Package 'CommonMean.Copula'

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Type Package

Title Common Mean Vector under Copula Models

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Author Jia-Han Shih

Maintainer Jia-Han Shih <tommy355097@gmail.com>

Description Estimate bivariate common mean vector under copula models with known correlation. In the current version, available copulas include the Clayton, Farlie-Gumbel-Morgenstern (FGM), and Gaussian copulas. See Shih et al. (2019) <doi:10.1080/02331888.2019.1581782> for details under the FGM copula.

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Details

The method implemented in this package can be used for bivariate meta-analysis. See Shih et al. (2019) for an example of bivariate entrance exam data analysis under the FGM copula.

Author(s)

Jia-Han Shih

Maintainer: Jia-Han Shih <tommy355097@gmail.com>

References

Shih J-H, Konno Y, Chang Y-T, Emura T (2019) Estimation of a common mean vector in bivariate meta-analysis under the FGM copula, Statistics 53(3): 673-95.

CommonMean.Copula *Estimate bivariate common mean vector under copula models*

Description

Estimate the common mean vector under copula models with known correlation. A maximum likelihood estimation procedure is employed. See Shih et al. (2019) for details under the Farlie-Gumbel-Morgenstern (FGM) copula.

Usage

```
CommonMean.Copula(Y1, Y2, Sigma1, Sigma2, rho, copula = "Clayton")
```

Arguments

Y1	Outcome 1
Y2	Outcome 2
Sigma1	Standard deviation of outcome 1.
Sigma2	Standard deviation of outcome 2.
rho	Correlation coefficient between outcomes.
copula	The copula to be used with possible options "Clayton", "FGM", and "normal".

Details

We apply "optim" routine to maximize the log-likelihood function. In addition, boundary corrected correlations will be used (Shih et al., 2019).

Value

Outcome 1	Outcome 1.
Outcome 2	Outcome 2.
Correlation	Correlation coefficient between outcomes.
Sample size	Sample size.
Copula	Selected copula.
Copula parameter	Copula parameter.
Corrected correlation	Boundary corrected correlations.
CommonMean 1	Estimation results of outcome 1.
CommonMean 2	Estimation results of outcome 2.
V	Covariance matrix of the common mean vector estimate.
Log-likelihood values	Fitted log-likelihood values.

References

Shih J-H, Konno Y, Chang Y-T, Emura T (2019) Estimation of a common mean vector in bivariate meta-analysis under the FGM copula, Statistics 53(3): 673-95.

Examples

```
library(CommonMean.Copula)
Y1 = c(35,25,30,50,60) # outcome 1
Y2 = c(30,30,50,65,40) # outcome 2
Sigma1 = c(1.3,1.4,1.5,2.0,1.8) # SE of outcome 1
Sigma2 = c(1.7,1.9,2.5,2.2,1.8) # SE of outcome 2
rho = c(0.4,0.7,0.6,0.7,0.6) # correlation between two outcomes
CommonMean.Copula(Y1,Y2,Sigma1,Sigma2,rho) # input
```

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