Package 'factorplot'

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Type Package

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Title Graphical Presentation of Simple Contrasts

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Author Dave Armstrong (Department of Political Science, UW-Milwaukee)		
Maintainer Dave Armstrong <dave@quantoid.net></dave@quantoid.net>		
Imports multcomp, nnet		
Description Methods to calculate, print, summarize and plot pairwise differences from GLMs, GLHT or Multinomial Logit models.		
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factorplot-package factorplot

Description

Factorplot is a way to summarize and plot information from categorical predictors from linear models and GLMs. It creates all simple contrasts and analytical standard errors for those contrasts.

Details

Package: factorplot
Type: Package
Version: 1.0
Date: 2010-07-20

License: 2010-07-20 GPL (>=2)

LazyLoad: yes

After a linear model or GLM has been estimated, the factorplot command creates all pairwise differences among the levels (including the reference category) of the indicated factor as well as their associated standard errors to facilitate hypothesis testing directly. The print method prints the pairwise difference, standard error, p-value and Bonferroni-corrected p-value. The summary method prints the number of significant positive/negative pairwise differences. The plot method makes something akin to an upper-triangular levelplot that indicates whether differences are positive/negative and statistically significant.

Author(s)

Dave Armstrong Maintainer: Dave Armstrong davearmstrong.ps@gmail.com

References

Armstrong, David A., II. 2013. factorplot: Improving Presentation of Simple Contrasts in Generalized Linear Models. *The R Journal* **5(2)**: 4–15.

factorplot Calculate Pairwise Differences

Description

This function calculates all pairwise difference from the input data. The input data can be the result of a GLM (produced with glm), a multinomial logit model (produced with multinom from the **nnet** package), a general linear hypothesis test (produced with glht from the **multcomp** package), an object of class eff from the effects package or any vector of values and a corresponding variance-covariance matrix.

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Usage

```
## S3 method for class 'glm'
factorplot(obj, adjust.method="none", order="natural",
    factor.variable=NULL, pval=.05, two.sided=TRUE, ...)
## S3 method for class 'lm'
factorplot(obj, adjust.method="none", order="natural",
    factor.variable=NULL, pval=.05, two.sided=TRUE, ...)
## S3 method for class 'glht'
factorplot(obj, adjust.method="none", pval=.05, ...)
## S3 method for class 'summary.glht'
factorplot(obj, ...)
## S3 method for class 'multinom'
factorplot(obj, adjust.method="none", order="natural",
    variable, pval = .05, two.sided=TRUE, ...)
## S3 method for class 'eff'
factorplot(obj, adjust.method="none", order="natural",
    pval=0.05, two.sided=TRUE, ordby = NULL, ...)
## Default S3 method:
factorplot(obj, adjust.method="none", order="natural",
   var, resdf, pval=0.05, two.sided=TRUE, ...)
```

Arguments

An object of class glm or lm, glht, summary.glht, multinom or a vector of values (of class numeric) for which pairwise differences will be calculated.

factor.variable

String containing the name of the factor for which pairwise coefficient differences will be calculated (if a glm or lm class object is passed to the function)

variable String containing the name of the column of the model matrix for which pairwise

differences will be calculated if a multinom class object is passed to the function

Variance-covariance matrix to be used if obj is a numeric vector. This could also be a vector of quasi/floating variances from which a diagonal variance-

covariance matrix will be produced

resdf Residual degrees of freedom used as the degrees of freedom for the t-distribution

from which p-values will be generated if obj is a numeric vector

The (uncorrected) Type I error probability required, default = 0.05

two.sided Logical argument indicating whether the hypothesis test should be against a

two-sided alternative if TRUE (default) or a one-sided alternative if FALSE

order One of 'natural', 'alph', or 'size' indicating how the levels of the factor should

be ordered for presentation. The 'natural' option (the default) leaves the levels as they are in the factor contrasts. 'alph' sorts the levels alphabetically and 'size'

sorts the levels by size of coefficient.

adjust.method For objects of class multinom and numeric - one of the methods allowed by

p.adjust in **stats** - 'holm', 'hochberg', 'hommel', 'bonferroni', 'BH', 'BY', 'fdr', 'none'. See help for the p.adjust for more information on these different adjustment methods. For objects of class glm, lm or glht, additional arguments

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	of 'single-step', 'Shaffer', 'Westfall' and 'free' are possible. See glht from the multcomp package for details.
ordby	For objects of class eff with interactions, ordby is a string indicating the variable by which the plot should be ordered.
•••	Additional arguments to be passed to summary.glht, including, but not limited to level and alternative.

Details

This function calculates pairwise differences that can be passed to a novel plotting method that does not suffer from some of the same problems as floating/quasi confidence intervals and is easier to apprehend immediately than a compact letter display.

While the factorplot function and its print and summary methods work equally well regardless of the number of levels in the factor.variable, the plot function automatically scales the resulting graph to the appropriate size, but will be less useful as the number of contrasts gets large (e.g., > 30). If more than one factor covariate is present and the factor.variable option is NULL, the function generates a text-based menu in the R GUI that will allow the users to pick the term for which they want to calculate the results.

Value

b.diff	An upper-triangular matrix of pairwise differences between row and column levels of the factor
b.sd	An upper-triangular matrix of standard errors of the pairwise differences represented in b.diff
pval	An upper-triangular matrix of uncorrected (one-sided) p-values corresponding to the entries of b.diff
p	The p-value specified in the command

Author(s)

Dave Armstrong (Department of Political Science, UW-Milwaukee)

References

Easton, D.F., J. Peto and G.A.G. Babiker. 1991. Floating absolute risk: An alternative to relative risk in survival and case control analysis avoiding an arbitrary reference group. *Statistics in Medicine* **10**: 1025–1035.

Firth, David and Renee X. de Menzes. 2004. Quasi-variances. *Biometrika* **91.1**: 65–80. Plummer, M. 2004. Improved estimates of floating absolute risk. *Statistics in Medicine* **23**: 93–104.

Examples

```
## for lm/glm
x <- as.factor(round(runif(1000, .5,5.5)))
levels(x) <- paste("lab", 1:20, sep="")
X <- model.matrix(~x)</pre>
```

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```
Y \leftarrow X %*% rnorm(ncol(X), 0, 4) + rnorm(1000)
mod <- lm(Y \sim x)
fp <- factorplot(mod, factor.variable="x", pval = 0.05, order="alph")</pre>
## for glht
library(multcomp)
mod.glht <- glht(mod, linfct = mcp('x' = 'Tukey'))</pre>
fp2 <- factorplot(mod.glht, adjust.method='single-step')</pre>
## for vector of values
b \leftarrow c(0, mod$coef[-1])
v <- rbind(0, cbind(0, vcov(mod)[-1,-1]))</pre>
names(b) <- colnames(v) <- rownames(v) <- mod$xlevels[["x"]]</pre>
fp3 <- factorplot(b, var=v, resdf=mod$df.residual)</pre>
## for multinomial logit
data(france)
library(nnet)
multi.mod <- multinom(vote ~ retnat + lrself + male + age, data=france)</pre>
fp4 <- factorplot(multi.mod, variable="lrself")</pre>
```

france

Example data for factorplot function

Description

A subset of data from the 1994 Eurobarometer for France

Usage

```
data(france)
```

Format

A data frame with 542 observations on the following 5 variables.

lrself respondent's left-right self-placement on a 1(left)-10(right) scale male a dummy variable coded 1 for males and 0 for females age respondent's age

vote a factor indicating vote choice with levels PCF, PS, Green, RPR and UDF

retnat a factor indicating the respondent's retrospective national economic evaluation with levels Better, Same and Worse

References

Reif, Karlheinz and Eric Marlier. 1997. Euro-barometer 42.0: The First Year of the New European Union, November-December 1994. Inter-university Consortium for Political and Social Research (ICPSR) [distributor].

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plot.factorplot	Plot method for objects of class factorplot
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Description

Creates a plot akin to an upper-triangular levelplot (though using plot rather than levelplot) where the coloring of the squares represents significance and text inside the squares represents the pairwise difference and its corresponding standard error.

Usage

```
## S3 method for class 'factorplot'
plot(x, ..., abbrev.char=10, polycol=NULL,
textcol=NULL, trans=NULL, print.sig.leg=TRUE, print.square.leg=TRUE,
scale.text=1, space.text=1, print.est = TRUE, print.se=TRUE)
```

Arguments

	x	An object of class factorplot, produced by factorplot.
	abbrev.char	The number of characters that should be used to abbreviate the levels of the factor. Set to a large value for unabbreviated names.
	polycol	A vector of three colors indicating the colors of polygons when the difference is significant negative, insignificant, and significant positive, in that order. Defaults to $c(\text{`gray80'}, \text{`white'}, \text{`gray40'})$.
	textcol	A vector of three colors indicating the text color for polygons that are significant negative, insignificant, and significant positive, in that order. Defaults to $c(\text{`black'}, \text{`white'})$
	trans	A character string representing the post-hypothesis-testing transformation to be performed on the estimates. For example, if the estimates provided to the factorplot command are log-floating absolute risks, you could use the transformation 'exp'. The transformation is performed through a call to do.call
	print.sig.leg	logical indicating whether the legend identifying the meaning of the different colors should be included.
print.square.leg		
	print.square.le	eg
	print.square.le	logical indicating whether the legend identifying the meaning of the numbers in each square should be included.
	print.square.le	logical indicating whether the legend identifying the meaning of the numbers in
		logical indicating whether the legend identifying the meaning of the numbers in each square should be included. optional scale factor to be applied to text, numbers bigger than 1 make text
	scale.text	logical indicating whether the legend identifying the meaning of the numbers in each square should be included. optional scale factor to be applied to text, numbers bigger than 1 make text bigger than default and numbers smaller than 1 do the opposite optional text spacing factor, numbers bigger than 1 push text toward the extent
	scale.text	logical indicating whether the legend identifying the meaning of the numbers in each square should be included. optional scale factor to be applied to text, numbers bigger than 1 make text bigger than default and numbers smaller than 1 do the opposite optional text spacing factor, numbers bigger than 1 push text toward the extent of the boxes and numbers smaller than one bring text in toward the center
	scale.text space.text print.est	logical indicating whether the legend identifying the meaning of the numbers in each square should be included. optional scale factor to be applied to text, numbers bigger than 1 make text bigger than default and numbers smaller than 1 do the opposite optional text spacing factor, numbers bigger than 1 push text toward the extent of the boxes and numbers smaller than one bring text in toward the center logical argument indicating whether the estimates should be printed in the boxes logical argument indicating whether the standard errors should be printed in the

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Value

```
a graph
```

Author(s)

Dave Armstrong (Department of Political Science, UW-Milwaukee)

See Also

```
factorplot
```

Examples

print.factorplot

Print method for objects of class factorplot

Description

Prints the output from an object of class factorplot. By default, the function prints all pairwise differences along with standard errors and p-values (optionally adjusted for multiple testing). Optionally, it can print only significant differences.

Usage

```
## S3 method for class 'factorplot'
print(x, ..., digits = 3, sig = FALSE, trans=NULL)
```

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Arguments

X	An object of class factorplot.
digits	The number of digits to print in each column
trans	A character string representing the post-hypothesis-testing transformation to be performed on the estimates. For example, if the estimates provided to the factorplot command are log-floating absolute risks, you could use the transformation 'exp'. The transformation is performed through a call to do.call
sig	Logical indicating whether only significant differences should be printed.
	Other arguments passed to print, currently not implemented

Author(s)

Dave Armstrong (Department of Political Science, UW-Milwaukee)

See Also

factorplot

Examples

squares

Auxiliary Function to Plot a Square

Description

An auxiliary function to plot squares, used by the plot.factorplot function

Usage

```
squares(11, width = 1, col)
```

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Arguments

11	The (x,y) coordinate of the lower-left corder of the square
width	a scalar indicating how wide the squares should be
col	a color with which the square will be filled in

Details

This is a function called by plot. factorplot and not intended to be directly used by the user; however, it is possible that this could be of more general use as a utility. The function is simply a wrapper to polygon that obviates the need to specify all (x,y) coordinates for the polygon.

Value

square A square is printed on the graph, but nothing else is returned

Author(s)

Dave Armstrong (UW-Milwaukee, Department of Political Science)

summary.factorplot Summary method for objects of class factorplot

Description

Summarizes the number of significant positive and negative differences for objects of class factorplot

Usage

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

Arguments

object An object of class factorplot

... Other arguments passed to summary, currently not implemented

Author(s)

Dave Armstrong (Department of Political Science, UW-Milwaukee)

See Also

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Examples

```
x <- as.factor(round(runif(1000, .5,5.5)))
levels(x) <- paste("lab", 1:20, sep="")
X <- model.matrix(~x)
b <- rnorm(ncol(X),0,4)
Y.hat <- X %*% b
Y <- Y.hat + rnorm(1000)
mod <- lm(Y ~ x)
fp <- factorplot(mod, factor.variable="x", pval=0.05, order="alph")
summary(fp)</pre>
```

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