# Package 'simglm'

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compute\_statistics

Compute Power, Type I Error, or Precision Statistics

#### Description

Compute Power, Type I Error, or Precision Statistics

#### Usage

```
compute_statistics(
  data,
  sim_args,
  power = TRUE,
  type_1_error = TRUE,
  precision = TRUE
)
```

# Arguments

data A list of model results generated by replicate\_simulation function. A named list with special model formula syntax. See details and examples for sim\_args more information. The named list may contain the following: • fixed: This is the fixed portion of the model (i.e. covariates) • random: This is the random portion of the model (i.e. random effects) • error: This is the error (i.e. residual term). TRUE/FALSE flag indicating whether power should be computed. Defaults to power TRUE. TRUE/FALSE flag indicating whether type I error rate should be computed. type\_1\_error Defaults to TRUE. TRUE/FALSE flag indicating whether precision should be computed. Defaults precision to TRUE.

4 cross\_class

rr_variables Function to correlate variables
--

# **Description**

Inputs a matrix and other parameters and outputs a correlated matrix

# Usage

```
corr_variables(mat, cor_vars, cov_param, standardize = TRUE)
```

# Arguments

mat	A matrix of variables to correlate
cor_vars	A vector of correlations to specify, must be specified by row where the first element is the correlation between variable 1 and variable 2, second correlation is between variable 1 and variable 3, and so on.
cov_param	Variable specification similar to specifying fixed effects. See <pre>sim_reg</pre> for more details.
standardize	TRUE/FALSE flag indicating whether variables should be standardized prior to correlating (this is needed for accurate correlated variables)

Cross Classified Generation

# Description

cross\_class

Input cross classified simulation parameters, output cross classified structure as a function of the original id variables. This function currently only supports a single (intercept) cross classified random effect.

# Usage

```
cross_class(num_ids, samp_size, random_param)
```

# **Arguments**

num_ids	Number of cross classified ids to generate.
samp_size	Sample size to generate, this is used to pass to the sample function.
random_param	A list of data generating characteristics used to generate the cross classified random effect. This function needs to include:
	• random_var The variance of the cross classified random effect.

• rand\_gen The random generating function used.

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#### Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand gen function.

See sim\_rand\_eff for additional parameters that can be passed.

data\_glm\_nested

Generate logistic regression outcome

#### **Description**

Takes simulation parameter arguments and returns simulated data for two different probability distributions. One is logistic (0/1) outcome and the second being poisson (count) outcomes.

# Usage

```
data_glm_nested(Xmat, Zmat, beta, rand_eff, n, p, outcome_type)
```

#### **Arguments**

Xmat A matrix of covariates.

Zmat Design matrix for random effects.

beta A vector of regression parameters.

rand\_eff A vector of random effects, must be stacked.

n Number of clusters.

p Number of units within each cluster.

outcome\_type A vector specifying the type of outcome, must be either logistic or poisson.

Logitstic outcome will be 0/1 and poisson outcome will be counts.

data\_glm\_nested3

Simulates three level nested data with a single third level random effect

# **Description**

Takes simulation parameter arguments and returns simulated data for two different probability distributions. One is logistic (0/1) outcome and the second being poisson (count) outcomes.

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#### Usage

```
data_glm_nested3(
   Xmat,
   Zmat,
   Zmat3,
   beta,
   rand_eff,
   rand_eff3,
   k,
   n,
   p,
   outcome_type
)
```

# **Arguments**

Xmat A matrix of covariates.

Zmat Design matrix for random effects.

Zmat3 Design matrix for level 3 random effects.

beta A vector of regression parameters.

rand\_eff A vector of random effects, must be stacked.

rand\_eff3 A vector of level 3 random effects, must be stacked.

k Number of third level clusters.

n Number of clusters.

p Number of units within each cluster.

outcome\_type A vector specifying the type of outcome, must be either logistic or poisson.

Logitstic outcome will be 0/1 and poisson outcome will be counts.

data\_glm\_single Generate logistic regression outcome

# Description

Takes simulation parameter arguments and returns simulated data for two different probability distributions. One is logistic (0/1) outcome and the second being poisson (count) outcomes.

#### **Usage**

```
data_glm_single(Xmat, beta, n, outcome_type)
```

data\_reg\_nested 7

#### **Arguments**

Xmat A matrix of covariates.

beta A vector of regression parameters.

n Number of clusters.

outcome\_type A vector specifying the type of outcome, must be either logistic or poisson.

Logitstic outcome will be 0/1 and poisson outcome will be counts.

data\_reg\_nested Simulates two level nested data

# **Description**

Takes simulation parameter arguments and returns simulated data.

#### **Usage**

```
data_reg_nested(Xmat, Zmat, beta, rand_eff, n, p, err)
```

# **Arguments**

Xmat A matrix of covariates.

Zmat Design matrix for random effects. beta A vector of regression parameters.

rand\_eff A vector of random effects, must be stacked.

n Number of clusters.

p Number of units within each cluster.
err A vector of within cluster errors.

data\_reg\_nested3

Simulates three level nested data with a single third level random effect

#### **Description**

Takes simulation parameter arguments and returns simulated data.

# Usage

```
data_reg_nested3(Xmat, Zmat, Zmat3, beta, rand_eff, rand_eff3, k, n, p, err)
```

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#### **Arguments**

Xmat A matrix of covariates.

Zmat Design matrix for random effects.

Zmat3 Design matrix for level 3 random effects.

beta A vector of regression parameters.

rand\_eff A vector of random effects, must be stacked.

rand\_eff3 A vector of level 3 random effects, must be stacked.

k Number of third level clusters.

n Number of clusters.

p Number of units within each cluster.

err A vector of within cluster errors.

data\_reg\_single Simulates single level data

# **Description**

Takes simulation parameter arguments and returns simulated data.

#### Usage

```
data_reg_single(Xmat, beta, n, err)
```

# Arguments

Xmat A matrix of covariates.

beta A vector of regression parameters.

n Number of clusters.

err A vector of within cluster errors.

# **Details**

This is a helper function to the master function sim\_reg, this function does the actual simulation to return the data for single level models.

desire Var 9

# **Description**

Input the desired variance, number of distributions, and mean of the distributions, returns a value of the variance of each mixture distribution.

#### Usage

```
desireVar(desVar, num_dist, means, equalWeight = TRUE)
```

# **Arguments**

desVar Desired overall variance of mixture normal distribution.

num\_dist Number of normal distributions.

means Vector of means for each normal distribution. Must equal num\_dist.

equalWeight Should equal weights be used, only TRUE is currently supported.

#### **Details**

This function can be used to generate the inputs for the rbimod variances when a specific variance is desired. Especially useful when attempting to simulate a mixture normal/bimodal distribution.

#### **Description**

**Extract Coefficients** 

#### Usage

```
extract_coefficients(model, extract_function = NULL)
```

# **Arguments**

model A returned model object from a fitted model.

extract\_function

A function that extracts model results. The function must take the model object as the only argument.

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generate\_missing

Tidy Missing Data Function

#### **Description**

Tidy Missing Data Function

## Usage

```
generate_missing(data, sim_args)
```

# **Arguments**

data

Data simulated from other functions to pass to this function.

sim\_args

A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:

- fixed: This is the fixed portion of the model (i.e. covariates)
- random: This is the random portion of the model (i.e. random effects)
- error: This is the error (i.e. residual term).

generate\_response

Simulate response variable

# **Description**

Simulate response variable

#### Usage

```
generate_response(data, sim_args, keep_intermediate = TRUE, ...)
```

# **Arguments**

data

Data simulated from other functions to pass to this function.

sim\_args

A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:

- fixed: This is the fixed portion of the model (i.e. covariates)
- random: This is the random portion of the model (i.e. random effects)
- error: This is the error (i.e. residual term).

keep\_intermediate

TRUE/FALSE flag indicating whether intermediate steps should be kept. This would include fixed effects times regression weights, random effect summations, etc. Default is TRUE.

. . . Other arguments to pass to error simulation functions.

missing\_data 11

missing\_data

Missing Data Functions

# Description

Function that inputs simulated data and returns data frame with new response variable that includes missing data. Missing data types incorporated include dropout missing data, missing at random, and random missing data.

#### Usage

```
missing_data(
  sim_data,
  resp_var = "sim_data",
  new_outcome = "sim_data2",
  clust_var = NULL,
 within_id = NULL,
 miss_prop = NULL,
  dropout_location = NULL,
  type = c("dropout", "random", "mar"),
 miss_cov,
 mar_prop
dropout_missing(
  sim_data,
  resp_var = "sim_data",
  new_outcome = "sim_data2",
  clust_var = "clustID",
 within_id = "withinID",
 miss_prop = NULL,
  dropout_location = NULL
)
random_missing(
  sim_data,
  resp_var = "sim_data",
  new_outcome = "sim_data2",
 miss_prop,
  clust_var = NULL,
 within_id = "withinID"
)
mar_missing(
  sim_data,
  resp_var = "sim_data",
  new_outcome = "sim_data2",
```

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```
miss_cov,
mar_prop
)
```

#### **Arguments**

sim\_data Simulated data frame

resp\_var Character string of response variable with complete data.

new\_outcome Character string of new outcome variable name that includes the missing data.

clust\_var Cluster variable used for the grouping, set to NULL by default which means no

clustering.

within\_id ID variable within each cluster.
miss\_prop Proportion of missing data overall

dropout\_location

A vector the same length as the number of clusters representing the number of

data observations for each individual.

type The type of missing data to generate, currently supports droput, random, or

missing at random (mar) missing data.

miss\_cov Covariate that the missing values are based on.

mar\_prop Proportion of missing data for each unique value specified in the miss\_cov ar-

gument.

model\_fit Tidy Model Fitting Function

#### **Description**

Tidy Model Fitting Function

# Usage

```
model_fit(data, sim_args, ...)
```

#### **Arguments**

data A data object, most likely generated from within simglm

sim\_args A named list with special model formula syntax. See details and examples for

more information. The named list may contain the following:

• fixed: This is the fixed portion of the model (i.e. covariates)

• random: This is the random portion of the model (i.e. random effects)

• error: This is the error (i.e. residual term).

• model\_fit: These are arguments passed to the model\_fit function.

... Currently not used.

parse\_crossclass 13

parse\_crossclass

Parse Cross-classified Random Effects

# Description

Parse Cross-classified Random Effects

# Usage

```
parse_crossclass(sim_args, random_formula_parsed)
```

# Arguments

```
sim_args Simulation arguments
random_formula_parsed
This is the output from parse_randomeffect.
```

parse\_formula

Parses tidy formula simulation syntax

# **Description**

A function that parses the formula simulation syntax in order to simulate data.

# Usage

```
parse_formula(sim_args)
```

#### **Arguments**

sim\_args

A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:

- fixed: This is the fixed portion of the model (i.e. covariates)
- random: This is the random portion of the model (i.e. random effects)
- error: This is the error (i.e. residual term).

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parse\_power

Parse power specifications

# Description

Parse power specifications

# Usage

```
parse_power(sim_args, samp_size)
```

# Arguments

sim\_args

A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:

- fixed: This is the fixed portion of the model (i.e. covariates)
- random: This is the random portion of the model (i.e. random effects)
- error: This is the error (i.e. residual term).

samp\_size

The sample size pulled from the simulation arguments or the power model results when vary\_arguments is used.

parse\_randomeffect

Parses random effect specification

# **Description**

Parses random effect specification

# Usage

```
parse_randomeffect(formula)
```

# **Arguments**

formula

Random effect formula already parsed by parse\_formula

parse\_varyarguments 15

parse	varv	/arguments
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Parse varying arguments

# **Description**

Parse varying arguments

# Usage

```
parse_varyarguments(sim_args)
```

# Arguments

sim\_args

A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:

- fixed: This is the fixed portion of the model (i.e. covariates)
- random: This is the random portion of the model (i.e. random effects)
- error: This is the error (i.e. residual term).

rbimod

Simulating mixture normal distributions

# Description

Input simulation metrics returns mixture normal random variable.

# Usage

```
rbimod(n, mean, var, num_dist)
```

# Arguments

n	Number of random draws. Optionally can be a vector with number in each simulated normal distribution.
mean	Vector of mean values for each normal distribution. Must be the same length as num_dist.
var	Vector of variance values for each normal distribution. Must be the same length as num_dist.
num_dist	Number of normal distributions to use when simulating mixture normal distribution.

run\_shiny

# **Details**

Function to simulate mixture normal distributions. The function computes adds the specified number of normal distributions into a single vector.

Use of the function desireVar can be used to generate a mixture normal distribution with a specific global variance.

replicate\_simulation Replicate Simulation

# **Description**

Replicate Simulation

# Usage

```
replicate_simulation(sim_args, return_list = FALSE, future.seed = TRUE, ...)
```

# Arguments

sim_args	A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:
	• fixed: This is the fixed portion of the model (i.e. covariates)
	• random: This is the random portion of the model (i.e. random effects)
	• error: This is the error (i.e. residual term).
return_list	TRUE/FALSE indicating whether a full list output should be returned. If TRUE, the nested list is returned. If FALSE, replications are combined with a replication id appended.
future.seed	TRUE/FALSE or numeric. Default value is true, see future_replicate.
	Currently not used.

run\_shiny

Run Shiny Application Demo

#### **Description**

Function runs Shiny Application Demo

# Usage

run\_shiny()

# **Details**

This function does not take any arguments and will run the Shiny Application. If running from RStudio, will open the application in the viewer, otherwise will use the default internet browser.

simglm

simglm: A package to simulate and perform power by simulation for models based on the generalized linear model.

#### **Description**

The simglm package provides two categories of important functions: simulation functions (sim\_reg and sim\_glm) and power functions (sim\_pow and sim\_pow\_glm). #'

This function is most useful to pass to replicate\_simulation. The function attempts to determine automatically which aspects to add to the simulation/power generation based on the elements found in the sim\_args argument.

# Usage

```
simglm(sim_args)
```

#### Arguments

sim\_args

A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:

- fixed: This is the fixed portion of the model (i.e. covariates)
- random: This is the random portion of the model (i.e. random effects)
- error: This is the error (i.e. residual term).

simulate\_error

Tidy error simulation

#### Description

Tidy error simulation

#### Usage

```
simulate_error(data, sim_args, ...)
```

#### **Arguments**

data

Data simulated from other functions to pass to this function.

sim\_args

A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:

- fixed: This is the fixed portion of the model (i.e. covariates)
- random: This is the random portion of the model (i.e. random effects)
- error: This is the error (i.e. residual term).

. . .

Other arguments to pass to error simulation functions.

|--|

# Description

This function simulates the fixed portion of the model using a formula syntax.

# Usage

```
simulate_fixed(data, sim_args, ...)
```

# Arguments

U	
data	Data simulated from other functions to pass to this function. Can pass NULL if first in simulation string.
sim_args	A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:
	• fixed: This is the fixed portion of the model (i.e. covariates)
	• random: This is the random portion of the model (i.e. random effects)
	• error: This is the error (i.e. residual term).
	Other arguments to pass to error simulation functions.

simulate\_heterogeneity

Tidy heterogeneity of variance simulation

# Description

This function simulates heterogeneity of level one error variance.

# Usage

```
simulate_heterogeneity(data, sim_args, ...)
```

# Arguments

data	Data simulated from other functions to pass to this function. This function needs to be specified after 'simulate_fixed' and 'simulate_error'.
sim_args	A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:
	• fixed: This is the fixed portion of the model (i.e. covariates)
	• random: This is the random portion of the model (i.e. random effects)
	• error: This is the error (i.e. residual term).
	Other arguments to pass to error simulation functions.

simulate\_randomeffect 19

simulate\_randomeffect Tidy random effect formula simulation

# Description

This function simulates the random portion of the model using a formula syntax.

# Usage

```
simulate_randomeffect(data, sim_args, ...)
```

# Arguments

data	Data simulated from other functions to pass to this function. Can pass NULL if first in simulation string.
sim_args	A named list with special model formula syntax. See details and examples for more information. The named list may contain the following:
	<ul> <li>fixed: This is the fixed portion of the model (i.e. covariates)</li> <li>random: This is the random portion of the model (i.e. random effects)</li> <li>error: This is the error (i.e. residual term).</li> </ul>
	Other arguments to pass to error simulation functions.

 $\verb|sim_continuous||$ 

Simulate continuous variables

# Description

Function that simulates continuous variables. Any distribution function in R is supported.

# Usage

```
sim_continuous(
   k = NULL,
   n,
   p,
   dist_fun,
   var_type = c("level1", "level2", "level3", "single"),
   ...
)
```

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# Arguments

k	Number of third level clusters.
n	Number of clusters or number of observations for single level
р	Number of within cluster observations for multilevel
dist_fun	A distribution function. This argument takes a quoted R distribution function (e.g. 'rnorm').
var_type	Variable type for the variable, must be either "level1", "level2", "level3", or "single"
	Additional parameters to pass to the dist_fun argument.

sim\_continuous2

Simulate continuous variables

# Description

Function that simulates continuous variables. Any distribution function in R is supported.

# Usage

```
sim_continuous2(
    n,
    dist = "rnorm",
    var_level = 1,
    variance = NULL,
    ther_sim = FALSE,
    ther_val = NULL,
    ...
)
```

# Arguments

n	A list of sample sizes.
dist	A distribution function. This argument takes a quoted R distribution function (e.g. 'rnorm'). Default is 'rnorm'.
var_level	The level the variable should be simulated at. This can either be 1, 2, or 3 specifying a level 1, level 2, or level 3 variable respectively.
variance	The variance for random effect simulation.
ther_sim	A TRUE/FALSE flag indicating whether the error simulation function should be simulated, that is should the mean and standard deviation used for standardization be simulated.
ther_val	A vector of 2 that should include the theoretical mean and standard deviation of the generating function.
	Additional parameters to pass to the dist_fun argument.

sim\_err\_nested 21

sim\_err\_nested

Function that simulates errors.

#### **Description**

Input error simulation parameters and outputs simulated errors.

# Usage

```
sim_err_nested(
   error_var,
   n,
   p,
   with_err_gen,
   arima = FALSE,
   lvl1_err_params = NULL,
   arima_mod = list(NULL),
   ther = c(0, 1),
   ther_sim = FALSE,
   homogeneity = TRUE,
   fixef = NULL,
   heterogeneity_var = NULL,
   ...
)
```

# Arguments

error_var	Scalar of error variance
n	Cluster sample size.
D	Within cluster sample size.

with\_err\_gen The generating function used as a character, (e.g. 'rnorm').

arima TRUE/FALSE flag indicating whether residuals should be correlated. If TRUE, must specify a valid model to pass to arima.sim via the arima\_mod argument.

See arima. sim for examples.

lvl1\_err\_params

ther

Additional values that need to be passed to the function called from with\_err\_gen.

arima\_mod A list indicating the ARIMA model to pass to arima.sim. See arima.sim for

examples.

A vector of length two that specifies the theoretical mean and standard deviation of the with\_err\_gen. This would commonly be used to standardize the generating variable to have a mean of 0 and standard deviation of 1 to meet model assumptions. The variable is then rescaled to have the variance specified by

error\_var.

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ther\_sim A TRUE/FALSE flag indicating whether the error simulation function should be simulated, that is should the mean and standard deviation used for standardization be simulated.

homogeneity Either TRUE (default) indicating homogeneity of variance assumption is assumed or FALSE to indicate desire to generate heterogeneity of variance.

fixef The design matrix, this is passed internally and used for heterogeneity of variance simulation.

heterogeneity\_var

Variable name as a character string to use for heterogeneity of variance simulation.

Not currently used.

sim\_err\_single

Function that simulates errors.

#### **Description**

Input error simulation parameters and outputs simulated errors.

# Usage

```
sim_err_single(
   error_var,
   n,
   with_err_gen,
   arima = FALSE,
   lvl1_err_params = NULL,
   arima_mod = list(NULL),
   ther = c(0, 1),
   ther_sim = FALSE,
   homogeneity = TRUE,
   fixef = NULL,
   heterogeneity_var = NULL,
   ...
)
```

# **Arguments**

error\_var Numeric scalar of error variance or vector used when simulating heterogeneity

of variance.

n Cluster sample size.

with\_err\_gen The generating function used.

arima TRUE/FALSE flag indicating whether residuals should be correlated. If TRUE,

must specify a valid model to pass to arima.sim via the arima\_mod argument.

See arima. sim for examples.

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lvl1\_err\_params

Additional values that need to be passed to the function called from with\_err\_gen.

arima\_mod A list indicating the ARIMA model to pass to arima.sim. See arima.sim for

examples.

ther A vector of length two that specifies the theoretical mean and standard deviation

of the with\_err\_gen. This would commonly be used to standardize the generating variable to have a mean of 0 and standard deviation of 1 to meet model assumptions. The variable is then rescaled to have the variance specified by

error\_var.

ther\_sim A TRUE/FALSE flag indicating whether the error simulation function should be

simulated, that is should the mean and standard deviation used for standardiza-

tion be simulated.

homogeneity Either TRUE (default) indicating homogeneity of variance assumption is as-

sumed or FALSE to indicate desire to generate heterogeneity of variance.

fixef The design matrix, this is passed internally and used for heterogeneity of vari-

ance simulation.

heterogeneity\_var

Variable name as a character string to use for heterogeneity of variance simula-

tion.

... Not currently used.

#### **Details**

Simulates error term for single level regression models.

sim\_factor

Simulate categorical, factor, or discrete variables

# **Description**

Function that simulates discrete, factor, or categorical variables. Is essentially a wrapper around the sample function from base R.

# Usage

```
sim_factor(
  k = NULL,
  n,
  p,
  numlevels,
  var_type = c("level1", "level2", "level3", "single"),
  ...
)
```

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# Arguments

k	Number of third level clusters.
n	Number of clusters or number of observations for single level
р	Number of within cluster observations for multilevel
numlevels	Scalar indicating the number of levels for categorical, factor, or discrete variable
var_type	Variable type for the variable, must be either "level1", "level2", "level3", or "single"
	Additional parameters passed to the sample function.

sim_factor2	Simulate categorical, factor, or discrete variables	
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# Description

Function that simulates discrete, factor, or categorical variables. Is essentially a wrapper around the sample function from base R.

# Usage

```
sim_factor2(n, levels, var_level = 1, replace = TRUE, ...)
```

# **Arguments**

n	A list of sample sizes.
levels	Scalar indicating the number of levels for categorical, factor, or discrete variable. Can also specify levels as a character vector.
var_level	The level the variable should be simulated at. This can either be 1, 2, or 3 specifying a level 1, level 2, or level 3 variable respectively.
replace	TRUE/FALSE indicating whether levels should be sampled with replacement. Default is TRUE.
	Additional parameters passed to the sample function.

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sim\_fixef\_nested

Simulates design matrix.

#### **Description**

Input fixed variables, sample size, and number of within variables, returns design matrix.

#### Usage

```
sim_fixef_nested(
   fixed,
   fixed_vars,
   cov_param,
   n,
   p,
   data_str,
   cor_vars = NULL,
   fact_vars = list(NULL),
   contrasts = NULL,
   knot_args = list(NULL)
```

#### **Arguments**

fixed

One sided formula for fixed effects in the simulation.

fixed\_vars

Character vector of covariates for design matrix.

cov\_param

fact\_vars

List of arguments to pass to the continuous generating function. Required arguments include:

- dist\_fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be either 'level1' or 'level2'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples for example code for this. Does not include intercept, time, factors, or interactions.

n Number of clusters.

p Number of within cluster units.

data\_str Type of data. Must be "cross", or "long".

cor\_vars A vector of correlations between variables.

A nested list of factor, categorical, or ordinal variable specification, each list must include:

- numlevels: Number of levels for ordinal or factor variables.
- var\_type: Must be 'level1' or 'level2'.

Optional arguments passed on to sample in a nested list. These include:

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- replace
- prob
- · value.labels

See also sample for use of these optional arguments.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e.

those variables with .f or .c). See contrasts for more detail.

A nested list of named knot arguments. See sim\_knot for more details. Argu-

ments must include:

- var
- · knot locations

#### **Details**

knot\_args

Simulates the fixed effects for the sim\_reg function when a linear mixed model is specified. This function assumes a time variable when longitudinal data is specified and does include any interactions that are specified.

sim\_fixef\_nested3

Simulates design matrix.

#### **Description**

Input fixed variables, sample size, and number of within variables, returns design matrix.

#### Usage

```
sim_fixef_nested3(
  fixed,
  fixed_vars,
  cov_param,
  k,
  n,
  p,
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  contrasts = NULL,
  knot_args = list(NULL)
)
```

# Arguments

fixed One sided formula for fixed effects in the simulation.

fixed\_vars Character vector of covariates for design matrix.

cov\_param List of arguments. Required arguments are:

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- dist\_fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be either 'level1', 'level2', or 'level3'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples for example code for this. Does not include intercept, time, factors, or interactions.

k Number of third level clusters.

n Number of clusters.

p Number of within cluster units.

data\_str Type of data. Must be "cross", or "long".
cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list must include:

- numlevels = Number of levels for ordinal or factor variables.
- var\_type = Must be 'level1', 'level2', or 'level3'.

Optional arguments passed on to sample in a nested list. These include:

- replace
- prob
- · value.labels

See also sample for use of these optional arguments.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e.

those variables with .f or .c). See contrasts for more detail.

knot\_args A nested list of named knot arguments. See sim\_knot for more details. Arguments are the list of named knot arguments.

ments must include:

- var
- knot\_locations

#### **Details**

Simulates the fixed effects for the sim\_reg function when a linear mixed model is specified. This function assumes a time variable when longitudinal data is specified and does include any interactions that are specified.

sim\_fixef\_single Simulates design matrix for single level model.

#### Description

Input fixed variables, sample size, and number of within variables, returns design matrix.

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#### Usage

```
sim_fixef_single(
  fixed,
  fixed_vars,
  n,
  cov_param,
  cor_vars = NULL,
  fact_vars = list(NULL),
  contrasts = NULL,
  knot_args = list(NULL)
)
```

#### **Arguments**

fixed One sided formula for fixed effects in the simulation.

fixed\_vars Character vector of covariates for design matrix.

n Number of clusters.

cov\_param List of arguments to pass to the continuous generating function. Required arguments include:

- dist\_fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be 'single'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples for example code for this. Does not include intercept, time, factors, or interactions.

cor\_vars

A vector of correlations between variables.

fact\_vars

A nested list of factor, categorical, or ordinal variable specification, each list must include:

- numlevels = Number of levels for ordinal or factor variables.
- var\_type = Must be 'single'.

Optional arguments passed on to sample in a nested list. These include:

- replace
- prob
- · value.labels

See also sample for use of these optional arguments.

contrasts

An optional list that specifies the contrasts to be used for factor variables (i.e. those variables with .f or .c). See contrasts for more detail.

knot\_args

A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- knot\_locations

#### **Details**

Simulates the fixed effects for the sim\_reg function when simulating a simple regression model.

 ${\tt sim\_glm}$ 

Master generalized simulation function.

# Description

Takes simulation parameters as inputs and returns simulated data.

# Usage

```
sim_glm(
  fixed,
  random,
 random3,
  fixed_param,
  random_param = list(),
  random_param3 = list(),
  cov_param,
 k,
 n,
 p,
 data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  unbal = list(level2 = FALSE, level3 = FALSE),
  unbal_design = list(level2 = NULL, level3 = NULL),
  contrasts = NULL,
 outcome_type,
  cross_class_params = NULL,
 knot_args = list(NULL),
)
```

# Arguments

fixed	One sided formula for fixed effects in the simulation. To suppress intercept add -1 to formula.
random	One sided formula for random effects in the simulation. Must be a subset of fixed.
random3	One sided formula for random effects at third level in the simulation. Must be a subset of fixed (and likely of random).
fixed_param	Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.
random_param	A list of named elements that must contain:

- random\_var = variance of random parameters,
- rand\_gen = Name of simulation function for random effects.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

#### random\_param3

A list of named elements that must contain:

- random\_var = variance of random parameters,
- rand\_gen = Name of simulation function for random effects.

#### Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

# cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

- dist\_fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be either 'single', 'level1', 'level2', or 'level3'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

k Number of third level clusters.

n Cluster sample size.

p Within cluster sample size.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

fact\_vars

A nested list of factor, categorical, or ordinal variable specification, each list must include:

- numlevels = Number of levels for ordinal or factor variables.
- var\_type = Must be 'single', 'level1', 'level2', or 'level3'.

Optional arguments include:

- replace
- prob
- · value.labels

See also sample for use of these optional arguments.

unbal

A named TRUE/FALSE list specifying whether unbalanced simulation design is desired. The named elements must be: "level2" or "level3" representing unbalanced simulation for level two and three respectively. Default is FALSE, indicating balanced sample sizes at both levels.

unbal\_design

When unbal = TRUE, this specifies the design for unbalanced simulation in one of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the actual sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two or three sample size. These are specified as a named list in which level two sample size is controlled via "level2" and level three sample size is controlled via "level3".

contrasts

An optional list that specifies the contrasts to be used for factor variables (i.e. those variables with .f or .c). See contrasts for more detail.

outcome\_type

A vector specifying the type of outcome, must be either logistic or poisson. Logitstic outcome will be 0/1 and poisson outcome will be counts.

cross\_class\_params

A list of named parameters when cross classified data structures are desired. Must include the following arguments:

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff.
   These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

knot\_args

A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- knot\_locations

... Not currently used.

#### Details

Simulated data is useful for classroom demonstrations and to study the impacts of assumption violations on parameter estimates, statistical power, or empirical type I error rates.

This function allows researchers a flexible approach to simulate regression models, including single level models and cross sectional or longitudinal linear mixed models (aka. hierarchical linear models or multilevel models).

# **Examples**

# generating parameters for single level regression
set.seed(2)

```
fixed <- ~1 + act + diff + numCourse + act:numCourse
fixed_param <- c(0.1, -0.2, 0.15, 0.5, -0.02)
cov_param <- list(dist_fun = c('rnorm', 'rnorm', 'rnorm'),</pre>
   var_type = c("single", "single", "single"),
   opts = list(list(mean = 0, sd = 4),
   list(mean = 0, sd = 3),
  list(mean = 0, sd = 3)))
temp_single <- sim_glm(fixed = fixed, fixed_param = fixed_param,</pre>
  cov_param = cov_param, n = n, data_str = "single", outcome_type = 'logistic')
  # counts
temp_single <- sim_glm(fixed = fixed, fixed_param = fixed_param,</pre>
  cov_param = cov_param, n = n, data_str = "single", outcome_type = 'poisson')
# Longitudinal linear mixed model example
fixed <- ~1 + time + diff + act + time:act
random <- ~1 + time + diff
fixed_param <- c(0.1, -0.2, 0.15, 0.5, -0.02)
random_param <- list(random_var = c(7, 4, 2), rand_gen = 'rnorm')</pre>
cov_param <- list(dist_fun = c('rnorm', 'rnorm'),</pre>
   var_type = c("level1", "level2"),
   opts = list(list(mean = 0, sd = 1.5),
  list(mean = 0, sd = 4)))
n <- 150
p <- 30
data_str <- "long"
temp_long <- sim_glm(fixed, random, random3 = NULL, fixed_param,</pre>
random_param, random_param3 = NULL,
cov_param, k = NULL, n, p, data_str = data_str, outcome_type = 'logistic')
 # counts
temp_long <- sim_glm(fixed, random, random3 = NULL, fixed_param,</pre>
random_param, random_param3 = NULL,
 cov_param, k = NULL, n, p, data_str = data_str, outcome_type = 'poisson')
# Three level example
fixed <- ~1 + time + diff + act + actClust + time:act
random <- ~1 + time + diff
random3 <- ~1 + time
fixed_param <- c(0.1, -0.2, 0.15, 0.5, -0.02, 0.03)
random\_param \leftarrow list(random\_var = c(7, 4, 2), rand\_gen = 'rnorm')
random_param3 <- list(random_var = c(4, 2), rand_gen = 'rnorm')</pre>
cov_param <- list(dist_fun = c('rnorm', 'rnorm', 'rnorm'),</pre>
   var_type = c("level1", "level2", "level3"),
   opts = list(list(mean = 0, sd = 1.5),
   list(mean = 0, sd = 4),
  list(mean = 0, sd = 2)))
k <- 10
n <- 15
p <- 10
data_str <- "long"
temp_three <- sim_glm(fixed, random, random3, fixed_param, random_param,</pre>
```

```
random_param3, cov_param, k,n, p, data_str = data_str, outcome_type = 'logistic')
# count data sim
temp_three <- sim_glm(fixed, random, random3, fixed_param, random_param,</pre>
random_param3, cov_param, k,n, p, data_str = data_str, outcome_type = 'poisson')
```

sim\_glm\_nested

Simulate two level logistic regression model

# **Description**

Takes simulation parameters as inputs and returns simulated data.

#### Usage

```
sim_glm_nested(
  fixed,
  random,
  fixed_param,
  random_param = list(),
  cov_param,
  n,
  p,
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  unbal = FALSE,
  unbal_design = NULL,
  contrasts = NULL,
 outcome_type,
  cross_class_params = NULL,
 knot_args = list(NULL),
)
```

#### **Arguments**

fixed One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

One sided formula for random effects in the simulation. Must be a subset of random

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

A list of named elements that must contain: random\_param

• random\_var = variance of random parameters,

• rand\_gen = Name of simulation function for random effects.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

- dist\_fun: This is a quoted R distribution function.
- var type: This is the level of variable to generate. Must be 'level1' or 'level2'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

Cluster sample size. n

Within cluster sample size. р

Type of data. Must be "cross", "long", or "single". data\_str

A vector of correlations between variables. cor vars

A nested list of factor, categorical, or ordinal variable specification, each list must include:

- numlevels = Number of levels for ordinal or factor variables.
- var type = Must be 'level1' or 'level2'.

Optional arguments include:

- replace
- prob
- · value.labels

See also sample for use of these optional arguments.

unbal

A vector of sample sizes for the number of observations for each level 2 cluster. Must have same length as level two sample size n. Alternative specification can be TRUE, which uses additional argument, unbal\_design.

unbal\_design

When unbal = TRUE, this specifies the design for unbalanced simulation in one of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two sample size.

contrasts

An optional list that specifies the contrasts to be used for factor variables (i.e. those variables with .f or .c). See contrasts for more detail.

outcome\_type

A vector specifying the type of outcome, must be either logistic or poisson. Logitstic outcome will be 0/1 and poisson outcome will be counts.

cross\_class\_params

A list of named parameters when cross classified data structures are desired. Must include the following arguments:

fact\_vars

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff. These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

knot\_args

A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- knot\_locations

... Not currently used.

#### **Details**

Simulates data for the nested logistic regression models. Returns a data frame with ID variables, fixed effects, random effects, and many other variables to help when running simulation studies.

#### **Examples**

```
# Longitudinal linear mixed model example
fixed <- ~1 + time + diff + act + time:act
random <- ~1 + time + diff
fixed_param <- c(0.1, -0.2, 0.15, 0.5, -0.02)
random_param <- list(random_var = c(7, 4, 2), rand_gen = 'rnorm')
cov_param <- list(dist_fun = c('rnorm', 'rnorm'),
    var_type = c("level1", "level2"),
    opts = list(list(mean = 0, sd = 1.5),
        list(mean = 0, sd = 4)))
n <- 150
p <- 30
data_str <- "long"
temp_long <- sim_glm(fixed, random, random3 = NULL, fixed_param,
random_param, random_param3 = NULL,
    cov_param, k = NULL, n, p, data_str = data_str, outcome_type = 'logistic')</pre>
```

sim\_glm\_nested3

Function to simulate three level nested data

#### **Description**

Takes simulation parameters as inputs and returns simulated data.

# Usage

```
sim_glm_nested3(
  fixed,
  random,
  random3,
  fixed_param,
  random_param = list(),
  random_param3 = list(),
  cov_param,
  k,
  n,
  p,
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  unbal = list(level2 = FALSE, level3 = FALSE),
  unbal_design = list(level2 = NULL, level3 = NULL),
  contrasts = NULL,
  outcome_type,
  cross_class_params = NULL,
  knot_args = list(NULL),
)
```

#### **Arguments**

One sided formula for fixed effects in the simulation. To suppress intercept add -1 to formula.

random
One sided formula for random effects in the simulation. Must be a subset of fixed.

random3
One sided formula for random effects at third level in the simulation. Must be a subset of fixed (and likely of random).

fixed\_param
Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

random\_param
A list of named elements that must contain:

- random\_var = variance of random parameters,
- rand\_gen = Name of simulation function for random effects.

Optional elements are:

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- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

### random\_param3

A list of named elements that must contain:

- random\_var = variance of random parameters,
- rand\_gen = Name of simulation function for random effects.

### Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

# cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

- dist\_fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be 'level1', 'level2', or 'level3'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

k Number of third level clusters.

n Level two sample size within each level three cluster.

p Within cluster sample size within each level two cluster.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

fact\_vars

A nested list of factor, categorical, or ordinal variable specification, each list must include:

- numlevels = Number of levels for ordinal or factor variables.
- var\_type = Must be 'single', 'level1', 'level2', or 'level3'.

Optional arguments include:

- replace
- prob
- · value.labels

See also sample for use of these optional arguments.

unbal

A named TRUE/FALSE list specifying whether unbalanced simulation design is desired. The named elements must be: "level2" or "level3" representing unbalanced simulation for level two and three respectively. Default is FALSE, indicating balanced sample sizes at both levels.

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unbal\_design

When unbal = TRUE, this specifies the design for unbalanced simulation in one of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the actual sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two or three sample size. These are specified as a named list in which level two sample size is controlled via "level2" and level three sample size is controlled via "level3".

contrasts

An optional list that specifies the contrasts to be used for factor variables (i.e. those variables with .f or .c). See contrasts for more detail.

outcome\_type

A vector specifying the type of outcome, must be either logistic or poisson. Logistic outcome will be 0/1 and poisson outcome will be counts.

cross\_class\_params

A list of named parameters when cross classified data structures are desired. Must include the following arguments:

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff.
   These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

knot\_args

A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- knot\_locations

... Not currently used.

# Details

Simulates data for the linear mixed model, both cross sectional and longitudinal data. Returns a data frame with ID variables, fixed effects, and many other variables useful to help when running simulation studies.

### See Also

sim\_reg for a convenient wrapper for all data conditions.

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## **Examples**

```
# Three level example
fixed <- ~1 + time + diff + act + actClust + time:act
random <- ^1 + time + diff
random3 <- ~1 + time
fixed_param <- c(0.1, -0.2, 0.15, 0.5, -0.02, 0.04)
random\_param \leftarrow list(random\_var = c(7, 4, 2), rand\_gen = 'rnorm')
random_param3 <- list(random_var = c(4, 2), rand_gen = 'rnorm')</pre>
cov_param <- list(dist_fun = c('rnorm', 'rnorm', 'rnorm'),</pre>
   var_type = c("level1", "level2", "level3"),
   opts = list(list(mean = 0, sd = 1.5),
   list(mean = 0, sd = 4),
  list(mean = 0, sd = 2)))
k <- 10
n <- 15
p <- 10
data_str <- "long"
temp_three <- sim_glm(fixed, random, random3, fixed_param, random_param,</pre>
 random_param3, cov_param, k,n, p, data_str = data_str,
 outcome_type = 'logistic')
```

sim\_glm\_single

Simulation single level logistic regression model

# **Description**

Takes simulation parameters as inputs and returns simulated data.

```
sim_glm_single(
  fixed,
  fixed_param,
  cov_param,
  n,
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  contrasts = NULL,
  outcome_type,
  knot_args = list(NULL),
  ...
)
```

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### **Arguments**

fixed One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

cov\_param List of arguments to pass to the continuous generating function, must be the

same order as the variables specified in fixed. This list does not include intercept,

time, factors, or interactions. Required arguments include:

• dist\_fun: This is a quoted R distribution function.

• var\_type: This is the level of variable to generate. Must be 'single'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

n Cluster sample size.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list must include:

ust merade.

• numlevels = Number of levels for ordinal or factor variables.

• var\_type = Must be 'single', 'lvl1', 'lvl2', or 'lvl3'.

Optional arguments include:

• replace

• prob

• value.labels

See also sample for use of these optional arguments.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e.

those variables with .f or .c). See contrasts for more detail.

outcome\_type A vector specifying the type of outcome, must be either logistic or poisson.

Logitstic outcome will be 0/1 and poisson outcome will be counts.

knot\_args A nested list of named knot arguments. See sim\_knot for more details. Argu-

ments must include:

• var

· knot\_locations

... Not currently used.

### **Details**

Simulates data for the simple logistic regression models. Returns a data frame with ID variables, fixed effects, and many other variables to help when running simulation studies.

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## **Examples**

```
# generating parameters for single level regression
set.seed(2)
fixed <- ~1 + act + diff + numCourse + act:numCourse
fixed_param <- c(0.1, -0.2, 0.15, 0.5, -0.02)
cov_param <- list(dist_fun = c('rnorm', 'rnorm', 'rnorm'),
    var_type = c("single", "single", "single"),
    opts = list(list(mean = 0, sd = 4),
        list(mean = 0, sd = 3),
        list(mean = 0, sd = 3)))
n <- 150
temp_single <- sim_glm(fixed = fixed, fixed_param = fixed_param,
    cov_param = cov_param, n = n, data_str = "single",
    outcome_type = 'logistic')</pre>
```

sim\_knot

Simulate knot locations

# **Description**

Function that generates knot locations. An example of usefulness of this function would be with generation of interrupted time series data. Another application may be with simulation of piecewise linear data structures.

### Usage

```
sim_knot(var, knot_locations, right = FALSE)
```

## **Arguments**

var Variable used to create knots in the data.

knot\_locations The locations to create knots. These need to be specified with the scale of the

variable in mind. See examples.

right logical, indicating if the intervals should be closed on the right (and open on the

left) or vice versa. See cut for more details. Defaults to FALSE, which is likely

most desirable behavior in this context.

## **Examples**

```
sim_knot(0:10, knot_locations = c(4, 9))
sim_knot(rnorm(100), knot_locations = c(-1, 1.5))
sim_knot(0:8, knot_locations = 5)
sim_knot(0:8, knot_locations = 5, right = TRUE)
```

sim\_pow

Master power simulation function.

# **Description**

Input simulation conditions, returns power for term.

```
sim_pow(
  fixed,
  random = NULL,
  random3 = NULL,
  fixed_param,
  random_param = list(NULL),
  random_param3 = list(NULL),
  cov_param,
  k = NULL
 n,
 p = NULL,
  error_var,
 with_err_gen,
  arima = FALSE,
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  unbal = list(level2 = FALSE, level3 = FALSE),
  unbal_design = list(level2 = NULL, level3 = NULL),
  lvl1_err_params = NULL,
  arima_mod = list(NULL),
  contrasts = NULL,
 homogeneity = TRUE,
  heterogeneity_var = NULL,
  cross_class_params = NULL,
  knot_args = list(NULL),
 missing = FALSE,
 missing_args = list(NULL),
  pow_param,
  alpha,
  pow_dist = c("z", "t"),
  pow_tail = c(1, 2),
  replicates,
  terms_vary = NULL,
  raw_power = TRUE,
  lm_fit_mod = NULL,
  lme4_fit_mod = NULL,
  nlme_fit_mod = NULL,
```

```
arima_fit_mod = NULL,
general_mod = NULL,
general_extract = NULL,
...
)
```

### **Arguments**

fixed One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

random One sided formula for random effects in the simulation. Must be a subset of

fixed.

random3 One sided formula for random effects at third level in the simulation. Must be a

subset of fixed (and likely of random).

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

random\_param A list of named elements that must contain:

• random\_var: variance of random parameters,

• rand\_gen: Name of simulation function for random effects.

Optional elements are:

• ther: Theorectial mean and variance from rand\_gen,

• ther\_sim: Simulate mean/variance for standardization purposes,

• cor vars: Correlation between random effects,

• ...: Additional parameters needed for rand\_gen function.

random\_param3

A list of named elements that must contain:

• random\_var: variance of random parameters,

• rand\_gen: Name of simulation function for random effects.

Optional elements are:

• ther: Theorectial mean and variance from rand\_gen,

• ther\_sim: Simulate mean/variance for standardization purposes,

• cor\_vars: Correlation between random effects,

• ...: Additional parameters needed for rand\_gen function.

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

- dist\_fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be either 'single', 'level1', 'level2', or 'level3'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

k Number of third level clusters.

n Cluster sample size.

p Within cluster sample size.

error\_var Scalar of error variance.

with\_err\_gen Distribution function to pass on to the level one simulation of errors.

arima TRUE/FALSE flag indicating whether residuals should be correlated. If TRUE,

must specify a valid model to pass to arima.sim via the arima\_mod argument.

See arima. sim for examples.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list

must include:

• numlevels = Number of levels for ordinal or factor variables.

• var\_type = Must be 'single', 'level1', 'level2', or 'level3'.

Optional arguments include:

replace

• prob

· value.labels

See also sample for use of these optional arguments.

unbal A named TRUE/FALSE list specifying whether unbalanced simulation design

is desired. The named elements must be: "level2" or "level3" representing unbalanced simulation for level two and three respectively. Default is FALSE,

indicating balanced sample sizes at both levels.

unbal\_design When unbal = TRUE, this specifies the design for unbalanced simulation in one

of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the actual sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two or three sample size. These are specified as a named list in which level two sample size is controlled via "level2" and level three sample

size is controlled via "level3".

lvl1\_err\_params

Additional parameters passed as a list on to the level one error generating func-

tion

arima\_mod A list indicating the ARIMA model to pass to arima.sim. See arima.sim for

examples.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e.

those variables with .f or .c). See contrasts for more detail.

homogeneity Either TRUE (default) indicating homogeneity of variance assumption is as-

sumed or FALSE to indicate desire to generate heterogeneity of variance.

heterogeneity\_var

Variable name as a character string to use for heterogeneity of variance simula-

tion.

cross\_class\_params

A list of named parameters when cross classified data structures are desired.

Must include the following arguments:

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff. These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

### Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor vars: Correlation between random effects,
- ...: Additional parameters needed for rand gen function.

knot\_args A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- · knot locations

missing TRUE/FALSE flag indicating whether missing data should be simulated.

missing\_args Additional missing arguments to pass to the missing\_data function. See missing\_data for examples.

pow\_param Number of parameter to calculate power includes intercept where applicable.

alpha What should the per test alpha rate be used for the hypothesis testing.

pow\_dist Which distribution should be used when testing hypothesis test, z or t?

pow\_tail One-tailed or two-tailed test?

replicates How many replications should be done (i.e. the denominator in power calculation).

uon).

terms\_vary A named list of terms that should vary as a function for the power simulation.

The names must match arguments to the simulation function, see sim\_reg for examples. Values specified here should not be included as arguments in the

function call.

raw\_power TRUE/FALSE indicating whether raw power output should be returned. Default

is TRUE, which will create a new nested column with raw data by variable(s)

manipulated in power analysis.

lm\_fit\_mod Valid lm syntax to be used for model fitting.

lme4\_fit\_mod Valid lme4 syntax to be used for model fitting.

named list with fixed and random components.

arima\_fit\_mod Valid nlme syntax for fitting serial correlation structures. See corStruct for

help. This must be specified to include serial correlation.

general\_mod Valid model syntax. This syntax can be from any R package. By default, broom

is used to extract model result information. Note, package must be defined or

loaded prior to running the sim\_pow function.

```
general_extract
```

A valid function to extract model results if general\_mod argument is used. This argument is primarily used if extracting model results is not possibly using the broom package. If this is left NULL (default), broom is used to collect model results.

.. Currently not used.

### **Details**

This function is a wrapper that replicates the simulation functions for simple regression and the linear mixed model power functions. This function replicates the power call a specified number of times and prints outs a matrix with the results.

sim\_pow\_glm

Master power simulation function for glm models.

# **Description**

Input simulation conditions, returns power for term.

```
sim_pow_glm(
  fixed,
  random = NULL,
  random3 = NULL,
  fixed_param,
  random_param = list(NULL),
  random_param3 = list(NULL),
  cov_param,
  k = NULL
 p = NULL
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  unbal = list(level2 = FALSE, level3 = FALSE),
  unbal_design = list(level2 = NULL, level3 = NULL),
  contrasts = NULL,
  outcome_type,
  cross_class_params = NULL,
  knot_args = list(NULL),
 missing = FALSE,
 missing_args = list(NULL),
  pow_param,
  alpha,
  pow_dist = c("z", "t"),
```

```
pow_tail = c(1, 2),
  replicates,
  terms_vary = NULL,
  raw_power = TRUE,
  glm_fit_mod = NULL,
  lme4_fit_mod = NULL,
  glm_fit_family = NULL,
  lme4_fit_family = NULL,
  general_mod = NULL,
  general_extract = NULL,
  ...
)
```

## Arguments

fixed One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

random One sided formula for random effects in the simulation. Must be a subset of

fixed.

random3 One sided formula for random effects at third level in the simulation. Must be a

subset of fixed(and likely of random).

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

random\_param A list of named elements that must contain:

• random\_var: variance of random parameters,

• rand\_gen: Name of simulation function for random effects.

Optional elements are:

• ther: Theorectial mean and variance from rand\_gen,

• ther sim: Simulate mean/variance for standardization purposes,

• cor\_vars: Correlation between random effects,

• ...: Additional parameters needed for rand\_gen function.

random\_param3

A list of named elements that must contain:

- random\_var: variance of random parameters,
- rand gen: Name of simulation function for random effects.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

- dist fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be either 'single', 'level1', 'level2', or 'level3'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

k Number of third level clusters.

n Cluster sample size.

p Within cluster sample size.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list must include:

- numlevels = Number of levels for ordinal or factor variables.
- var\_type = Must be 'single', 'level1', 'level2', or 'level3'.

Optional arguments include:

- replace
- · prob
- · value.labels

See also sample for use of these optional arguments.

unbal

A named TRUE/FALSE list specifying whether unbalanced simulation design is desired. The named elements must be: "level2" or "level3" representing unbalanced simulation for level two and three respectively. Default is FALSE, indicating balanced sample sizes at both levels.

unbal\_design

When unbal = TRUE, this specifies the design for unbalanced simulation in one of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the actual sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two or three sample size. These are specified as a named list in which level two sample size is controlled via "level2" and level three sample size is controlled via "level3".

contrasts

An optional list that specifies the contrasts to be used for factor variables (i.e. those variables with .f or .c). See contrasts for more detail.

outcome\_type

A vector specifying the type of outcome, must be either logistic or poisson. Logitstic outcome will be 0/1 and poisson outcome will be counts.

# cross\_class\_params

A list of named parameters when cross classified data structures are desired. Must include the following arguments:

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff. These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,

- ther\_sim: Simulate mean/variance for standardization purposes,

- cor\_vars: Correlation between random effects,

- ...: Additional parameters needed for rand\_gen function.

knot\_args A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

• var

· knot locations

missing TRUE/FALSE flag indicating whether missing data should be simulated.

missing\_args Additional missing arguments to pass to the missing\_data function. See missing\_data

for examples.

pow\_param Number of parameter to calculate power includes intercept where applicable.

alpha What should the per test alpha rate be used for the hypothesis testing.

pow\_dist Which distribution should be used when testing hypothesis test, z or t?

pow\_tail One-tailed or two-tailed test?

replicates How many replications should be done (i.e. the denominator in power calcula-

tion).

terms\_vary A named list of terms that should vary as a function for the power simulation.

The names must match arguments to the simulation function, see sim\_glm for examples. Values specified here should not be included as arguments in the

function call.

raw\_power TRUE/FALSE indicating whether raw power output should be returned. Default

is TRUE, which will create a new nested column with raw data by variable(s)

manipulated in power analysis.

glm\_fit\_mod Valid glm syntax to be used for model fitting.
lme4\_fit\_mod Valid lme4 syntax to be used for model fitting.

glm\_fit\_family Valid family syntax to pass to the glm function.

lme4\_fit\_family

Valid lme4 family specification passed to glmer.

general\_mod Valid model syntax. This syntax can be from any R package. By default, broom

is used to extract model result information. Note, package must be defined or

loaded prior to running the sim\_pow function.

general\_extract

A valid function to extract model results if general\_mod argument is used. This argument is primarily used if extracting model results is not possibly using the broom package. If this is left NULL (default), broom is used to collect model

results.

... Current not used.

### **Details**

This function is a wrapper that replicates the simulation functions for simple generalized regression and the generalized linear mixed model power functions. This function replicates the power call a specified number of times and prints outs a matrix with the results.

## **Examples**

```
# single level dichotomous (glm) example
fixed <- \sim 1 + act + diff
fixed_param <- c(0.1, 0.5, 0.3)
cov_param <- list(dist_fun = c('rnorm', 'rnorm'),</pre>
                  var_type = c("single", "single"),
                  opts = list(list(mean = 0, sd = 2),
                               list(mean = 0, sd = 4)))
n <- 50
pow_param <- c('(Intercept)', 'act', 'diff')</pre>
alpha <- .01
pow_dist <- "z"
pow_tail <- 2</pre>
replicates <- 2
power_out <- sim_pow_glm(fixed = fixed, fixed_param = fixed_param,</pre>
                          cov_param = cov_param,
                          n = n, data_str = "single",
                          outcome_type = 'logistic',
                          pow_param = pow_param, alpha = alpha,
                          pow_dist = pow_dist, pow_tail = pow_tail,
                          replicates = replicates, raw_power = FALSE)
```

sim\_pow\_glm\_nested

Power simulation for nested designs

# Description

Takes simulation conditions as input, exports power.

```
sim_pow_glm_nested(
    fixed,
    random,
    fixed_param,
    random_param = list(),
    cov_param,
    n,
    p,
    data_str,
    cor_vars = NULL,
    fact_vars = list(NULL),
    unbal = list(level2 = FALSE, level3 = FALSE),
    unbal_design = list(level2 = NULL, level3 = NULL),
    contrasts = NULL,
```

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```
outcome_type,
  cross_class_params = NULL,
  knot_args = list(NULL),
  missing = FALSE,
  missing_args = list(NULL),
  pow_param = NULL,
  alpha,
  pow_dist = c("z", "t"),
  pow_tail = c(1, 2),
  lme4_fit_mod = NULL,
  lme4_fit_family,
  general_mod = NULL,
  general_extract = NULL,
  ...
)
```

### **Arguments**

fixed

One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

random

One sided formula for random effects in the simulation. Must be a subset of fixed.

fixed\_param

Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

random\_param

A list of named elements that must contain:

- random\_var = variance of random parameters,
- rand\_gen = Name of simulation function for random effects.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

- dist\_fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be 'level1' or 'level2'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

n Cluster sample size.

p Within cluster sample size.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

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fact\_vars

A nested list of factor, categorical, or ordinal variable specification, each list must include:

- numlevels: Number of levels for ordinal or factor variables.
- var\_type: Must be 'level1' or 'level2'.

Optional arguments include:

- replace
- prob
- · value.labels

See also sample for use of these optional arguments.

unbal

A named TRUE/FALSE list specifying whether unbalanced simulation design is desired. The named elements must be: "level2" or "level3" representing unbalanced simulation for level two and three respectively. Default is FALSE, indicating balanced sample sizes at both levels.

unbal\_design

When unbal = TRUE, this specifies the design for unbalanced simulation in one of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the actual sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two or three sample size. These are specified as a named list in which level two sample size is controlled via "level2" and level three sample size is controlled via "level3".

contrasts

An optional list that specifies the contrasts to be used for factor variables (i.e. those variables with .f or .c). See contrasts for more detail.

 $\verb"outcome_type"$ 

A vector specifying the type of outcome, must be either logistic or poisson. Logistic outcome will be 0/1 and poisson outcome will be counts.

### cross\_class\_params

A list of named parameters when cross classified data structures are desired. Must include the following arguments:

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff.
   These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

knot\_args

A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

var

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knot\_locations

missing TRUE/FALSE flag indicating whether missing data should be simulated.

missing\_args Additional missing arguments to pass to the missing\_data function. See missing\_data

for examples.

pow\_param Name of variable to calculate power for, must be a name from fixed.

alpha What should the per test alpha rate be used for the hypothesis testing.

pow\_dist Which distribution should be used when testing hypothesis test, z or t?

pow\_tail One-tailed or two-tailed test?

lme4\_fit\_mod Valid lme4 formula syntax to be used for model fitting.

lme4\_fit\_family

Valid lme4 family specification passed to glmer.

general\_mod Valid model syntax. This syntax can be from any R package. By default, broom

is used to extract model result information. Note, package must be defined or

loaded prior to running the sim\_pow function.

general\_extract

A valid function to extract model results if general\_mod argument is used. This argument is primarily used if extracting model results is not possibly using the broom package. If this is left NULL (default), broom is used to collect model

results.

... Not currently used.

# **Details**

Power function to compute power for a regression term for the generalized linear mixed model. This function would need to be replicated to make any statement about power. Use sim\_pow\_glm as a convenient wrapper for this.

### See Also

sim\_pow\_glm for a wrapper to replicate.

sim\_pow\_glm\_nested3

Power simulation for nested designs

## **Description**

Takes simulation conditions as input, exports power.

## Usage

```
sim_pow_glm_nested3(
  fixed,
  random,
  random3,
  fixed_param,
  random_param = list(),
  random_param3 = list(),
  cov_param,
  k,
  n,
  р,
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  unbal = list(level2 = FALSE, level3 = FALSE),
  unbal_design = list(level2 = NULL, level3 = NULL),
  contrasts = NULL,
  outcome_type,
  cross_class_params = NULL,
  knot_args = list(NULL),
 missing = FALSE,
 missing_args = list(NULL),
  pow_param = NULL,
  alpha,
  pow_dist = c("z", "t"),
  pow_tail = c(1, 2),
  lme4_fit_mod = NULL,
  lme4_fit_family,
  general_mod = NULL,
  general_extract = NULL,
)
```

## **Arguments**

fixed One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

random One sided formula for random effects in the simulation. Must be a subset of

fixed.

random3 One sided formula for random effects at third level in the simulation. Must be a

subset of fixed (and likely of random).

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

random\_param A list of named elements that must contain:

- random\_var: variance of random parameters,
- rand\_gen: Name of simulation function for random effects.

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### Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,

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- cor vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

### random\_param3

A list of named elements that must contain:

- random\_var: variance of random parameters,
- rand\_gen: Name of simulation function for random effects.

## Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

- dist\_fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be 'level1', 'level2', or 'level3'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

k Number of third level clusters.

n Cluster sample size.

p Within cluster sample size.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list must include:

- numleyels = Number of levels for ordinal or factor variables.
- var\_type = Must be 'level1', 'level2', or 'level3'.

Optional arguments include:

- replace
- · prob
- value.labels

See also sample for use of these optional arguments.

unbal

A named TRUE/FALSE list specifying whether unbalanced simulation design is desired. The named elements must be: "level2" or "level3" representing unbalanced simulation for level two and three respectively. Default is FALSE, indicating balanced sample sizes at both levels.

unbal\_design

When unbal = TRUE, this specifies the design for unbalanced simulation in one of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the actual sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two or three sample size. These are specified as a named list in which level two sample size is controlled via "level2" and level three sample size is controlled via "level3".

contrasts

An optional list that specifies the contrasts to be used for factor variables (i.e. those variables with .f or .c). See contrasts for more detail.

outcome\_type

A vector specifying the type of outcome, must be either logistic or poisson. Logistic outcome will be 0/1 and poisson outcome will be counts.

cross\_class\_params

A list of named parameters when cross classified data structures are desired. Must include the following arguments:

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff.
   These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

knot\_args

A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- · knot\_locations

missing TRUE

TRUE/FALSE flag indicating whether missing data should be simulated.

missing\_args

Additional missing arguments to pass to the missing\_data function. See missing\_data for examples

for examples.

pow\_param Name of variable to calculate power for, must be a name from fixed.

alpha What should the per test alpha rate be used for the hypothesis testing.

pow\_dist Which distribution should be used when testing hypothesis test, z or t?

pow\_tail One-tailed or two-tailed test?

lme4\_fit\_mod Valid lme4 formula syntax to be used for model fitting.

lme4\_fit\_family

Valid lme4 family specification passed to glmer.

general\_mod

Valid model syntax. This syntax can be from any R package. By default, broom is used to extract model result information. Note, package must be defined or loaded prior to running the sim\_pow function.

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```
general_extract
```

A valid function to extract model results if general\_mod argument is used. This argument is primarily used if extracting model results is not possibly using the broom package. If this is left NULL (default), broom is used to collect model results.

... Not currently used.

### **Details**

Power function to compute power for a regression term for the generalized linear mixed model. This function would need to be replicated to make any statement about power. Use sim\_pow\_glm as a convenient wrapper for this.

### See Also

sim\_pow\_glm for a wrapper to replicate.

sim\_pow\_glm\_single

Function to simulate power.

## **Description**

Input simulation conditions and which term to compute power for, export reported power.

```
sim_pow_glm_single(
  fixed,
  fixed_param,
  cov_param,
  n,
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  contrasts = NULL,
  outcome_type,
  knot_args = list(NULL),
 missing = FALSE,
 missing_args = list(NULL),
  pow_param = NULL,
  alpha,
  pow_dist = c("z", "t"),
  pow_tail = c(1, 2),
  glm_fit_mod = NULL,
  glm_fit_family,
  general_mod = NULL,
 general_extract = NULL,
)
```

### **Arguments**

fixed One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

cov\_param List of arguments to pass to the continuous generating function, must be the

same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

• dist\_fun: This is a quoted R distribution function.

• var\_type: This is the level of variable to generate. Must be 'single'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

n Cluster sample size.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list

must include:

• numlevels: Number of levels for ordinal or factor variables.

• var\_type: Must be 'single'.

Optional arguments include:

• replace

prob

· value.labels

See also sample for use of these optional arguments.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e.

those variables with .f or .c). See contrasts for more detail.

outcome\_type A vector specifying the type of outcome, must be either logistic or poisson.

Logitstic outcome will be 0/1 and poisson outcome will be counts.

knot\_args A nested list of named knot arguments. See sim\_knot for more details. Argu-

ments must include:

• var

· knot locations

missing TRUE/FALSE flag indicating whether missing data should be simulated.

missing\_args Additional missing arguments to pass to the missing\_data function. See missing\_data

for examples.

pow\_param Name of variable to calculate power for, must be a name from fixed.

alpha What should the per test alpha rate be used for the hypothesis testing.

pow\_dist Which distribution should be used when testing hypothesis test, z or t?

pow\_tail One-tailed or two-tailed test?

glm\_fit\_mod Valid glm syntax to be used for model fitting.

glm\_fit\_family Valid family syntax to pass to the glm function.

general\_mod

Valid model syntax. This syntax can be from any R package. By default, broom is used to extract model result information. Note, package must be defined or loaded prior to running the sim pow function.

general\_extract

A valid function to extract model results if general\_mod argument is used. This argument is primarily used if extracting model results is not possibly using the broom package. If this is left NULL (default), broom is used to collect model results.

... Additional specification needed to pass to the random generating function defined by with\_err\_gen.

### **Details**

Power function to compute power for a regression term for simple generalized regression models. This function would need to be replicated to make any statement about power. Use sim\_pow\_glm as a convenient wrapper for this.

### See Also

sim\_pow\_glm for a wrapper to replicate.

sim\_pow\_nested

Power simulation for nested designs

# **Description**

Takes simulation conditions as input, exports power.

```
sim_pow_nested(
  fixed,
  random,
  fixed_param,
  random_param = list(),
  cov_param,
  n,
  p,
  error_var,
 with_err_gen,
  arima = FALSE,
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  unbal = FALSE,
  unbal_design = NULL,
```

```
lvl1_err_params = NULL,
  arima_mod = list(NULL),
  contrasts = NULL,
  homogeneity = TRUE,
  heterogeneity_var = NULL,
  cross_class_params = NULL,
  knot_args = list(NULL),
 missing = FALSE,
 missing_args = list(NULL),
 pow_param = NULL,
  alpha,
 pow_dist = c("z", "t"),
  pow_tail = c(1, 2),
  lme4_fit_mod = NULL,
  nlme_fit_mod = NULL,
  arima_fit_mod = NULL,
  general_mod = NULL,
  general_extract = NULL,
)
```

### **Arguments**

fixed

One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

random

One sided formula for random effects in the simulation. Must be a subset of

fixed\_param

Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

random\_param

A list of named elements that must contain:

- random\_var: variance of random parameters,
- rand\_gen: Name of simulation function for random effects.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther sim: Simulate mean/variance for standardization purposes,
- cor vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

- dist\_fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be 'level1' or 'level2'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

Cluster sample size.

n

Within cluster sample size.

error\_var Scalar of error variance.

with\_err\_gen Simulated within cluster error distribution. Must be a quoted 'r' distribution

function.

arima TRUE/FALSE flag indicating whether residuals should be correlated. If TRUE,

must specify a valid model to pass to arima.sim via the arima\_mod argument.

See arima. sim for examples.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list

must include:

• numlevels: Number of levels for ordinal or factor variables.

• var\_type: Must be 'level1' or 'level2'.

Optional arguments include:

• replace

• prob

· value.labels

See also sample for use of these optional arguments.

unbal A vector of sample sizes for the number of observations for each level 2 cluster.

Must have same length as level two sample size n. Alternative specification can

be TRUE, which uses additional argument, unbal\_design.

unbal\_design When unbal = TRUE, this specifies the design for unbalanced simulation in one

of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as

the level two sample size.

lvl1\_err\_params

Additional parameters passed as a list on to the level one error generating func-

tion

arima\_mod A list indicating the ARIMA model to pass to arima.sim. See arima.sim for

examples.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e.

those variables with .f or .c). See contrasts for more detail.

homogeneity Either TRUE (default) indicating homogeneity of variance assumption is as-

sumed or FALSE to indicate desire to generate heterogeneity of variance.

heterogeneity\_var

Variable name as a character string to use for heterogeneity of variance simula-

tion.

cross\_class\_params

A list of named parameters when cross classified data structures are desired.

Must include the following arguments:

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff.
   These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

## Optional elements are:

- ther: Theorectial mean and variance from rand gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

knot\_args A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- · knot locations

missing TRUE/FALSE flag indicating whether missing data should be simulated.

missing\_args Additional missing arguments to pass to the missing\_data function. See missing\_data

for examples.

pow\_param Name of variable to calculate power for, must be a name from fixed.

alpha What should the per test alpha rate be used for the hypothesis testing.

pow\_dist Which distribution should be used when testing hypothesis test, z or t?

pow\_tail One-tailed or two-tailed test?

lme4\_fit\_mod Valid lme4 syntax to be used for model fitting.

nlme\_fit\_mod Valid nlme syntax to be used for model fitting. This should be specified as a

named list with fixed and random components.

arima\_fit\_mod Valid nlme syntax for fitting serial correlation structures. See corStruct for

help. This must be specified to include serial correlation.

general\_mod Valid model syntax. This syntax can be from any R package. By default, broom

is used to extract model result information. Note, package must be defined or

loaded prior to running the sim\_pow function.

general\_extract

A valid function to extract model results if general\_mod argument is used. This argument is primarily used if extracting model results is not possibly using the broom package. If this is left NULL (default), broom is used to collect model

results.

... Not currently used.

### **Details**

Power function to compute power for a regression term for the linear mixed model. This function would need to be replicated to make any statement about power. Use sim\_pow as a convenient wrapper for this.

## See Also

sim\_pow for a wrapper to replicate.

sim\_pow\_nested3

Power simulation for nested designs

# **Description**

Takes simulation conditions as input, exports power.

```
sim_pow_nested3(
  fixed,
  random,
 random3,
  fixed_param,
  random_param = list(),
  random_param3 = list(),
  cov_param,
  k,
  n,
  р,
  error_var,
 with_err_gen,
  arima = FALSE,
 data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  unbal = list(level2 = FALSE, level3 = FALSE),
  unbal_design = list(level2 = NULL, level3 = NULL),
  lvl1_err_params = NULL,
  arima_mod = list(NULL),
  contrasts = NULL,
  homogeneity = TRUE,
  heterogeneity_var = NULL,
  cross_class_params = NULL,
  knot_args = list(NULL),
 missing = FALSE,
 missing_args = list(NULL),
  pow_param = NULL,
  alpha,
  pow_dist = c("z", "t"),
  pow_tail = c(1, 2),
  lme4_fit_mod = NULL,
  nlme_fit_mod = NULL,
```

```
arima_fit_mod = NULL,
general_mod = NULL,
general_extract = NULL,
...
)
```

### **Arguments**

fixed One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

random One sided formula for random effects in the simulation. Must be a subset of

fixed.

random3 One sided formula for random effects at third level in the simulation. Must be a

subset of fixed (and likely of random).

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

random\_param A list of named elements that must contain:

• random\_var: variance of random parameters,

• rand\_gen: Name of simulation function for random effects.

Optional elements are:

• ther: Theorectial mean and variance from rand\_gen,

• ther\_sim: Simulate mean/variance for standardization purposes,

• cor vars: Correlation between random effects,

• ...: Additional parameters needed for rand\_gen function.

random\_param3

A list of named elements that must contain:

• random\_var: variance of random parameters,

• rand\_gen: Name of simulation function for random effects.

Optional elements are:

• ther: Theorectial mean and variance from rand\_gen,

• ther\_sim: Simulate mean/variance for standardization purposes,

• cor\_vars: Correlation between random effects,

• ...: Additional parameters needed for rand\_gen function.

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

• dist\_fun: This is a quoted R distribution function.

• var\_type: This is the level of variable to generate. Must be 'level1', 'level2', or 'level3'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

k Number of third level clusters.

n Cluster sample size.

p Within cluster sample size.

error\_var Scalar of error variance.

with\_err\_gen Simulated within cluster error distribution. Must be a quoted 'r' distribution

function.

arima TRUE/FALSE flag indicating whether residuals should be correlated. If TRUE,

must specify a valid model to pass to arima.sim via the arima\_mod argument.

See arima. sim for examples.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list

must include:

• numlevels: Number of levels for ordinal or factor variables.

• var\_type: Must be 'level1', 'level2', or 'level3'.

Optional arguments include:

• replace

· prob

· value.labels

See also sample for use of these optional arguments.

unbal A named TRUE/FALSE list specifying whether unbalanced simulation design

is desired. The named elements must be: "level2" or "level3" representing unbalanced simulation for level two and three respectively. Default is FALSE,

indicating balanced sample sizes at both levels.

unbal\_design When unbal = TRUE, this specifies the design for unbalanced simulation in one

of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the actual sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two or three sample size. These are specified as a named list in which level two sample size is controlled via "level2" and level three sample

size is controlled via "level3".

lvl1\_err\_params

Additional parameters passed as a list on to the level one error generating func-

tion

arima\_mod A list indicating the ARIMA model to pass to arima.sim. See arima.sim for

examples.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e.

those variables with .f or .c). See contrasts for more detail.

homogeneity Either TRUE (default) indicating homogeneity of variance assumption is as-

sumed or FALSE to indicate desire to generate heterogeneity of variance.

heterogeneity\_var

Variable name as a character string to use for heterogeneity of variance simula-

tion.

cross\_class\_params

A list of named parameters when cross classified data structures are desired.

Must include the following arguments:

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff.
   These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

## Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

knot\_args A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- · knot locations

missing TRUE/FALSE flag indicating whether missing data should be simulated.

missing\_args Additional missing arguments to pass to the missing\_data function. See missing\_data

for examples.

pow\_param Name of variable to calculate power for, must be a name from fixed.

alpha What should the per test alpha rate be used for the hypothesis testing.

pow\_dist Which distribution should be used when testing hypothesis test, z or t?

pow\_tail One-tailed or two-tailed test?

lme4\_fit\_mod Valid lme4 syntax to be used for model fitting.

nlme\_fit\_mod Valid nlme syntax to be used for model fitting. This should be specified as a

named list with fixed and random components.

arima\_fit\_mod Valid nlme syntax for fitting serial correlation structures. See corStruct for

help. This must be specified to include serial correlation.

general\_mod Valid model syntax. This syntax can be from any R package. By default, broom

is used to extract model result information. Note, package must be defined or

loaded prior to running the sim\_pow function.

general\_extract

A valid function to extract model results if general\_mod argument is used. This argument is primarily used if extracting model results is not possibly using the broom package. If this is left NULL (default), broom is used to collect model

results.

... Not currently used.

### **Details**

Power function to compute power for a regression term for the linear mixed model. This function would need to be replicated to make any statement about power. Use sim\_pow as a convenient wrapper for this.

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## See Also

sim\_pow for a wrapper to replicate.

sim\_pow\_single

Function to simulate power.

# Description

Input simulation conditions and which term to compute power for, export reported power.

# Usage

```
sim_pow_single(
  fixed,
 fixed_param,
  cov_param,
 n,
  error_var,
 with_err_gen,
  arima = FALSE,
 data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  lvl1_err_params = NULL,
  arima_mod = list(NULL),
  contrasts = NULL,
  homogeneity = TRUE,
 heterogeneity_var = NULL,
 knot_args = list(NULL),
 missing = FALSE,
 missing_args = list(NULL),
 pow_param = NULL,
  alpha,
 pow_dist = c("z", "t"),
 pow_tail = c(1, 2),
  lm_fit_mod = NULL,
 general_mod = NULL,
 general_extract = NULL,
)
```

# **Arguments**

One sided formula for fixed effects in the simulation. To suppress intercept add -1 to formula.

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

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cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

• dist\_fun: This is a quoted R distribution function.

• var\_type: This is the level of variable to generate. Must be 'single'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

Cluster sample size. n

error\_var Scalar of error variance.

with\_err\_gen Simulated within cluster error distribution. Must be a quoted 'r' distribution

function.

arima TRUE/FALSE flag indicating whether residuals should be correlated. If TRUE,

must specify a valid model to pass to arima.sim via the arima\_mod argument.

See arima. sim for examples.

Type of data. Must be "cross", "long", or "single". data\_str

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list

must include:

numlevels: Number of levels for ordinal or factor variables.

• var\_type: Must be 'single'.

Optional arguments include:

• replace

• prob

· value.labels

See also sample for use of these optional arguments.

### lvl1\_err\_params

Additional parameters passed as a list on to the level one error generating func-

arima\_mod A list indicating the ARIMA model to pass to arima.sim. See arima.sim for

examples.

An optional list that specifies the contrasts to be used for factor variables (i.e. contrasts

those variables with .f or .c). See contrasts for more detail.

Either TRUE (default) indicating homogeneity of variance assumption is ashomogeneity

sumed or FALSE to indicate desire to generate heterogeneity of variance.

heterogeneity\_var

Variable name as a character string to use for heterogeneity of variance simula-

knot\_args A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

var

· knot\_locations

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TRUE/FALSE flag indicating whether missing data should be simulated. missing missing\_args Additional missing arguments to pass to the missing\_data function. See missing\_data for examples. Name of variable to calculate power for, must be a name from fixed. pow\_param alpha What should the per test alpha rate be used for the hypothesis testing. pow\_dist Which distribution should be used when testing hypothesis test, z or t? One-tailed or two-tailed test? pow\_tail lm\_fit\_mod Valid lm syntax to be used for model fitting. general\_mod Valid model syntax. This syntax can be from any R package. By default, broom is used to extract model result information. Note, package must be defined or loaded prior to running the sim\_pow function. general\_extract A valid function to extract model results if general\_mod argument is used. This argument is primarily used if extracting model results is not possibly using the broom package. If this is left NULL (default), broom is used to collect model results. Additional specification needed to pass to the random generating function de-

### **Details**

Power function to compute power for a regression term for simple regression models. This function would need to be replicated to make any statement about power. Use sim\_pow as a convenient wrapper for this.

### See Also

sim\_pow for a wrapper to replicate.

sim\_rand\_eff

Function to simulate random effects.

# Description

Input simulation parameters and returns random effects.

fined by with\_err\_gen.

```
sim_rand_eff(
  random_var,
  n,
  rand_gen,
  ther = c(0, 1),
  ther_sim = FALSE,
  cor_vars = NULL,
  ...
)
```

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## **Arguments**

random\_var Variance of random effects. Must be same length as random. Cluster sample size. The generating function used (e.g. rnorm). rand\_gen A vector of length two that specifies the theoretical mean and standard deviation ther of the rand\_gen. This would commonly be used to standardize the generating variable to have a mean of 0 and standard deviation of 1 to meet model assumptions. The variable is then rescaled to have the variance specified by random\_var. ther\_sim A TRUE/FALSE flag indicating whether the error simulation function should be

simulated, that is should the mean and standard deviation used for standardiza-

tion be simulated.

cor\_vars A vector of correlations between random effects.

Additional values that need to be passed to the function called from rand\_gen.

### **Details**

Simulates random effects for the master function sim\_reg when simulating a linear mixed model, both cross sectional and longitudinal. Allows the ability to simulate random effects from a Laplace, chi-square (1), mixture normal, or normal distribution.

sim\_reg

Master continuous simulation function.

# **Description**

Takes simulation parameters as inputs and returns simulated data.

```
sim_reg(
  fixed.
  random,
  random3,
  fixed_param,
  random_param = list(),
  random_param3 = list(),
  cov_param,
  k,
  n,
  p,
  error_var,
 with_err_gen,
  arima = FALSE,
  data_str,
  cor_vars = NULL,
```

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```
fact_vars = list(NULL),
unbal = list(level2 = FALSE, level3 = FALSE),
unbal_design = list(level2 = NULL, level3 = NULL),
lvl1_err_params = NULL,
arima_mod = list(NULL),
contrasts = NULL,
homogeneity = TRUE,
heterogeneity_var = NULL,
cross_class_params = NULL,
knot_args = list(NULL),
...
)
```

## Arguments

fixed One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

random One sided formula for random effects in the simulation. Must be a subset of

fixed.

random3 One sided formula for random effects at third level in the simulation. Must be a

subset of fixed (and likely of random).

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

random\_param A list of named elements that must contain:

• random\_var = variance of random parameters,

• rand\_gen = Name of simulation function for random effects.

## Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

### random\_param3

A list of named elements that must contain:

- random\_var = variance of random parameters,
- rand\_gen = Name of simulation function for random effects.

# Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

- dist fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be either 'single', 'level1', 'level2', or 'level3'. Must be same order as fixed formula above.

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Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

k Number of third level clusters.

n Cluster sample size.

p Within cluster sample size.

error\_var Scalar of error variance.

with\_err\_gen Distribution function to pass on to the level one simulation of errors.

arima TRUE/FALSE flag indicating whether residuals should be correlated. If TRUE, must specify a valid model to pass to arima.sim via the arima\_mod argument.

See arima. sim for examples.

data\_str Type of data. Must be "cross", "long", or "single".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list

must include:

• numlevels = Number of levels for ordinal or factor variables.

• var\_type = Must be 'single', 'level1', 'level2', or 'level3'.

Optional arguments include:

replace

• prob

· value.labels

See also sample for use of these optional arguments.

A named TRUE/FALSE list specifying whether unbalanced simulation design is desired. The named elements must be: "level2" or "level3" representing un-

balanced simulation for level two and three respectively. Default is FALSE,

indicating balanced sample sizes at both levels.

unbal\_design When unbal = TRUE, this specifies the design for unbalanced simulation in one

of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the actual sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two or three sample size. These are specified as a named list in which level two sample size is controlled via "level2" and level three sample

size is controlled via "level3".

lvl1\_err\_params

unbal

Additional parameters passed as a list on to the level one error generating func-

tion

arima\_mod A list indicating the ARIMA model to pass to arima.sim. See arima.sim for

examples.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e.

those variables with .f or .c). See contrasts for more detail.

homogeneity Either TRUE (default) indicating homogeneity of variance assumption is as-

sumed or FALSE to indicate desire to generate heterogeneity of variance.

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heterogeneity\_var

Variable name as a character string to use for heterogeneity of variance simulation.

cross\_class\_params

A list of named parameters when cross classified data structures are desired. Must include the following arguments:

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff. These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

knot\_args

A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- · knot locations

... Not currently used.

#### Details

Simulated data is useful for classroom demonstrations and to study the impacts of assumption violations on parameter estimates, statistical power, or empirical type I error rates.

This function allows researchers a flexible approach to simulate regression models, including single level models and cross sectional or longitudinal linear mixed models (aka. hierarchical linear models or multilevel models).

# **Examples**

```
# generating parameters for single level regression
fixed <- ~1 + act + diff + numCourse + act:numCourse
fixed_param <- c(2, 4, 1, 3.5, 2)
cov_param <- list(dist_fun = c('rnorm', 'rnorm', 'rnorm'),
    var_type = c("single", "single", "single"),
    opts = list(list(mean = 0, sd = 4),
        list(mean = 0, sd = 3),
        list(mean = 0, sd = 3)))
n <- 150
error_var <- 3
with_err_gen <- 'rnorm'
temp_single <- sim_reg(fixed = fixed, fixed_param = fixed_param,</pre>
```

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```
cov_param = cov_param,
  n = n, error_var = error_var, with_err_gen = with_err_gen,
  data_str = "single")
# Fitting regression to obtain parameter estimates
summary(lm(sim_data ~ 1 + act + diff + numCourse + act:numCourse,
  data = temp_single))
# Longitudinal linear mixed model example
fixed <- ~1 + time + diff + act + time:act
random <- ~1 + time + diff
fixed_param <- c(4, 2, 6, 2.3, 7)
random_param <- list(random_var = c(7, 4, 2), rand_gen = 'rnorm')</pre>
cov_param <- list(dist_fun = c('rnorm', 'rnorm'),</pre>
 var_type = c("level1", "level2"),
 opts = list(list(mean = 0, sd = 1.5),
 list(mean = 0, sd = 4)))
n <- 150
p <- 30
error_var <- 4
with_err_gen <- 'rnorm'
data_str <- "long"</pre>
temp_long <- sim_reg(fixed, random, random3 = NULL, fixed_param,</pre>
  random_param, random_param3 = NULL,
  cov_param, k = NULL, n, p, error_var, with_err_gen, data_str = data_str)
## fitting lmer model
library(lme4)
lmer(sim_data ~ 1 + time + diff + act + time:act +
 (1 + time + diff | clustID),
 data = temp_long)
# Three level example
fixed <- ~1 + time + diff + act + actClust + time:act
random <- ~1 + time + diff
random3 <- ~1 + time
fixed_param <- c(4, 2, 6, 2.3, 7, 0)
random_param <- list(random_var = c(7, 4, 2), rand_gen = 'rnorm')</pre>
random_param3 <- list(random_var = c(4, 2), rand_gen = 'rnorm')</pre>
cov_param <- list(dist_fun = c('rnorm', 'rnorm', 'rnorm'),</pre>
     var_type = c("level1", "level2", "level3"),
     opts = list(list(mean = 0, sd = 1.5),
     list(mean = 0, sd = 4),
     list(mean = 0, sd = 2)))
k <- 10
n <- 15
p < -10
error_var <- 4
with_err_gen <- 'rnorm'
data_str <- "long"
temp_three <- sim_reg(fixed, random, random3, fixed_param, random_param,</pre>
random_param3, cov_param, k,n, p, error_var, with_err_gen,
  data_str = data_str)
```

```
library(lme4)
lmer(sim_data ~ 1 + time + diff + act + actClust + time:act +
    (1 + time + diff | clustID) +
    (1 | clust3ID), data = temp_three)
```

sim\_reg\_nested

Function to simulate nested data

#### **Description**

Takes simulation parameters as inputs and returns simulated data.

# Usage

```
sim_reg_nested(
  fixed,
  random,
 fixed_param,
  random_param = list(),
  cov_param,
 n,
 p,
  error_var,
 with_err_gen,
  arima = FALSE,
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  unbal = FALSE,
  unbal_design = NULL,
  lvl1_err_params = NULL,
 arima_mod = list(NULL),
 contrasts = NULL,
 homogeneity = TRUE,
 heterogeneity_var = NULL,
  cross_class_params = NULL,
 knot_args = list(NULL),
)
```

### **Arguments**

fixed

One sided formula for fixed effects in the simulation. To suppress intercept add -1 to formula.

random

One sided formula for random effects in the simulation. Must be a subset of fixed.

fixed\_param

Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

random\_param

A list of named elements that must contain:

- random\_var: variance of random parameters,
- rand\_gen: Name of simulation function for random effects.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

- dist\_fun: This is a quoted R distribution function.
- var\_type: This is the level of variable to generate. Must be 'level1' or 'level2'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

n Cluster sample size.

p Within cluster sample size.

error\_var Scalar of error variance.

with\_err\_gen Simulated within cluster error distribution. Must be a quoted 'r' distribution

function.

arima TRUE/FALSE flag indicating whether residuals should be correlated. If TRUE,

must specify a valid model to pass to arima.sim via the arima\_mod argument.

See arima. sim for examples.

data\_str Type of data. Must be "cross" or "long".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list must include:

- numlevels = Number of levels for ordinal or factor variables.
- var type = Must be 'level1' or 'level2'.

Optional arguments include:

- · replace
- prob
- · value.labels

See also sample for use of these optional arguments.

unbal

A vector of sample sizes for the number of observations for each level 2 cluster. Must have same length as level two sample size n. Alternative specification can be TRUE, which uses additional argument, unbal\_design.

unbal\_design

When unbal = TRUE, this specifies the design for unbalanced simulation in one of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two sample size.

lvl1\_err\_params

Additional parameters passed as a list on to the level one error generating func-

arima\_mod A list indicating the ARIMA model to pass to arima.sim. See arima.sim for examples.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e. those variables with .f or .c). See contrasts for more detail.

homogeneity Either TRUE (default) indicating homogeneity of variance assumption is assumed or FALSE to indicate desire to generate heterogeneity of variance.

heterogeneity\_var

Variable name as a character string to use for heterogeneity of variance simula-

cross\_class\_params

A list of named parameters when cross classified data structures are desired. Must include the following arguments:

- num ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff. These must include:
  - random\_var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand gen function.

A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- knot\_locations

Not currently used. . . .

# **Details**

Simulates data for the linear mixed model, both cross sectional and longitudinal data. Returns a data frame with ID variables, fixed effects, and many other variables useful to help when running simulation studies.

knot\_args

#### See Also

sim\_reg for a convenient wrapper for all data conditions.

#### **Examples**

```
#' # Longitudinal linear mixed model example
fixed <- ~1 + time + diff + act + time:act
random <- ^1 + time + diff
fixed_param <- c(4, 2, 6, 2.3, 7)
random_param <- list(random_var = c(7, 4, 2), rand_gen = 'rnorm')</pre>
cov_param <- list(dist_fun = c('rnorm', 'rnorm'),</pre>
 var_type = c("level1", "level2"),
  opts = list(list(mean = 0, sd = 1.5),
  list(mean = 0, sd = 4)))
n <- 150
p <- 30
error_var <- 4
with_err_gen <- 'rnorm'
data_str <- "long"
temp_long <- sim_reg(fixed, random, random3 = NULL, fixed_param,</pre>
   random_param, random_param3 = NULL,
   cov_param, k = NULL, n, p, error_var, with_err_gen, data_str = data_str)
```

sim\_reg\_nested3

Function to simulate three level nested data

# **Description**

Takes simulation parameters as inputs and returns simulated data.

### Usage

```
sim_reg_nested3(
  fixed,
  random,
  random3,
  fixed_param,
  random_param = list(),
  rov_param,
  k,
  n,
  p,
  error_var,
  with_err_gen,
  arima = FALSE,
  data_str,
```

```
cor_vars = NULL,
fact_vars = list(NULL),
unbal = list(level2 = FALSE, level3 = FALSE),
unbal_design = list(level2 = NULL, level3 = NULL),
lvl1_err_params = NULL,
arima_mod = list(NULL),
contrasts = NULL,
homogeneity = TRUE,
heterogeneity_var = NULL,
cross_class_params = NULL,
knot_args = list(NULL),
...
)
```

## **Arguments**

fixed One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

random One sided formula for random effects in the simulation. Must be a subset of

fixed.

random3 One sided formula for random effects at third level in the simulation. Must be a

subset of fixed (and likely of random).

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

random\_param A list of named elements that must contain:

• random\_var: variance of random parameters,

• rand\_gen: Name of simulation function for random effects.

Optional elements are:

• ther: Theorectial mean and variance from rand\_gen,

• ther\_sim: Simulate mean/variance for standardization purposes,

• cor vars: Correlation between random effects,

• ...: Additional parameters needed for rand\_gen function.

random\_param3

A list of named elements that must contain:

- random\_var = variance of random parameters,
- rand\_gen = Name of simulation function for random effects.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

• dist\_fun: This is a quoted R distribution function.

• var\_type: This is the level of variable to generate. Must be 'level1', 'level2', or 'level3'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

k Number of third level clusters.

n Level two cluster sample size within each level three cluster.

p Within cluster sample size within each level two cluster.

error\_var Scalar of error variance.

with\_err\_gen Simulated within cluster error distribution. Must be a quoted 'r' distribution

function.

arima TRUE/FALSE flag indicating whether residuals should be correlated. If TRUE,

must specify a valid model to pass to arima.sim via the arima\_mod argument.

See arima. sim for examples.

data\_str Type of data. Must be "cross" or "long".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list

must include:

• numlevels = Number of levels for ordinal or factor variables.

• var\_type = Must be 'level1', 'level2', or 'level3'.

Optional arguments include:

replace

• prob

· value.labels

See also sample for use of these optional arguments.

unbal A named TRUE/FALSE list specifying whether unbalanced simulation design

is desired. The named elements must be: "level2" or "level3" representing unbalanced simulation for level two and three respectively. Default is FALSE,  $\frac{1}{2}$ 

indicating balanced sample sizes at both levels.

unbal\_design When unbal = TRUE, this specifies the design for unbalanced simulation in one

of two ways. It can represent the minimum and maximum sample size within a cluster via a named list. This will be drawn from a random uniform distribution with min and max specified. Secondly, the actual sample sizes within each cluster can be specified. This takes the form of a vector that must have the same length as the level two or three sample size. These are specified as a named list in which level two sample size is controlled via "level2" and level three sample

size is controlled via "level3".

lvl1\_err\_params

Additional parameters passed as a list on to the level one error generating func-

tion

arima\_mod A list indicating the ARIMA model to pass to arima.sim. See arima.sim for

examples.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e.

those variables with .f or .c). See contrasts for more detail.

homogeneity

Either TRUE (default) indicating homogeneity of variance assumption is assumed or FALSE to indicate desire to generate heterogeneity of variance.

heterogeneity\_var

Variable name as a character string to use for heterogeneity of variance simulation.

cross\_class\_params

A list of named parameters when cross classified data structures are desired. Must include the following arguments:

- num\_ids: The number of cross classified clusters. These are in addition to the typical cluster ids
- random\_param: This argument is a list of arguments passed to sim\_rand\_eff.
   These must include:
  - random var: The variance of the cross classified random effect
  - rand\_gen: The random generating function used to generate the cross classified random effect.

Optional elements are:

- ther: Theorectial mean and variance from rand\_gen,
- ther\_sim: Simulate mean/variance for standardization purposes,
- cor\_vars: Correlation between random effects,
- ...: Additional parameters needed for rand\_gen function.

knot\_args

A nested list of named knot arguments. See sim\_knot for more details. Arguments must include:

- var
- knot\_locations

... Not currently used.

#### **Details**

Simulates data for the linear mixed model, both cross sectional and longitudinal data. Returns a data frame with ID variables, fixed effects, and many other variables useful to help when running simulation studies.

# See Also

sim\_reg for a convenient wrapper for all data conditions.

# **Examples**

sim\_reg\_single

```
opts = list(list(mean = 0, sd = 1.5),
    list(mean = 0, sd = 4),
    list(mean = 0, sd = 2)))
k <- 10
n <- 15
p <- 10
error_var <- 4
with_err_gen <- 'rnorm'
data_str <- "long"
temp_three <- sim_reg(fixed, random, random3, fixed_param, random_param,
    random_param3, cov_param, k,n, p, error_var, with_err_gen,
    data_str = data_str)</pre>
```

sim\_reg\_single

Master function to simulate single level data.

# **Description**

Takes simulation parameters as inputs and returns simulated data.

# Usage

```
sim_reg_single(
  fixed,
  fixed_param,
  cov_param,
 n,
  error_var,
 with_err_gen,
  arima = FALSE,
  data_str,
  cor_vars = NULL,
  fact_vars = list(NULL),
  lvl1_err_params = NULL,
  arima_mod = list(NULL),
  contrasts = NULL,
 homogeneity = TRUE,
  heterogeneity_var = NULL,
  knot_args = list(NULL),
)
```

#### **Arguments**

fixed One sided formula for fixed effects in the simulation. To suppress intercept add

-1 to formula.

fixed\_param Fixed effect parameter values (i.e. beta weights). Must be same length as fixed.

sim\_reg\_single 83

cov\_param

List of arguments to pass to the continuous generating function, must be the same order as the variables specified in fixed. This list does not include intercept, time, factors, or interactions. Required arguments include:

• dist\_fun: This is a quoted R distribution function.

• var\_type: This is the level of variable to generate. Must be 'single'. Must be same order as fixed formula above.

Optional arguments to the distribution functions are in a nested list, see the examples or vignettes for example code.

n Cluster sample size.

error\_var Scalar of error variance.

with\_err\_gen Simulated within cluster error distribution. Must be a quoted 'r' distribution

function.

arima TRUE/FALSE flag indicating whether residuals should be correlated. If TRUE,

must specify a valid model to pass to arima.sim via the arima\_mod argument.

See arima. sim for examples.

data\_str Type of data. Must be "single".

cor\_vars A vector of correlations between variables.

fact\_vars A nested list of factor, categorical, or ordinal variable specification, each list

must include:

• numlevels = Number of levels for ordinal or factor variables.

• var\_type = Must be 'single'.

Optional arguments include:

replace

· prob

• value.labels

See also sample for use of these optional arguments.

lvl1\_err\_params

Additional parameters passed as a list on to the level one error generating func-

tion

arima\_mod A list indicating the ARIMA model to pass to arima.sim. See arima.sim for

examples.

contrasts An optional list that specifies the contrasts to be used for factor variables (i.e.

those variables with .f or .c). See contrasts for more detail.

homogeneity Either TRUE (default) indicating homogeneity of variance assumption is as-

sumed or FALSE to indicate desire to generate heterogeneity of variance.

heterogeneity\_var

Variable name as a character string to use for heterogeneity of variance simula-

tion.

knot\_args A nested list of named knot arguments. See sim\_knot for more details. Argu-

ments must include:

• var

· knot locations

.. Not currently used.

sim\_time

#### **Details**

Simulates data for the simple regression models. Returns a data frame with ID variables, fixed effects, and many other variables useful to help when running simulation studies.

# See Also

sim\_reg for a convenient wrapper for all data conditions.

# **Examples**

```
#' # generating parameters for single level regression
fixed <- ~1 + act + diff + numCourse + act:numCourse
fixed_param <- c(2, 4, 1, 3.5, 2)
cov_param <- list(dist_fun = c('rnorm', 'rnorm', 'rnorm'),
    var_type = c("single", "single", "single"),
    opts = list(list(mean = 0, sd = 4),
        list(mean = 0, sd = 3),
        list(mean = 0, sd = 3)))
n <- 150
error_var <- 3
with_err_gen <- 'rnorm'
temp_single <- sim_reg(fixed = fixed, fixed_param = fixed_param,
        cov_param = cov_param,
        n = n, error_var = error_var, with_err_gen = with_err_gen,
        data_str = "single")</pre>
```

sim\_time

Simulate Time

# **Description**

This function simulates data for the time variable of longitudinal data.

# Usage

```
sim_time(n, time_levels = NULL, ...)
```

#### **Arguments**

n Sample size of the levels.

time\_levels The values the time variable should take. If NULL (default), the time values are discrete integers starting at 0 and going to n - 1.

... Currently not used.

transform\_outcome 85

transform_outcome	Transform response variable

# Description

Transform response variable

# Usage

```
transform_outcome(outcome, type, ...)
```

# Arguments

outcome The outcome variable to transform. type Type of transformation to apply.

... Additional arguments passed to distribution functions.

varcov\_randeff Function to create random effect variance-covariance matrices

# **Description**

Input variances of random effects and correlation between random effects, returns variance-covariance matrix of random effects.

#### Usage

```
varcov_randeff(random_var, cor_re)
```

# **Arguments**

random\_var Variance of random effects.

cor\_re Correlation between random effects, currently only a constant supported.

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