

Package ‘lm.beta’

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Type Package

Title Add Standardized Regression Coefficients to lm-Objects

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Description Adds standardized regression coefficients to objects created by lm. Also extends the S3 methods print, summary and coef with additional boolean argument standardized.

License GPL (>= 2)

NeedsCompilation no

Repository CRAN

Suggests knitr

VignetteBuilder knitr

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Description

Adds standardized regression coefficients to objects created by [lm](#).

Also extends the S3 methods `print`, `summary` and `coef` with additional boolean argument `standardized`.

Please regard:

Package `lm.beta` works in the way of common statistical softwares like SPSS by standardizing the coefficients after estimating them using the standard deviations or similar measures of the used variables. So there are unstandardized and standardized coefficients available simultaneously.

Standardizing before estimating is not (yet) available in this package, but by using the command `scale` you can do this by using basic commands. Hereby please regard that the option `center` influences the way of interpretation of the intercept.

Package `lm.beta` standardizes all coefficients disregarding the use in interpretation. In this version, all types of scales of the variables (metrical, categorical, ...), all types of contrasts, interaction effects and additional terms on both sides of the formula can be handled if `lm` can handle them. The sensitive use in interpretation has to be regarded by the user.

Details

Package: `lm.beta`
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Author(s)

Stefan Behrendt <r@behrendt-stefan.de>

References

Urban, D., Mayerl, J., Sackmann, R. (Hrsg.) *Regressionsanalyse : Theorie, Technik und Anwendung*, VS-Verlag, 4. Aufl.

Vittinghoff, E. et al (2005) *Regression methods in biostatistics: Linear, logistic, survival, and repeated measures models*, Springer, p 75

See Also

[lm.beta](#), [lm](#)

Examples

```
## Taken from lm help
##
## Annette Dobson (1990) "An Introduction to Generalized Linear Models".
## Page 9: Plant Weight Data.
ctl <- c(4.17,5.58,5.18,6.11,4.50,4.61,5.17,4.53,5.33,5.14)
trt <- c(4.81,4.17,4.41,3.59,5.87,3.83,6.03,4.89,4.32,4.69)
group <- gl(2, 10, 20, labels = c("Ctl","Trt"))
weight <- c(ctl, trt)
lm.D9 <- lm(weight ~ group)

# standardize
lm.D9.beta <- lm.beta(lm.D9)
print(lm.D9.beta)
summary(lm.D9.beta)
coef(lm.D9.beta)
```

coef.lm.beta

Print Coefficients of lm.beta-Object

Description

S3-method coef for object lm.beta.

Usage

```
## S3 method for class 'lm.beta'
coef(object, standardized = TRUE, ...)
```

Arguments

object	object of class lm.beta
standardized	logical. Should the standardized values be returned?
...	additional arguments. Not used.

Details

If standardized=FALSE, the unstandardized regression coefficients are printed like if calling standard coef.lm-method, else (the standard value) the standardized regression coefficients are printed.

Value

named numeric Vector of (un)standardized regression coefficients.

Author(s)

Stefan Behrendt, <r@behrendt-stefan.de>

See Also

[lm.beta](#) for creating the `lm.beta`-object.

Examples

```
## Taken from lm help
##
## Annette Dobson (1990) "An Introduction to Generalized Linear Models".
## Page 9: Plant Weight Data.
ctl <- c(4.17,5.58,5.18,6.11,4.50,4.61,5.17,4.53,5.33,5.14)
trt <- c(4.81,4.17,4.41,3.59,5.87,3.83,6.03,4.89,4.32,4.69)
group <- gl(2, 10, 20, labels = c("Ctl","Trt"))
weight <- c(ctl, trt)
lm.D9 <- lm(weight ~ group)

# standardize
lm.D9.beta <- lm.beta(lm.D9)
coef(lm.D9.beta)
coef(lm.D9.beta, standardized=FALSE)
```

lm.beta

Add Standardized Regression Coefficients to lm-Objects

Description

Adds standardized regression coefficients to objects created by [lm](#).

Usage

```
lm.beta(object, complete.standardization = FALSE)
```

Arguments

`object` object of type `lm`
`complete.standardization`
 logical. See Details.

Details

Calculates the standardized regression coefficients by common method used for example in SPSS. For translating the formula, functions `model.matrix` (for the right-hand side) and `model.frame` (for the left-hand side) are used, so all options saved in the `lm`-object are supported.

In the case of models with intercept, the standardization results in the same estimates as `lm(..., data = scale(data))`.

In the case of models without intercept, there are two different types of standardization available. (1) Complete standardization (`complete.standardization = TRUE`) results in the same estimates as `lm(..., data = scale(data))` and therefore results in the same estimates as the same model

with intercept. (2) Incomplete standardization (`complete.standardization = FALSE`, the standard value) results in the same estimates as `lm(..., data = scale(data, center = FALSE))`. This estimation is implemented in IBM SPSS Statistics. For a theoretical justification see *Eisenhauer 2003*.

Please regard:

Package `lm.beta` standardizes the coefficients after estimating them using the standard deviations or similar measures of the used variables. So there are unstandardized and standardized coefficients available simultaneously.

Standardizing before estimating is not (yet) available in this package, but by using the function `scale` you can do this by using basic commands. Hereby please regard that the option `center` influences the way of interpretation of the intercept.

Package `lm.beta` standardizes all coefficients disregarding the use in interpretation. In this version, all types of scales of the variables (metrical, categorical, ...), all types of contrasts, interaction effects and additional terms on both sides of the formula can be handled if `lm` can handle them. The sensitive use in interpretation has to be regarded by the user.

Value

A list of class `lm.beta` like a `lm`-object extended by

- **standardized.coefficients** named vector of the standardized coefficients.

Note

Some S3 methods, where standardized coefficients mind, are extended, the others work unchanged.

Author(s)

Stefan Behrendt, <r@behrendt-stefan.de>

References

Eisenhauer, J.G. (2003). Regression through the Origin. In *Teching Statistics*, 25(3).

Urban, D., Mayerl, J., Sackmann, R. (Hrsg.) *Regressionsanalyse : Theorie, Technik und Anwendung*. VS-Verlag, 4th ed.

Vittinghoff, E. et al (2005) *Regression methods in biostatistics: Linear, logistic, survival, and repeated measures models*, Springer, p 75

See Also

`lm` for creating the demanded object and `print.lm.beta`, `summary.lm.beta` and `coef.lm.beta` for extended S3-methods.

Examples

```
## Taken from lm help
##
## Annette Dobson (1990) "An Introduction to Generalized Linear Models".
## Page 9: Plant Weight Data.
ctl <- c(4.17,5.58,5.18,6.11,4.50,4.61,5.17,4.53,5.33,5.14)
trt <- c(4.81,4.17,4.41,3.59,5.87,3.83,6.03,4.89,4.32,4.69)
group <- gl(2, 10, 20, labels = c("Ctl","Trt"))
weight <- c(ctl, trt)
lm.D9 <- lm(weight ~ group)

# standardize
lm.D9.beta <- lm.beta(lm.D9)
print(lm.D9.beta)
summary(lm.D9.beta)
coef(lm.D9.beta)
```

```
print.lm.beta          Print lm.beta-Object
```

Description

S3-method print for object `lm.beta`.

Usage

```
## S3 method for class 'lm.beta'
print(x, standardized = TRUE, ...)
```

Arguments

```
x                object of class lm.beta
standardized     logical. Should the standardized values be printed?
...              additional arguments to pass to print.lm
```

Details

If `standardized=FALSE`, the standard `print.lm`-method is called, else (the standard value) the regression coefficients are replaced by the standardized ones.

The additional arguments are in case of `standardized=FALSE` passed to `print.lm`, else they are passed to `print` for classes `call` and `vector`.

Value

Original object.

Author(s)

Stefan Behrendt, <r@behrendt-stefan.de>

See Also

[lm.beta](#) for creating the lm.beta-object.

Examples

```
## Taken from lm help
##
## Annette Dobson (1990) "An Introduction to Generalized Linear Models".
## Page 9: Plant Weight Data.
ctl <- c(4.17,5.58,5.18,6.11,4.50,4.61,5.17,4.53,5.33,5.14)
trt <- c(4.81,4.17,4.41,3.59,5.87,3.83,6.03,4.89,4.32,4.69)
group <- gl(2, 10, 20, labels = c("Ctl","Trt"))
weight <- c(ctl, trt)
lm.D9 <- lm(weight ~ group)

# standardize
lm.D9.beta <- lm.beta(lm.D9)
print(lm.D9.beta)
print(lm.D9.beta,standardized=FALSE)
```

summary.lm.beta

Summarize lm.beta-Object

Description

S3-method summary for object lm.beta.

Usage

```
## S3 method for class 'lm.beta'
summary(object, standardized = TRUE, ...)
```

Arguments

object	object of class lm.beta
standardized	logical. Should the standardized values be integrated?
...	additional arguments to pass to summary.lm

Details

If standardized=FALSE, the standard summary.lm-method is called, else (the standard value) the standardized regression coefficients are added into the coefficient table.

The additional arguments are passed to summary.lm.

Value

Adapted [summary.lm](#)-object, in case of `standardized=TRUE` with additional class `summary.lm.beta`.

Author(s)

Stefan Behrendt, <r@behrendt-stefan.de>

See Also

[lm.beta](#) for creating the `lm.beta`-object.

Examples

```
## Taken from lm help
##
## Annette Dobson (1990) "An Introduction to Generalized Linear Models".
## Page 9: Plant Weight Data.
ctl <- c(4.17,5.58,5.18,6.11,4.50,4.61,5.17,4.53,5.33,5.14)
trt <- c(4.81,4.17,4.41,3.59,5.87,3.83,6.03,4.89,4.32,4.69)
group <- gl(2, 10, 20, labels = c("Ctl","Trt"))
weight <- c(ctl, trt)
lm.D9 <- lm(weight ~ group)

# standardize
lm.D9.beta <- lm.beta(lm.D9)
summary(lm.D9.beta)
summary(lm.D9.beta,standardized=FALSE)
```


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