

Package ‘robmixglm’

June 18, 2020

Type Package

Title Robust Generalized Linear Models (GLM) using Mixtures

Version 1.1-0

Date 2020-06-18

Maintainer Ken Beath <ken.beath@mq.edu.au>

Contact Ken Beath <ken.beath@mq.edu.au>

Author Ken Beath [aut, cre]

Description Robust generalized linear models (GLM) using a mixture method, as described in Beath (2018) <doi:10.1080/02664763.2017.1414164>. This assumes that the data are a mixture of standard observations, being a generalised linear model, and outlier observations from an overdispersed generalized linear model. The overdispersed linear model is obtained by including a normally distributed random effect in the linear predictor of the generalized linear model.

Depends R(>= 3.2.0)

Suggests R.rsp, robustbase, lattice, forward

VignetteBuilder R.rsp

Imports fastGHQuad, stats, bbmle, MASS, VGAM, actuar, Rcpp (>= 0.12.15), methods, boot, numDeriv, parallel, doParallel, foreach, doRNG

LazyLoad yes

LazyData yes

NeedsCompilation yes

License GPL (>= 2)

LinkingTo Rcpp

Repository CRAN

Date/Publication 2020-06-18 05:10:03 UTC

R topics documented:

robmixglm-package	2
AIC	4
BIC	5
coef	5
diabdata	6
extractAIC	7
fitted.robmixglm	8
hospcosts	9
logLik	10
outlierProbs	10
outlierTest	11
plot.outlierProbs	12
predict.robmixglm	13
print.outlierTest	14
residuals.robmixglm	14
robmixglm	15
summary.robmixglm	16
Index	18

robmixglm-package	<i>Fits random effects meta-analysis models including robust models</i>
-------------------	---

Description

Robust generalized linear models (GLM) using a mixture method, as described in Beath (2018) <doi:10.1080/02664763.2017.1414164>.

The robmixglm function

This is the main function that allows fitting the models. The robmixglm objects may be tested for outliers using outlierTest. The results of test.outliers may also be plotted.

Author(s)

Ken Beath <ken.beath@mq.edu.au>

References

Beath, K. J. A mixture-based approach to robust analysis of generalised linear models, *Journal of Applied Statistics*, 45(12), 2256-2268 (2018) DOI: 10.1080/02664763.2017.1414164

Examples

```

# animal brain vs body weight
library(MASS)
data(Animals)
Animals$logbrain <- log(Animals$brain)
Animals$logbody <- log(Animals$body)
lm1 <- lm(logbrain~logbody, data = Animals)
lm2 <- robmixglm(logbrain~logbody, data = Animals, cores = 1)
plot(Animals$logbody, Animals$logbrain)
abline(lm1, col = "red")
abline(lm2, col = "green")
plot(outlierProbs(lm2))
outlierTest(lm2, cores = 1)

# Forbes data on relationship between atmospheric pressure and boiling point of water
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(100*log10(pres)~bp, data = MASS::forbes, cores = 1)
summary(forbes.robustmix)
plot(outlierProbs(forbes.robustmix))
outlierTest(forbes.robustmix, cores = 1)

# diabetes
diabdata.robustmix <- robmixglm(glyhb~age+gender+bmi+waisthip+frame,
  data = diabdata, cores = 1)
summary(diabdata.robustmix)
# this will take about 5-10 minutes
diabdata.step <- step(diabdata.robustmix, glyhb~age+gender+bmi+waisthip+frame)
summary(diabdata.step)
plot(outlierProbs(diabdata.step))
outlierTest(diabdata.step, cores = 1)

# carrot damage
library(robustbase)
data(carrots)
carrots.robustmix <- robmixglm(cbind(success, total-success)~logdose+factor(block),
  family = "binomial", data = carrots, cores = 1)
summary(carrots.robustmix)
plot(outlierProbs(carrots.robustmix))
outlierTest(carrots.robustmix, cores = 1)

# train derailment
library(forward)
data(derailme)
derailme$cYear <- derailme$Year-mean(derailme$Year)
derailme$TrainKm100 <- derailme$TrainKm*100.0
derailme.robustmix <- robmixglm(y~cYear+factor(Type), offset = log(TrainKm100),
  family = "truncpoisson", quadpoints = 51, data = derailme, cores = 1)
summary(derailme.robustmix)
plot(outlierProbs(derailme.robustmix))
outlierTest(derailme.robustmix, cores = 1)

```

```
# hospital costs
hospcosts.robustmix <- robmixglm(costs~adm+age+dest+ins+loglos+sex, family = "gamma",
  data = hospcosts, cores = 1)
summary(hospcosts.robustmix)
plot(outlierProbs(hospcosts.robustmix))
outlierTest(hospcosts.robustmix, cores = 1)
```

AIC

AIC for robmixglm object

Description

Returns AIC for a robmixglm object.

Usage

```
## S3 method for class 'robmixglm'
AIC(object, ..., k = 2)
```

Arguments

object	robmixglm object
...	additional argument; currently none is used.
k	penalty per parameter

Value

AIC

Author(s)

Ken Beath

Examples

```
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(bp~pres, data = forbes, cores = 1)
AIC(forbes.robustmix)
```

BIC	<i>BIC for robmixglm object</i>
-----	---------------------------------

Description

Returns BIC for a robmixglm object.

Usage

```
## S3 method for class 'robmixglm'  
BIC(object, ...)
```

Arguments

object	robmixglm object
...	additional argument; currently none is used.

Value

BIC

Author(s)

Ken Beath

Examples

```
library(MASS)  
data(forbes)  
forbes.robustmix <- robmixglm(bp~pres, data = forbes, cores = 1)  
BIC(forbes.robustmix)
```

coef	<i>Coefficients for a robmixglm object</i>
------	--

Description

Returns coefficients for a robmixglm object. Only the coefficients for the linear part of the model are returned. Additional coefficients may be obtained using `summary()`.

Usage

```
## S3 method for class 'robmixglm'  
coef(object, ...)
```

Arguments

object robmixglm object
 ... additional argument; currently none is used.

Value

coef

Author(s)

Ken Beath

Examples

```
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(bp~pres, data = forbes, cores = 1)
coef(forbes.robustmix)
```

diabdata

Diabetes data

Description

Data from Heritier et al (2009), originally from Harrell (2001, p379). This data was from a study of the prevalence of cardiovascular risk factors such as obesity and diabetes for African Americans. (Willems et al, 19997) Data was available for 403 subjects screened for diabetes, reduced to 372 after removal of cases with missing data.

Usage

diabdata

Format

A data frame with 372 observations on the following 8 variables.

glyhb Glycosated haemoglobin (values above 7.0 are usually taken as a positive diagnosis of diabetes)
 age age in years
 gender male or female
 bmi body mass index in kg/m²
 waisthip ratio of waist to hip measurement
 frame body frame, small, medium or large
 stab.glu glucose
 location location, Buckingham or Louisa

Source

Heritier et al (2009)

References

Harrell, F.E. (2001). Regression Modeling Strategies: With Applications to Linear Models, Logistic Regression and Survival Analysis. Springer.

Heritier, S., Cantoni, E., Copt, S. and Victoria-Feser, M-P (2009). Robust Methods in Biostatistics. Wiley.

Willems, J.P., Saunders, J.T., Hunt, D.E. and Schorling, J.B. (1997) Prevalence of coronary heart disease risk factors among rural blacks: A community-based study. Southern Medical Journal, 90:814-820.

Examples

```
diabdata.robustmix <- robmixglm(glyhb~age+gender+bmi+waisthip+frame+location,
                             data = diabdata, cores = 1)
summary(diabdata.robustmix)
```

```
diabdata.step <- step(diabdata.robustmix, glyhb~age+gender+bmi+waisthip+frame+location, cores = 1)
summary(diabdata.step)
```

extractAIC

Extract AIC from a Fitted Model

Description

Computes the (generalized) AIC for a fitted robmixglm model. Used in step, otherwise use AIC.

Usage

```
## S3 method for class 'robmixglm'
extractAIC(fit, scale, k = 2, ...)
```

Arguments

fit	fitted robmixglm model.
scale	ignored.
k	numeric specifying the ‘weight’ of the <i>equivalent degrees of freedom</i> (\equiv edf) part in the AIC formula.
...	further arguments (currently unused).

Author(s)

Ken Beath

See Also

[extractAIC](#), [step](#)

Examples

```
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(bp~pres, data = MASS::forbes, cores = 1)
extractAIC(forbes.robustmix)
```

fitted.robmixglm	<i>Fitted values.</i>
------------------	-----------------------

Description

Calculates the fitted values.

Usage

```
## S3 method for class 'robmixglm'
fitted(object, ...)
```

Arguments

object	A robmixglm object with a mixture (robust) random effects distribution.
...	Other parameters. (not used)

Value

A vector of the fitted values.

Author(s)

Ken Beath <ken.beath@mq.edu.au>

Examples

```
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(bp~pres, data = forbes, cores = 1)
BIC(forbes.robustmix)
plot(fitted(forbes.robustmix), residuals(forbes.robustmix))
```

hospcosts

Hospital Costs data

Description

Data for the analysis in Beath (2018), previously analysed in Marazzi and Yohai (2004), Cantoni and Ronchetti (2006) and Heritier et al (2009). The data is for 100 patients hospitalised at the Centre Hospitalier Universitaire Vaudois in Lausanne, Switzerland for "medical back problems" (APDRG 243).

Usage

hospcosts

Format

A data frame with 100 observations on the following 9 variables.

id patient id

costs cost of stay in Swiss francs

los length of stay in days

adm admission type, 0 = planned, 1 = emergency

ins insurance type, 0 = regular, 1 = private

age age in years

sex sex, 0 = female, 1 = male

dest discharge destination, 0 = another health institution, 1 = home

loglos log of length of stay

Source

Heritier et al (2009)

References

Cantoni, E., & Ronchetti, E. (2006). A robust approach for skewed and heavy-tailed outcomes in the analysis of health care expenditures. *Journal of Health Economics*, 25(2), 198213. <http://doi.org/10.1016/j.jhealeco.2005.04.0>

Heritier, S., Cantoni, E., Copt, S. and Victoria-Feser, M-P (2009). *Robust Methods in Biostatistics*. Wiley.

Marazzi, A., & Yohai, V. J. (2004). Adaptively truncated maximum likelihood regression with asymmetric errors. *Journal of Statistical Planning and Inference*, 122(12), 271291. <http://doi.org/10.1016/j.jspi.2003.06.011>

Examples

```
hospcosts.robustmix <- robmixglm(costs~adm+age+dest+ins+loglos+sex, family = "gamma",
  data = hospcosts, cores = 1)
summary(hospcosts.robustmix)
```

logLik	<i>log Likelihood for robmixglm object</i>
--------	--

Description

Returns log Likelihood for a robmixglm object.

Usage

```
## S3 method for class 'robmixglm'  
logLik(object, ...)
```

Arguments

object	robmixglm object
...	additional argument; currently none is used.

Value

The loglikelihood.

Author(s)

Ken Beath

Examples

```
library(MASS)  
data(forbes)  
forbes.robustmix <- robmixglm(bp~pres, data = forbes, cores = 1)  
logLik(forbes.robustmix)
```

outlierProbs	<i>Calculate outlier probabilities for each observation.</i>
--------------	--

Description

For the normal mixture random effect calculates the probability that each observation is an outlier based on the posterior probability of it being an outlier.

Usage

```
outlierProbs(object)
```

Arguments

object A metaplust object with a mixture (robust) random effects distribution.

Details

The outlier probabilities are obtained as the posterior probabilities of each observation being an outlier based on the fitted mixture model.

Value

outlier.prob Posterior probability that each observation is an outlier

Author(s)

Ken Beath <ken.beath@mq.edu.au>

Examples

```
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(bp~pres, data = forbes, cores = 1)
outlierProbs(forbes.robustmix)
```

outlierTest *Test for the presence of outliers.*

Description

Uses the parametric bootstrap to test for the presence of outliers.

Usage

```
outlierTest(object, R = 999, cores = max(detectCores() - 1, 1))
```

Arguments

object A robmixglm object with a mixture (robust) random effects distribution.
R number of bootstrap replications
cores Number of cores to be used in parallel. Default is one less than available.

Details

Performs a parametric bootstrap to compare models with and without outliers.

Value

An outlierTest object.

Author(s)

Ken Beath <ken.beath@mq.edu.au>

Examples

```
hospcosts.robustmix <- robmixglm(costs~adm+age+dest+ins+loglos+sex, family = "gamma",
  data = hospcosts, cores = 1)
summary(hospcosts.robustmix)
summary(outlierTest(hospcosts.robustmix, cores = 1))
```

plot.outlierProbs *Plot outlier probabilities.*

Description

Plots the outlier probability for each observation, from an outlierProbs object.

Usage

```
## S3 method for class 'outlierProbs'
plot(x, ...)
```

Arguments

x	outlierProbs object to be plotted
...	additional parameters to plot

Value

Plot

Author(s)

Ken Beath <ken.beath@mq.edu.au>

Examples

```
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(bp~pres, data = forbes, cores = 1)
plot(outlierProbs(forbes.robustmix))
```

predict.robmixglm *Predict Method for robmixglm*

Description

Obtains predictions from a fitted robust mixture generalized linear model object.

Usage

```
## S3 method for class 'robmixglm'
predict(object, newdata = NULL,
        type = c("link", "response"), ...)
```

Arguments

object	a fitted object of class inheriting from robmixglm.
newdata	optionally, a data frame in which to look for variables with which to predict. If omitted, the fitted linear predictors are used.
type	the type of prediction required. The default link is on the scale of the linear predictors, while the alternative response is on the scale of the response variable.
...	Other parameters. (not used)

Details

If newdata is omitted the predictions are based on the data used for the fit. In that case how cases with missing values in the original fit is determined by the na.action argument of that fit. If na.action = na.omit omitted cases will not appear in the residuals, whereas if na.action = na.exclude they will appear (in predictions and standard errors), with residual value NA. See also [napredict](#).

Value

A vector predicted linear predictors or response. For binomial the response is the predicted proportion.

Examples

```
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(100*log10(pres)~bp, data = forbes, cores = 1)
plot(forbes$bp, forbes$pres)
preddata <- data.frame(bp = seq(from = min(forbes$bp), to = max(forbes$bp), by = 0.01))
# convert to original scale
preddata$predpres <- 10^(predict(forbes.robustmix, newdata = preddata)/100)
lines(preddata$bp, preddata$predpres, col = "red")
```

```
print.outlierTest      Print an outlierTest object
```

Description

Print an outlierTest object.

Usage

```
## S3 method for class 'outlierTest'  
print(x, ...)
```

Arguments

```
x          outlierTest object  
...        further arguments (not currently used)
```

Author(s)

Ken Beath

Examples

```
library(MASS)  
data(forbes)  
forbes.robustmix <- robmixglm(bp~pres, data = forbes, cores = 1)  
summary(forbes.robustmix)  
print(outlierTest(forbes.robustmix, cores = 1))
```

```
residuals.robmixglm  Extract Model Residuals
```

Description

Extracts model residuals from objects returned by modeling functions.

Usage

```
## S3 method for class 'robmixglm'  
residuals(object, type = c("deviance", "pearson"), ...)
```

Arguments

object	an object for which the extraction of model residuals is meaningful.
type	Type of residual where valid types are deviance and pearson.
...	other arguments.

Value

Residuals extracted from the object object.

Examples

```
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(bp~pres, data = forbes, cores = 1)
BIC(forbes.robustmix)
plot(fitted(forbes.robustmix), residuals(forbes.robustmix))
```

robmixglm

Fits a Robust Generalized Linear Model and Variants

Description

Fits robust generalized linear models and variants described in Beath (2018).

Usage

```
robmixglm(formula, family = c("gaussian", "binomial", "poisson",
"gamma", "truncpoisson"), data, offset = NULL, quadpoints = 21,
notrials = 20, EMTol = 1.0e-4, cores = max(detectCores() - 1, 1),
verbose = FALSE)
```

Arguments

formula	Model formula
family	Distribution of response
data	Data frame from which variables are obtained
offset	Offset to be incorporated in the linear predictor.
quadpoints	Number of quadrature points used in the Gauss-Hermite integration.
notrials	Number of random starting values to be used for EM
EMTol	Relative change in likelihood for completion of EM algorithm before switching to quasi-Newton
cores	Number of cores to be used for parallel evaluation of starting values
verbose	Print out diagnostic information? This includes the likelihood and parameter estimates for each EM run.

Value

robmixglm object.	This contains
call	Call to function
family	Family of model to be fitted
X	model matrix
Y	response
offset	Offset.
mf	Model frame.
mt	Model terms.
xlevels	Levels for factors.
quadpoints	Number of quadrature points used in the Gauss-Hermite integration.
notrials	Number of random starting values to be used for EM
EMTol	Relative change in likelihood for completion of EM algorithm before switching to quasi-Newton
verbose	Was verbose output requested?

Author(s)

Ken Beath

References

Beath, K. J. A mixture-based approach to robust analysis of generalised linear models, *Journal of Applied Statistics*, 45(12), 2256-2268 (2018) DOI: 10.1080/02664763.2017.1414164

Examples

```
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(100*log10(pres)~bp, data = forbes, cores = 1)
```

summary.robmixglm *summaryficients for robmixglm object*

Description

Returns summary for a robmixglm object.

Usage

```
## S3 method for class 'robmixglm'
summary(object, ...)
```


Arguments

object	robmixglm object
...	additional argument; currently none is used.

Value

summary

Author(s)

Ken Beath

Examples

```
library(MASS)
data(forbes)
forbes.robustmix <- robmixglm(bp~pres, data = forbes, cores = 1)
summary(forbes.robustmix)
```

Index

- *Topic **datasets**
 - diabdata, 6
 - hospcosts, 9
- *Topic **methods**
 - AIC, 4
 - BIC, 5
 - coef, 5
 - logLik, 10
 - print.outlierTest, 14
 - summary.robmixglm, 16
- *Topic **method**
 - fitted.robmixglm, 8
 - outlierProbs, 10
 - outlierTest, 11
 - plot.outlierProbs, 12
- *Topic **models**
 - extractAIC, 7
 - predict.robmixglm, 13
 - residuals.robmixglm, 14
- *Topic **multivariate**
 - robmixglm, 15

AIC, 4

BIC, 5

coef, 5

diabdata, 6

extractAIC, 7, 8

fitted.robmixglm, 8

hospcosts, 9

logLik, 10

napredict, 13

outlierProbs, 10

outlierTest, 11

plot.outlierProbs, 12

predict.robmixglm, 13

print.outlierTest, 14

print.summary.outlierTest
(print.outlierTest), 14

residuals.robmixglm, 14

robmixglm, 15

robmixglm-package, 2

step, 8

summary.outlierTest
(print.outlierTest), 14

summary.robmixglm, 16