25  180.00
Low:prediction Compact 2165.25   90.90
   High:prediction Van 3735.00  302.00
   Low Compact   1845.00   73.00
   High Van     3855.00  305.00

Values:
Figure 11.5: Example of Plot on a Fitted Model

Type: Compact Large Medium Small Sporty Van

This is saying that if we want to plot the predicted values from \( f \) as a function of \( \text{Weight} \) and \( \text{Disp.} \), they will range from 2165.25 to 3735.00 and 90.90 to 302.00 respectively, while the \text{Type} factor will be adjusted to the value \text{Compact}. To specify that we want \text{plot} to cover the full range determined by \text{datadist} we use \text{NA} by convention

\[
> \text{plot}(f, \text{Weight}=\text{NA}, \text{Disp.}=\text{NA}, \text{fun} = \text{function(x) 100/x})
\]

In this example we chose to represent a transformation of the response (100/x) by defining it in line through the \text{fun=} argument. This is a feature common to many \text{S} functions. If we wanted to use a factor rather than a continuous variable as a predictor we would have obtained one curve for each level of the factor plus confidence intervals.

We can override the values chosen by \text{datadist} as limits and adjustment

\[
> \text{plot}(f, \text{Disp.}=\text{seq}(150,250,\text{by}=5), \text{Type}=\text{NA}, \text{Weight}=2800, \text{conf.int}=\text{F})
\]

How does \text{plot} manage to behave so differently depending on the kind of arguments we give it? The answer is in the \text{class} attribute of its main argument. If we try to look at the \text{plot} function itself we get

\[
> \text{plot}
\]

\text{function(x, ...)}

\text{UseMethod("plot")}

What this means is that when we type \text{plot(x)}, \text{plot} looks at the \text{class} attribute of \text{x}, say \text{z}, and then calls the function \text{plot.z} which will produce the appropriate plot.

\[
> \text{class}(f)
\]
11.1. OVERVIEW

Figure 11.6: Overriding datadist Values

> args(plot.ols)
Error: Object "plot.ols" not found
Dumped
> args(plot.Design)
function(fit, ..., xlim, ylim, fun, xlab, ylab, conf.int = 0.95, add = F,
label.curves = T, eye, lty, col = 1, adj.zero = F, ref.zero = F,
adj.subtitle, cex.adj = 1, non.slopes, time, loglog = F, val.lev = F,
digits = 4, cex.label = 0.75)
> class(site)
[1] "factor"
> args(plot.factor)
function(x, y = NULL, ..., style = "box", rotate = sum(nchar(xalabs)) > 80,
boxmeans = F, character, xlab = fn, ylab = yname, ylim = ymm, ask = T,
data = NULL)

This is showing that an object can have more than one class attribute and plot will look at all
of them starting from the left until it finds a function of the form plot.z. This behavior is not
restricted to plot. Many other functions such as print, summary and anova also act this way.
They are called generic functions and methods can be written for them, meaning special functions
to handle special objects. One consequence of this software design is that when we look up help, we
want to make sure that we are looking for help for the correct function. For example help(anova)
will give us help for the S anova function, while help(anova.Design) will give us help on Design’s
anova function.

Two other plotting functions that we want to look at are qqnorm and coplot. qqnorm (comple-
mented by qqline) does a normal probability plot. In our example we may want to check if the
residuals from the fitted model are normally distributed. We could extract the residuals by using
resid and then type
> qqnorm(resid(f))
> qline(resid(f))

There are functions to do quantile-quantile plots for other distributions (See [7, section 5.5.4.1]).

If we want to see how Mileage depends on Weight across the different types we can do a conditioning plot or coplot.

\[
\text{coplot}(y \sim x|z, \text{given.values}=z, \text{panel}=\text{panel.smooth})
\]
gives a scatterplot of y vs x conditioning on the values of z. z could be a factor or a series of overlapping (or not) intervals. In this latter case, if z is divided into, say, m intervals, then m plots of y vs x are done with the variables restricted to those intervals. When z is a factor we get one plot for each level of the the factor.

> coplot(Mileage \sim Weight|Type)

The labeling here is a little unusual since it starts from left to right and from bottom to top. The idea is that it should be read like any other graph, with the origin in the bottom left of the page and values on the x-axis increasing to the right, and values on the y-axis increasing upwards. The key on how to read it is given by the top panel. If z is a continuous variable the function co.intervals could be used to construct the intervals. It doesn’t matter what function we use to construct them as long as the end result is a matrix with two columns and the interval extremes as rows.

There are many other plotting functions. Two that are worth exploring are pairs and interaction.plot.

### 11.2 Adding Text or Legends and Identifying Observations

In the example above, we fitted a least squares model to Mileage. We specified x=T to store the design matrix along with the fit. Using this information we can now use the function which.influence to
extract influential observations

```r
> w <- which.influence(f, cutoff=.5)
> w
$Intercept:
[1] "Ford Festiva 4" "Honda Civic CRX Si 4"

$Weight:
[1] "Ford Festiva 4"

$Type:
[1] "Ford Festiva 4"
```

`w` is a list with one component for each factor with influential observations according to a criteria defined by the `cutoff=` argument. Each component lists the observations that unduly affect that particular coefficient. We would like to refit the model dropping these observations. This is a good time to use `unlist`.

```r
> wu <- unlist(w, use.names=F)
> wu
[1] "Ford Festiva 4" "Honda Civic CRX Si 4" "Ford Festiva 4"
[4] "Ford Festiva 4"
> wu <- sort(unique(wu))
> wu
[1] "Ford Festiva 4"

wu ← match(wu, row.names(car.test.frame))
```

`unlist` makes the list `w` into a vector but one with repeated components and not sorted. This is solved by using `unique` and `sort`. Then we use `match` to get a vector with the indexes of `car.test.frame` corresponding to the influential observations. We can use them to extract those elements not in `wu`.

```r
> fu ← update(f, . ~ ., subset=row.names(car.test.frame)[-wuc], x=F)
> fu

Least Squares Regression Model

```r
ols(formula = Mileage ~ Weight + Disp. + Type, subset = row.names(car.test.frame)[-wuc], x = F)
```

n=58  p=7

Residuals:

Min 1Q Median 3Q Max
-5.067 -1.216 0.103 1.188 4.245

Coefficients:

|            | Value  | Std. Error | t value | Pr(>|t|) |
|------------|--------|------------|---------|----------|
| Intercept  | 28.0726| 4.1988     | 6.6859  | 0.0000   |
| Weight     | 0.0007 | 0.0018     | 0.3771  | 0.7077   |
| Disp.      | -0.0421| 0.0117     | -3.6100 | 0.0007   |
| Type=Large | 1.4479 | 1.7522     | 0.8263  | 0.4125   |
Figure 11.8: Identifying Observations

We can try to look for the influential observations in the plot of observed vs predicted. When we type `identify(...)` we are calling an interactive procedure; now S expects us to point at the points in the graph and click on the left mouse button. It will then label the point with the vector given to the `label=` argument. (See fig 9). Here we used `abbreviate` to produce a shortened version of the label. When we don’t want to label any more points, we just position the cursor anywhere on the graphics window and click on the middle mouse button. S will then return a vector with the indexes of those observations labeled, which we can use to check the data.

The legend in the plot was obtained using a combination of `legend` and `locator`.

The arguments to `legend` are pretty easy to interpret here, except perhaps for `locator(1)`. `locator(n)` is just a drawing function which will connect n points with lines as you draw them on the screen by
clicking the mouse. `legend` interprets `locator(1)` to mean to position 1 point (the top left of the box) in the place where you click the mouse. Alternatively, a vector of coordinates could have been used.

The `legend` function has largely been obsoleted by the `key` function which is more versatile. When identifying separate curves you may also want to let Hmisc’s `labcurve` function call `key` for you.

### 11.3 Hmisc and Design High–Level Plotting Functions

Table 11.1 summarizes high–level plotting commands from Hmisc, Design, and standard S.

The Hmisc function `scat1d` has several options for showing the density of the raw data through a rug plot on one of the four axes or along a user–specified curve. `scat1d` is especially good at showing the data density for very large datasets, as it will draw a random sub–segment of each whisker or “strand” of the rug. It has an argument which allows you to place the rug plot along a curve rather than on an axis. For extremely large datasets, you may want to use the `histSpike` function instead (see below). By default, if \( n \geq 2000 \), `scat1d` calls `histSpike` automatically.

The `datadensity` function is a generalization of `scat1d` which calls `scat1d` for each continuous variable in a data frame and draws frequency bar plots for categorical variables. `datadensity` places each variable on a separate axis and writes the number of missing values to the right of each axis if there are any `NA`s. `datadensity` is a good tool for initial data inspections (see Section 3.6). Figure 11.9 shows the result of the command

```r
> datadensity(prostate)  # prostate is on Web page
```

`datadensity` accepts a `group` argument which will cause tick marks for individual raw data points to be distinguished by color. This can be used to identify associations between the `group` variable and the other variables.

`histSpike` draws a “spike” histogram using by default 100 bins. This is especially useful for large datasets as such histograms can have high resolution. `histSpike` can also draw a kernel density plot. A useful feature of `histSpike` is that like `scat1d` it can be used to enhance an existing plot (e.g., scatter diagram) with histograms or density plots showing the marginal distribution of one of the variables plotted. These plots point inward from any of the 4 axis lines. Unlike `scat1d` you have to add the argument `add=T` to do this.

The `ecdf` function in the Hmisc library draws empirical cumulative distributions for either individual variables or for all variables in a data frame. For the latter case, a suitable matrix of plots is set up automatically. `ecdf` also accepts a `group` variable, so it can automatically draw multiple cdfs based on stratifying the data on categorical variables. Curves are labeled using `labcurve`. Here are some examples:

```r
ecdf(age, group=sex)
ecdf(age, group=interaction(sex,race))
```

Empirical distribution functions have two advantages over histograms: they do not require the choice of bins, and you can overlay several distributions on the same plot. There is a `trellis` version of `ecdf` (see Section 11.4). It is easy to have `ecdf` call `scat1d` to add a rug plot to the cumulative distribution plot, or to call `histSpike` to add a histogram or density plot to the plot. For example, you can type `ecdf(age, datadensity=’rug’).`
## Table 11.1: Non-trellis High Level Plotting Functions

<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>barplot</td>
<td>vertical or horizontal bar graph</td>
</tr>
<tr>
<td>bpplot</td>
<td>box–percentile plots (Hmisc)</td>
</tr>
<tr>
<td>boxplot</td>
<td>side-by-side boxplots</td>
</tr>
<tr>
<td>contour</td>
<td>contour plot</td>
</tr>
<tr>
<td>coplot</td>
<td>separate plots of different ranges</td>
</tr>
<tr>
<td>datadensity</td>
<td>multivariable version of Hmisc’s scat1d</td>
</tr>
<tr>
<td></td>
<td>displays data density for all variables in a data frame</td>
</tr>
<tr>
<td>dotchart</td>
<td>displays values based on position of dots</td>
</tr>
<tr>
<td>ecdf</td>
<td>empirical distribution function plot (Hmisc)</td>
</tr>
<tr>
<td>faces</td>
<td>Chernoff faces for multivariate data</td>
</tr>
<tr>
<td>hist</td>
<td>histogram</td>
</tr>
<tr>
<td>hist.data.frame</td>
<td>histogram of all variables in a data frame (Hmisc)</td>
</tr>
<tr>
<td>histSpike</td>
<td>high–resolution “spike” histograms and density plots</td>
</tr>
<tr>
<td>labcurve</td>
<td>draw and label curves or label existing curves (Hmisc)</td>
</tr>
<tr>
<td>nomogram</td>
<td>nomograms (Design)</td>
</tr>
<tr>
<td>pairs</td>
<td>all possible pairs of scatterplots</td>
</tr>
<tr>
<td>persp</td>
<td>3-D perspective plots of grids</td>
</tr>
<tr>
<td>pie</td>
<td>pie charts</td>
</tr>
<tr>
<td>plclust</td>
<td>plots of cluster trees from hclust</td>
</tr>
<tr>
<td>plot</td>
<td>scatterplot or line plot</td>
</tr>
<tr>
<td>plot.anova.Design</td>
<td>Dot chart of anova table (Design)</td>
</tr>
<tr>
<td>plot.Design</td>
<td>family of functions for fitted objects</td>
</tr>
<tr>
<td>plot.summary.Design</td>
<td>plots effect ratios and CIs (Design)</td>
</tr>
<tr>
<td>plot.summary.formula</td>
<td>plotting functions for summary.formula function (Hmisc)</td>
</tr>
<tr>
<td>plsmo</td>
<td>plot smoothed nonparametric estimates (Hmisc)</td>
</tr>
<tr>
<td>qqnorm</td>
<td>normal probability plot</td>
</tr>
<tr>
<td>qqplot</td>
<td>quantile-quantile plot</td>
</tr>
<tr>
<td>scat1d</td>
<td>add data density (rug plot) to plot (Hmisc enhancement of rug)</td>
</tr>
<tr>
<td>survplot</td>
<td>survival plots (Design)</td>
</tr>
<tr>
<td>symbol.freq</td>
<td>diagram of frequency table (Hmisc)</td>
</tr>
<tr>
<td>tsplot</td>
<td>time series plots</td>
</tr>
<tr>
<td>usa</td>
<td>map of the US</td>
</tr>
</tbody>
</table>
Figure 11.9: datadensity plot for the prostate data frame
The `cdf.compare` function draws an empirical CDF alongside a theoretical one. See also the `trellis.stripplot` function discussed in Section 11.4.

There are several built-in ways to draw box and whisker plots in S. These plots provide useful overall summaries but they are not especially sensitive to the behavior of the tails of the distributions. A continuous version of the box plot called the box–percentile plot, was developed by Esty and Banfield. Banfield’s `bpplot` function, with slight modifications, is included in Hmisc. To quote from Banfield’s help file for `bpplot`: “Box-percentile plots are similar to boxplots, except box–percentile plots supply more information about the univariate distributions. At any height the width of the irregular ‘box’ is proportional to the percentile of that height, up the the 50th percentile, and above the 50th percentile the width is proportional to 100 minus the percentile. Thus, the width at any given height is proportional to the percent of observations that are more extreme in that direction. As in boxplots, the median, 25th and 75th percentiles are marked with line segments across the box”.

The leftmost arguments to `bpplot` may be a sequence of not necessarily equal–length vectors or a list containing the same. The latter is often produced by the `split` function in order to stratify on a grouping variable.

Here is an example of a box–percentile plot showing the distribution of ages in the `titanic` data frame, stratified by passenger class. We add a group representing the overall age distribution and a hypothetical group having a normal distribution with the same mean and variance of the overall age distribution. To omit these extra groups use the simple command `bpplot(split(age,pclass), xlab='Passenger Class', ylab='Years').`

```r
w ← split(age, pclass)
w$Overall ← age
a ← age[!is.na(age)]
w$Normal ← rnorm(2000, mean(a), sqrt(var(a)))
bpplot(w, xlab='Passenger Class', ylab='Years', srtx=30)
```

The result is shown in Figure 11.10.

Hmisc’s `labcurve` function will automatically label a set of existing curves on the current plot, or draw and label curves, if you tell it the coordinates of all of the curves. `labcurve` has many options. By default it will label curves at the points for which they are maximally separated. You can usually get away without a legend if you do this. If you want a legend, `labcurve` will position the legend at the most empty area of the plot, and it is easier to use than the `key` or `legend` commands in many cases. Here is an example where `labcurve` draws and labels the curves. The lines are distinguished by different colors and styles.

```r
labcurve(list(Female=list(ages.f,height.f,col=2),
        Male =list(ages.m,height.m,col=3, lty=2)),
xlab='Age', ylab='Height', pl=T)
# add ,keys=c('f','m') to label curves with single letters
```

The `plsmo` function plots smoothed estimates of x vs. y, handling missing data for `lowess` or `supsmu`, and adding axis labels. It optionally suppresses plotting extrapolated estimates. An optional `group` variable can be specified to compute and plot the smooth curves by levels of `group`. When `group` is present, the `datadensity` option will draw tick marks showing the location of the raw x–values, separately for each curve. `plsmo` also has an option to plot connected points for raw
Figure 11.10: Box-percentile plot showing the distribution of ages of passengers on the Titanic stratified by passenger class. More than half of the passengers are omitted from this plot due to missing ages. The rightmost part of the plot shows the box-percentile plot for a normal distribution having mean and standard deviation equal to that of the ages in the data.

data, with no smoothing. Here is an example in which the log odds of smoothed estimates of the probability of death vs. age is plotted, stratified by sex.

\[
\text{plsmo}(\text{age, death, group=sex, datadensity=T, fun=plogis})
\]

See also the Hmisc \texttt{trellis panel} function \texttt{panel.plsmo} described in Section 11.4.

11.4 trellis Graphics

S-PLUS also comes with a library of advanced graphics functions called \texttt{trellis}. In R, this library is called \texttt{lattice}. The library name comes from the fact that when you are displaying multiple graphics panels after conditioning on other variables, the resulting display looks like a garden trellis or lattice. \texttt{trellis} has these advantages over S’s older graphical functions:

1. \texttt{trellis} uses better defaults for fonts, colors, and point symbols.

2. It uses S symbolic formulas for specification of the main and conditioning variables.

3. Related to the last point, you can condition on one variable or on the cross-classifications of any number of “given” variables.

4. Some new graphics types are implemented, including some for 3-D plots.

5. Graphical parameters such as the aspect ratio are chosen for improved graphical perception.
<table>
<thead>
<tr>
<th>Function</th>
<th>Purpose</th>
<th>Formula Argument</th>
</tr>
</thead>
<tbody>
<tr>
<td>barchart</td>
<td>Bar chart</td>
<td>y ~ x</td>
</tr>
<tr>
<td>bwplot</td>
<td>Box and whisker plot</td>
<td>y ~ x</td>
</tr>
<tr>
<td>densityplot</td>
<td>Probability density plot</td>
<td>~ x</td>
</tr>
<tr>
<td>dotplot</td>
<td>Dot plot</td>
<td>y ~ x</td>
</tr>
<tr>
<td>Dotplot</td>
<td>Hmisc generalization of dotplot</td>
<td>y ~ x</td>
</tr>
<tr>
<td>ecdf</td>
<td>Hmisc ECDF plot</td>
<td>~ x</td>
</tr>
<tr>
<td>histogram</td>
<td>Histogram</td>
<td>~ x</td>
</tr>
<tr>
<td>parallel</td>
<td>Parallel coordinate plot</td>
<td>~ x</td>
</tr>
<tr>
<td>panel.bpplot</td>
<td>enhanced box plots and</td>
<td></td>
</tr>
<tr>
<td></td>
<td>box–%-tile plots with bwplot</td>
<td></td>
</tr>
<tr>
<td>panel.plsmo</td>
<td>Hmisc panel function for</td>
<td>y ~ x</td>
</tr>
<tr>
<td></td>
<td>xyplot</td>
<td></td>
</tr>
<tr>
<td>splom</td>
<td>Multi–panel scatterplot matrices</td>
<td>~ x</td>
</tr>
<tr>
<td>stripplot</td>
<td>One–dimensional scatter plot</td>
<td>y ~ x</td>
</tr>
<tr>
<td>xyplot</td>
<td>Conditioning plots/scatter plots</td>
<td>y ~ x</td>
</tr>
<tr>
<td>xYplot</td>
<td>Hmisc generalization of xyplot</td>
<td>Cbind(y,y2,y3) ~ x</td>
</tr>
<tr>
<td></td>
<td>for multi–column y</td>
<td></td>
</tr>
<tr>
<td>setTrellis</td>
<td>Hmisc trellis setup</td>
<td></td>
</tr>
<tr>
<td>trellis.strip.blank</td>
<td>Hmisc function to set trellis to use blank background for panel titles</td>
<td></td>
</tr>
</tbody>
</table>
Here is a list of some of the most commonly used `trellis` functions.

Type `?trellis` to see several other `trellis` functions. In the formulas, $g_1,g_2,g_3$ are categorical “given” (conditioning) variables. There may be more than two of them. If only one is given, the $*$s are omitted. $y$ is a `factor` variable (except for `xyplot` for which it is numeric), and $x$ is a numeric variable. For `splom`, $x$ is a matrix or a data frame. `parallel` is useful for representing multivariate data. For it, $x$ is a numeric matrix whose columns represent the multivariate response. See Section 11.4.1 for a generalization of `xyplot` in `Hmisc`.

You can use `trellis`’s `shingle` function to make overlapping intervals of a continuous variable, to use it as a conditioning or $y$ variable. The `equal.count` function is convenient for this. For example, the $g_1$, $g_2$ variables above could be of the form `equal.count(z)` where $z$ is a numeric continuous variable. Optional arguments to `equal.count` are `number` (number of intervals) and `overlap` (degree of overlap between intervals). Defaults are 6 and .5, respectively.

When plotting a factor variable, particularly when making dot plots, one frequently wants to control the ordering of factor levels in constructing an axis or in arranging panels. The `reorder.factor` function is useful for this. As an example consider two simple vectors. For generality, we create a factor variable whose levels are not in alphabetic order.

```r
> a <- c(1, 3, 2.5, 2.2)
> b <- factor(c('a','c','b','d'), c('d','c','b','a'))
levels(b)
[1] "d" "c" "b" "a"

> dotplot(b ~ a)  # y-axis is a b c d (from bottom to top)

> # Now re-order levels of b to be in order of a
> b <- reorder.factor(b, a)
> b
[1] a c b d

> levels(b)
[1] "a" "d" "b" "c"

> dotplot(b ~ a)  # y-axis is a d b c (bottom to top)
```

This places the dots in ascending order from bottom to top. To put them into descending order, use instead

```r
> b <- reorder.factor(b, -a)
```

You can also order factor levels by another variable, and if the data are not already grouped, by the value of a summary statistic computed after grouping. `reorder.factor` creates an ordered variable and trellis functions respect the order of the levels of such variables (see the `ordered` function).

Most of the `trellis` functions accept a `groups` argument that is used in conjunction with the `panel.superpose` function to plot different classes of points in the same plot (superposition), distinguishing them by different symbols or colors. For example, to plot `age` vs. `height` on one plot using different color symbols for females and males we might use the command

```r
xyplot(height ~ age, groups=sex, panel=panel.superpose)
```
This can be enhanced by allowing the user to control the plotting symbols and other characteristics. In what follows we plot males using an x (pch=2) and females using a triangle (pch=4). We use the key option to place a legend on top of the plot.

```r
s ← trellis.par.get('superpose.symbol')
s$pch[1:2] ← c(2,4)  # replace first 2 elements with 2,4; ignore others
trellis.par.set('superpose.symbol',s)  # replace trellis default pch
xyplot(height ~ age, groups=sex, panel=panel.superpose,
       key=list(text=list(c('female','male')), points=Rows(s,1:2)))
```

If you want the key to have one row, specify columns=2 inside the key list.

By combining `trellis`' `xyplot` function with Hmisc's `panel.plsmo` function, more flexibility is obtained and keys can be created to define multiple groups of data points on one `trellis` panel. By default, both raw data and nonparametric trend estimates are graphed. The previous example could be done using

```r
xyplot(height ~ age, groups=sex, panel=panel.plsmo, type='p')
Key()
```

Here `type='p'` caused only points to be drawn. The default, `type='b'` causes both raw data points and `lowess`-smoothed trend lines to be drawn, and the different curves are labeled by the group names where the curves are furthest apart. Specify `type='l'` to omit the raw data points.

Here are some other examples:

```r
# Plot points and smooth trend line (add type='l' to suppress points)
xyplot(blood.pressure ~ age, panel=panel.plsmo)

# Do this for multiple panels
xyplot(blood.pressure ~ age | sex, panel=panel.plsmo)

# Do this for subgroups of points on each panel, show the data
# density on each curve, and draw a key at the default location
xyplot(blood.pressure ~ age | sex, groups=race, panel=panel.plsmo,
       datadensity=T)
Key()  # Use Key(locator(1)) to position key with mouse
```

The `Key` function is created by `panel.plsmo` when a `groups` variable is present. `Key` calls the builtin `key` function with suitable arguments for drawing the key, remembering what was specified to `xyplot` in the form of symbols and colors.

Here are some other `trellis` examples.

```r
trellis.device()  # not needed for 4.x or later
bwplot(sex ~ age | pclass, data=titanic)
bwplot(sex ~ age | pclass*survived, data=titanic)
bwplot(sex ~ age | pclass, panel=panel.bpplot, data=titanic)
  # Uses Hmisc's panel.bpplot function for drawing more versatile box plots
# Result is in Figure 11.11
ecdf(~ age | pclass, groups=sex, q=.5, label.curve=F,
     col=c(1,.4))  # use gray scale for one of the sexes, show medians
# Hmisc ecdf.formula function - Figure 11.12
```
# Add datadensity='rug', 'hist', or 'density' to augment CDF with
# density information

library(Design,T); attach(prostate)  # prostate is on web page
x ← nomiss(cbind(age,wt,sbp,dbp,hg,sz))  
# Using nomiss in Hmisc - splom has a bug in handling missing values
splom(~ x)

**trellis** shades panels which label the current level of conditioning variables. To instead use white backgrounds on these title panels, use the following commands:

```
s.b ← trellis.par.get("strip.background")
s.b$col ← 0
trellis.par.set("strip.background", s.b)
s.s ← trellis.par.get("strip.shingle")
s.s$col ← 0
trellis.par.set("strip.shingle", s.s)
```

This can be also be done by using the command **trellis.strip.blank()**, which calls a little function in Hmisc. **trellis.strip.blank** must be called before the graphics device is opened. Another way to remove shading from the strip is to add the following argument to a top-level **trellis** function:

```
strip=function(...) strip.default(..., style=1)
```

The help file for **strip.default** documents the various values of **style**:

1. the full strip label is colored in background color and the text string for the current factor level is centered in it
2. all the factor levels are spread across the strip with the current level is drawn atop a colored rectangle

3. identical to style 1 but a portion of the strip is highlighted (as in a shingle) to indicate the position of the current level

4. like 2 except the entire strip label is colored in background color

5. like 1 but the current factor level is positioned left-to-right across the strip

6. like 5 but the string adjustment varies from left-justified to right-justified as the string moves left-to-right

The Hmisc setTrellis function by default calls trellis.strip.blank and sets the line thickness for dot plot reference lines to 1 instead of the usual default of 2. See also the setps Hmisc function.

There are many standard options to high-level trellis functions (a good reference is Kraus & Olson Section 6.4). If you are making a multi-panel graph that is 2 rows × 2 columns with one of the four panels unused, you can specify that all 3 panels are to be put in a row. Add layout=c(1,3) to put then in one row or layout=c(3,1) to put the three panels in one column. You can specify a logical vector skip to control where unused panels appear. To make a 2 × 2 layout with the upper left panel being blank, specify layout=c(2,2), skip=c(F,F,T,F); note the numbering from the origin of the lower left panel. You can arrange and number panels from the upper left by using the as.table=T argument.

Trellis graphs are not actually drawn until a print function is executed, either explicitly or implicitly. This can be used to great advantage in composing a multi-graph display of different types of Trellis graphs. In the following example we make four graphs and do not draw them
immediately. The `print.trellis` is invoked to put the four graphs in the desired locations on the page.

```r
plot1 ← xYplot(...)  
plot2 ← Dotplot(...)  
plot3 ← histogram(...)  
plot4 ← xyplot(...)  
print(plot1, split=c(1,1,2,2), more=T)  
print(plot2, split=c(1,2,2,2), more=T)  
print(plot3, split=c(2,1,2,2), more=T)  
print(plot4, split=c(2,2,2,2), more=F)
```

The first two arguments to `split` specify the row and column number (from the lower left) the current graph should occupy. The last two arguments specify the overall number of rows and columns that are to be set aside.

To have finer control of positioning of sub-graphs you can use the `position` argument which contains fractional values. For details see the help file for `print.trellis`.

To specify axis details, use `scales=`. For example, to specify that 10 tick marks are to appear on the x-axis and 5 on the y-axis, use `scales=list(x=list(tick.number=10),y=list(tick.number=5))`. Specify `aspect='xy'` to bank panels to 45°.

See the `trellis.args` help file for more information about general `trellis` arguments including `main`, `sub`, `page`, `xlim`, `ylim`, `xlab`, `ylab`. To graphically display all the current `trellis` settings, issue the `show.settings()` command.

When you want to display the data density of one variable stratified by one or more other variables and you don’t like cumulative distribution functions or multiple histograms, the `trellis` `stripplot` function may be of interest, as a generalization of Hmisc’s `datadensity` function (Section 11.3). By default, `stripplot` makes a separate horizontal band for each level of the stratification variable and plots small circles at each actual data point (with optional jittering). You can give `stripplot` a `panel` argument to specify other representations. Here are some examples:

```r
trellis.device()  
# Separate strips of circles by treatment  
stripplot(treatment ~ y, subset=!is.na(y))

# Instead, use a rug plot via scat1d  
stripplot(treatment ~ y,  
          panel=function(x,y,...) scat1d(x,y=y),  
          subset=!is.na(y))

# Substitute an estimated density plot for individual points  
g ← function(x, y, ...) {
  for(yy in unique(y)) {
    d ← density(x[y==yy], na.rm=T)  
    lines(d$x, d$y + yy)
  }
}
stripplot(treatment ~ y, panel=g)
```

A much easier approach to producing the previous graph is to use the `trellis` `densityplot` function as shown below. A second example uses the `prostate` data frame that is in the Design library.
densityplot(~ y | treatment)
densityplot(~hg | rx*factor(stage), width=3, data=prostate)

See Section 6.1 for an example where a frequency table is constructed for two categorical variables, row percents are computed, and these are plotted using dotplot.

You can find out more about trellis by visiting MathSoft's Web page http://www.mathsoft.com/splus.html.

11.4.1 Multiple Response Variables and Error Bars

The trellis xyplot function is quite flexible as long as you are plotting a single response variable. Trellis in general requires the response variable to be univariate so there is no opportunity to add, for example, a systolic blood pressure time trend to a diastolic pressure trend on the same panels. There is also no way with xyplot of plotting “error bars” such as mean ± 2 standard errors, or the median and outer quartiles. Hmisc’s xYplot function uses a trick to get around this problem. The trick is that the analyst specifies multiple response variables, but all but the first are converted to become attributes of the first variable, using an auxiliary function Cbind. Then a new panel function panel.xYplot fetches these attributes as needed.

xYplot other advantages over xyplot.

1. It automatically goes into “superpose” mode when a groups variable is present. No panel = panel.superpose needs to be specified.
2. xYplot produces a function Key that makes it easy to plot a key for how the groups variable is denoted in the plot.
3. xYplot can use the Hmisc labcurve function to automatically label multiple curves generated by the groups variable.
4. xYplot uses variable labels, when they are present, to label axes.
5. xYplot can aggregate raw data automatically, given a function that produces a 3-number summary. Numeric x-variables can be collapsed into intervals containing a pre-specified number of observations, and represented by the mean x within the intervals.

Here are some examples taken from the help file. The first several examples draw error bars, then other examples show how to plot multiple curves generated by the multiple response variables, using e.g. method='band'. For any plot, you can control whether lines or points are plotted through the use of type='l', 'p', or 'b' (both).

```r
# First generate combinations of some variable values
dfr ← expand.grid(month=1:12, continent=c('Europe','USA'),
                 sex=c('female','male'))
attach(dfr) # to get access to 3 new variables
set.seed(13) # so values can be replicated
# Add a response variable (monthly mean) to the predictor settings
# using an assumed linear regression model
y ← month/10 + 1*(sex=='female') + 2*(continent=='Europe') +
     runif(48,-.15,.15)
```
lower ← y - runif(48,.05,.15) # Generate hypothetical monthly ranges
upper ← y + runif(48,.05,.15)

# Show mean and range at each month, for one panel
xYplot(Cbind(y,lower,upper) ~ month,subset=sex=='male' & continent=='USA')
# add ,label.curves=F to suppress use of labcurve to label curves where farthest apart

# Now make a panel for each continent, for males
xYplot(Cbind(y,lower,upper) ~ month|continent,subset=sex=='male')

# Make a panel for each continent; within each panel, separate sex
groups; use Key to automatically place a key
xYplot(Cbind(y,lower,upper) ~ month|continent,groups=sex); Key()

# Separate sex groups within a single panel
xYplot(Cbind(y,lower,upper) ~ month,groups=sex,subset=continent=='Europe')

# Same as above but automatically position labels for sex groups
xYplot(Cbind(y,lower,upper) ~ month,groups=sex,subset=continent=='Europe',keys='lines')
# keys='lines' causes labcurve to draw a legend where the panel is most empty

# Draw 3 lines for the three variables
xYplot(Cbind(y,lower,upper) ~ month,groups=sex,subset=continent=='Europe',method='bands')

# Show error bars once again, but only the upper part
xYplot(Cbind(y,lower,upper) ~ month,groups=sex,subset=continent=='Europe',method='upper')

# Now use a label for y, and alternate using only upper or lower bars
# so bars for different groups don’t run into each other
label(y) ← 'Quality of Life Score'
# can also specify Cbind('Quality of Life Score'=y,lower,upper)
xYplot(Cbind(y,lower,upper) ~ month,groups=sex,subset=continent=='Europe',method='alt bars',
   offset=.4) # offset passed to labcurve to label .4 y units away from curve

11.4.2 Multiple x–axis Variables and Error Bars in Dot Plots

The Hmisc Dotplot function has three of the four advantages over the builtin trellis function
\texttt{dotplot} that \texttt{xYplot} has over \texttt{xyplot}. But instead of generalizing the function to allow multiple
\texttt{y}–axis variables, Dotplot generalizes \texttt{dotplot} to allow for several \texttt{x}–axis variables. The main usage
of this is displaying confidence or quantile intervals on the horizontal reference lines, in addition to
showing point estimates. For example, to turn the last \texttt{xYplot} example into a dot plot, use

\texttt{Dotplot(month ~ Cbind(y,lower,upper), groups=sex,}
\texttt{subset=continent=='Europe')}

\texttt{# Cbind(y,lower,upper)|sex may work better}
\texttt{Key()}
\texttt{# Key is generated by Dotplot for the sex variable}

This will produce a solid line\footnote{The line style is taken from \texttt{trellis.par.get('plot.line')}} connecting the \texttt{lower} and \texttt{upper} values for each \texttt{month}, with a solid
dot indicating the value of \texttt{y}. To further emphasize the range rather than the point estimate, specify
pch=3 (plus sign) as the plotting symbol.

Like dotplot, panel variables can be used with Dotplot when the formula contains a |. Dotplot does not fully handle both superposition (using groups) and multiple x-variables, as it currently does not use different colors or other line styles to distinguish the low–high line segments for the superposed groups.

See Section 4.6 for examples where Dotplot is used for profiling multiple groups, based on means, confidence limits, and ranks.

### 11.4.3 Using summarize with trellis

The Hmisc summarize function creates a new data frame containing multi-way descriptive statistics. This data frame is suitable for use by all trellis functions. In the next example we generate a dataset containing 24 month × year combinations with 100 observations per combination. Then we compute 24 medians and 0.025 and 0.975 quantiles to show the center and 0.95 coverage intervals for each stratum.

```r
set.seed(111) # so we can replicate the example
dfr ← expand.grid(month=1:12, year=c(1997,1998), reps=1:100)
attach(dfr)
y ← abs(month-6.5) + 2*runif(length(month)) + year-1997
s ← summarize(y, llist(month,year), smedian.hilow, conf.int=.5)
# To plot only the median we can use any trellis function, e.g.:
xYplot(y ~ month, groups=year, panel=panel.superpose, data=s)

# But now show all 3 values for each stratum
xYplot(Cbind(y,Lower,Upper) ~ month, groups=year, data=s,
       keys='lines', method='alt')
# Can also show 3 quantiles
s ← summarize(y, llist(month,year), quantile, probs=c(.5,.25,.75),
               stat.name=c('y','Q1','Q3'))
xYplot(Cbind(y, Q1, Q3) ~ month, groups=year, data=s, keys='lines')
# To display means and bootstrapped nonparametric confidence intervals use:
s ← summarize(y, llist(month,year), smean.cl.boot)
s
```
To convert this to a dot plot, use

\[
\text{Dotplot(month} \sim \text{Cbind(y, Lower, Upper) | year, data=s, pch=3)}
\]

The combination of \texttt{summarize} and \texttt{trellis} graphics is also useful for showing empirical results when the number of points is too large to make an interpretable scatterplot (especially when stratified by categories of a third variable). In what follows we compute the three quartiles of \texttt{height} stratified by \texttt{age} and \texttt{sex} simultaneously. We either round \texttt{age} to the nearest year, or group it into deciles, to have sufficient sample sizes in each \texttt{age} \times \texttt{sex} stratum. For grouping \texttt{age} into deciles, we use a feature of the \texttt{Hmisc cut2} function in which the levels for the decile groups are the mean values of \texttt{age} within each decile group. We have to go to extra trouble to convert the \texttt{factor} variable created by \texttt{cut2} to a numeric variable.

\[
\texttt{ageg} \leftarrow \text{round(ageg)} \quad \text{# or:}
\]
\[
\texttt{ageg} \leftarrow \text{as.numeric(as.character(cut2(age,g=10,levels.mean=T))})
\]
# Also see the m= argument to cut2
\[
\texttt{s} \leftarrow \text{summarize(height, llist(sex,age=ageg), smedian.hilow,}
\]
# 3 quartiles named height,Lower,Upper
\[
\texttt{xYplot(Cbind(height,Lower,Upper) ~ age, groups=sex, method='bands',}
\]
# data=s)

This process has been automated in \texttt{xYplot}:

\[
\texttt{xYplot(height} \sim \text{age, groups=sex, method='quantiles'})
\]
Here method='quantiles' runs cut2 and summarize on the raw data to produce the summarized data. By default, this will, for each sex, group age into intervals containing min(40, n/4) observations where n is the number of observations in that sex group. You can override this using the nx argument to xYplot. You can also specify the vector of 3 quantiles to compute, in a probs argument. The central quantile needs to be listed first. method can also be the name of a function that returns a matrix containing, in order, a measure of central tendency and some sort of limits. For example:

\[ xYplot(y \sim \text{month} | \text{year}, nx=F, \text{method}=\text{smean.cl.boot}) \]

displays the mean y and bootstrap confidence limits, stratified by unique values of \text{month} (with no intervals, because nx=F was specified). You can specify instead nx=m where m is the number of observations to achieve in each automatically-created x interval.

See Section 6.1 for an example where row percentages are computed from a frequency table, and then displayed using trellis graphics. Section 4.6 has other examples for summarize and Dotplot.

If the data frame is organized so that the multiple variables to plot are in separate rows, the Hmisc reShape function may be useful for reorganizing the data for plotting. Here is an example where for each Department there is a row for each of three salary levels: low, middle, and high. A variable named type tells what each row pertains to. reShape will create a matrix with columns named low,middle,high. Here we assume the levels of type are in the order middle, low, high.

```r
indexhlabel
label(salary) ← 'Salary, $'
a ← reShape(salary, id=Department, colvar=type)
depth ← dimnames(a)[[1]]
Dotplot(dept ~ Cbind(a))
```

Note that when there is a single argument to Cbind and that argument is a matrix, Cbind will pull off the first column as the main variable and “hide” the other columns as an attribute to the main variable.

### 11.4.4 A Summary of Functions for Aggregating Data for Plotting

Various functions in S can be used to compute aggregate statistics with stratification that can be passed to various plotting routines. A summary of these functions is below.

**tapply**: This function will stratify a single variable by one or a list of stratification variables. When you stratify by more than one variable, the result is a matrix which is generally difficult to plot directly. The Hmisc reShape function can be used to re-shape the result into a data frame for plotting. When you stratify by a single variable, tapply creates a vector of summary statistics suitable for making a simple dot or bar plot without conditioning.

**aggregate**: The function takes as input a vector or a data frame and a by list of one or more stratification variables (see p. 86). It is handy to enclose the by variables in the llist function. You can summarize many variables at once but only a single number such as the mean is computed for each one. aggregate does not preserve numeric stratification variables — it transforms them into factors which are not suitable for certain graphics. The result of aggregate is a data frame for printing or plotting.
**summary.formula**: This Hmisc function by default will compute separate summaries for each of the stratification variables. It can also do cross-classifications when `method='cross'`. You can summarize the response variable using multiple statistics (e.g., mean and median) and if you specify a `fun` function that can deal specially with matrices, you can summarize multiple-column response variables. `summary.formula` creates special objects and has special plotting methods (e.g., `plot.summary.formula.response`) for plotting those objects. In general you don’t plot the results of `summary.formula` using one of the trellis functions.

**summarize**: This Hmisc function has a similar purpose as `aggregate` but with some differences. It will summarize only a single response variable but the `FUN` function can summarize it with many statistics. Thus you can compute multiple quantiles or upper and lower limits for error bars. `summarize` will not convert numeric stratifiers to factors, so `summarize` is suitable for summarizing data for `xyplot` or `xYplot` when the stratification variable needs to be on the `x`-axis. `summarize` only does cross-classification. It will not do separate stratifications as the `summary.formula` function does. Unlike `summary.data.frame`, `summarize` creates an ordinary data frame suitable for any use in S, especially for passing as a `data` argument to trellis graphics functions. You can also easily use the GUI to graph this data frame.

**method=fun** with `xyplot`: This automatically aggregates data to be plotted when central tendency and upper and lower bands are of interest.
Chapter 12

Controlling Graphics Details

S has the capabilities to produce very complex and detailed graphical summaries. Loosely speaking, there are three levels of complexity in the elements comprising a plot. The first level consists of commands that can produce a plot by themselves. They set up a coordinate system for us and automatically determine the size of the plot, margins, orientation, font, plotting characters and the box surrounding the plot. They are called high level plotting functions. They can be described as functions that will produce results with a single call to them. Examples of high level plotting functions include `plot`, `hist` and `boxplot`. The next level allows to add detail to the plot by including other elements such as lines, symbols, legends, draw polygons, etc. These kind of functions are called low level plotting functions. They are functions whose output is added to a currently active graphics device. Finally, the greatest detail and control over your graphics can be exercised through the use of graphics parameters. Some of them can only be used in high level plotting functions; they are called high level parameters. Others can be used in high level functions or through the function `par`; these are classified as general parameters. There are also layout parameters which can only be changed through `par` because they change the overall layout of plots or figures. The last category of parameters are information parameters which cannot be changed but can be queried through `par`.

Table 12.1 summarizes low–level plotting commands for taking charge of details of how plots are drawn.

The undocumented Hmisc function `pstamp` uses the `stamp` function to date/time stamp an existing plot or multi–image plot. Under UNIX, `pstamp` can optionally stamp the plot with the current project directory name. Additional user–specified text (the first argument) can be specified; this is used as a prefix to the stamp. Unlike `stamp`, `pstamp` uses very small letters so as to not obstruct the rest of the graph.

12.1 Graphics Parameters

The function `par()` with no arguments returns a list. We list below the names of all the parameters in alphabetical order. In order for `par()` to work, a graphics device should be active.
### Table 12.1: Low Level Plotting Functions

<table>
<thead>
<tr>
<th>Function</th>
<th>Description</th>
</tr>
</thead>
<tbody>
<tr>
<td>abline</td>
<td>add straight line to plot</td>
</tr>
<tr>
<td>arrows</td>
<td>draw arrow</td>
</tr>
<tr>
<td>axes</td>
<td>add axis label</td>
</tr>
<tr>
<td>axis</td>
<td>add custom axis</td>
</tr>
<tr>
<td>box</td>
<td>add box to plot</td>
</tr>
<tr>
<td>character.table</td>
<td>show special text symbols (Hmisc)</td>
</tr>
<tr>
<td>frame</td>
<td>advance to next figure</td>
</tr>
<tr>
<td>labelclust</td>
<td>add labels to cluster plot</td>
</tr>
<tr>
<td>legend</td>
<td>add legend to plot</td>
</tr>
<tr>
<td>lines</td>
<td>add lines</td>
</tr>
<tr>
<td>minor.tick</td>
<td>add minor tick marks (Hmisc)</td>
</tr>
<tr>
<td>mtext</td>
<td>add text in margins</td>
</tr>
<tr>
<td>mtitle</td>
<td>add titles and subtitles to a multiple image plots (Hmisc)</td>
</tr>
<tr>
<td>perspp</td>
<td>project points on perspective plots</td>
</tr>
<tr>
<td>points</td>
<td>add points</td>
</tr>
<tr>
<td>polygon</td>
<td>draw and shade polygons</td>
</tr>
<tr>
<td>pstamp</td>
<td>date/time stamp current plot (Hmisc enhancement of stamp)</td>
</tr>
<tr>
<td>qqline</td>
<td>draw median line on qqnorm plot</td>
</tr>
<tr>
<td>rug</td>
<td>add data-based marks to an axis</td>
</tr>
<tr>
<td>segments</td>
<td>draw disconnected line segments</td>
</tr>
<tr>
<td>show.pch</td>
<td>show plotting characters (Hmisc)</td>
</tr>
<tr>
<td>stamp</td>
<td>add a time stamp to a plot</td>
</tr>
<tr>
<td>symbols</td>
<td>draw symbols on a plot</td>
</tr>
<tr>
<td>text</td>
<td>add text</td>
</tr>
<tr>
<td>title</td>
<td>add title or axis labels</td>
</tr>
</tbody>
</table>
12.1. GRAPHICS PARAMETERS

> names(par())
[1] "adj"  "ask"  "bty"  "cex"  "cin"  "col"  "cra"  "crt"  "csi"
[2] "cxy"  "din"  "err"  "exp"  "fig"  "fin"  "font"  "frm"  "fty"  "lab"
[3] "las"  "lty"  "lwd"  "mai"  "mar"  "mex"  "mgp"  "new"  "oma"
[4] "omd"  "omi"  "pd""ch"  "pin"  "plt"  "pty"  "rsz"  "srt"  "tck"
[5] "uin"  "usr"  "xaxp"  "xaxs"  "xaxt"  "xpd"  "yaxp"  "yaxs"  "yaxt"

To change one or more of the parameters we pass them to `par` as arguments with their new values. For instance, to change the default plotting symbol from "*" to "+" and setup a matrix of plots with two rows and three columns, we would type

> par(mfrow=c(2,3),pch=3)

The statements above, did not only change the value of `mfrow` and `pch` but also returned invisibly a list containing the original values of the parameters that we changed. Thus, if we were going to assign the statement, we would get a list with these original values. This can be useful to restore the parameters to its previous values.

> par.old ← par(mfrow=c(2,3),pch=3)

> par.old
$mfrow:
[1] 1 1

$pch:
[1] "*"

> par(par.old)
> par()$mfrow
NULL
> par()$pch
[1] "*"

The value of some parameters may change when you change another. The parameter `cex` for example, which controls character expansion relative to the device size, is related to the `mfrow` parameter. When you change `mfrow`, `cex` will be set automatically, so that the character size is not too big for the number of plots in the screen. You can still change `cex` to be whatever you like. You just have to do it after you set `mfrow` and in a different `par`. The reason for doing it in a different `par` is that `cex` is a general graphics parameter and `mfrow` is a layout parameter. S sets general parameters first and then layout parameters.

> par(mfrow=c(3,2))
> par(cex=0.75)  # NOT par(mfrow=c(3,2),cex=0.75)

12.1.1 The Graphics Region

To understand what each parameter does it is necessary to visualize how S divides up the device surface. We have an outer margin, inside of which we find the figure region. This region contains one or more plot areas surrounded by a margin.
By default the device is initialized with zero area in the outer margin. Typically the axis line is drawn in the border between the plot region and the margin. If we change the size of one of the regions, the others are adjusted automatically.

12.1.2 Controlling Text and Margins

The parameters to control the size of the outer margin are oma,omi and omd. For the figure margin we use mar and mai. Related to all of them is mex. The parameters fig and fin control the physical size of the figure region, while plt and pin do likewise for the plot region. Here is a description of all of them:

\[
\text{fig} = c(x_1, x_2, y_1, y_2)
\]
coordinates of the current figure region expressed as a fraction of the device surface. This is dependent on mfrow and mfcol.

\[
\text{fin} = c(w, h)
\]
width and height of figure in inches.

\[
\text{mai} = c(x_{\text{bot}}, x_{\text{lef}}, x_{\text{top}}, x_{\text{rig}})
\]
margin size specified in inches. Values given for bottom, left, top, and right margins in that order.

\[
\text{mar} = c(x_{\text{bot}}, x_{\text{lef}}, x_{\text{top}}, x_{\text{rig}})
\]
lines of margin on each side of plot. Margin coordinates
12.1. GRAPHICS PARAMETERS

range from 0 at the edge of the box outward in units of mex sized characters. If the margin is respecified by mai or mar, the plot region is re-created to provide the appropriate sized margins within the figure. The default value is c(5,4,4,2)+.1. Problems with lines not appearing on some devices might be remedied by specifying non-integer values in mar.

mex=x the coordinate unit for addressing locations in the margin is expressed in terms of mex. Margin coordinates are measured in terms of characters of size cex equal to mex. mex does not change the font size - it merely states which font is to be used to measure the margins.

oma=c(xbot,xlef,xtop,xrig)
outer margin lines of text. oma provides the maximum value for outer margin coordinates on each of the four sides of the multiple figure region. oma causes recreation of the current figure within the confines of the newly specified outer margins. The default is rep(0,4). See mtext to create titles in the outer margin.

omd=c(x1,x2,y1,y2)
coordinates of the outer margin region as a fraction of the device surface.

omi=c(xbot,xlef,xtop,xrig)
size of outer margins in inches.

pin=c(w,h)
width and height of plot, measured in inches.

plt=c(x1,x2,y1,y2)
the coordinates of the plot region measured as a fraction of the figure region.

By default we start with zero area for the outer margin. We can change it by changing oma, omd or omi. It is easiest to work with oma since it measures relative sizes; namely, the number of lines of text that we want to have in the outer margin. The height of the lines is measured in units of mex which is just the size of the default font. Thus if oma is c(0,0,5,0) and mex has the default value of one, it means that we are leaving room for zero lines of text in the bottom, right and left margin and 5 lines of text of the default size at the top. This does not mean that the text itself that we type has to be of the default size. The size of text is determined by the value of cex (character expansion). If cex equals 2.5, then we can only fit two lines of text at the top. Of course changing oma changes some of the other parameters. The physical size of the figure and plot regions will be reduced. However the space for margins in the figure region will remain the same.

Let us look at an example. We list below the default values of the parameters mentioned above.

> par(Cs(fig,fin,mai,mar,mex,cex,oma,omd,omi,pin,plt))
$fig:
Now, let us change the value of `oma` to allow space for 5 lines of text in the default size of the default font (`mex=1`).

```r
> par oma=c(0,0,5,0)
> par(Cs(fig,fin,mai,mar,mex,cex,oma,omd,omi,pin,plt))
$fig:
[1] 0.0000000 1.0000000 0.0000000 0.8892405

$fin:
[1] 8.00 5.62

$mai:
[1] 0.714 0.574 0.574 0.294

$mar:
[1] 5.1 4.1 4.1 2.1

$mex:
```
12.1. GRAPHICS PARAMETERS

We see that all the parameters have changed with the exception of \texttt{mai}, \texttt{mar}, \texttt{mex} and \texttt{cex}. Let us now change \texttt{mar} and \texttt{cex} to allow for only one line of text of size 2.5 in the top margin figure.

\begin{verbatim}
> par(mar=c(0,0,2.5,0))
> par(cex=2.5)
> mtext("A Title in the Figure Margin",side=3)
> mtext("A Title in the Outer Margin",side=3,outer=T,line=2.5)
> mtext("Another Title in the Outer Margin",side=3,outer=T)
> text(0.5,0.5,"This is the qPlot Region",cex=1)
> box()
\end{verbatim}

Look at the help file for an explanation on the use of \texttt{mtext}. Also notice that we used \texttt{text} with a pair of coordinates despite the fact that there was no plot in the graphics surface. The reason we could do this is that S sets up a coordinate system as soon as you open a graphics device. The default coordinates are \texttt{c(0,1,0,1)} as determined by \texttt{par("usr")}. If we were going to issue a high level plotting command this coordinates would be set according to the range of your data.

One other layout command that we can look at is \texttt{pty}. The value of \texttt{pty} is a character string: "s" for a square plotting region, and "m" for a maximal region.

12.1.3 Controlling Plotting Symbols

We can specify the type of line to be used and its width with the parameters \texttt{lty} and \texttt{lwd}. The plotting symbol used by default is a ".". We can change it to any character we want by specifying \texttt{pch="c"}, where "c" is any character. We may also use a number from 0 to 18 instead of a character to obtain a variety of symbols. Other numbers up to 252 yield characters that are font and device dependent as explained in the section of the help file below. If we use a character as a plotting symbol its size will be determined by the value of \texttt{cex} just as in the case of text. If we use a special symbol (by using the \texttt{pch=n} form) the size of the symbol will be given by \texttt{mkh}. The value of \texttt{mkh} is a non-negative number giving the height in inches of the symbol. A value of zero for \texttt{mkh} (the default) means that the symbol will be of approximately the same size as a capital letter according to \texttt{cex}. 
Figure 12.2: Handling text in margins
12.1. GRAPHICS PARAMETERS

\texttt{lty=x} \quad \text{line type, device dependent. Normally type 1 is solid, 2 and up are dotted or dashed. A few devices have only one line type.}

\texttt{lwd=x} \quad \text{line width, device dependent. Width 1 is the standard width for the device. Many devices cannot change line width.}

\texttt{mkh=x} \quad \text{height in inches of mark symbols drawn when \texttt{pch} is given as a number. The default value of 0 means that the \texttt{cex} parameter controls the size of symbols when \texttt{pch} is a number (the symbol is approximately the size of a capital letter in this case).}

\texttt{pch="c"} \quad \text{the character to be used for plotting points. If \texttt{pch} is a period, a centered plotting dot is used.}

\texttt{pch=n} \quad \text{the number of a plotting symbol to be drawn when plotting points. Basic marks are: square (0); octagon (1); triangle (2); cross (3); X (4); diamond (5) and inverted triangle (6). To get superimposed versions of the above use the following arithmetic(!): 7==0+4; 8==3+4; 9==3+5; 10==1+3; 11==2+6; 12==0+3; 13==1+4; 14==0+2. Filled marks are square (15), octagon (16), triangle (17), and diamond (18). Use the \texttt{mkh} graphics parameter to control the size of these marks. See the EXAMPLES section for a display of the plotting symbols. Using the numbers 32 through 126 for \texttt{pch} yields the 95 ASCII characters from space through tilde (see the SPLUS data set font). The numbers between 161 and 252 yield characters, accents, ligatures, or nothing, depending on the font (which is device dependent).}

You may use the code below to produce a graph of the different plotting symbols and line types, then print a copy to have as a reference. Then you could do something similar to look at the effects of changing the \texttt{mkh} and \texttt{lwd} parameters.

\begin{verbatim}
> # A comprehensive pch table can be obtained using the Hmisc show.pch function
> par(usr=c(-1,19,0,1))
> for(i in 0:18)
> points(i,.5,pch=i)
> text(i,.35,i)
> title('Samples of "pch=" Parameter')
> box()
> par(usr=c(-1,11,0,11))
> for(i in 1:10)
> abline(h=i,lty=i)
> text(5,i+.5,paste("lty="",i,sep=""))
> box()
> title('Examples of "lty"')
\end{verbatim}

The \texttt{Hmisc character.table} function written by Pierre Joyet shows the numeric equivalents of all latin characters, facilitating the use of special characters in graph titles and other character
Samples of "pch=" Parameter

Figure 12.3: Plotting Symbols

Examples of "lty"

Figure 12.4: Different Types of Lines
12.1. GRAPHICS PARAMETERS

strings. Typing `character.table(8)` for example will show the characters in font 8. From that you will see that ρ is equivalent to 162. So `title('\\162', font=8)` will write a title of ρ.

12.1.4 Multiple Plots

To construct a plot with several figures in it we use the parameters `mfrow=c(m,n)` or `mfcol=c(m,n)`. These set up a matrix of plots with m rows and n columns and the plots are drawn row-by-row or column-by-column. Setting one implies setting the other, to the same value. To know the order in which to do the plots, S looks at `fty` which will have the value "r" (rows) or "c" (columns) depending on which parameter was set. If the number of rows or columns is greater than 2 then `cex` and `mex` are set to 0.5.

12.1.5 Skipping Over Plots

We will now examine the function `frame`. We can use it to cause the graphics driver to advance to the next frame, that is, the next plot. If we have only one plot per page, the command `frame()` will erase the current plot (because it is moving to the next frame). In a multiple figure layout, a call to `frame` will move to the next figure. This provides an alternative way to skip over one or more plots in the layout. Two successive calls to `frame` will skip over the next figure.

The parameter `new` on the other hand, is a logical parameter whose purpose is to determine whether or not a high level function will move to the next figure or overlay the current one. If `new=T` it is assumed there are no plots in the current figure and therefore the canvas will not be erased when we call a high level function. If `new=F` then a call to a high level function will cause the graphics device to move to the next figure in order to avoid overwriting the current one. After executing a high level graphics command `new` is immediately set to `F`. This the normal situation; there are no plots in the current figure, we do a plot (`new` is set to `F`), add lines, text or whatever is necessary; once we are finished with this particular plot we want to move to a new one. Since `new` is `F` we only need to call the high level function and it will start a new plot without overwriting the current one. In some circumstances we may want to overlay the results of two high level plotting functions. In this case we type `par(new=T)` before executing the second one and its output will be overlayed on top of the output of the first function. We will have more examples about this later.

A side effect of the way `new` operates is that when setting up the device layout, if there is more than one plot per page, the current figure is set to be the last one in the layout and `new` is set to `F`. This way, calling a high level plotting command will cause the device to move to the next figure in the layout, i.e. the first one, correctly producing the plot. The problem is that if we try to execute a low level plotting command, the results will apply to the last figure in the layout which is probably not what we intended.

12.1.6 A More Flexible Layout

Other parameters that change when setting `mfrow` or `mfcol` are `fig` and `mfg`. Notice that the `mf*` parameters divide the screen in regions of the same size. Additional flexibility is possible by using `mfg` and `fig`. In fact, setting one of `mfrow` or `mfcol` changes both of these. `mfg` allows under certain conditions to expand a particular plot to fill a whole row or a whole column. `fig` is much more flexible and permits creative arrangements of the different plots.
The form of \texttt{mfg} is \texttt{c(i, j, m, n)}, where \texttt{i} and \texttt{j} denote the row and column of the current figure in the multiple figure layout and \texttt{m} and \texttt{n} are the number of rows and columns. Thus, \texttt{mfg} can be used to make a specific figure active. The way to use \texttt{mfg} is to plan our layout and then after each plot change its value to make the next figure span a different region. For example

\begin{verbatim}
> par(mfg=c(1,1,3,2))
> box()
> par(mfg=c(1,2,3,2))
> box()
> par(mfg=c(2,1,3,1))
> box()
> par(mfg=c(3,1,3,2))
> box()
> par(mfg=c(3,2,3,2))
> box()
> title("This is a box")
\end{verbatim}

The \texttt{fig} parameter allows greater flexibility than \texttt{mfg}. Simply set the coordinates of the figure region as a fraction of the device surface before each plot. The example above could have been

\begin{verbatim}
> par(fig=c(0,.5,.66,1))
> par(new=F)
> box()
> frame()
> par(fig=c(0,.5,.66,1))
> box()
> par(fig=c(.5,1,.66,1))
> box()
> par(fig=c(0,1,.33,.66))
\end{verbatim}
12.1. GRAPHICS PARAMETERS

```r
> box()
> par(fig=c(0,0.5,0,.33))
> box()
> par(fig=c(0.5,1,0,.33))
> box()
> title("This is a box")
```

It is clear that by varying the parameters in `fig` we can obtain a much more flexible layout than by using `mfg` alone. A combination of both is most efficient, but setting `fig` will leave `mfg` unchanged. Also notice that the `title` function only affects the current figure. If we want to use an overall title we need to use `mtext`. There is an Hmisc function called `mtitle` which can also write an overall title. Look at it to see how it uses `mtext`.

12.1.7 Controlling Axes

With one exception, the parameters used to control the axes are all general parameters. That is, they can be changed as part of the argument to a high level plotting function, or through `par`. The exception is `axes` which is a high level parameter and can only be changed in the call to a high level plotting function. Using said parameters we can control four aspects of the axes: whether or not to draw an axis at all, the axis style (meaning, in general, the range), the style and positioning of labels, and length and position of tick marks.

We will now examine `axes`:

- **axes=L** if FALSE, suppresses all axis plotting (x, y axes and box). Useful to make a high-level plotting routine generate only the plot portion of the figure.

If we choose to set this parameter to `F`, we may add a custom axis later by means of the `axis` function. It is also possible to eliminate the plotting of only one axis by using `xaxt` or `yaxt`. Setting either of these to "n" will produce that result. Other possibilities for these parameters are "s" (standard axis), "t" (time) and "l" (logarithmic).

The axis labels are modified through the parameters `mgp`, `exp`, `lab` and `las`. These are described below.

- **exp=x** if `exp=0`, then axis labels in exponential notation have the "e" and the exponent on a newline. If `exp` is equal to 1, then such numbers are written all on one line. When `exp=2` (the default), then numbers are written in the form \(2\times10^6\).

- **lab=c(x,y,llen)** desired number of tick intervals on the x and y axes and the length of labels on both axes. The default is `c(5,5,7)``.

- **las=x** style of axis labels. 0 = always parallel to axis (the default), 1 = always horizontal, 2 = always perpendicular to axis.
lab=c(5,5,7), las=0, exp=2

lab=c(5,5,4), las=0, exp=2

lab=c(5,5,4), las=1, exp=1

lab=c(5,5,4), las=2, exp=0

Figure 12.6: Controlling Axis Labels Style

mgp=c(x1,x2,x3)

margin line for the axis title, axis labels, and axis line in units of mex (see below). The default is c(3,1,0). Larger numbers are farther from the plot region, negative numbers are inside the plot region.

The next example from the car.test.frame dataframe illustrates the use of lab, las and exp.

> attach(car.test.frame)
> par(mfrow=c(2,2))
> plot(Price,Mileage,main="lab=c(5,5,7), las=0, exp=2")
> plot(Price,Mileage,main="lab=c(5,5,4), las=0, exp=2",
+     lab=c(5,5,4),las=0)
> plot(Price,Mileage,main="lab=c(5,5,4), las=1, exp=1",
+     lab=c(5,5,4),las=1,exp=1)
> plot(Price,Mileage,main="lab=c(5,5,4), las=2, exp=0",
+     lab=c(5,5,4),las=2,exp=0)

The mode of axis interval calculation can be controlled individually for the x and y axis by means of xaxs and yaxs. The value for these parameters can be any of "r", "i", "e", "s" or "d". A description of what they mean follows

xaxs="c" style of axis interval calculation. The styles "s" and "e" set up standard and extended axes, where numeric axis labels are more extreme than any data values. Extended axes may be extended another character width so that no data points lie very near the axis limit. Style "i" creates an axis labeled internal to the data values.
12.1. GRAPHICS PARAMETERS

This style wastes no space, yet still gives pretty labels. Style "r" extends the data range by 4% on each end, and then labels the axis internally. This ensures that all plots take up a fixed percent of the plot region, yet keeps points away from the axes. Style "d" is a direct axis, and axis parameters will not be changed by further high-level plotting routines. This is used to "lock-in" an axis from one plot to the next. The default is "r".

\[ \text{yaxs} = \text{c} \quad \text{see xaxs.} \]

The most useful of these is style “d” which comes in handy when we want to overlay plots.

We already mentioned one of the parameters that control the number of tick marks, \text{lab}. They can also be controlled individually for each axis using \text{xaxp} and \text{yaxp}, but for this we need to set \text{axes} to \text{F} or \text{xaxt} or \text{yaxt} to "n" and then add the axes using \text{axis}. The length of tick marks is determined by \text{tck} which can also be used to put grids on the plot.

\[ \text{tck} = x \quad \text{the length of tick marks as a fraction of the smaller of the width or height of the plotting region if less than one-half. When tck is more than one-half, the ticks are drawn across that fraction of the side; thus if tck equals 1, grid lines are drawn. If tck is negative, ticks are drawn outside of the plot region. The default is -.02.} \]

\[ \text{xaxp} = \text{c}(u_l, u_h, n) \quad \text{coordinates of lower tick mark u\text{l}, upper tick mark u\text{h}, and number of intervals n within the range from u\text{l} to u\text{h}. For log axes if u\text{h}>1, u\text{h} is the number of decades covered plus 2 and n is the number of tick marks per decade (n may be 1, 2, or 9); if u\text{h}=1 then n is the upper tick mark. xaxp and yaxp are set by high level plotting functions, based on the current values in lab (and log) and used by the axis function (which is called implicitly by most high level plotting functions unless you use the argument axes=F).} \]

\[ \text{yaxp} = \text{c}(u_l, u_h, n) \quad \text{see xaxp.} \]

Here's an example of different tck values.

```r
> par(mfrow=c(2,2))
> plot(x,y,main="tck=-0.02")
> plot(x,y,main="tck=0.05",tck=0.05)
> plot(x,y,main="tck=1",tck=1)
> plot(x,y,yaxt="n",main="Different tick marks for each axis")
> axis(2,tck=1,lty=2)
```

The \text{minor.tick} function in Hmisc makes it easy to add tick marks for minor axis subdivisions.
12.1.8 Overlaying Figures

If we have a plot and we want to overlay different graphics elements on top of it, usually, the simplest way to do it is to use some low-level graphics functions such as `lines` or `points`. Other possibilities include `arrows`, `symbols`, `abline`, `segments`, `matlines`, `matpoints`, and, in the case of time-series plots, `tslines` and `tspoints`. These functions may not work if the new plot is on a different scale than the existing one. We have two main methods of dealing with this situation. One is to use a combination of the function `axis` and the parameter `new`, and the other is to use the function `subplot`. The latter one has other uses as well.

Let us examine in more detail the `axis` function. A section of the help file follows

Add an Axis to the Current Plot

DESCRIPTION:

Adds an axis to the current plot. The side, positioning of tick marks, labels and other options can be specified.

USAGE:

```
axis(side, at=<<see below>>, labels=T, ticks=T, distn=NULL, line=0, pos=<<see below>>, outer=F)
```

REQUIRED ARGUMENTS:
side: a number representing the side of the plot for the axis (1 for bottom, 2 for left, 3 for top, and 4 for right).

OPTIONAL ARGUMENTS:

at: vector of positions at which the ticks and tick labels
will be plotted. If side is 1 or 3, at represents x-coordinates. If side is 2 or 4, at represents y-coordinates. If at is omitted, the current axis (as specified by the xaxp or yaxp parameters, see par) will be plotted.

labels: if labels is logical, it specifies whether or not to plot tick labels. Otherwise, labels must be the same length as at, and label[i] is plotted at coordinate at[i].

ticks: if TRUE, tick marks and the axis line will be plotted.

distn: character string describing the distribution used for transforming the axis labels. The only choice is distn="normal", in which case values of at are assumed to be probability levels, and the labels are actually plotted at qnorm(at). This also implies a reasonable default set of values for the at argument. By default the values in at are used as the labels.

Graphical parameters may also be supplied as arguments to this function (see par). However, arguments to title such as xlab and ylab are not allowed. For string rotation use the las graphical parameter: 0 = always parallel to the axis (the default), 1 = always horizontal to the axis, 2 = always perpendicular to the axis. The srt graphical parameter may be ignored for Windows.

This is a low-level plotting function (it adds an axis to the existing plot), and graphics parameters can be part of its argument. The only required argument is side, which indicates where the axis is going to be drawn, following the usual convention to denote the axes numbers. Most commonly, the at argument is used to specify the position of the tick marks, and the labels argument determines how they are going to be labeled. The labels justification and style are given by the parameters srt and adj. However, if at is not specified, then the values of las gives the orientation of labels. They will be centered at the tick mark if parallel to the axis, and right or left justified if perpendicular to it; left justified if inside the plot, right justified if outside, as determined by mgp. In this case srt and adj are ignored. Example

```r
> fahrenheit <- c(25, 28, 37, 49, 59, 69, 73, 71, 63, 52, 42, 29)
> plot(fahrenheit, axes=F, pch=12, xlab="", ylab="Fahrenheit",
+     sub="Monthly Mean Temperatures for Hartford, Conn.")
> axis(2)
> axis(1, at=1:12, labels=month.abb)
> celsius <- pretty((range(fahrenheit)-32)*5/9)
> axis(side=4, at=celsius*9/5+32, lab=celsius, srt=90)
```

Notice that there is no box and the axis style is somewhat different from what we are used to see. The reason for the absence of a box is that we set axes=F in the call to plot, which not only suppressed the axes but also the box. If we wanted to have a box we may easily do so by typing box(). On the other hand, we may want to have the old axis style and no box. One quick and easy fix is to look at the values of usr and draw vertical lines using abline.
If we want to be purists however, and get the right axes style from the beginning, we would just suppress the plotting of the \( x \)-axis by setting \texttt{xaxs} to "n" and change the box style with \texttt{bty="l"). The calls to \texttt{axis} as shown will give us the correct results.

\begin{verbatim}
  > fahrenheit <- c(25, 28, 37, 49, 59, 69, 73, 71, 63, 52, 42, 29)
  > plot(fahrenheit, xaxt="n", pch=12, xlab="", ylab="Fahrenheit",
       sub="Monthly Mean Temperatures for Hartford, Conn.",bty="l")
  > axis(1, at=1:12, labels=month.abb)
  > celsius <- pretty((range(fahrenheit)-32)*5/9)
  > axis(side=4, at=celsius*9/5+32, lab=celsius, srt=90)
\end{verbatim}

Let us now use \texttt{axis} in combination with \texttt{xaxs} will also be handy here. We begin by changing the right margin to add space for an axis title there.

\begin{verbatim}
  > par(mar=c(5,4,4,5)+.1)
  > tsplot(hstart,ylab="Housing Starts")
  > par(new=T,xaxs="d")
  > tsplot(ship,axes=F,lty=2)
  > axis(side=4)
  > mtext(side=4,line=3.8,"Manufacturing (millions of dollars)"
\end{verbatim}
12.1. GRAPHICS PARAMETERS

The basic form of the `subplot` function is `subplot(fun,x,y,size=c(1,1))`. `fun` is any plotting routine that we want executed; `x` and `y` are the (user) coordinates of the current figure where the new plot will be positioned, and `size` is the size in inches of the new plot. `subplot` returns the values of the graphics parameters that were in effect for the subplot. For example, we could fit a least squares model in the `car.test.frame` and add a boxplot of the distribution of the predictors.

```r
> attach(car.test.frame)
> dd ← datadist(car.test.frame);options(datadist="dd")
> f ← ols(Mileage ∼ Type+Disp.)
> plot(f,Disp.=NA,Type=NA,conf.int=F)
> subplot(plot(Type,Disp.,rotate=T,xlab="",cex=.8),c(55,100),c(15,20))
```

This plot allows to look at the distribution of `Disp.` by `Type` at the same time that examine their combined effect on `Mileage`.

More elaborate plots are possible using `subplot`. The next example adds graphical estimates of the density of `Price` and `Mileage` on top of a plot of `Mileage` vs `Price`.

```r
> par(usr=c(0,1,0,1))
> o.par ← subplot(plot(Price,Mileage,log="x"),x=c(0,.85),y=c(0,.85))
> # Save the parameters from subplot
> o.usr ← o.par$usr # Save specially the user coordinates
> o.usr
[1] 3.743326 4.418767 17.240000 37.759998
> den.p ← density(Price,width=3000)
> # density returns a list with an estimate of the density of Price.
> den.m ← density(Mileage,width=10) # ditto for Mileage
> subplot(fun=par(usr=o.usr[1:2],0,1.04*max(den.p$y)),xaxt="t",xlab="",cex=.8),c(55,100),c(15,20))
> box(),x=c(0,.85),y=c(.85,1))
```

Figure 12.9: Overlaying high-level plots
In this example we have created a plot of Mileage vs Price using a logarithmic axis for the x-axis. We stored the value of the graphics parameters and later we stored the user coordinates of this plot (which was possible because we used subplot rather than plot). Then we created two lists with density estimates for Price and Mileage respectively. The next step is to plot these densities using subplot. Note that in the fun argument to subplot we are defining a function which changes the values of some parameters in the plot that subplot is going to create. The user coordinates y-axis range in the density plot of Price is 4% bigger than the maximum value of the density estimate, and the x-axis range takes its values from the user coordinates from the first subplot. The xaxt parameter was set to "l" since the first plot also had a logarithmic x-axis. Something similar was done for the last subplot except that the roles of x and y had to be reversed.

12.2 Specifying a Graphical Output Device

Under UNIX, the printgraph function can be used to obtain a printed copy of the plot on the screen. In its simplest form, printgraph(), will send a copy of the plot on the screen to the default printer. This is equivalent to clicking on the print button of your current graphics device (usually openlook, motif, or win.graph). printgraph does not offer many options to control the printed output, and thus it does not provide any significant advantages over just clicking on the print button. In either UNIX or Windows you can use the dev.print function to print the current plot window or dev.copy to copy the current plot to a graphics file.

To effectively exercise control over aspects of your plot such as fonts and pointsize, you need to use a function appropriate to your printer or graphics editor. If you have a postscript printer, the
function to use is postscript. For HP LaserJet printers you can use hplj, while for plotters using the HP-GL command set, the function to use is hpgl. To make a Windows metafile suitable for inclusion in Word or PowerPoint, you can use the format="placeable metafile" parameter with win.printer. Check the help for Devices for many more possibilities.

### 12.2.1 Opening Graphics Windows

In UNIX you usually open a graphics window with one of the following commands: openlook(), motif(), or X11(). In version 3.3 for Windows you can use win.graph or win.slide (see below), or gs.slide to set nice defaults for graph sheets in version 4.x.

### 12.2.2 The `postscript`, `ps.slide`, `setps`, `setpdf` Functions

There are many functions for specifying how graphics output can be stored in specially formatted graphics files. One of the most important functions is `postscript`, which works for both UNIX and Windows, although the `onetable` and `print.it` options do not apply to Windows.

```r
> args(postscript)
function(file = NULL, width = -1, height = -1, append = F, onefile = T,
  print.it = NULL, 
    ...)
```

When we type `postscript(...)`, we open a graphics file in the same way that typing `openlook` opens a graphics device on the screen. The difference is that we will not be able to see the results until we close the `postscript` device and send the resulting postscript file to a printer or view the file with a postscript previewer. For this reason, it is advisable to create our plot in an `openlook`, `motif`, or `win.graph` device, and when we are satisfied with the results open a `postscript` device and repeat exactly the commands we used to get the plot in `openlook`. When we close the `postscript` device

---

Figure 12.11: Another subplot example
by typing `dev.off()` we will have a postscript file with our plot, or we may choose to send the output directly to the printer without saving the postscript file. It helps to keep all your plotting commands in a scratch file, that you may then copy and paste to your S-PLUS session window. For example, Fig. 12.10 was produced with the following commands.

```
postscript("/users/cfa/Sclass/subplot1.ps",
  width=4/0.727,height=4,hor=F,
  pointsize=6)
par(bty="o")
dd ← datadist(car.test.frame)
options(datadist="dd")
f ← ols(Mileage ~ Type+Disp.)
plot(f,Disp.=NA>Type,conf.int=F)
subplot(plot(Type,Disp.,rotate=T,xlab="",cex=.8),c(60,100),c(15,20))
dev.off()
```

Once you create a postscript graphics file you can preview it using Ghostview or other postscript previewers in UNIX or Windows.

Notice that the example uses an extra argument, `pointsize` that is not present in the list of arguments to `postscript`. The ... imply that other arguments are accepted. In UNIX (only), a list of all such arguments (including fonts), is available by typing `ps.options()`.

The `onefile=T` argument means that successive plots will be accumulated in one file until we turn the device off. This may not be very useful if we want to incorporate the plots into a document. Setting `onefile` to `F` produces some peculiar results. In this case, each call to a high level plotting function will result in S sending all the plotting commands entered so far to the postscript file overwriting what was in it. To avoid this problem we must turn the device off before calling another high level plotting command. Another way around it is to omit the `file` argument and set `print.it` to `F`.

```
> postscript(onefile=F,print.it=F)
> plot(corn.rain)
> plot(corn.yield)
Starting to make postscript file.
Generated postscript file "ps.out.0001.ps".
> plot(corn.rain,corn.yield)
Starting to make postscript file.
Generated postscript file "ps.out.0002.ps".
> dev.off()
Starting to make postscript file.
Generated postscript file "ps.out.0003.ps".
```

The second call to `plot` closed the first postscript file; the third call closed the second file; to end with the third plot we had to close the device. This is just a way to produce several files with a single call to `postscript`. The reason for setting `print.it` to `F` is that, otherwise, S-PLUS would have printed the `ps.out.*` files and then deleted them. We could also have used a naming convention for the files.

```
> postscript(onefile=F,print.it=F,tempfile="corn.###.ps")
```

The `###` refer to a sequential number for the file name.
The Hmisc \texttt{ps.slide} function for UNIX or Windows uses nice defaults to make four types of common postscript images, as controlled by an argument named \texttt{type}. Specify \texttt{type=1} to make nice fullsize graphs or \texttt{type=3} for making $5 \times 7''$ landscape graphs using 14-point type (useful for submitting to journals). \texttt{type=2} (the default) is for color 35mm slides. Use \texttt{type=4} to make nice black and white overhead projection transparencies (portrait mode). For example, use the following code for making a $5 \times 7''$ black and white graph with nice fonts.

\begin{verbatim}
ps.slide('myplot', type=3)  # makes myplot.ps
plot(x, y)
dev.off()
\end{verbatim}

See the online help for \texttt{ps.slide} for more options.

The Hmisc \texttt{setps} function makes small postscript figures suitable for papers. \texttt{setps} was used to produce the small graphs in this document\footnote{\texttt{setps} was changed to use a Helvetica font by default after these graphics were created.}. Here is an example.

\begin{verbatim}
setps(myplot)  # makes myplot.ps  Note absence of quotes
plot(....)
topdf()        # converts myplot.ps to myplot.pdf using Ghostscript
# topdf is created by setps
dev.off()
\end{verbatim}

\texttt{setps} also has an option to set up for \texttt{trellis} postscript graphics, and for converting postscript to .pdf. There is also an Hmisc function \texttt{setpdf} for setting up .pdf files, although creating a postscript file and converting it to .pdf often works better (as in the above example).

Windows users can easily incorporate postscript graphics into Microsoft Word and other applications (even though such graphics will not display on the screen) as long as they have a postscript printer.

\subsection{The \texttt{win.slide} and \texttt{gs.slide} Functions}

The basic plotting devices for Windows version 3.3 are \texttt{win.graph} and \texttt{win.printer}. To use nicer defaults for presentations and publications you can use the \texttt{win.slide} function in Hmisc. \texttt{win.slide} works similarly to \texttt{ps.slide} but draws graphs in the graphics window or writes a Windows metafile. If the file name is '', the graph is sent directly to the printer. The default value for \texttt{type} is 3 for \texttt{win.slide}. For S-Plus version 4.x for Windows, you can use the Hmisc \texttt{gs.slide} function to set up nice defaults for graph sheets. When you copy graph sheets that have been produced with \texttt{gs.slide} in effect to the clipboard and paste the graphs into Microsoft applications, the results will be more pleasing than when using the default graphical parameters.

\subsection{Inserting S Graphics into Microsoft Office Documents}

In S-Plus 2000 and S-Plus 6, copying and pasting a graph sheet page into Microsoft Word, PowerPoint, etc. does not reliably render a graph. A more reliable approach is to do File ... Export Graph to explicitly export the graph into a Windows metafile. In Word you can insert the graph using Insert ... Picture ... From File. It is important not to resize or otherwise edit the
graph using the mouse (for example by dragging a corner of the graph) as the graph will often become corrupted. To resize, right click and select a new size. To use a command to create a wmf file, use \texttt{win.printer}. In S-PLUS 6.0 (even under UNIX/Linux) you can use the \texttt{wmf.graph} function. Julian Wells has provided some valuable pointers for setting up graphics in Word:

Word 97 has good tools for explicit formatting of pictures: select the picture, then choose Format $\rightarrow$ Picture (may show up as Format $\rightarrow$ Object; this seems to depend on exactly what option one chose when inserting the picture with Paste $\rightarrow$ Special). This brings up a tabbed dialogue box:

\textbf{The Picture tab} allows you to crop the picture (so one can trim unwanted margins: there are also control here for colour, brightness and contrast, but I assume that scientific work will normally be black-and-white only)

\textbf{The Size tab} allows one to change the size; the important thing here is that one has options to size relative to the original, and to maintain the original aspect ratio (the alternatives should be viewed very critically, in my opinion – not keeping the aspect ratio will distort your favourite type face, for a start).

All this can be programmed simply by recording a macro, of course, so repetitive work is no problem.

The key thing in lining up the charts neatly is a good understanding of the use of the Word ruler and/or the Format $\rightarrow$ Paragraph dialogue in line formatting (e.g. margins and indenting). I also find it very helpful to use table cells as containers for graphic material and captions – just about essential if one wants them in a multi-column layout.

Windows metafiles under the best of circumstances often do not render the graphic very well. The most beautiful graphs will be produced by outputting a postscript file for S and using \texttt{Insert ... Picture} in Word. This will put up a blank box on the screen but will print perfectly well to a postscript printer. If you want to be able to preview the graph on the screen (which is essential for Powerpoint presentations), have S-PLUS export the graph with a TIFF preview image. This will greatly enlarge the size of the graphics file, however.

\texttt{Pstoedit} is a useful program for converting postscript graphics files to a variety of formats (including windows metafiles) for editing and for importing into Micro Office. The Windows version of the program includes an Office graphics import plug-in for importing postscript graphics. \texttt{pstoedit} may be obtained at \url{http://www.geocities.com/SiliconValley/Network/1958/pstoedit}. 
Chapter 13

Managing Batch Analyses, and Writing Your Own Functions

13.1 Using S-PLUS in Batch Mode

As an exploratory tool it is best to use S-PLUS interactively. Interactive use is also valuable for debugging a large S-PLUS program. But it is useful to ultimately create a file which will have the main elements of the analysis and which we can submit at any point to obtain a final report. That way analyses can easily be updated when new data arrive, when data are corrected, or when additional analyses are desired.

In what follows, S-language source files have extension .s. If using the Windows S-PLUS script editor you might use its default suffix of .ssc. You can submit source files from inside S-PLUS to get the results on the screen, or use a batch command which will save the printed results to a file. See Section 1.5 for related material.

13.1.1 Batch Jobs in UNIX

Typing the following command at the UNIX prompt will cause S-PLUS to be run in batch mode in the background (omit the & to run it in the foreground):

\[ \text{Splus <file.s >file.lst} & \]

This will run the S program file.s and produce the output file file.out. The command \text{Splus BATCH file.s file.lst} & is supposed to work but some users may have to prefix the command with \text{nohup}. It may be advantageous to define a UNIX shell program called Bs (in for example /usr/local/bin) to run S-PLUS jobs in the background at a low priority, causing input commands to be interspersed with the printed output. The shell (csh) program is defined as follows:
/bin/nice -5 Splus BATCH $1.s $1.lst
echo "echo "'pwd'"/\$1.lst;tail "'\$1' 'pwd'"/\$1.lst" > $HOME/.lj
chmod a+x $HOME/.lj

Then you can initiate the job by typing Bs file at the UNIX prompt (note that the .s and & are implied automatically). Bs causes an executable program .lj to be placed in your root directory. When you enter the command .lj from any directory (assuming your home directory is in the directory path), the tail of the .lst file for the last job submitted will be printed. That makes it easy to monitor the job's progress.

Another useful script is Bsw, which causes the system to wait until the S-PLUS job is finished before running the next program. In some occasions you may have several files that need to be run in a given order; rather than doing one at a time you may create an executable file with a Bsw for all the files that need to be created and then have control returned to you after that file is executed. As an example suppose that we had edited a file create.all.s with all the S-PLUS jobs that need to be submitted. This master file might contain the following.

```
Bsw create.file1.s
Bsw create.file2.s
.
.
```

Make it into an executable file (file owner only)

```
biostat3{cfa}: chmod u+x create.all.s

Now run it

biostat3{cfa}: create.all.s &
```

Bsw is defined as follows:

```
echo "echo "'pwd'"/\$1.lst;tail "'\$1' 'pwd'"/\$1.lst" > $HOME/.lj
chmod +x $HOME/.lj
/bin/nice -5 echo 'options(echo=T)' | cat - $1.s | Splus 1>$1.lst 2>&1
```

The following is an example of a file you could submit.

```
store()
library(Design,T)
postscript('/tmp/plot')
....
plot(fit)

# Define a function to print a heading with surrounding blank lines
note ← function(text) cat(\n', text, \n')
note ← function(string) invisible(cat(\n',string,\n'))
note("time to dnr among pts with preference to forgo CPR")
print(f)
print(anova(f))
```
13.2. MANAGING S-PLUS NON-INTERACTIVE PROGRAMS

We can run this code from inside S-PLUS by typing `source("filename.s")` or `src(filename)`, or in batch mode. Notice that we don’t need quotes nor the ".s" extension with `src`. Apart from that the only difference is that `src` “remembers” the last file executed successfully, so, if you want to re-submit it, you need only type `src()`.

13.1.2 Batch Jobs in Windows

As mentioned in Chapter 1, it is a good idea to make a shortcut to S-PLUS in each project directory. This will allow S-PLUS to be run interactively from that project directory. You can make a second shortcut for running S-PLUS in batch mode. For example, to run the program `filename.s` and create an output file `filename.lst`, use the `Properties` option in a shortcut to define a command such as `c:\splus45\cmd\splus.exe S_PROJ=. /BATCH filename.s filename.lst filename.log`. Also, have the `Start in` box set to the project directory. Unfortunately, you’ll have to edit the `Properties` or make a new shortcut for each source file to be used as the basis for a batch job.

To have your commands appear in the `.lst` file, put the command `options(echo=T)` at the start of the program or use the `S_FIRST` option below.

Assuming you are currently in the correct project directory, you can run S-PLUS from the DOS prompt using a command such as

```
start splus /BATCH my.s my.lst my.err S_PROJ=. S_FIRST='options(echo=T)'
```

To make DOS wait until S-PLUS finishes before running the next command, insert `/w` after `start`. To do the same thing in the Cygwin `bash` command shell under the Cygwin `cygwin32` system, use a command like

```
/sp2000/cmd/splus.exe /BATCH my.s my.lst my.err S_PROJ=. S_FIRST='options(echo=T)'
```

Add `&` after the command to cause the system not to wait until S-PLUS finishes to go on to the next command.

You can run S-PLUS batch jobs from the Windows `Start ...Run` command by specifying a command such as `splus /BATCH \mydir\prog.s \mydir\prog.lst S_PROJ=\mydir`.

Using any of these approaches you will see a progress dialog. Add `/BATCH_PROMPTS min` to iconify this dialog.


13.2 Managing S-PLUS Non-Interactive Programs

As just discussed, an S-PLUS program may easily be run in batch mode, producing a single `.lst` file containing the output. The batch program may also produce one or more plot files. However, in an analysis project it is frequently the case that some components of the analysis actually get completed, and if these require significant computer time, it is advantageous to not repeat those sub-analyses every time the program is run. Many analysts break down components of the analyses into a long array of batch programs which often contain highly repetitive setup code (e.g., recoding variables, extracting subsets of observations to process). Multiple programs can cause bookkeeping problems, so it is often better to keep related analysis steps in a single batch file. One can comment out sections of code that do not need to be executed again, it requires a significant amount of editing.
to comment and un-comment large sections of code. A better approach is to make \texttt{if} statements apply to blocks of code:

\begin{verbatim}
f ← ols(y ~ rcs(x1,4), x=T, y=T)
if(F) {
    anova(f)
    summary(f)
    validate(f)
}
\end{verbatim}

This can be improved upon by making the program more self-documenting:

\begin{verbatim}
create ← F
fitmod ← F
valmod ← T
if(create) {
    df ← sas.get(...)
    df.desc describe(df)
    ddist ← datadist(df)
}
if(fitmod) {
    fit ← lrm(death ~ age*sex, x=T, y=T)
    print(fit)
    print(anova(fit))
}
if(valmod) {
    val ← validate(fit)
    print(val)
}
\end{verbatim}

There are two disadvantages to the last two examples. First, you must explicitly \texttt{print} objects; typing \texttt{fit} instead of \texttt{print(fit)}, for example, will not cause the object \texttt{fit} to print. This is because when you put a series of commands inside \{\}, the last object listed before the closing brace is “returned” by the nested expression, and only this last object is printed automatically. The second disadvantage is that the \texttt{.lst} file that was created when earlier parts of the program were executed will be overwritten by the new output.

The \texttt{do} function in \texttt{Hmisc} was created to facilitate conditional execution of parts of the analysis depending on what needs to be re-run. \texttt{do} makes it easy to write different parts of the analysis to different \texttt{.lst} files, and similarly it can segment plot output files. The first argument to \texttt{do} is a logical value. When this value is \texttt{T}, the second argument, which is an expression of arbitrary length, is executed. Otherwise this second argument is ignored. The second argument must be enclosed in \{\}; that is how it can contain multiple S-\texttt{PLUS} statements. There are several optional arguments to \texttt{do}:

\texttt{device}: This specifies a function that sets up the graphics device if any graphics are being done. \texttt{do} expects one of the following to be specified (in quotes): \texttt{'postscript'}, \texttt{'ps'}, \texttt{'ps.slide'}, \texttt{'win.slide'}, \texttt{'win.printer'}. \texttt{device} may also be specified through a system option called \texttt{do.device}, e.g., \texttt{options(do.device = 'ps.slide')}.

\texttt{file}: The name of the output file for this section of the program. It is automatically suffixed by \texttt{.lst}. \texttt{file} can be a special keyword \texttt{'condition'}, in which case the \texttt{.lst} file will be the
name of the first argument to do. file may also be specified through a system option called do.file.

**append**: Set this to T to have .lst output appended to an existing file.

**multiplot**: Set this to T if you are using Windows and you wish each plot to go in a separate graphics file, with the files numbered sequentially.

... Any number of other arguments may be specified, which are passed to the plotting device function. For example, if using device="ps.slide"

Besides the system options mentioned above, selected system options work with do.

**do.prefix**: A character string to prepend before .lst file names.

**do.echo**: Type options(do.echo=F) to prevent S-Plus commands from being interspersed with function output in the .lst file.

**do.comments**: Type options(do.comments=T) to include comments in the .lst file.

Here is an annotated example showing how to use this function. This example also shows how the Design library was used.

```r
options(digits=3, datadist='ddist', continue='\n ',
      do.device='postscript', do.file='condition')
# do.file='condition' outputs do(condition,...) to condition.lst
# 'postscript' makes do(condition,...) output postscript graphics
# into condition.ps
# May want to use do.device='win.slide' for Windows - uses nice defaults
# Add for example options(do.prefix='model') if you want .ps and .lst
# file names created by do() to be prefixed by 'model.' before any
# prefix normally created by do().

# Here is the analysis program, model.s

create ← F
descriptives ← F
ordinality ← T
cluster.fit.impute ← F
full.model ← F
find.penalty ← F
check.residuals ← F
separate.binary.fits ← F
validate.mod ← T
simplify.nomogram ← T

do(create, {
    tami.chf ← sas.get('/users/jdl/projects/COConnor','frankchf',recode=T,
      id='studyno', ifs='if chfdev>.')
    hist.data.frame(tami.chf, n.unique=2)
})
```
pstamp()  # pstamp in Hmisc date-time stamps plots
par(mfrow=c(4,5))
plot(tami.chf[-c(2,4,5,9,11,12,16,18,19,21,22,24,25,26,27,28,32,36,37,38)],
     ask=F)  # omit binary and ID vars
pstamp()

desc.tami ← describe(tami.chf)
ddist ← datadist(tami.chf)

store()
attach(tami.chf)

table(chfdev)
table(newpe)
y ← score.binary(chfdev, newpe, death)
table(y)
yn ← score.binary(chfdev, newpe, death, retfactor=F)
table(y, yn)

# Could also use:
# y ← ifelse(death, 3, ifelse(newpe, 2, ifelse(chfdev, 1, 0))) or
# y ← 0; y[chfdev==1] ← 1; y[newpe==1] ← 2; y[death==1] ← 3

do(ordinality, {
    y.nodeath ← score.binary(chfdev, newpe)
    summary(death ~ y.nodeath)

    par(mfrow=c(2,2))
    # The following is new:
    plot.xmean.ordinaly(y ~ age + efpre + izpre + numdz, cr=T)
pstamp('Figure 1')
})

do(descriptives, {
    y3 ← cbind('>=CHF'=yn>=1, '>=PE'=yn>=2, Death=yn==3)

    # Stratify separately on each predictor variable, computing all
    # cumulative probabilities. For continuous variables, quartiles are used.
    s ← summary(y3 ~ age + cptrttim + diabp + sysbp + drug + efpre +
                 eversmk + htn + hxdiab + hxsMk5 + izpre + miloc +
                 nonizpre + numdz + ptca + pulse + pvd + race +
                 ralesyn + s3 + sex, nmin=15)

    # Default summary function (fun=) is mean of each column of Y
    # Add ,fun='%' after nmin=15 to compute % instead of fractions
    w ← latex(s, longtable=T, title='descriptives')  #makes descriptives.tex
# Instead, summarize using logits of cumulative probs.
# qlogis is S’s built-in log(p/(1-p)) function

g\leftarrow\text{function}(y3) \ \text{qlogis}(c('Logit >=CHF'=mean(y3[,1]),
\quad 'Logit >=PE' =mean(y3[,2]),
\quad 'Logit Death'=mean(y3[,3])))

s\leftarrow\text{update}(s, \text{mmin}=15, \text{fun}=g)
# update -> do same summary as created previous s but change options

# Make dot plots for first 11 of 21 predictor vars (too many for 1 page)
\text{plot}(s[1:11,], \text{which}=1:3, \text{xlab}=xlab \leftarrow 'Log Odds of Cumulative Probability',
\quad \text{cex.labels}=.6, \text{pch}=c(5,10,183),
\quad \text{main}=d \leftarrow 'Examining Proportional Odds Assumption')
\text{pstamp('Figure 2')} # date-time stamps lower right corner
# Make dot plots for remaining variables
\text{plot}(s[11:21,], \text{which}=1:3, \text{xlab}=xlab, \text{cex.labels}=.6,
\quad \text{pch}=c(5,10,183), \text{main}=d)
\text{pstamp('Figure 3')}

\text{logit} \leftarrow\text{function}(p) \ \text{ifelse}(p==0 ~ | ~ p==1, \text{NA}, \text{log}(p/(1-p)))
# qlogis did not work for next function - some conditional
# probabilities were 0 and qlogis returned -infinity
# logit is actually pre-defined (in /suserlib/.Data)

h\leftarrow\text{function}(y) \ \text{logit}(c(\text{mean}(y==0), \text{mean}(y[y>=1]==1), \text{mean}(y[y>=2]==2)))

s\leftarrow\text{update}(s, yn~., \text{fun}=h) \ # same as previous s but with new fun
\text{plot}(s[1:11,], \text{which}=1:3, \text{xlab}=xlab \leftarrow 'Log Odds of Conditional Probability',
\quad \text{cex.labels}=.6, \text{pch}=c(5,10,183),
\quad \text{main}=d \leftarrow 'Examining Continuation Ratio Assumption')
\text{pstamp('Figure 4a')}
\text{plot}(s[11:21,], \text{which}=1:3, \text{xlab}=xlab, \text{cex.labels}=.6,
\quad \text{pch}=c(5,10,183), \text{main}=d)
\text{pstamp('Figure 4b')}
}

do(cluster.fit.impute, {
\text{par}(mfrow=c(2,1))
\text{plot}(naclus(tami.chf))
\text{pstamp('Figure 5')}  
# Do hierarchical clustering based on a similarity matrix of 
# squared Spearman correlations
\text{vclus} \leftarrow \text{varclus}(\sim-studyno-race-tami-chfrace-chfrace-chfrace-timtohf-timtodth,
\quad \text{data}=tami.chf, \text{sim}='\text{spearman}')
\text{store(vclus)}
\text{plot(vclus)}
\text{pstamp('Figure 6')}
# Have transcan develop customized regression to predict each
# predictor for all the other predictors. transcan will also
# impute missing values. Use trantab=T so that fitted transformations
# can be easily evaluated for future data

trans ← transcan(~ age + cptrt+tim + diabp + eversmk + hbeta +
                  hcblock + htn + hxdib + hxsmk5 + izpre + miloc +
                  murm + nonizpre + numdz + ptca + pulse + pvd +
                  ralesyn + s3 + sex + sysbp + timi90,
                  imputed=T, shrink=T, trantab=T, eps=.5, pl=F)

store(trans)
par(mfrow=c(6,4))
plot(trans)
pstamp('Figure 7')
}

# Note how the following union of conditions makes it clear which
# parts of the analysis depend on the use of imputed values

do.impute.reduce ← full.model | find.penalty | check.residuals |
                  separate.binary.fits | simplify.nomogram

do(do.impute.reduce,
{

# Imputation and data reduction needs to be done before any multivariable
# model fits
impute(trans) # imputes all variables, here putting them in .Data.tempxxxx
# To only impute certain ones, do e.g. numdz ← impute(trans, numdz)

describe(efpre)
describe(efpre[is.imputed(efpre)])

numdz ← round(numdz) # some imputed values were fractional
# since didn’t tell transcan that
# numdz was categorical
drug ← impute(drug) # replace 3 missing with most frequent (t-PA)

table(race)
# Combined last 5 levels of race
levels(race) ← levels(race)[c(1,2,7,7,7,7,7)]
# or levels(race) <- list(other=levels[3:7])
table(race)

sex ← factor(sex, labels=c('male','female')) # was a numeric var

map ← (2*diabp+sysbp)/3
label(map) ← 'Mean Arterial Blood Pressure'
table(is.imputed(diabp),is.imputed(sysbp))
13.2. MANAGING S-PLUS NON-INTERACTIVE PROGRAMS

nrisk ← htn + pvd + hbeta + hcablock + murmur
label(nrisk) ← 'Number of Misc. Risk Factors'

s3.rales ← s3 | ralesyn
label(s3.rales) ← 'S3 Heart Sound or Rales'

ddist ← datadist(ddist, map, race, nrisk, s3.rales, sex)

)

do(full.model, {

  f ← lrm(y ~ rcs(age,3) + sex + race + rcs(map,4) + rcs(pulse,4) +
       pol(timi90,2) + rcs(izpre,4) + rcs(nonizpre,3) + rcs(efpre,3) +
       miloc + hxsmk5 + s3.rales + rcs(cptrttim,4) + ptca + drug +
       hdiab + scored(numdz) + nrisk, x=T, y=T)
  f$stats

  prlatex(latex(f, caption='Full Unpenalized Nonlinear Model'))
  an ← anova(f)
  plot(an)
  title('Strength of Predictors of Ordinal Response')
  pstamp('Figure 8')

  par(mar=c(5,4,4,5)+.1)
  plot(f, efpre=NA, ref.zero=T, ylim=c(-1.5,1.5))
  abline(h=0, lty=2)
  abline(v=medef ← ddist$limits$efpre[2], lty=2)
  axis(4, log(at ← c(.25,.5,.75,1,1.25,1.5,1.75,2,2.5,3,3.5,4,4.5)),
       labels=format(at), srt=90)
  mtext('Odds Ratio', side=4, line=3)
  text(medef, -1.3, 'Median efpre', adj=0, srt=90)
  title(sub='plot(f, efpre=NA, ref.zero=T)', adj=0)
  pstamp('Figure 8a')

  par(mfrow=c(4,5), mar=c(5,4,4,1)+.1)
  plot(f, ref.zero=T, ylim=c(-1.5,1.5))  # no variables mentioned → plot all
  # ref.zero=T → Subtract a constant from X beta before plotting so
  # that the reference value of the x-variable yields y=0.
  pstamp('Figure 8b')

  store(f, 'fit.full')
})

options(do.file='condition')  # now make do() store results in sep. files
do(find.penalty, {

    # First try penalizing all parameters (except the intercept)
    # Try the following vector of penalty factors:
    pens ← c(1:10,20,40,80,160,320,640,1280,2500)
    pentrace(fit.full, pens)
    # Best penalty was 40, with 19.98 effective d.f. (AIC=147.1)
    # (Started with 34 d.f. in the unpenalized fit, AIC=133.5)

    # Now try penalizing only parameters associated with nonlinear effects
    pentrace(fit.full, pens, penalize=2)
    # Penalized model most likely to cross-validate the best is a model
    # with infinite penalty for the nonlinear terms (i.e., all betas for
    # nonlinear terms shrunk to zero).
    # This is consistent with the Wald statistics from
    # the combined nonlinear terms being 15.94 with 14 d.f., i.e., the
    # chi-sq is less than 28 -> further justification for using a linear
    # model. The model with no nonlinear terms has 20 d.f. and the
    # effective AIC in a 20.4 d.f. penalized model is 145, almost as good
    # as the 19.98 d.f. fully penalized nonlinear model.

    # Let's also fit a linear model and see if it could be improved on
    # by penalizing the linear effects. Let's cheat a little and use
    # prior knowledge on the ejection fraction transformation.
    f ← lrm(y ~ age + sex + race + map + pulse +
            timi90 + izpre + nonizpre + pmin(efpre,60) +
            miloc + hxsmk5 + s3.rales + cptrttim + ptca + drug +
            hxdiab + numdz + nrisk, x=T, y=T)
    f$stats
    prlatex(latex(f, caption='Full Unpenalized Linear Model'))
    anova(f)
    store(f, 'fit.full.linear')

    pt ← pentrace(f, pens)
    pt
    # We see that further shrinkage yields AIC=153 (with penalty=80, df=12.6)
    # Fit and save this penalized linear model

    f ← update(f, penalty=pt$penalty, x=T, y=T)
    prlatex(latex(f, caption='Full Penalized Linear Model'))
    anova(f)
    store(f, 'fit.full.linear.penalized')
})

do(check.residuals,
13.2. MANAGING S-PLUS NON-INTERACTIVE PROGRAMS

{

# Fit reduced model and check residuals on most important variables,
# to look for non-proportional odds. Also take a look at residuals
# from building block models used in continuation ratio model.

# Fast backward step-down, using default statistic (AIC) but
# Compute it on individual variables instead of using residual chi-square
# aics=0 means delete variables with AIC<2, AIC = chisq-2 x d.f.
# Override: do put map in model, and add hxsmk5 because of what was
# found later in the program.

fastbw(fit.full, type='individual', aics=2)

# Use untransformed predictors since we want to estimate transformations
# using partial residuals

f ← lrm(y ~ age + map + efpre + ptca + hxsmk5, x=T, y=T)

par(mfrow=c(2,3),oma=c(3,0,3,0))
resid(f, 'score.binary', pl=T)
mtitle("Binary Logistic Model Score Residuals\nFrom Ordinal Model Fit",
ll='Figure 9')
# overall title+stamp, plus Figure # in lower left corner (ll)

par(mfrow=c(2,3),oma=c(3,0,3,0))
resid(f, 'partial', pl=T)
mtitle("Binary Logistic Model Partial Residuals\nFrom Ordinal Model Fit",
ll='Figure 10')

# Compute global goodness-of-fit statistics
# le Cessie - van Houwelingen - Hosmer (see residuals.lrm for refs)
resid(f, 'gof')

# Plot smoothed partial residuals for binary models that would be
# components of a forward continuation ratio model (temporarily
# combining 2 CHF categories).

fit.none ← lrm(yn==0 ~ age + map + efpre + ptca + hxsmk5, x=T, y=T)
fit.chf ← update(fit.none, yn==1 | yn==2 ~ ., subset=yn>=1)
fit.none$stats; fit.chf$stats

# The plot.lrm.partial function computes partial residuals for a
# sequence of binary logistic fits, and draws smoothed (loess)
# partial residual plots for each predictor (all fits) on one graph.
# This is repeated for all predictors. See online help for residuals.lrm

par(mfrow=c(2,3), oma=c(3,0,3,0))
plot.lrm.partial(fit.none, fit.chf)
mtitle("Partial Residuals for 2 Binary Model Fits: \nY=0 and Y=1 or 2 | Y>0",
ll='Figure 11')
# Do the same thing for backward continuation ratio models

```r
fit.death ← lrm(yn==3 ~ age + map + efpre + ptca + hxsrmk5, x=T, y=T)
fit.chf ← update(fit.death, yn==1 | yn==2 ~ ., subset=yn<3)
fit.death$stats; fit.chf$stats
```

```r
par(mfrow=c(2,3), oma=c(3,0,3,0))
plot.lrm.partial(fit.death, fit.chf)
mtitle('Partial Residuals for 2 Binary Model Fits: \nY=3 and Y=1 or 2 | Y<3', ll='Figure 12')
```

```r
}
```

```r
do(separate.binary.fits, {
  # Find list of variables that are important from either of 2
  # dichotomizations. Use linear models.

  # First, model for any CHF or death
  f.any ← update(fit.full.linear, yn>0 ~ ., x=F, y=F)
  fastbw(f.any, type='individual', aics=2)

  # Now model for death
  f.death ← update(f.any, yn==3 ~ ., x=T, y=T)
  f.death
  fastbw(f.death, type='individual', aics=2)

  # Demonstrate that if we wanted to develop a separate model for death,
  # significant shrinkage is needed since there are only 89 events

  pt ← pentrace(f.death, c(1,2,4,8,16,32,64,128,256))
  pt
  xbeta.orig ← predict(f.death)
  f.death ← update(f.death, penalty=pt$penalty, x=F, y=F)
  # pt$penalty is best penalty as determined by pentrace (here, 32,
  # resulting in 11.7 effective d.f. - we started with 20 d.f.)
  f.death$stats

  # Compare predictive discrimination of customized death model
  # with ordinal model when asked to predict dead vs. alive

  somers2(predict(fit.full.linear.penalized), yn==3)

  plot(xbeta.orig, predict(f.death), ylab='Shrunken X*Beta', pch=202)
  # 202=small open circles (degree sign) on postscript printers
  abline(a=0, b=1, lwd=3)
}
```
13.2. MANAGING S-PLUS NON-INTERACTIVE PROGRAMS

```r
title('Effect of Shrinkage on Linear Predictors
In Model for Death')
pstamp('Figure 13')

f.any ← lrm(yn>0 ~ age + map + pmin(epfre,60) + miloc + ptca +
numdz + hxsmk5)
f.death ← update(f.any, yn==3 ~ .)

# Show side-by-side odds ratio charts. The the default (inter-quartile-
# range odds ratios) for continuous variables

s.any ← summary(f.any)
s.death ← summary(f.death)

par(mfrow=c(1,2), mgp=c(3,.4,0))
plot(s.any, log=T, main='Binary Model for Y>0',
at = at ← c(.25,.5,1,2,4,8))
plot(s.death, log=T, main='Binary Model for Y=3', at=at)
pstamp('Figure 14')

# Fit a reduced ordinal model and compare the predictions it
# gives for Prob(death) to the predictions from f.death

f ← update(f.death, y ~ .)
prob.death.ordinal ← predict(f, type='fitted') #Computes all Prob(Y>=j)
prn(prob.death.ordinal[1:10,],
   'First 10 Rows of Reduced Ordinal Predictions')
prob.death.ordinal ← prob.death.ordinal[,3]

prob.death.customized ← predict(f.death, type='fitted')
describe(prob.death.ordinal - prob.death.customized)
par(mfrow=c(1,1))
plot(prob.death.ordinal, prob.death.customized, pch=202, log='xy',
xlim=c(.001,.5), ylim=c(.001,.5))
abline(a=0, b=1, lwd=3)
scat1d(prob.death.ordinal)
scat1d(prob.death.customized, side=4)
title('Predicting Prob
{Death} From
Customized and Proportional Odds Model')

# Form intervals of predicted probability of death from the ordinal
# model, such that there are 100 pts in each interval
# The levels.mean option to cut2 forces intervals to be labeled
# with the mean value within the interval, rather than the
# interval endpoints. This allows estimates to be positioned
# sensibly on the x-axis

pdo ← cut2(prob.death.ordinal, m=100, levels.mean=T)

# Now find 0.9 quantile of prob of death stratified by prob of
# death from ordinal model. Do same for 0.1 quantile.
```
upper ← tapply(prob.death.customized, pdo, quantile, probs=.9)
lower ← tapply(prob.death.customized, pdo, quantile, probs=.1)
# convert levels of stratification variable to numeric
x ← as.numeric(levels(pdo))

lines(x, upper, lty=2, lwd=3) # lty=2: dotted  lwd=3: triple thickness
lines(x, lower, lty=2, lwd=3)
pstamp('Figure 15')

# Bootstrap validation of various indexes of fit
do(validate.mod,
  {
    val ← validate(fit.full.linear.penalized, B=150)
    store(val)
    # Bootstrap smooth (lowess) nonparametric calibration curve
    cal ← calibrate(fit.full.linear.penalized, B=150)
    store(cal)
    plot(cal)
    title('Bootstrap Calibration of Penalized Linear Model')
    pstamp('Figure 16')
    cal.unpen ← calibrate(fit.full.linear, B=150)
    store(cal.unpen)
    plot(cal.unpen)
    title('Bootstrap Calibration of Unpenalized Linear Model')
    pstamp('Figure 16b')
  }, file='')) # file=''' -> print output goes to model.lst

# Approximate final model's predictions (logits) from a sub-model
# This is more stable than doing stepwise variable selection against
# the output, and it automatically makes use of penalization
# Get predicted logit from final model (using first intercept)
# Add a random error to this so that stepwise variable selection works
plogit ← predict(fit.full.linear.penalized)
alogit ← plogit + rnorm(length(plogit), sd=.2)
f ← ols(alogit ~ age + sex + race + map + pulse +
    timi90 + izpre + nonizpre + pmin(efpre,60) +
    miloc + hxsmsk5 + s3.rales + cptrttim + ptca + drug +
    hxdia + numdz + nrisk)
fastbw(f, aics=10000) # aics=10000: eventually delete all variables
# Fit sub-model against final model's predicted logit, using last
# few variables deleted by fastbw
13.3. REPRODUCIBLE ANALYSIS

\[ f \leftarrow \text{ols}(\text{plogit} \sim \text{pmin(efpre,60)} + \text{age} + \text{ptca} + \text{izpre} + \text{numdz} + \text{map} + \text{miloc} + \text{hxdiab} + \text{s3.rales}) \]

\[ f \]

# Compare approximate predicted logits to full model logits
\[ \text{describe}(\text{abs}(\text{predict}(f) - \text{plogit})) \]

\[ \text{store}(f, '\text{fit.full.linear.penalized.approx'}) \]

# Make a nomogram based on the approximate model, with axes for
# reading off predictions for all levels of output severity
\[ \text{intercepts} \leftarrow \text{fit.full.linear.penalized$coefficients}[1:3] \]
\[ \text{fun2} \leftarrow \text{function}(x) \text{plogis}(x-\text{intercepts}[1]+\text{intercepts}[2]) \]
\[ \text{fun3} \leftarrow \text{function}(x) \text{plogis}(x-\text{intercepts}[1]+\text{intercepts}[3]) \]
\[ \text{nomogram}(f, \text{fun}=\text{list}(\text{'}\text{Prob(CHF or Death)}\text{'}=\text{plogis}, \text{'}\text{Prob(PE or Death)}\text{'}=\text{fun2}, \text{'}\text{Prob(Death)}\text{'}=\text{fun3}), \]
\[ \text{fun.at}=c(.01,.05,\text{seq}(.1,.9,\text{by}=.1),.95,.99), \]
\[ \text{cex.var}=.7, \text{cex.axis}=.75, \text{lmgp}=.2) \]
\[ \text{pstamp(}'\text{Figure 17}'\text{'}) \]
\}

\[ , \text{file}='' \]

\[ \text{print}(\text{scan}('/\text{users/feh/}.lst', \text{list(char.string='')), quote=F}) \]
\# .lst was created by do() if using UNIX (don't usually print this)
\# can say .lst lpr to send all .lst files to printer, or .lst xless
\# to view them all in windows. Do .lst ls to see their names.
\# Note: The very first time .lst is created, the system won't
\# be able to find it in your root directory unless it is the current
\# directory. When you re-log in in the future, the system will
\# note the existence of this executable file in your root area
\# (you can issue the UNIX \texttt{'rehash'} command to have .lst instantly
\# available from any directory).

13.3 Reproducible Analysis

Common problems for an analyst are figuring out how she obtained a certain calculation, what
subset of subjects was used to draw a graph, whether a regression analysis was run before or after a
data error was corrected, and what sequence of menus was run to produce an analysis. These issues
are especially important when formal inference is an important part of the analysis, and especially
when results are submitted to a peer-reviewed journal or to a regulatory authority such as the FDA.
We have worked with investigators who are completely unable to reproduce results they obtained
using interactive software.

Even though interactive or exploratory analysis may be an ideal mode of operation for an FDA
reviewer or anyone else wishing to review an analysis to check for robustness, interactive analysis
does not lead to well-documented and easily re-run analyses. The best way to have reproducible
analyses is to build a complete, cumulative script file as the analysis develops. This script file can
be run as a batch file to produce a list or report file as well as several graphics files. Roger Koenker argues that the ultimate documentation of much of scientific research is the source code behind the production of calculations, plots, and tables, and such code (or a URL to it) should be included in many scientific publications.

But what if the analysis was split into several S-PLUS jobs, and what if the analysis depended on an S-PLUS data frame that was imported from a SAS dataset? If the SAS dataset were to be updated, how do we know what all needs to be re-run in S-PLUS? What if the graphics needed to be run through a command-oriented conversion program before inclusion in a report or on a Web page and we get tired of running the conversion steps manually? A solution to this problem is the use of the (originally) UNIX make utility program, also available on Linux and Windows 95/98/NT/2000 from the free Cygnus cygwin32 package from sourceware.cygnus.com/cygwin¹. In a Makefile you specify file dependencies. make analyzes these dependencies and examines file dates to see which programs need to be run so that all files are up to date.

Often in S-PLUS the final file to be produced is an object. Specifying an object name in .Data or _Data in your Makefile is no problem except that under Windows, S-PLUS still translates long file names to legal DOS names, and you will usually not know (or care about) such names. Possible solutions to this problem include creating as the final object in a job an object with a plain 8-letter (or less) name, or creating an ASCII file in the project directory (not in .Data) of any name. These “last objects created” can be used as the principal object name in the make dependencies.

As a demonstration of make under Windows, suppose we have the following files in our project directory:

test.dat
-------
1 11
2 22
3 33

create.s
-------
dat <- read.table('test.dat',col.names=c('x','y'))

analyze.s
--------
library(Hmisc, T)
results <- describe(dat)

¹You have to install the full cygwin32 product to get make, i.e., full.exe, not usertools.exe. See hesweb1.med.virginia.edu/biostat/s/EmacsTex/index.html for tips on installing cygwin32.
13.3. REPRODUCIBLE ANALYSIS

Makefile
--------
Splus = /sp2000/cmd/splus.exe S_PROJ=. S_FIRST='options(echo=T)' /BATCH
DATA = ./_Data

.IGNORE:

.INIT:

all: $(DATA)/results $(DATA)/dat

$(DATA)/results: analyze.s $(DATA)/dat
  $(Splus) analyze.s analyze.lst analyze.err

$(DATA)/dat: create.s test.dat
  $(Splus) create.s create.lst create.err

Note that in Makefile the indented lines have a tab, not spaces, on the left. To run the Makefile type make at the bash prompt. This will cause objects to be created if they don't already exist, or cause them to be re-created if their ancestors are deleted or modified.

A very nice tutorial on make by Duncan Temple Lang and Steve Golovitch may be found in an issue of the Statistical Computing and Graphics Newsletter at http://cm.bell-labs.com/cm/ms/who/cocteau/newsletter/issues/v92/v92.pdf.

Perl is a powerful language that is useful for a huge variety of tasks (such as manipulating data files) including managing program execution. In the example below for Unix/Linux, a directory named input_dir contains a list of input files to process, in a text file called List (one file name per line). An application called APP is run on each file to create a corresponding output file in directory output_dir. APP is only run when the input file has changed since the output file was last created, or if the corresponding output file does not exist. There is one exception. One of the file names in List needs to be changed. Also, the name of the output file is actually contained in the first line of the individual input file, after "#", with a suffix of .ppp added.

#!/usr/bin/perl
$input_dir = "/home/mine/dir";
$output_dir = "/home/mine/otherdir";
open(LSTFILE,"$input_dir/List"):
@files = <LSTFILE>;
foreach $file (@files) {
  chop $file; # remove end of line character
  # Exception for input file name: use yyyy instead of xxx for one file
  $file = s/xxx/yyyy/;
  $outfile = 'head -1 $input_dir/$file'; # Get 1st line
  # Note: command enclosed in back quotes: run UNIX command, return result
  chop $outfile;
  $outfile = substr($outfile, 2, 100); # Remove leading "#"
  $infile_age = (-M "$input_dir/$file"); # -M: modification age in days
$destfile = "$output_dir/$outfile.ppp";
if(fileolder($destfile,$infile_age)) {
    print "Converting $file 	to	$destfile\n";
    system("cd $output_dir; APP < $input_dir/$file > $outfile.ppp;");
}

# Define a function that returns true if a file exists and is
# older than $age, or if the file does not exist
sub fileolder { #(filename, age)
    my($file, $age) = @_;
    (! ((-f $file) && ((-M $file) < $age)))
}

hesweb1.med.virginia.edu/biostat/s/LiveDoc.html has pointers to useful information about
reproducible analysis.

13.4 Reproducible Reports

As it is relatively easy to specify S-PLUS commands to produce ASCII files containing \LaTeX\ code,
especially for tables, and it is very easy to produce postscript or pdf graphics files in an S-PLUS
program, running a master \LaTeX\ document containing \texttt{\input} statements that include \LaTeX\ code
fragments or graphics files through the \LaTeX\ compiler will update the entire report, including
cross-references, the table of contents, the index, etc. This \LaTeX\ step could easily be added to a
\texttt{Makefile} such as the one above. See hesweb1.med.virginia.edu/biostat/s/LiveDoc.html for
detailed documentation for using S-PLUS and \LaTeX\ to produce statistical graphical and tabular
reports.

To assist in documenting how graphics are produced in a report, you can include the S-PLUS
code in the \LaTeX\ document after putting special comments in the code, e.g.

\begin{Example} # Example environment is in S.sty
# LaTeX style from UVa Web page
setps(fig1) # setps is in Hmisc
plot(...) # Figure \ref{fig1}
dev.off()
\end{Example}

When the code is listed in the document, the actual figure number will be inserted in the S-PLUS
comment.

13.5 Writing Your Own Functions

13.5.1 Some Programming Commands

We will describe here the commands for loops and conditional execution of statements. In general,
for dealing with structures such as matrices and vectors, it is preferable to use vectorized arithmetic
and indexing rather than loops, but sometimes they are necessary.
The commands and their syntax are

\begin{itemize}
\item \texttt{if(cond) expr} \hspace{1cm} \text{Evaluates cond; if T evaluates expr}
\item \texttt{if(cond) expr1 else expr2} \hspace{1cm} \text{Evaluates cond; if T evaluates expr1; if F evaluates expr2}
\item \texttt{ifelse(cond,expr1,expr2)} \hspace{1cm} \text{This is a vectorized version of if .. else .. It evaluates cond and returns elements of expr1 for TRUE elements, and elements of expr2 for FALSE elements.}
\item \texttt{switch(expr, ...)} \hspace{1cm} \text{The result of expr must be character or numeric, it is compared to rest of the arguments and returns the first one that matches exactly.}
\item \texttt{for(name in expr1) expr2} \hspace{1cm} \text{Evaluates expr2 for each name in expr1}
\end{itemize}

\section*{13.5.2 Creating a New Function}

One of the best features of S-PLUS is perhaps the capability of writing your own functions. Most functions are written in the S language and you can look at them by just typing the function name

\begin{verbatim}
> sqrt
function(x)
  x^0.5
\end{verbatim}

Other functions are written in C or Fortran and you don’t have easy access to them. However you can write a function that interfaces to a C or Fortran subroutine by using the functions \texttt{.C} and \texttt{.Fortran}. The general form of writing a function is

\begin{verbatim}
f <- function(x,y,z,...) {
  S statements
  ...
}
\end{verbatim}

We can either create a text file with this code and submit it through a batch command such as \texttt{Splus < filename.s} or \texttt{Bs filename} in UNIX, or use the \texttt{source} or \texttt{src} functions or paste the function definition if operating in an interactive session. The function will then reside in your \texttt{.Data} directory unless you have something else attached in position one of the search list (same rules as with other objects apply).

The \texttt{bpower} function in Hmisc, which approximates the power of a two-sample binomial test, is a good example of a simple function that has a few options for how the calculations are done.

\begin{verbatim}
bpower <- function(p1, p2, odds.ratio, percent.reduction, n, n1, n2, alpha = 0.05) {
  if(!missing(odds.ratio))
    p2 <- (p1 * odds.ratio)/(1 - p1 + p1 * odds.ratio)
  else if(!missing(percent.reduction))
    p2 <- p1 * (1 - percent.reduction/100)
  if(!missing(n)) {
    n1 <- n2 <- n/2
  }
  z <- qnorm(1 - alpha/2)
  q1 <- 1 - p1
\end{verbatim}
q2 ← 1 - p2
pm ← (n1 * p1 + n2 * p2)/(n1 + n2)
ds ← z * sqrt((1/n1 + 1/n2) * pm * (1 - pm))
ex ← abs(p1 - p2)
sd ← sqrt((p1 * q1)/n1 + (p2 * q2)/n2)
c(Power = 1 - pnorm((ds - ex)/sd) + pnorm(( - ds - ex)/sd))
}

Here is another simple function.

> spearman ← function(x, y)
{  
  notna ← !is.na(x + y) # exclude NAs
  c(rho = cor(rank(x[notna]), rank(y[notna])))
}

This function just calculates the Pearson correlation on the ranks of x and y after excluding missing values (since cor does not accept missing values).

We could build on the existing functions and write our own versions of them. We could issue the command

> my.matrix ← edit(matrix)

to change the default parameter byrow from F to T. xedit will make an “edit” window with the code for matrix to appear and make the changes there. It is possible to use other editors. Others may use the function fix which works in a very similar way.

13.6 Customizing Your Environment

You can customize your S-PLUS environment a little by defining a .First function. Here is an example:

> .First ← function() {
    attach("/support/1/s", pos = 4) # get access to data frames
               # in another directory
    library(Hmisc, T)
    library(Design, T)
    options(digits=4) # default no. digits for printing
    invisible() # makes .First not print anything
}

The .First function contains commands that we want executed each time we start S-PLUS. For UNIX S-PLUS, if you want this function to be the same in all your subdirectories, you don’t need to type it again. It is enough if you copy it to your .Data subdirectory. You can also have a .Last function as well. The store function in the Hmisc library creates a .Last function to delete temporary objects before S-PLUS exits.
Bibliography


277


Index

C index, see ROC area or somers2
χ² test, 122, 133
x fixed, 157
x random, 157
.Data, 5
.First, 276
.RData, 79
.lst, 257–260
.pdf file, 19, 20, 255, 274
.sdd file, 65
.wmf file, 20, 205, 255
?, 25
LATEX, 20, 136, 142, 154, 169, 171, 174, 185, 190, 262, 265, 274
.Data, see .Data
Prefs, 6
S-PLUS transport file, 54, 71

abbreviate, 88
accelerated failure time model, 169
accessing objects, 80, 81
Acrobat reader, 20
addressing individual observations, 3
adj, 249
adjust to, 210
Adobe Acrobat, 20
Adobe Illustrator, 20
aggregation, see by processing
AIC, 171, 189, 266, 268
approximating models, 270
arguments to functions, 27, 29, 30
array, 42
aspect, 225
aspect ratio, 219
assignment, 30
attach, 64, 71, 72, 78
attaching data frame subset, 74
attribute, 25, 39, 40, 55, 63, 76, 80, 168
deleting, 39
new, 40
audit file, 5, 9
axes, 206, 233, 245–249
Banfield, Jeffrey, 218
bash, 273
batch processing, 7, 10, 257, 259, 261
bias–corrected estimates, 181
bilinear regression, 168
ranks, 109, 110
box plot, 207, 218, 221
box–percentile plot, 118, 218
Buckley–James model, 169
by processing, 83, 86, 115, 117, 133, 215, 218, 225, 228, 230, 231, 269

C, 51, 112
calibration, 172, 193, 270
case, 25, 63, 87, 89
categorical predictor, 190
categorical response, 147
categorical variable, 170
categorization, 88, 174, 178, 212, 221, 269
censored data, 169
censoring distribution, 124
cex, 235, 239, 243
change, computing, 94
character string, 87, 89
character values, 11, 31, 70
class, 27, 40–42, 210
cluster sampling, 155, 156
coefficients, 171
colors, 218
column percents, 135
command prompt, 7, 9, 258, 259
comment, 7, 261
conditioning plot, 212, 219, 221
confidence limits, 103, 108, 115, 117, 120, 122, 155, 156, 158, 161, 171, 199, 210
confounder, unmeasured, 170, 171
continuation ratio model, 169
contrasts, 161
coplot, 212
covariable distribution, 113, 215
covariance matrix estimation, 169
Cox model/test, 123, 127, 169, 182, 184
cross-validation, 172
cubic spline, 155, 156, 168–170, 174, 190, 192
current working directory, 6
Cygns, 259, 272
cygwin32, 259, 272
d.f., 171
data density, 67, 215, 218, 225, 233, 268
data directory, 69, 78
data frame, 38, 42, 54, 69, 76, 78, 80, 81, 101, 188
data management, 69, 79, 87
data manipulation, 87, 89
data, example, 7
data.frame, 40
date, 52, 70, 89, 94, 233
DBMSCOPY, 55
default argument values, 30
degrees of freedom, see d.f.
deleting variables, 31, 44, 76
density, 118, 215, 226, 251
derived variables, 96, 101
descriptive statistics, 72, 136, 140, 142
Design, 1, 38, 107, 167, 168, 189, 192, 193
Design example, 105, 129, 173, 186, 190, 192, 207, 213, 251, 260, 261
Design fitting functions, 170
design matrix, 38, 168, 171, 188, 212
Design troubleshooting, 189, 193
device, 20, 205, 222, 235, 239, 252, 253, 255, 260
diagnosis, 147, 173
diagnosis, 147, 173
dialog, 7
digits, 65, 128, 136, 185, 261, 276
dim, 39, 42
dimnames, 39, 42, 91
directory, 4, 69, 81, 233, 259, 275
distribution, 225
\[ F \], 118
\[ \chi^2 \], 118
t, 118
beta, 118
binomial, 118, 275
Cauchy, 118
exponential, 118, 140
Gamma, 118
Gaussian, 118, 211, 218, 233
geometric, 118
Gompertz, 124
log–normal, 124
logistic, 118
lognormal, 118
multivariate Gaussian, 157
negative binomial, 118
normal, 118
Poisson, 118
uniform, 118
Weibull, 118, 124
documentation, 10, 80, 81
DOS, 259
dot plot, 108, 136, 221
double, 53
drop, 52, 64
drop.factor.levels, 52
dummy variable, 89, 161, 174, 193
dumpdata, 54, 65
duplicate variable names, 80
echo, 258, 259
edit, 63
editing functions, 10
editing graphs, 205
editor, 9, 10, 19, 21–23, 276
effects of predictors, 93, 169, 171, 179, 190, 210, 219
efficiency, 122
Emacs, 9, 10, 19, 20, 68
empirical distribution function, 118
entering commands, 9, 10, 275, 276
environment, 276
error bars, 117, 226, 227, 231
escape character, 11, 65, 70
ESS, 19
exiting, 6
exporting data, 54, 65
expressions, 101

F, 27, 29, 32
F10, 10
factor, 40–42, 52–55, 64, 76, 78, 88, 108, 189, 190, 207, 212, 221, 264
fig, 243
figure region, 235
file names, 11, 70
filter, 6, 81
fit object, 3, 79, 171, 187
for, 275
foreign, 54
formula, 134, 167, 171, 187
Fortran, 51, 112
FPTEX, 20
frequency table, 72, 133, 143
FUN, 136
function, 29
functions built-in to S .First, 5, 52, 276 .Last, 276 ?, 25, 81 [.factor, 52, 189 [.factor], 64 %*%, 35 abbreviate, 87, 88, 214 abline, 214, 233, 241, 248, 249, 265 ace, 104, 146 aggregate, 86, 230 anova, 161, 164, 166, 173 aov, 161 apply, 35, 38, 83, 107, 135 args, 26 arrows, 233, 248 as.factor, 91 as.numeric, 91 as.vector, 91 assign, 78
INDEX

[90x686]282

dotchart, 215
dotplot, 66, 135, 221
drop1, 161
duplicated, 87
dcdf, 221
dit, 9, 55, 63, 276
equal.count, 200, 221
expand.grid, 87, 88, 93, 153, 226
expression, 101
faces, 215
factor, 40, 41, 55, 63, 98, 108, 136, 170, 189, 190, 221, 264
find, 71, 80
fisher.test, 127
fitted, 150
fix, 10
format, 65
formula, 171, 187
frame, 233, 243
friedman.test, 127
gam, 146
gtc, 80
glm, 170
help, 25, 30, 81
help.start, 26
hist, 215, 233
hist2d, 143
histogram, 221
hplj, 253
hplj, 253
I, 148, 168
identify, 212, 214
ifelse, 275
image, 143
install.packages, 52
interaction, 83, 215
interaction.plot, 212
key, 215, 218, 222
kruskal.test, 127
ks.gof, 127
labelclust, 233
lapply, 85, 86
legend, 214, 218, 233
length, 39, 42
levels, 10, 39, 42, 63, 83, 89, 96, 98, 189, 264
library, 44, 194
limits.emp, 108
lines, 158, 161, 192, 206, 207, 233, 248
list, 36
lm, 161, 170, 173
load, 79
locator, 192, 214
lowess, 158, 207, 214, 218
ls, 70
mantelhaen.test, 127
masked, 80
match, 87, 213
matlines, 248
matpoints, 248
matrix, 25, 34, 35, 91, 170
max, 115
mcnemar.test, 127
mean, 29, 115, 171, 178
median, 108, 115
merge, 87, 90–92
merge.levels, 87, 96, 98, 190
methods, 3, 27
min, 115
mode, 39
model.frame.default, 169
motif, 205, 252, 253
mtex, 233, 239, 245, 265
na.pattern, 33, 66
names, 27, 34, 39, 40, 42, 63, 71, 73, 86, 98, 233
ns, 170
objects, 70, 79
objects.summary, 70
openlook, 252, 253
options, 8, 10, 22, 26, 52, 65, 68, 136, 161, 174, 185, 190, 192, 193, 209, 251, 254, 258–261, 266, 276
order, 82, 94
ordered, 170, 221
outer, 35
page, 66–68
pairs, 212, 215
panel.superpose, 135, 226
par, 205, 233, 236, 237, 241, 243, 245
parallel, 221
paste, 65, 89
INDEX

pbinom, 120
pdf.graph, 20
persp, 215
perspp, 233
pf, 120
pie, 215
plclust, 215
plogis, 219
plot, 8, 161, 171, 192, 205, 215, 221, 233, 261
plot.data.frame, 66, 67
plot.factor, 211
pmatch, 87
pmax, 115
pmin, 115
points, 207, 233, 241, 248
pointwise, 161
poly, 167, 168, 170, 193
polygon, 233
postscript, 253–255, 258, 260
predict, 93, 161, 171, 187
print, 41, 171
print.char.matrix, 66, 133
print.trellis, 225
printgraph, 252
prop.test, 127
ps.options, 254
q, 6
qf, 120
qlogis, 262
qqline, 211, 233
qqnorm, 150, 211, 215
qqplot, 215
quantile, 85, 102, 108, 115, 171, 183, 184
rank, 109
read.csv, 79
read.S, 54
read.table, 6, 38, 53, 64
remove, 31, 44
reorder.factor, 108, 221
resid, 150, 161, see residuals
residuals, 161, 171, 211
rev, 82
rm, 31, 44
round, 65
row, 91
row.names, 38, 39, 42
rug, 225, 233
runif, 117
sample, 108
sapply, 38, 66, 85, 86
save, 79
scan, 6, 53, 54
search, 69
segments, 233, 248
seq, 87
set.seed, 117
shingle, 221
show.settings, 225
sink, 10, 66
sort, 27, 66, 82, 213
source, 6, 259, 275
split, 207, 218
splom, 221, 222
stamp, 233
strata, 170, 193
strip.default, 223
stripplot, 221, 225
subplot, 248, 251, 252
substring, 87, 89
summary, 84, 102, 161, 171
supsmu, 146, 206, 218
Surv, 169
survreg, 170
sweep, 135
switch, 275
symbols, 143, 233, 248
system, 5, 6
t.test, 127, 130
table, 87, 135, 189, 190
tapply, 83, 178, 230, 269
text, 233, 239, 241
title, 161, 233, 241, 265
tree, 66, 147
trellis.device, 222, 225
trellis.par.get, 222, 223, 227
trellis.par.set, 222, 223
tslines, 248
tspplot, 215, 250
tspoints, 248
unclass, 41
unique, 87, 213
unix, 40
unlist, 37, 213
update, 168, 189, 213, 262, 266
update.packages, 52
usa, 215
var, 115
var.test, 120, 127, 131
wilcox.test, 127, 129
win.graph, 66, 205, 253
win.printer, 253, 256, 260
win3, 7
wmf.graph, 256
write.table, 64
X11, 205, 253
xyplot, 86, 90, 221, 231
functions in Design library
%ia%, 178
anova, 110, 170, 171, 174, 175, 188, 190, 191
asis, 170
bj, 170
bootcov, 105, 171
calibrate, 172, 193, 270
catg, 170
contrast, 171, 190
cph, 170, 171, 182, 184
datatdist, 174, 190, 192, 193, 209, 210, 251, 254, 261
Dialog, 171
effective.df, 171
fastbw, 170, 171, 182, 188, 189, 266, 268
Function, 12, 171, 190, 192
gendata, 171
Hazard, 171
latex, 171, 172, 174, 185, 190
lrm, 129, 153, 168, 170, 174, 175, 186, 188, 190, 265, 266, 269
lsp, 168, 170
matrix, 170
Mean, 171
naprint, 172
naresid, 172
nomogram, 172, 183, 184, 190, 215, 270
ols, 38, 107, 170, 192, 207, 270
pentrace, 171, 266, 268
plot, 171, 172, 174, 175, 182, 190, 192, 209, 211, 215, 265
plot.anova, 110, 171, 190, 215
plot.lrm.partial, 266
plot.summary, 179, 215
plot.xmean.ordinaly, 262
pol, 170, 193
predict, 171, 190, 268
print, 171
psm, 170, 171
Quantile, 171, 183, 184
rcs, 168, 170, 174, 193
resid, 266
residuals, 171
rm.impute, 159, 171
robcov, 171, 190
scored, 170
sensuc, 171
specs, 171, 190
strat, 170, 182, 193
summary, 171, 179, 190
survest, 172
Survival, 171, 183, 184
survplot, 172, 215
validate, 172, 181, 182, 193, 270
vif, 172
which.influence, 171, 213
functions in Hmisc library
.[factor, 52, 64, 189
.%in%, 74, 186, 189
.%nin%, 74
areg.boot, 146, 148
aregImpute, 104–106
ballocation, 121
binconf, 115, 120
bootkm, 118
bpower, 121, 122, 275
bpower.sim, 121, 122
bpplot, 66, 118, 215, 218
bsamsize, 121, 122
bystats, 115
bystats2, 115
Cbind, 230
character.table, 233, 241
ciapower, 121
cleanup.import, 53, 64, 71, 76, 102
INDEX

285

code.levels, 56
combine.levels, 87, 89, 200
comment, 46, 80, 81
contents, 46, 62
cpower, 121, 123
Cs, 32, 38, 43
cumcategory, 115, 117
cut2, 87, 88, 143, 201, 229, 269
datadensity, 215, 225
dataRep, 46, 194
describe, 62, 66, 67, 71, 84, 99, 115, 190,
   261
do, 260, 261, 266
Dotplot, 111, 227, 229
drawPlot, 46
dcdf, 66, 118, 215, 222, 225
eip, 46
event.chart, 46
event.history, 46
find.matches, 87
fit.mult.impute, 106
dataframe, 46
Function, 150
Function.areg.boot, 171
Function.transcan, 171
gbayes, 121
getHdata, 46, 71
Gompertz2, 124
gs.slide, 253, 255
hist.data.frame, 66, 215, 261
histbackback, 46, 200
histSpike, 215
hoeffd, 115
impute, 72, 104, 147, 190, 264
impute.transcan, 105
is.imputed, 104, 147, 264
is.special.miss, 56
key, 222
labcurve, 123, 125, 153, 197, 215, 218
Label, 56
label, 25, 55, 63, 86, 99, 264
Lag, 46, 95
latex, 44, 46, 136, 142, 171, 172, 185, 190,
   262, 265
ldBands, 46
llist, 86, 87, 108, 230
Lognorm2, 124
logrank, 124
mem, 46
mgp.axis.labels, 46
minor.tick, 233, 247
monotone, 148
mtitle, 233, 245
naclus, 38, 66
naplot, 38, 66
nomiss, 35, 222
panel.bpplot, 221, 222
panel.plsno, 222
plot.rmboot, 158
plot.summary.formula, 215, 262
plot.summary.formula.response, 231
plsno, 215, 218, 222
popower, 121, 122
posamsize, 121
prlatex, 265, 266
prn, 46, 269
ps.slide, 253, 255, 260
pstamp, 46, 233, 261, 265
putKey, 46
putKeyEmpty, 46
Quantile2, 124
rcorr, 115, 128
rcorr.cens, 115, 118, 128
rcorrp.cens, 115, 118
recode, 87, 99
reorder.factor, 111
reShape, 87, 91–93, 135, 230
rm.boot, 155
samplesize.bin, 121
sas.codes, 56
sas.get, 38, 55, 56, 61, 72, 189, 261
scat1d, 215, 225, 268
score.binary, 87, 99, 261
sedit, 87
setps, 255
setTrellis, 46, 224
show.pch, 233, 241
smean.cl.boot, 102, 112, 115, 117, 228
smean.cl.normal, 108, 115, 117
smean.sd, 102, 115, 117
smean.sdl, 115, 117
smedian.hilow, 102, 115, 117, 228
INDEX

somers2, 128, 268
spearman, 276
spearman.test, 128
spearman2, 129
spower, 9, 259, 275
store, 76, 78, 79, 266, 276
stores, 79
subset, 46, 74
summarize, 85, 102, 115, 117, 128, 230
summary, 150
summary.formula, 85, 102, 115, 117, 136, 142, 215, 230, 262
symbol.freq, 66, 143, 215
sys, 5–7
table of all functions, 46
tex, 46
transcan, 264
trellis.strip.blank, 46, 223
units, 99
upData, 46, 53, 63, 76, 102
val.prob, 172
varclus, 66, 263
Weibull2, 124
win.slide, 253, 255, 260
xYplot, 153, 200, 226, 228, 229, 231
functions, generating S code, 124, 150, 169, 171, 183, 190, 192
generalized additive model, 146
generating data, 171
generic functions, 3, 171, 172, 211
gnuclient, 68
gnuclientw, 10
grand mean, 83, 218
graph sheet, 11, 253
graphical device, see device
graphical parameters, 205, 233, 236, 239, 245
graphical user interface, 7
graphics region, 235
graphics, interactive, 192, 205, 214
graphics, publication quality, 255, 256
graphviz, 20
groups, 221
GUI, 6, 7, 81, 205
hazard function, 171
hazard ratio, 124, 169, 170
help, 10, 18, 25, 26, 30, 81, 127
help topics, 28
Hevea, 143
hierarchy, 99
histogram, 46, 215, 221, 225
2-dimensional, 143
history file, 9, 10
Hmisc, 169, 190
Hoeffding’s D, 115
HTML, 143
Huber covariance estimator, see robust estimates, 171
ID, 73
identify, 212
identifying observations, 73, 214
if, 260, 275
importing data, 38, 53–55, 63, 65, 71, 102, 131, 261
imputation, 25, 72, 103–105, 147, 172, 190, 264
adjusting variances for, 105, 106
influential observations, 171, 213
Insightful, 4
inspecting data, 66, 215, 225, 261, 262
installing add–on libraries, 51
integer, 53
interaction, 167, 169, 173, 175, 178, 193
intervals, 88, 212, 221, 269
invoking S-PLUS, 4
JED, 23
join, 87, 90
Kaplan–Meier estimate, 118, 136
kernel density, 215
knots, 168, 171
Kruskal–Wallis, 129
lab, 245, 247
label, 25, 55, 62, 63, 76, 86, 88, 99
labeling curves, 218
lag, 46, 94
las, 245
INDEX

lattice, 219
layout, 224
legend, 214, 215, 218, 233
length, 39, 42
level, 76
levels, 39, 41, 42, 62, 63, 78, 83, 89, 96, 98, 189, 264
levels, empty, 52, 64, 189
library, 44, 194
life expectancy, 140
line types, 218, 239
linear correlation coefficient, 115, 128, 276
linear model, 127, 156, 169, 207, 212, 251, 270
linear spline, 168, 170
linearity, 169, 182, 190
lines, 206, 214, 233
Linux, 18, 19
list, 3, 36–38, 42, 44, 63, 85, 187, 213
listing file, see .lst
log–log plot, 182
log–rank test, 123, 124, 127
logarithmic scale, 179, 252
logical operators, 32
logical values, 31, 259, 260
looping, 85
lty, 239
lwd, 239, 241

Macintosh, 4
make, 272
Mandrake, 18
Mann–Whitney, 129
mar, 236
margin, 235, 236
marginal summary, 83, 136, 215, 218
margins, 206, 236
match merging, 90
math operators, 7
MathSoft, 226
Matrix, 44
matrix, 25, 34, 35, 42, 91, 170, 193
finding rows containing NAs, 35
redimensioning, 40
selecting columns, 35
matrix of plots, 243, 261
Mayura Draw, 20
mean, 72, 171
memory usage, 72, 80
merge, 87, 90–92
metadata, 62
Metafile Companion, 205
methods, 3, 27, 40, 171, 172, 210, 211
mfcol, 243
mfgr, 243
mfrow, 125, 235, 243, 265
mgp, 245
Microsoft
Excel, 6, 53
Explorer, 21, 81
Office, 256
Office Binder, 6
PowerPoint, 19, 205, 253, 255
Windows, 6, 18, 51, 81, 127, 206, 253, 255, 259
metafile, 253, 255
Word, 6, 9, 19, 22, 142, 205, 253, 255
MikTeX, 20
missing values, see NA
mkh, 239, 241
mode, 39
model formula, 167
model specification, 167
modeling, 1
modeling language, 167
Monte Carlo simulation, 107
mouse, 192, 206, 214, 215
multivariate response, 136, 140, 221

patterns, 32, 66
na.rm, 115, 136, 178
names, 25, 27, 34, 39, 42, 63, 73, 86, 98, 233
new, 243, 248, 250
nomogram, 172, 183, 184, 190, 270
non–monotonic function, 104, 129, 145, 146, 192
nonlinearity, 169
nonparametric, 128, 158
nonparametric regression, see smoother
Notepad, 9
NoteTab, 21
NULL, 76

object browser, 205
object explorer, 6, 7, 76, 81
object orientation, 3, 27
objects, 25, 70
temporary, 78
odds ratio, 122, 169, 170, 179, 268
odds/hazard ratio plot, 169
oma, 236, 238
optimism, 146, 181
options, 161
ordinal predictor, 170, 190
ordinal regression, 127, 129, 147, 169, 265, 266, 269
ordinal response, 122, 127, 129, 265, 266, 269
output, see .lst, see writing output files
output routing, 11
overfitting, 181

pager, 68
pairwise correlations, 115, 128
parallel coordinate plot, 221
parametric survival model, 169
partial $F$–test, 164
pbc, 71
pch, 235, 239
penalized estimation, 169, 171, 266
differential, 169, 266
Perl, 273
PFE, 9, 22, 68
plot region, 235
plots, automatic titling, 86
points, 206, 233
pointsize, 254
polynomial, 170, 193
polymonous response, 147
postscript, 256
power, 112, 121, 124
power curves, 123
predicted values, 93, 171, 178, 183, 184, 190
print, 171
printing, 252, 260
customized, 65

probability functions, 118
profile, 155, 156
profiling, provider, 108
programming, 259, 274
project, 4, 259
proportional hazards, 182, 184
proportional odds model, 122, 127, 129, 147, 169
prostate, 71, 186
pstoedit, 256
quantile, 72, 115, 117, 118, 171, 183, 184
groups, 88
quitting, 6
quoting, 43

R, 4
RAM, 19
random numbers, 117, 118, 128, 138, 157
ranking Wald $\chi^2$ statistics, 110
ranks, confidence limits for, 108
Ratfor, 52
recode, 3, 96, 98, 99, 189, 261, 264
recursive partitioning, 147
RedHat, 18
remote objects, 80, 81
repeated measurements, 91, 93, 155
repetitive operations, 86
report window, 10, 11
reproducible analysis, 272
reproducible report, 274
reshaping data, 91, 93
residual plot, 169
residuals, 150, 156, 161, 171, 211, 266
restricted cubic spline, see cubic spline
Ripley, Brian, 3
robust estimates, 171
ROC area, 136, 138
row percents, 135
row.names, 38, 39, 42, 72, 88
rpart, 147
rtf, 10
rug plot, 199, 200, 215, 225, 268

S, 1
S analysis functions, 18
INDEX

S-news, 3
sample size, 121
SAS, 3, 11, 25, 33, 38, 41, 55, 60, 61, 72, 272
formats, 55
labels, 55
length, 55
procedures, 11, 18
sas.get (Helpfile), 56
saving output, see writing output files
sbf, 7
scales, 225
scales, multiple, 249, 250
scatterplot, 212, 215
alternatives to, 229
scatterplot matrix, 221
scorecarding, 108
scr, 10, 11
script, 10, 11, 257
sdd file, 54, 71
search list, 43, 69, 72, 76, 102
sensitivity analysis, 170, 171
sequential F-test, 164
serial data, 90, 91, 93, 155
shaded panels, getting rid of, 222
shingle, 201
shortcut, 6, 259
shrinkage, 169, 266
simulation, 107, 112, 121, 122, 124, 125, 128, 136, 157, 192, 226, 228
confidence limits, 122
single, 53
singularity, 189
size of character, see cex
size of object, 70
skip, 224
smoother, 146, 150, 158, 199, 200, 206, 207, 214, 218, 222
Somers’ D, 128
sort, 27
sorting, 82
Spearman correlation, 115, 127–129, 263, 276
special missing values, 55, 61, 72
split, 225
srt, 249
stamp plot, 233, 261
start in directory, 6
starting S-PLUS, 4
statistical models, 127, 161, 167
statistical summaries, 115
Statlib, 44
stopping rule, 188
storage mode, 53
stratification, 83, 86, 115, 182, 193, 215, 218, 221, 225, 269
multi-way, 83, 136, 139
subscript, 33, 37, 42, 91, 98
subset, 33, 39, 42, 73, 74, 80, 134, 188, 189, 213, 258
superpose, 226
superposition, 221
Surv, 169
survival curves, 118, 172
survival distribution, 124
survival function, 171
survival probabilities, 118, 124, 136, 172, 183, 184
switch, 275
symbolic expressions, 101
symbols, 143, 233, 235, 239, 248
system commands, 5
T, 27, 29, 32
table making, 133, 136, 262
temporary directory, 78
tensor spline, 169, 174
test, statistical
F for variances, 127
χ², 127
t, 127, 130
analysis of variance, 127
binomial, 127
correlation, 127
Cox, see Cox model/test
Fisher’s exact, 127
Kolmogorov–Smirnov, 127
Kruskal–Wallis, 127
log–rank, see log–rank test
Mantel–Haenszel, 127
McNemar, 127
Spearman, see Spearman correlation, 128, 129
Wilcoxon, 127–129
TeXmacs, 22

text, 233, 236
tick marks, 206, 233, 245, 247
TIFF, 256
time, 52, 89
titanic, 51, 143, 218, 222
titanic2, 51
title, 233
transformation, 150, 168, 170, 174, 190, 193
transport file, 65
trellis, 44, 90, 108, 135, 205, 219, 221, 222, 225, 227, 229–231, 255
   composing multi-graph layout, 225
   options, 224, 225
   strip background, 223
true, 27, 29
Type III sum of squares, 166, 173
types of sums of squares, 164
typesetting, see \LaTeX, 171, 185, 190

UltraEdit, 9, 21
unique, 213
units of measurement, 62, 99
UNIX, 18, 51, 56, 68, 206, 233, 252–254, 257–259, 272
use.names, 72
user-written functions, 11, 14, 275
usr, 239, 241, 249
validation, 169, 172, 181, 182, 193, 270
variable clustering, 263
variable selection, 171, 182, 188, 193, 194
variable types, 72
variables
   accessing, 69
   adding, 75
   changing, 63, 102
   recoding, see recode
variables, processing several, 85
variance inflation factor, 172
variance of sample median, 107
variance stabilization, 146, 150
vector, 2, 25, 30, 42
vectors, differing lengths, 31
VIF, 172

Wald test, 169, 171, 174, 189

web server, 4
wget, 71
Wilcoxon, 129
win.graph, 252
windows metafile, 20, 205, 255, 256
WinEdt, 21
workspace, 82
writing output files, 10, 11, 64, 66

Xedit, 9
Xemacs, 9, 20
Xmouse, 20