Package ‘polywog’

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Author Brenton Kenkel and Curtis S. Signorino
Maintainer Brenton Kenkel <brenton.kenkel@gmail.com>
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Description

A package for flexible functional form estimation via bootstrapped basis regression with oracle model selection. This version of the software should be considered in beta. For bug reports and feature requests, please email Brenton Kenkel (<brenton.kenkel@gmail.com>) or file an issue at https://github.com/brentonk/polywog-package/issues.

Acknowledgements

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References


Usage

```r
bootPolywog(model, nboot = 100, .parallel = FALSE, reuse.lambda = FALSE, reuse.penwt = FALSE, nlambda = 100, lambda.min.ratio = 1e-04, nfolds = 10, thresh = NULL, maxit = NULL, maxtries = 1000, min.prop = 0, report = FALSE, .matrixOnly = FALSE)
```

```r
control.bp(.parallel = FALSE, reuse.lambda = FALSE, reuse.penwt = FALSE, nlambda = 100, lambda.min.ratio = 1e-04, nfolds = 10, thresh = NULL, maxit = NULL, maxtries = 1000, min.prop = 0, report = FALSE)
```
Arguments

model  a fitted model of class "polywog", typically the output of \texttt{polywog} or the "polywog.fit" element of the output of \texttt{cv.polywog}.
nboot  number of bootstrap iterations.
.parallel  logical: whether to perform computations in parallel using a backend registered with \texttt{foreach}.
reuse.lambda  logical: whether to use the penalization parameter from the original fit (TRUE), or to cross-validate within each iteration (FALSE, default).
reuse.penwt  logical: whether to use the penalty weights from the original fit (TRUE), or to re-calculate them within each iteration (FALSE, default).
nlambda  number of values of the penalty factor to examine in cross-validation, as in \texttt{polywog}.
lambda.min.ratio  ratio of the smallest value of the penalty factor to the largest, as in \texttt{polywog}.
nfolds  number of cross-validation folds to use.
thresh  convergence threshold, as in \texttt{polywog}. If NULL, use the same value as in the original model.
maxit  iteration limit for fitting, as in \texttt{polywog}. If NULL, use the same value as in the original model.
maxtries  maximum number of attempts to generate a bootstrap sample with a non-collinear model matrix (often problematic with lopsided binary regressors) before stopping and issuing an error message.
min.prop  for models with a binary response variable, minimum proportion of non-modal outcome to ensure is included in each bootstrap iteration (for example, set \texttt{min.prop} = 0.1 to throw out any bootstrap iteration where less than 10 percent or more than 90 percent of the observations are 1's).
report  logical: whether to print a status bar. Not available if \texttt{.parallel} = TRUE.
.matrixOnly  logical: whether to return just the matrix of bootstrap coefficients (TRUE), or the originally supplied model with the bootstrap matrix as the \texttt{boot.matrix} element (FALSE, default).

Details

Parallel computation via the \texttt{.parallel} argument requires registration of a backend for \texttt{%dopar%}, as in \texttt{polywog}. In the case of \texttt{bootPolywog}, bootstrap fitting is carried out in parallel, while cross-validation to choose the penalization factor (assuming \texttt{reuse.lambda} = \texttt{FALSE}) is carried out sequentially within each iteration.

Value

If \texttt{.matrixOnly} = FALSE, the returned object is model with the bootstrap matrix included as its \texttt{boot.matrix} element. If \texttt{.matrixOnly} = TRUE, just the matrix is returned. In either case, the bootstrap matrix is a sparse matrix of class "\texttt{dgCMatrix}".
Author(s)

Brenton Kenkel and Curtis S. Signorino

Examples

```r
## Using occupational prestige data
data(Prestige, package = "car")
Prestige <- transform(Prestige, income = income / 1000)

## Fit a polywog model without bootstrapping
## (note: using low convergence threshold to shorten computation time of the
## example, *not* recommended in practice!)
fit1 <- polywog(Prestige ~ education + income + type,
                 data = Prestige,
                 degree = 2,
                 thresh = 1e-4)
summary(fit1)

## Bootstrap the fitted model
fit2 <- bootPolywog(fit1, nboot = 5)
summary(fit2)

## Example of parallel processing on Mac/Unix via 'doMC'
## Not run:
library(doMC)
registerDoMC()

fit2 <- bootPolywog(fit1, nboot = 100, parallel = TRUE)

## End(Not run)

## Example of parallel processing on Windows via 'doSMP'
## Not run:
library(doSMP)
w <- startWorkers()
registerDoSMP(w)

fit2 <- bootPolywog(fit1, nboot = 100, parallel = TRUE)

stopWorkers(w)

## End(Not run)
```

cv.polywog

**Cross-validation of polynomial degree and penalization factor**

**Description**

k-fold cross-validation to select the polynomial degree and penalization factor for a polywog model.
cv.polywog

Usage

cv.polywog(formula, ..., degrees.cv = 1:3, nfolds = 10, model = TRUE,
X = FALSE, y = FALSE)

Arguments

- **formula**: model formula specifying the response and input variables.
- **...**: other arguments to be passed to `polywog`. Arguments related to the bootstrap will be ignored, as bootstrapping must be performed separately.
- **degrees.cv**: vector of polynomial degrees to examine via cross-validation.
- **nfolds**: number of folds to use in cross-validation.
- **model**: logical: whether to include the model frame in the "polywog" object included in the output.
- **X**: logical: whether to include the raw model matrix (i.e., the matrix of input variables prior to taking their polynomial expansion) in the "polywog" object included in the output.
- **y**: logical: whether to include the response variable in the "polywog" object included in the output.

Details

When fitting with `method = "scad"`, different fold assignments are used for each polynomial degree specified, because `cv.ncvreg` does not allow for custom fold assignments. This may affect the accuracy of the estimated cross-validation error for each degree. When `method = "scad"`, the calls to `polywog` made by `cv.polywog` will issue warnings that the `foldid` argument is being ignored.

Value

An object of class "cv.polywog", a list containing:

- **results**: A table of each degree tested, the optimal penalization factor \( \lambda \) for that degree, and its cross-validation error.
- **degree.min**: The polynomial degree giving the lowest cross-validation error.
- **polywog.fit**: A `polywog` model, fit at the polynomial degree giving the lowest cross-validation error.

Because the returned object contains the fitted polywog model for the optimal degree, no additional runs of `polywog` are necessary to estimate coefficients or the penalization factor \( \lambda \). However, bootstrap results must be obtained by running `bootPolywog` on the "polywog.fit" element of the returned object, as in the examples below.

Author(s)

Brenton Kenkel and Curtis S. Signorino
Examples

```r
## Using occupational prestige data
data(Prestige, package = "car")
Prestige <- transform(Prestige, income = income / 1000)  

## Examine degrees 1 through 4
## (note: using low convergence threshold to shorten computation time of the
## example, *not* recommended in practice!)
set.seed(39)
cv1 <- cv.polywog(Prestige ~ education + income + type,
data = Prestige,
degrees.cv = 1:4,
nfolds = 10,
thresh = 1e-4)
print(cv1)

## Extract best model and bootstrap
fit1 <- cv1$polywog.fit
fit1 <- bootPolywog(fit1, nboot = 5)
summary(fit1)
```

margEff.polywog  
*Marginal effects for polywog models*

**Description**

Computes average and observationwise marginal effects from a fitted `polywog` model.

**Usage**

```r
## S3 method for class 'polywog'
margEff(object, xvar = NULL, drop = FALSE, ...)
```

**Arguments**

- `object`  
a fitted model of class "polywog", typically the output of `polywog`. The object  
  must have a model element, meaning it was fit with `model = TRUE`.
- `xvar`  
a character string containing the name of a raw input variable (from `object$varNames`).  
  Partial matches are allowed.
- `drop`  
logical: whether to convert one-column matrices in the output to vectors.
- `...`  
other arguments, currently ignored.

**Details**

For input variables that are binary, logical, or factors, `margEff.polywog` computes a first difference  
with comparison to a reference category. All other variables are treated as continuous: the function  
computes the partial derivative of the fitted value with respect to the selected variable.
**margEff.polywog**

### Value

If `xvar` is specified, a numeric object containing the marginal effect of the chosen variable at each observation in `object$model`. For factor variables, if there are more than two levels or `drop = FALSE`, the returned object is a matrix; otherwise it is a vector.

If `xvar` is `NULL`, a list of such results for each raw input variable in the model is returned.

In either case, the returned object is of class "margEff.polywog".

### Author(s)

Brenton Kenkel and Curtis S. Signorino

### See Also

To plot the density of the observationwise marginal effects, see `plot.margEff.polywog`. For a table of average marginal effects and order statistics, `summary.margEff.polywog`.

To compute fitted values, see `predict.polywog` and `predvals`.

### Examples

```r
## Using occupational prestige data
data(Prestige, package = "car")
Prestige <- transform(Prestige, income = income / 1000)

## Fit a polywog model
## (note: using low convergence threshold to shorten computation time of the
## example, *not* recommended in practice!)
set.seed(22)
fit1 <- polywog(Prestige ~ education + income | type, 
data = Prestige, 
degree = 2, 
thresh = 1e-4)

## Compute marginal effects for all variables
me1 <- margEff(fit1)
summary(me1) # type was included linearly, hence constant effects

## Plotting density of the results
plot(me1)

## Can do the same when just examining a single variable
me2 <- margEff(fit1, xvar = "income")
summary(me2)
plot(me2)
```
model.frame.polywog  Model frame of a polywog model

Description

Extracts the model frame from a fitted polywog model, as model.frame.lm does for a fitted lm model.

Usage

## S3 method for class 'polywog'
model.frame(formula, ...)

Arguments

formula  a fitted model of class "polywog" (the argument is named formula for consistency with the generic function model.frame)
...
other arguments, currently ignored (but may later be adapted for use as in model.frame.lm)

Value

A data frame containing the variables used to fit the model, with additional attributes (e.g., "terms") used to construct a model matrix.

Author(s)

Brenton Kenkel and Curtis S. Signorino

See Also

model.matrix.polywog for constructing the design matrix.

model.matrix.polywog  Model matrix of a polywog model

Description

Constructs the design matrix used to fit a polywog model, similar to model.matrix.lm.

Usage

## S3 method for class 'polywog'
model.matrix(object, type = c("raw", "expanded"), ...)
Arguments

object: a fitted model of class "polywog"

Arguments:

type: "raw", the default, returns the non-expanded model matrix with no intercept (same number of columns as object$polyTerms). "expanded" returns the polynomial expansion used in fitting (number of columns equals length(object$coefficients)).

... other arguments to be passed to further methods (typically only used internally)

Details

There are two types of model matrix a user might want to construct. First, there is the matrix of the raw input terms that go into the eventual polynomial expansion. Such a matrix can be obtained by using type = "raw" (the default). The other form of the model matrix is the full polynomial expansion, where each column contains some power of the raw inputs. This can be obtained by using type = "expanded".

Value

The design matrix of the specified model, consisting either of raw terms or the full polynomial expansion depending on the type argument.

Author(s)

Brenton Kenkel and Curtis S. Signorino

plot.margEff.polywog

Description

Generates density plots of the observationwise marginal effects computed by margEff.polywog.

Usage

## S3 method for class 'margEff.polywog'
plot(x, ...)

Arguments

x: output of margEff.polywog.

... plotting parameters to be passed to plot.density.

Value

Data frame containing the variables whose densities were plotted, invisibly.

Author(s)

Brenton Kenkel and Curtis S. Signorino
plot.polywog

Univariate and bivariate fitted value plots

Description

Generates plots of the relationship between input variables and the expected value of the outcome, using predVals as a backend.

Usage

```r
## S3 method for class 'polywog'
plot(x, which = NULL, ask = FALSE, auto.set.par = TRUE,
     interval = TRUE, level = 0.95, FUN3D = c("contour", "filled.contour",
     "wireframe", "persp3d"), control.plot = list(), ...)
```

Arguments

- `x`: a fitted model of class "polywog", typically the output of `polywog`.
- `which`: selection of variables to plot: a character vector containing one or two names of raw input variables (see `x$varNames`). May also be a numeric vector corresponding to indices of `x$varNames`. If `which = NULL`, a plot of each individual term will be generated.
- `ask`: logical: whether to display an interactive menu of terms to select.
- `auto.set.par`: logical: whether to temporarily change the graphics parameters so that multiple plots are displayed in one window (e.g., each univariate plot when `which = NULL`).
- `interval`: logical: whether to display bootstrap confidence intervals around each fitted value. Not available for bivariate plots unless `FUN3D = "persp3d"`.
- `level`: confidence level for the intervals.
- `FUN3D`: which plotting function to use to generate bivariate plots. Valid options include "contour" (the default) and "filled.contour"; "wireframe", which requires the `lattice` package; and "persp3d", which requires the `rgl` package.
- `control.plot`: list of arguments to be passed to the underlying plotting functions (e.g., axis labels and limits).
- `...`: additional arguments to be passed to `predVals`.

Details

By default, a univariate plot generated by `plot.polywog` shows the relationship between the selected input variable and the expected outcome while holding all other covariates at "central" values (as in `predVals`). The values that the other variables are held out can be changed by supplying additional arguments to `...`, as in the examples below.

Similarly, a bivariate plot shows the relationship between two input variables and the expected outcome while holding all else fixed. If either variable is binary or categorical, the plot will show the relationship between one variable and the expected outcome across each value/level of the other.
Value

An object of class `preplot.polywog`, invisibly. This is a data frame generated by `predVals` that contains all information used in plotting.

Author(s)

Brenton Kenkel and Curtis S. Signorino

Examples

```r
## Using occupational prestige data
data(Prestige, package = "car")

prestige <- transform(Prestige, income = income / 1000)

## Fit a polywog model with bootstrap iterations
## (note: using low convergence threshold to shorten computation time of the
## example, *not* recommended in practice!)
set.seed(22)
fit1 <- polywog(prestige ~ education + income + type,
                 data = Prestige,
                 degree = 2,
                 boot = 5,
                 thresh = 1e-4)

## All univariate relationships
plot(fit1, n = 20)

## Predicted prestige across occupational categories
plot(fit1, which = "type",
     control.plot = list(xlab = "occupational category"))

## Predicted prestige by education across occupational categories
plot(fit1, which = c("education", "type"), n = 20)

## Joint effect of education and income
plot(fit1, which = c("education", "income"), n = 10)

## Bring up interactive menu
## Not run:
plot(fit1, ask = TRUE)

# displays menu:
# Select one or two variable numbers (separated by spaces), or 0 to exit:

# 1: education
# 2: income
# 3: type

## End(Not run)
```
polywog

Polynomial regression with oracle variable selection

Description

Fits a regression model using a polynomial basis expansion of the input variables, with penalization via the adaptive LASSO or SCAD to provide oracle variable selection.

Usage

polywog(formula, data, subset, weights, na.action, degree = 3, family = c("gaussian", "binomial"), method = c("alasso", "scad"), penwt.method = c("lm", "glm"), unpenalized = character(0), parallel = FALSE, boot = 0, control.boot = control.bp(.parallel = .parallel), lambda = NULL, nlambda = 100, lambda.min.ratio = 1e-04, nfolds = 10, foldid = NULL, thresh = ifelse(method == "alasso", 1e-07, 0.001), maxit = ifelse(method == "alasso", 1e+05, 5000), model = TRUE, X = FALSE, y = FALSE)

Arguments

formula  model formula specifying the response and input variables. See "Details" for more information.
data    a data frame, list or environment containing the variables specified in the model formula.
subset  an optional vector specifying a subset of observations to be used in fitting.
weights an optional vector specifying weights for each observation to be used in fitting.
na.action  a function specifying what to do with observations containing NAs (default na.omit).
degree  integer specifying the degree of the polynomial expansion of the input variables.
family "gaussian" (default) or "binomial" for logistic regression (binary response only).
method  variable selection method: "alasso" (default) for adaptive LASSO or "scad" for SCAD. You can also select method = "none" to return the model matrix and other information without fitting.
penwt.method estimator for obtaining first-stage estimates in logistic models when method = "alasso": "lm" (default) for a linear probability model, "glm" for logistic regression.
unpenalized names of model terms to be exempt from the adaptive penalty (only available when method = "alasso").
.parallel  logical: whether to perform k-fold cross-validation in parallel (only available when method = "alasso"). See "Details" below for more information on parallel computation.
boot  number of bootstrap iterations (0 for no bootstrapping).
control.boot  list of arguments to be passed to bootPolywog when bootstrapping; see control.bp.
lambda     a vector of values from which the penalty factor is to be selected via k-fold cross-validation. lambda is left unspecified by default, in which case a sequence of values is generated automatically, controlled by the nlambda and lambda.min.ratio arguments. Naturally, k-fold cross-validation is skipped if lambda contains exactly one value.
nlambda    number of values of the penalty factor to examine via cross-validation if lambda is not specified in advance; see "Details".
lambda.min.ratio ratio of the lowest value to the highest in the generated sequence of values of the penalty factor if lambda is not specified; see "Details".
nfolds      number of folds to use in cross-validation to select the penalization factor.
foldid      optional vector manually assigning fold numbers to each observation used for fitting (only available when method = "lasso").
thresh      convergence threshold, passed as the thresh argument to glmnet when method = "lasso" and as the eps argument to ncvreg when method = "scad".
maxit       maximum number of iterations to allow in adaptive LASSO or SCAD fitting.
model       logical: whether to include the model frame in the returned object.
X            logical: whether to include the raw design matrix (i.e., the matrix of input variables prior to taking their polynomial expansion) in the returned object.
y           logical: whether to include the response variable in the returned object.

Details

The design matrix for the regression is a polynomial basis expansion of the matrix of raw input variables. This includes all powers and interactions of the input variables up to the specified degree. For example, the following terms will be included in polywog(y ~ x1 + x2, degree = 3, ...):

- terms of degree 0: intercept
- terms of degree 1: x1, x2
- terms of degree 2: x1^2, x2^2, x1*x2
- terms of degree 3: x1^3, x2^3, x1*x2^2, x1^2*x2

To exclude certain terms from the basis expansion, use a model formula like y ~ x1 + x2 | z1 + z2. Only the degree 1 terms of z1 and z2 will be included.

It is possible that the "raw" basis expansion will be rank-deficient, such as if there are binary input variables (in which case \( x_i = x_{ni} \) for all \( n > 0 \)). The procedure detects collinearity via qr and removes extraneous columns before fitting.

For both the adaptive LASSO and SCAD, the penalization factor \( \lambda \) is chosen by k-fold cross-validation. The selected value minimizes the average mean squared error of out-of-sample fits. (To select both \( \lambda \) and the polynomial degree simultaneously via cross-validation, see cv.polywog.)

The cross-validation process may be run in parallel via foreach by registering an appropriate backend and specifying .parallel = TRUE. The appropriate backend is system-specific; see foreach for information on selecting and registering a backend. The bootstrap iterations may also be run in parallel by specifying control.boot = control.bp(.parallel = TRUE).
Value

An object of class "polywog", a list containing:

- `coefficients` the estimated coefficients.
- `lambda` value of the penalty factor $\lambda$ used to fit the final model.
- `lambda.cv` a list containing the results of the cross-validation procedure used to select the penalty factor:
  - `lambda` values of the penalty factor tested in cross-validation.
  - `cvError` out-of-fold prediction error corresponding to each value of `lambda`.
  - `lambdaMin` value of `lambda` with the minimal cross-validation error.
- `errorMin` minimized value of the cross-validation error.
- `fitted.values` the fitted mean values for each observation used in fitting.
- `lmcoef` coefficients from an unpenalized least-squares regression of the response variable on the polynomial expansion of the input variables.
- `penwt` adaptive weight given to each term in the LASSO penalty (NULL for models fit via SCAD).
- `formula` model formula, as a `Formula` object.
- `degree` degree of the polynomial basis expansion.
- `family` model family, "gaussian" or "binomial".
- `weights` observation weights if specified.
- `method` the specified regularization method.
- `penwt.method` the specified method for calculating the adaptive LASSO weights (NULL for models fit via SCAD).
- `unpenalized` logical vector indicating which terms were not included in the LASSO penalty.
- `thresh` convergence threshold used in fitting.
- `maxit` iteration limit used in fitting.
- `terms` the `terms` object used to construct the model frame.
- `polyTerms` a matrix indicating the power of each raw input term (columns) in each term of the polynomial expansion used in fitting (rows).
- `nobs` the number of observations used to fit the model.
- `na.action` information on how NA values in the input data were handled.
- `xlevels` levels of factor variables used in fitting.
- `varNames` names of the raw input variables included in the model formula.
- `call` the original function call.
- `model` if `model = TRUE`, the model frame used in fitting; otherwise NULL.
- `X` if `X = TRUE`, the raw model matrix (i.e., prior to taking the polynomial expansion); otherwise NULL. For calculating the expanded model matrix, see `model.matrix.polywog`.
- `y` if `y = TRUE`, the response variable used in fitting; otherwise NULL.
- `boot.matrix` if `boot > 0`, a sparse matrix of class "dgCMatrix" where each column is the estimate from a bootstrap replicate. See `bootPolywog` for more information on bootstrapping.
polywog

Author(s)

Brenton Kenkel and Curtis S. Signorino

References


See Also

To estimate variation via the bootstrap, see bootPolywog. To generate fitted values, see predVals (and the underlying method predict.polywog). For plots, see plot.polywog. The polynomial degree may be selected via cross-validation using cv.polywog.

Adaptive LASSO estimates are provided via glmnet and cv.glmnet from the glmnet package. SCAD estimates are via ncvreg and cv.ncvreg in the ncvreg package.

Examples

```r
## Using occupational prestige data
data(Prestige, package = "car")
Prestige <- transform(Prestige, income = income / 1000)

## Fit a polywog model with bootstrap iterations
## (note: using low convergence threshold to shorten computation time of the
## example, *not* recommended in practice!)
set.seed(22)
fit1 <- polywog(Prestige ~ education + income + type,
data = Prestige,
degree = 2,
boot = 5,
thresh = 1e-4)

## Basic information
print(fit1)
summary(fit1)

## See how fitted values change with education holding all else fixed
predVals(fit1, "education", n = 10)

## Plot univariate relationships
plot(fit1)

## Use SCAD instead of adaptive LASSO
fit2 <- update(fit1, method = "scad", thresh = 1e-3)
cbind(coef(fit1), coef(fit2))
```
predict.polywog  

**Predict method for polywog objects**

**Description**

Generates fitted values, including bootstrap confidence intervals, for in- and out-of-sample data from a fitted polywog model.

**Usage**

```r
defaultS3 method for class 'polywog'
predict(object, newdata, type = c("link", "response"),
         interval = FALSE, level = 0.95, bag = FALSE, na.action = na.pass, ...)
```

**Arguments**

- `object`: a fitted model of class "polywog", typically the output of `polywog`.
- `newdata`: an optional data frame containing observations for which fitted values should be computed. If not specified, fitted values are generated for the data used to fit the model.
- `type`: specifies whether the fitted values should be generated on the link scale \((X_\beta)\) or in terms of the expected value of the response variable. These only differ for binomial family models.
- `interval`: logical: whether to calculate bootstrap confidence intervals for each fitted value.
- `level`: confidence level for the intervals.
- `bag`: logical: whether to use "bootstrap aggregation" to generate the main fitted values (if FALSE, they are calculated from the main model fit).
- `na.action`: a function specifying what to do with observations in `newdata` containing NAs (default `na.pass`). See "Details".
- `...`: other arguments, currently ignored.

**Value**

If `interval = TRUE`, a matrix containing each fitted value and its confidence interval. Otherwise, a vector containing the fitted values.

**Author(s)**

Brenton Kenkel and Curtis S. Signorino

**See Also**

For more user-friendly generation of fitted values, see `predVals`. To compute marginal effects, see `margEff.polywog`.  

Description

User-friendly generation of fitted values and their confidence intervals from models of class “polywog”, using the “observed-value approach” advocated by Hanmer and Kalkan (2013).

Usage

predVals(model, xvars, data = model$model, xlims = list(), n = 100, interval = TRUE, level = 0.95, maxrows = 10000, report = FALSE, .parallel = FALSE, ...)

Arguments

model a fitted model of class “polywog”, typically the output of polywog.
xvars a character vector containing names of raw input variables (from model$varNames). Partial matches are allowed.
data data frame to treat as the observed sample (defaults to the data used to fit the supplied model)
xlims named list of limits for the evaluation grid for each continuous variable in xvars. If not given, the variable’s observed range is used.
n number of grid points at which to evaluate each continuous variable in xvars.
interval logical: whether to compute bootstrap confidence intervals for each fitted value.
level confidence level for the intervals.
maxrows maximum number of rows of output. Used to prevent accidental memory over-runs when xvars contains more than two continuous variables.
report logical: whether to print a status bar. Not available if .parallel = TRUE.
.parallel logical: whether to perform bootstrap iterations in parallel using foreach. See the “Details” section of the bootPolywog documentation page for more on parallel computation.
... other arguments, currently ignored

Details

predVals allows users to examine the estimated effects of input variables on the expected outcome using the coefficients returned by polywog. The procedure is designed so that, for a preliminary analysis, the user can simply specify the fitted model and the independent variable of interest, and quickly obtain predicted values.

The predicted values are generated according to Hanmer and Kalkan’s (2013) observed-value approach, which takes the form of a nested loop. When xvars contains a single variable $X_m$, the procedure is as follows:
1. For each level $x$ of $X_m$ in data (if $X_m$ is discrete) or each element $x$ of a grid over the range of $X_m$ in data (if $X_m$ is continuous):
   (a) For each observation $i$ of data:
      i. Set $X_{mi} = x$, while holding all other variables $X_{-mi}$ at their observed levels
      ii. Compute the predicted value of $Y_i$ for the modified observation $i$, using the estimated model coefficients (as in \texttt{predict.polywog})
   (b) The predicted value of $Y$ given $X_m = x$ is the average of the predictions computed in the previous step

This observed-value approach provides a better estimate of population average effects for nonlinear models than does the traditional approach, which is to vary $X_m$ across its levels/range while holding each other covariate to its mean or median in data (Hanmer and Kalkan 2013).

When \texttt{xvars} consists of multiple variables $X_1, \ldots, X_M$, the \texttt{predVals} procedure is the same, except the outer loop is over every combination of their levels in data.

All confidence intervals are generated via the bootstrap. Specifically, \texttt{predVals} repeats the above procedure for each set of bootstrap coefficients and computes order statistics of the resulting set of averages (for each combination of levels of \texttt{xvars}). If \texttt{model} does not have a \texttt{bootMatrix} element (see \texttt{bootPolywog}), confidence intervals will not be computed.

Value

A data frame containing the fitted values and confidence intervals (if requested) for each combination of covariate values.

The returned data frame also inherits from class "preplot.polywog". This is used by \texttt{plot.polywog}, which calls \texttt{predVals} to compute the values to plot.

Author(s)

Brenton Kenkel and Curtis S. Signorino

References


See Also

\texttt{predict.polywog} for more flexible (but less user-friendly) computation of fitted values. \texttt{plot.polywog} for plotting fitted values and their confidence intervals.

Examples

```r
## Using occupational prestige data
data(Prestige, package = "car")
Prestige <- transform(Prestige, income = income / 1000)

## Fit a polywog model with bootstrap iterations
```
## summary.margEff.polywog

### Summarize marginal effects

Generates a table of the average marginal effects and quartiles (or other order statistics if requested) from a "margEff.polywog" object.

### Usage

```r
## S3 method for class 'margEff.polywog'
summary(object, probs = seq(0, 1, by = 0.25), ...)
```

### Arguments

- `object`: output of `margEff.polywog`.
- `probs`: order statistics to display.
- `...`: other arguments, currently ignored.

### Value

Table of results.

### Author(s)

Brenton Kenkel and Curtis S. Signorino
**Summary**

Summarize a fitted polywog model

**Description**

Generates a "regression table" to summarize the fitted model, including coefficients along with their bootstrapped standard errors and confidence intervals. If the fitted model does not have a `boot.matrix` element, the output will contain NAs for the standard errors, and confidence intervals will not be displayed.

**Usage**

```r
## S3 method for class 'polywog'
summary(object, level = 0.95, prop0 = FALSE, ...)
```

**Arguments**

- **object**: a fitted model of class "polywog", typically the output of `polywog`.
- **level**: width of the bootstrap confidence interval to compute for the model coefficients.
- **prop0**: logical: whether to print the proportion of bootstrap iterations in which each coefficient was estimated as exactly 0. This may be informative but should not be interpreted as a p-value.
- **...**: other arguments, currently ignored.

**Value**

An object of class "summary.polywog" whose elements are the "regression table" (coefficients) and additional information from the original fitted model.

**Author(s)**

Brenton Kenkel and Curtis S. Signorino
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