Package ‘glm2’

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Title Fitting Generalized Linear Models

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Description Fits generalized linear models using the same model specification as glm in the stats package, but with a modified default fitting method that provides greater stability for models that may fail to converge using glm

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glm2-package

Fitting Generalized Linear Models

Description

Fits generalized linear models using the same model specification as glm in the stats package, but with a modified default fitting method. The method provides greater stability for models that may fail to converge using glm.

Details

Package: glm2
Type: Package
Version: 1.1.2
Date: 2014-05-07
License: GPL (>=2)
LazyLoad: yes

There are two functions in the package, glm2 and glm.fit2. The glm2 function fits generalized linear models using the same model specification as glm in the stats package. It is identical to glm except for minor modifications to change the default fitting method. The glm.fit2 function provides the default fitting method for glm2. It is identical to glm.fit in the stats package, except for modifications to the computational method that provide more stable convergence. Normally only glm2 would be called directly, although like glm.fit, glm.fit2 can be called directly. It can also be passed to glm as an alternative fitting method, using the method argument. See Marschner (2011) for a discussion of the need for a modified fitting method.

Author(s)

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References


crabs

Horseshoe Crab Data

Description

This data set is derived from Agresti (2007, Table 3.2, pp.76-77). It gives 4 variables for each of 173 female horseshoe crabs. Also provided are two random samples of the data with replacement, which are useful for illustrating the convergence properties of glm and glm2.
Usage

data(crabs)

Format

A data frame with 173 observations on the following 6 variables:

Satellites  number of male partners in addition to the female’s primary partner
Width  width of the female in centimeters
Dark  a binary factor indicating whether the female has dark coloring (yes or no)
GoodSpine  a binary factor indicating whether the female has good spine condition (yes or no)
Rep1  a random sample with replacement from 1:173
Rep2  a second random sample with replacement from 1:173

Details

The variables Dark and GoodSpine are derived from the raw data. In the notation of Table 3.2 of Agresti (2007), Dark = yes corresponds to C>3 and GoodSpine = yes corresponds to S<3. The two random samples Rep1 and Rep2 can be used to provide random samples with replacement from the full data set. These two random samples are useful for illustrating the convergence properties of glm and glm2; see examples in the help documentation for glm2.

References


Description

glm.fit2 is identical to glm.fit in the stats package, except for a modification to the computational method that provides improved convergence properties. It is the default fitting method for glm2 and can also be used as an alternative fitting method for glm, instead of the default method glm.fit.

Usage

glm.fit2(x, y, weights = rep(1, nobs), start = NULL,
etastart = NULL, mustart = NULL, offset = rep(0, nobs),
family = gaussian(), control = list(), intercept = TRUE)
Arguments

- **x** as for `glm.fit`
- **y** as for `glm.fit`
- **weights** as for `glm.fit`
- **start** as for `glm.fit`
- **etastart** as for `glm.fit`
- **mustart** as for `glm.fit`
- **offset** as for `glm.fit`
- **family** as for `glm.fit`
- **control** as for `glm.fit`
- **intercept** as for `glm.fit`

Details

glm.fit2 is a modified version of `glm.fit` in the `stats` package. The computational method in `glm.fit2` uses a stricter form of step-halving to deal with numerical instability in the iteratively reweighted least squares algorithm. Whereas `glm.fit` uses step-halving to correct divergence and parameter space violations, `glm.fit2` additionally uses step-halving to force the model deviance to decrease at each iteration, which improves the convergence properties. Like `glm.fit`, `glm.fit2` usually would not be called directly. Instead, it is called by `glm2` as the default fitting method. Like `glm.fit`, it is possible to call `glm.fit2` directly if the response vector and design matrix have already been calculated, in which case it may be more efficient than calling `glm2`. It can also be passed to `glm` in the `stats` package, using the method argument, providing an alternative to the default fitting method `glm.fit`. See Marschner (2011) for a discussion of the need for a modified fitting method.

Value

The value returned by `glm.fit2` has exactly the same documentation as the value returned by `glm.fit`.

Author(s)

glm.fit2 uses the code from `glm.fit`, whose authors are listed in the help documentation for the `stats` package. Modifications to this code were made by Ian Marschner.

References


See Also

`glm.fit`
Examples

library(glm2)

#--- logistic regression null model --------------------#
# (intercept estimate = log(0.75/0.25) = 1.098612)

y <- c(1,1,1,0)
x <- rep(1,4)

#--- divergence of glm.fit to infinite estimate ---#
fit1 <- glm.fit(x,y, family=binomial(link="logit"),start=-1.81)
fit2 <- glm.fit2(x,y, family=binomial(link="logit"),start=-1.81)
print.noquote(c(fit1$coef,fit2$coef))

glm2

Fitting Generalized Linear Models

Description

Fits generalized linear models using the same model specification as glm in the stats package, but with a modified default fitting method. The method provides greater stability for models that may fail to converge using glm.

Usage

glm2(formula, family = gaussian, data, weights, subset, na.action,
     start = NULL, etastart, mustart, offset, control = list(...),
     model = TRUE, method = "glm.fit2", x = FALSE, y = TRUE,
     contrasts = NULL, ...)

Arguments

formula as for glm
family as for glm
data as for glm
weights as for glm
subset as for glm
na.action as for glm
start as for glm
etastart as for glm
mustart as for glm
offset as for glm
control as for glm except by default control is passed to glm.fit2 instead of glm.fit
model as for \texttt{glm}

method the method used in fitting the model. The default method "\texttt{glm.fit2}" uses iteratively reweighted least squares with modified step-halving that forces the deviance to decrease at each iteration; see help documentation for \texttt{glm.fit2}. As in \texttt{glm}, the alternative method "\texttt{model.frame}" returns the model frame and does no fitting.

x as for \texttt{glm}

y as for \texttt{glm}

contrasts as for \texttt{glm}

... as for \texttt{glm}

Details

glm2 is a modified version of \texttt{glm} in the \texttt{stats} package. It fits generalized linear models using the same model specification as \texttt{glm}. It is identical to \texttt{glm} except for minor modifications to change the default fitting method. The default method uses a stricter form of step-halving to force the deviance to decrease at each iteration and is implemented in \texttt{glm.fit2}. Like \texttt{glm}, user-supplied fitting functions can be used with \texttt{glm2} by passing a function or a character string naming a function to the \texttt{method} argument. See Marschner (2011) for a discussion of the need for a modified fitting method.

Value

The value returned by \texttt{glm2} has exactly the same documentation as the value returned by \texttt{glm}, except for:

method the name of the fitter function used, which by default is "\texttt{glm.fit2}".

Note

If the model specified by \texttt{formula} is singular then \texttt{glm2} may terminate with a message that a singular fit has been encountered. In this case, a non-singular (full rank) model must be passed to \texttt{formula}.

Author(s)

\texttt{glm2} uses the code from \texttt{glm}, whose authors are listed in the help documentation for the \texttt{stats} package. Modifications to this code were made by Ian Marschner.

References


See Also

\texttt{glm}
library(glm2)
data(crabs)
data(heart)

# EXAMPLE 1: logistic regression null model
# (behaviour of glm and glmR for different starting values)

y <- c(1,1,1,0)
# intercept estimate = log(0.75/0.25) = 1.098612

#--- identical behaviour ---#
fit1 <- glm(y ~ 1, family=binomial(link="logit"),
control=glm.control(trace=TRUE))
fit2 <- glm2(y ~ 1, family=binomial(link="logit"),
control=glm.control(trace=TRUE))
print(noquote(c(fit$coef,fit2$coef)))

#--- convergence via different paths ---#
fit1 <- glm(y ~ 1, family=binomial(link="logit"),start=-1.75,
control=glm.control(trace=TRUE))
fit2 <- glm2(y ~ 1, family=binomial(link="logit"),start=-1.75,
control=glm.control(trace=TRUE))
print(noquote(c(fit$coef,fit2$coef)))

#--- divergence of glm to infinite estimate ---#
fit1 <- glm(y ~ 1, family=binomial(link="logit"),start=-1.81)
fit2 <- glm2(y ~ 1, family=binomial(link="logit"),start=-1.81)
print(noquote(c(fit$coef,fit2$coef)))

# EXAMPLE 2: identity link Poisson (successful boundary convergence
# using 4 identical approaches in glm and glm2 with the method argument)

satellites <- crabs$Satellites
width.shifted <- crabs$Width - min(crabs$Width)
dark <- crabs$Dark
goodspine <- crabs$GoodSpine

fit1 <- glm(satellites ~ width.shifted + factor(dark) + factor(goodspine),
family = poisson(link="identity"), start = rep(1,4))

fit2 <- glm2(satellites ~ width.shifted + factor(dark) + factor(goodspine),
family = poisson(link="identity"), start = rep(1,4))

fit1.eq <- glm2(satellites ~ width.shifted + factor(dark) + factor(goodspine),
family = poisson(link="identity"), start = rep(1,4), method = "glm.fit")
fit2.eq <- glm2(satellites ~ width.shifted + factor(dark) + factor(goodspine), family = poisson(link="identity"), start = rep(1,4), method = "glm.fit2")

noquote(c("deviances: ",fit1$dev,fit2$dev,fit1.eq$dev,fit2.eq$dev))
noquote(c("converged: ",fit1$conv,fit2$conv,fit1.eq$conv,fit2.eq$conv))
noquote(c("boundary: ",fit1$bound,fit2$bound,fit1.eq$bound,fit2.eq$bound))

# EXAMPLE 3: identity link Poisson (periodic non-convergence in glm)
============================================================================
R1 <- crabs$Rep1
satellites <- crabs$Satellites[R1]
width.shifted <- crabs$Width[R1] - min(crabs$Width)
dark <- crabs$Dark[R1]
goodspine <- crabs$GoodSpine[R1]

fit1 <- glm(satellites ~ width.shifted + factor(dark) + factor(goodspine), family = poisson(link="identity"), start = rep(1,4), control = glm.control(trace=TRUE))

fit2 <- glm2(satellites ~ width.shifted + factor(dark) + factor(goodspine), family = poisson(link="identity"), start = rep(1,4), control = glm.control(trace=TRUE))

noquote(c("deviances: ",fit1$dev,fit2$dev))
noquote(c("converged: ",fit1$conv,fit2$conv))

# EXAMPLE 4: log link binomial (periodic non-convergence in glm)
============================================================================
patients <- heart$Patients
deaths <- heart$Deaths
agegroup <- heart$AgeGroup
severity <- heart$Severity
delay <- heart$Delay
region <- heart$Region
start.p <- sum(deaths)/sum(patients)

fit1 <- glm(cbind(deaths,patients-deaths) ~ factor(agegroup) + factor(severity) + factor(delay) + factor(region), family = binomial(link="log"), start = c(log(start.p), rep(0,8)), control = glm.control(trace=TRUE,maxit=100))

fit2 <- glm2(cbind(deaths,patients-deaths) ~ factor(agegroup) + factor(severity) + factor(delay) + factor(region), family = binomial(link="log"), start = c(log(start.p), rep(0,8)), control = glm.control(trace=TRUE))

noquote(c("deviances: ",fit1$dev,fit2$dev))
noquote(c("converged: ",fit1$conv,fit2$conv))

# EXAMPLE 5: identity link Poisson (aperiodic non-convergence in glm)
heart

Heart Attack Data

Description

This data set is a cross-tabulation of data on 16949 individuals who experienced a heart attack (ASSENT-2 Investigators, 1999). There are 4 categorical factors each at 3 levels, together with the number of patients and the number of deaths for each observed combination of the factors. This data set is useful for illustrating the convergence properties of glm and glm2.

Usage

data(heart)

Format

A data frame with 74 observations on the following 6 variables.

Deaths  number of deaths
Patients number of patients
AgeGroup categorization of the age of the patients
Severity severity of the heart attack
Delay categorization of the time from heart attack to treatment
Region geographical region in which the patients were treated
Details

The variable AgeGroup groups the age of the patients as follows: 1 = <65 years, 2 = 65-75 years, 3 = >75 years. The variable Delay groups the time from heart attack onset to treatment as follows: 1 = <2 hours, 2 = 2-4 hours, 3 = >4 hours. The variable Severity denotes the severity of the heart attack using the Killip class: 1 = least severe (class I), 2 = middle severity (class II), 3 = most severe (class III or IV). The variable Region provides the geographical region in which the patients were treated: 1 = Western countries, 2 = Latin America, 3 = Eastern Europe. This data set is useful for illustrating the convergence properties of glm and glm2; see examples in the help documentation for glm2.

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