Package 'extendedFamily'

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Type Package

Title Additional Families for Generalized Linear Models

Version 0.1.1
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Description Creates family objects identical to stats family but for new links.
License GPL-3
Encoding UTF-8
LazyData true
RoxygenNote 6.1.1
Suggests testthat, covr
Imports stats (>= 3.5.3), assertthat (>= 0.2.1)
Depends R ($>= 3.5.0$)
NeedsCompilation no
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binomialEF

Additional Binomial Links for glm Models

Description

Additional Binomial Links for glm Models

Usage

```
binomialEF(link = "loglog")
```

Arguments

link

name of link function. One of loglog, logc, or identity (Default: loglog)

Details

family is a generic function with methods for classes "glm" and "lm".

Value

An object of class "family" (which has a concise print method). This is a list with elements

- family: character: the family name.
- link: character: the link name.
- linkfun: function: the link.
- linkiny: function: the inverse of the link function.
- variance: function: the variance as a function of the mean.
- dev.resids function giving the deviance for each observation as a function of (y, mu, wt), used by the residuals method when computing deviance residuals.
- aic: function giving the AIC value if appropriate (but NA for the quasi-families). More precisely, this function returns -2 ll + 2 s, where ll is the log-likelihood and s is the number of estimated scale parameters. Note that the penalty term for the location parameters (typically the "regression coefficients") is added elsewhere, e.g., in glm.fit() or AIC(), see the AIC example in glm. See logLik for the assumptions made about the dispersion parameter.
- initialize: expression. This needs to set up whatever data objects are needed for the family as well as n (needed for AIC in the binomial family) and mustart (See glm)
- validmu: logical function. Returns TRUE if a mean vector mu is within the domain of variance.
- valideta: logical function. Returns TRUE if a linear predictor eta is within the domain of linkiny.
- simulate: (optional) function simulate(object, nsim) to be called by the "lm" method of simulate. It will normally return a matrix with nsim columns and one row for each fitted value, but it can also return a list of length nsim. Clearly this will be missing for 'quasi-' families.

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Examples

heart

Heart Attack Data

Description

A dataset containing 4,483 rows about heart attack victims.

Usage

data(heart)

Format

A data frame with 4,483 rows and 11 variables:

death 1 - Death within 48 hours of myocardial infarction onset. 0 - otherwise.

anterior 1 - anterior infarction. 0 - inferior infarction

heabg 1 - Medical history of cardiac bypass surgery. 0 - otherwise

kk1 1 - Killip class 1. 0 - otherwise

kk2 1 - Killip class 2. 0 - otherwise

kk3 1 - Killip class 3. 0 - otherwise

kk4 1 - Killip class 4. 0 - otherwise

age1 1 - Patient age less than 60. 0 - otherwise

age2 1 - Patient age between 60 and 69 inclusive. 0 - otherwise

age3 1 - Patient age between 70 and 79 inclusive. 0 - otherwise

age4 1 - Patient age 80 or higher. 0 - otherwise

Details

The raw dataset is minimally modified in this package. Rows containing missing values were removed. The center variable was dropped. This data is referred to as "heart01" in Generalized Linear Models and Extensions book.

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Source

Hardin, James William., and Joseph Hilbe. Generalized Linear Models and Extensions. Stata Press, 2012.

 $Dataset\ can\ be\ downloaded\ at\ \texttt{https://www.stata-press.com/data/glmext.html}$

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