Package ‘BSW’

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Title Fitting a Log-Binomial Model using the Bekhit-Schöpe-Wagenpfeil (BSW) Algorithm
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Description Implements a modified Newton-type algorithm (BSW algorithm) for solving the maximum likelihood estimation problem in fitting a log-binomial model under linear inequality constraints.
License GPL (>= 3)
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R topics documented:

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bsw

*Fitting a log-binomial model using the Bekhit-Schöpe-Wagenpfeil (BSW) algorithm*

**Description**

bsw() fits a log-binomial model using a modified Newton-type algorithm (BSW algorithm) for solving the maximum likelihood estimation problem under linear inequality constraints.

**Usage**

```r
bsw(formula, data, maxit = 200L)
```

**Arguments**

- **formula**: An object of class "formula" (or one that can be coerced to that class): a symbolic description of the model to be fitted.
- **data**: A data frame containing the variables in the model.
- **maxit**: A positive integer giving the maximum number of iterations.

**Value**

An object of S4 class "bsw" containing the following slots:

- **call**: An object of class "call".
- **formula**: An object of class "formula".
- **coefficients**: A numeric vector containing the estimated model parameters.
- **iter**: A positive integer indicating the number of iterations.
- **converged**: A logical constant that indicates whether the model has converged.
- **y**: A numerical vector containing the dependent variable of the model.
- **x**: The model matrix.
- **data**: A data frame containing the variables in the model.

**Author(s)**

Adam Bekhit, Jakob Schöpe
bsw-class

References

Wagenpfeil S (1996) Dynamische Modelle zur Ereignisanalyse. Herbert Utz Verlag Wissenschaft, Munich, Germany

Wagenpfeil S (1991) Implementierung eines SQP-Verfahrens mit dem Algorithmus von Ritter und Best. Diplomarbeit, TUM, Munich, Germany

Examples

```r
set.seed(123)
x <- rnorm(100, 50, 10)
y <- rbinom(100, 1, exp(-4 + x * 0.04))
fit <- bsw(formula = y ~ x, data = data.frame(y = y, x = x))
summary(fit)
```

bsw-class

S4 Class "bsw"

Description

S4 Class "bsw"

Slots

call An object of class "call".
formula An object of class "formula".
coefficients A numeric vector containing the estimated model parameters.
iter A positive integer indicating the number of iterations.
converged A logical constant that indicates whether the model has converged.
y A numeric vector containing the dependent variable of the model.
x The model matrix.
data A data frame containing the variables in the model.

Author(s)

Adam Bekhit, Jakob Schöpe
Extracting the estimated model parameters of `bsw()`

**Description**

For objects of class "bsw", `coef()` extracts the estimated model parameters of `bsw()`.

**Usage**

```r
## S4 method for signature 'bsw'
coef(object)
```

**Arguments**

- `object` An object of class "bsw".

**Value**

A numeric vector containing the estimated model parameters.

**Author(s)**

Adam Bekhit, Jakob Schöpe

Estimating confidence intervals of the estimated model parameters of `bsw()`

**Description**

For objects of class "bsw", `confint()` estimates confidence intervals of the estimated model parameters of `bsw()`.

**Usage**

```r
## S4 method for signature 'bsw'
confint(object, parm, level = 0.95, method = "wald", R = 1000L)
```

**Arguments**

- `object` An object of class "bsw".
- `parm` A specification of which model parameters are to be given confidence intervals, either a vector of numbers or a vector of names. If missing, all model parameters are considered.
- `level` A numeric value that indicates the level of confidence.
- `method` A character giving the estimation method of the confidence intervals ("bca" or "wald").
- `R` A positive integer giving the number of bootstrap replicates.
constr

Details

\texttt{constr()} sets the linear inequality constraints for \texttt{bsw()}.

Value

A matrix containing the linear inequality constraints for \texttt{bsw()}.

Author(s)

Adam Bekhit, Jakob Schöpe
gradF

Deriving the first derivatives of the log likelihood function of the log-binomial model in bsw()

Description

gradF() derives the first derivatives of the log likelihood function of the log-binomial model.

Usage

gradF(theta, y, x)

Arguments

theta  A numeric vector containing the initial values of the model parameters.
y  A numeric vector containing the dependent variable of the model.
x  The model matrix.

Value

A numeric vector containing the first derivatives of the log likelihood function of the log-binomial model.

Author(s)

Adam Bekhit, Jakob Schöpe

hess

Deriving the second partial derivatives of the log likelihood function of the log-binomial model in bsw() (Hessian matrix)

Description

hess() derives the second partial derivatives of the log likelihood function of the log-binomial model.

Usage

hess(theta, y, x)

Arguments

theta  A numeric vector containing the initial values of the model parameters.
y  A numeric vector containing the dependent variable of the model.
x  The model matrix.
Value

A numeric matrix containing the second partial derivatives of the log likelihood function of the
log-binomial model (Hessian matrix).

Author(s)

Adam Bekhit, Jakob Schöpe

Description

For objects of class "bsw", summary() summarizes the estimated model parameters of bsw().

Usage

## S4 method for signature 'bsw'
summary(object)

Arguments

object An object of class "bsw".

Value

A list containing the following elements:

- coefficients A numeric vector containing the estimated model parameters.
- std.err A numeric vector containing the estimated standard errors of the model parameters.
- z.value A numeric vector containing the estimated z test statistic of the model parameters.
- p.value A numeric vector containing the estimated p values of the model parameters.

Author(s)

Adam Bekhit, Jakob Schöpe
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