Package 'simglm'

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Title Simulate Models Based on the Generalized Linear Model
Description Simulates regression models, including both simple regression and generalized linear mixed models with up to three level of nesting. Power simulations that are flexible allowing the specification of missing data, unbalanced designs, and different random error distributions are built into the package.
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compute_statistics

compute_statistics

Compute Power, Type I Error, or Precision Statistics

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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.
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).
power	TRUE/FALSE flag indicating whether power should be computed. Defaults to TRUE.
type_1_error	TRUE/FALSE flag indicating whether type I error rate should be computed. Defaults to TRUE.
precision	TRUE/FALSE flag indicating whether precision should be computed. Defaults to TRUE.

corr_variables
corr_varrabres

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)
```

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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_class

Cross Classified Generation

Description

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 ran-

dom effect. This function needs to include:

- random_var The variance of the cross classified random effect.
- rand_gen The random generating function used.

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 5

|--|

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
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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_nested3(Xmat, Zmat3, beta, rand_eff, rand_eff3, k, n, p,
  outcome_type)
```

6 data_glm_single

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)
```

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.

7 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.
р	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)
```

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.

8 desireVar

ata_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.

desireVar	Computes mixture normal variance	

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.

extract_coefficients 9

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.

Examples

```
\# calculating variance to be 2.5 with 2 distributions desireVar(2.5, 2, means = c(-1, 1), equalWeight = TRUE)
```

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.

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).

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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.

0.1

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

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)
```

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```
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",
  miss_cov, mar_prop)
```

Arguments

Simulated data frame sim_data Character string of response variable with complete data. resp_var Character string of new outcome variable name that includes the missing data. new_outcome clust_var Cluster variable used for the grouping, set to NULL by default which means no clustering. within_id ID variable within each cluster. Proportion of missing data overall miss_prop dropout_location A vector the same length as the number of clusters representing the number of data observations for each individual. The type of missing data to generate, currently supports droput, random, or type missing at random (mar) missing data. Covariate that the missing values are based on. miss_cov Proportion of missing data for each unique value specified in the miss_cov armar_prop

model_fit	Tidy Model Fitting Function	
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Description

Tidy Model Fitting Function

Usage

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

gument.

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)

parse_formula

- 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

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 ${\tt parse_randomeffect}.$

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).

parse_power 13

parse_power

Parse power specifications

Description

Parse power specifications

Usage

```
parse_power(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).

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

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parse	varva	arguments

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.

replicate_simulation 15

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.

Examples

```
## mix normal with two normal distributions (bimodal)
simData <- rbimod(100, mean = c(-2, 3), var = c(1.5, 1.5), num_dist = 2)
plot(density(simData))

## mixt normal with four distributions (multimodal)
simData <- rbimod(400, mean = c(-14, -4, 6, 20), var = c(rep(1.2, 4)),
    num_dist = 4)
plot(density(simData))</pre>
```

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.

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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 17

cimul	at a	error	
SIMUI	ale	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.

simulate_fixed

Tidy fixed effect formula simulation

Description

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

Usage

```
simulate_fixed(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:

• 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

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)

• 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 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:
	• 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.

sim_continuous 19

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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"), ...)
```

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	
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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.

sim_err_nested

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 Function that simulates errors.

Description

Input error simulation parameters and outputs simulated errors.

Scalar of error variance

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

	n	Cluster sample size.
	p	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		
		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 $\ensuremath{arima.sim}$ 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 standardization be simulated.
	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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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 simula-

tion.

... 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.

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.

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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 simula-

... 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"), ...)
```

Arguments

k	Number of third level clusters.
n	Number of clusters or number of observations for single level
p	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.

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SIM_tactor2 Simulate categorical, factor, or discrete variables	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.

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

• dist_fun: This is a quoted R distribution function.

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> • 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.

Number of clusters. n

Number of within cluster units.

Type of data. Must be "cross", or "long". 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 'level1' or 'level2'.

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 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))
```

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Arguments

fact vars

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:

• 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.

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. Argu-

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.

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sim_fixef_single

Simulates design matrix for single level model.

Description

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

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.

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.

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. Arguments must include:

- var
- · knot_locations

fact_vars

contrasts

knot_args

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Details

Simulates the fixed effects for the sim_reg function when simulating a simple regression model.

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,

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- 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.

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

fact_vars

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:

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- 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'),</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 <- 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
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.

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.

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.

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 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.

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

Cone 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 sample size within each level three cluster.

Within cluster sample size within each level two cluster. a

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

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 '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".

fact_vars

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.

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 <- list(random_var = c(7, 4, 2), rand_gen = 'rnorm')
random_param3 <- list(random_var = c(4, 2), rand_gen = 'rnorm')
cov_param <- list(dist_fun = c('rnorm', 'rnorm', 'rnorm'),
    var_type = c("level1", "level2", "level3"),
    opts = list(list(mean = 0, sd = 1.5),</pre>
```

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```
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,
  random_param3, cov_param, k,n, p, data_str = data_str,
  outcome_type = 'logistic')</pre>
```

sim_glm_single

Simulation single level logistic regression model

Description

Takes simulation parameters as inputs and returns simulated data.

Usage

```
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), ...)
```

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', 'lvl1', 'lvl2', or 'lvl3'.

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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.

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.

Usage

```
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.

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

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.

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.

Cluster sample size. n

Within cluster sample size.

Scalar of error variance. error_var

with_err_gen Distribution function to pass on to the level one simulation of errors.

> 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.

cov_param

arima

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

A vector of correlations between variables. cor_vars

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 unbalanced simulation for level two and three respectively. Default is FALSE, indicating balanced sample sizes at both levels.

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

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 function

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 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

unbal

 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_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.

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.

... 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.

Examples

```
# single level example
fixed <- ~ 1 + act + diff + numCourse + act:numCourse
fixed_param <- c(0.5, 1.1, 0.6, 0.9, 1.1)
cov_param <- list(dist_fun = c('rnorm', 'rnorm'),</pre>
                 var_type = c("single", "single", "single"),
                 opts = list(list(mean = 0, sd = 2),
                             list(mean = 0, sd = 2),
                             list(mean = 0, sd = 1)))
n <- 150
error_var <- 20
with_err_gen <- 'rnorm'
pow_param <- c('(Intercept)', 'act', 'diff', 'numCourse')</pre>
alpha <- .01
pow_dist <- "t"
pow_tail <- 2</pre>
replicates <- 2
power_out <- sim_pow(fixed = fixed, fixed_param = fixed_param, cov_param = cov_param,</pre>
                    n = n, error_var = error_var, with_err_gen = with_err_gen,
                    data_str = "single", pow_param = pow_param, alpha = alpha,
                    pow_dist = pow_dist, pow_tail = pow_tail,
                    replicates = replicates, raw_power = FALSE)
# Vary terms example
fixed <- ~ 1 + act + diff + numCourse + act:numCourse
fixed_param <- c(0.5, 1.1, 0.6, 0.9, 1.1)
opts = list(list(mean = 0, sd = 2),
                             list(mean = 0, sd = 2),
                             list(mean = 0, sd = 1)))
n <- NULL
error_var <- NULL
with_err_gen <- 'rnorm'
pow_param <- c('(Intercept)', 'act', 'diff', 'numCourse')</pre>
alpha <- .01
pow_dist <- "t"
pow_tail <- 2</pre>
replicates <- 1
terms_vary <- list(n = c(20, 40, 60, 80, 100), error_var = c(5, 10, 20))
power_out <- sim_pow(fixed = fixed, fixed_param = fixed_param, cov_param = cov_param,</pre>
                    n = n, error_var = error_var, with_err_gen = with_err_gen,
                    data_str = "single", pow_param = pow_param, alpha = alpha,
                    pow_dist = pow_dist, pow_tail = pow_tail,
                     replicates = replicates, terms_vary = terms_vary,
```

```
raw_power = FALSE)
```

```
# Three level example
fixed <- ~1 + time + diff + act + actClust + time:act
random <- ^1 + time
random3 <- ~1 + time
fixed_param <- c(4, 2, 6, 2.3, 7, 0)
random_param <- list(random_var = c(7, 4), rand_gen = 'rnorm')</pre>
random_param3 <- list(random_var = c(4, 2), rand_gen = 'rnorm')</pre>
cov_param <- list(dist_fun = c('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 <- 5
error_var <- 4
with_err_gen <- 'rnorm'
data_str <- "long"</pre>
pow_param <- c('time', 'diff', 'act', 'actClust')</pre>
alpha <- .01
pow_dist <- "z"
pow_tail <- 2</pre>
replicates <- 1
power_out <- sim_pow(fixed = fixed, random = random, random3 = random3,</pre>
                     fixed_param = fixed_param,
                     random_param = random_param,
                     random_param3 = random_param3,
                     cov_param = cov_param,
                     k = k, n = n, p = p,
                      error_var = error_var, with_err_gen = "rnorm",
                      data_str = data_str,
                      unbal = list(level3 = FALSE, level2 = FALSE),
                     pow_param = pow_param, alpha = alpha,
                     pow_dist = pow_dist, pow_tail = pow_tail,
                     replicates = replicates, raw_power = FALSE)
```

sim_pow_glm

Master power simulation function for glm models.

Description

Input simulation conditions, returns power for term.

Usage

```
sim_pow_glm(fixed, random = NULL, random3 = NULL, fixed_param,
```

```
random_param = list(NULL), random_param3 = list(NULL), cov_param,
k = NULL, n, 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. 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 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.

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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.

Usage

```
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,
    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
random_param

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

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.

р

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 '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".

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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/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, 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),
  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

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

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".

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/FALSE flag indicating whether missing data should be simulated.

missing_args Additional missing arguments to pass to the missing_data function. See missing_data

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

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_tail One-tailed or two-tailed test?

lme4_fit_mod Valid lme4 formula syntax to be used for model fitting.

lme4_fit_family

pow_dist

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.

sim_pow_glm_single 53

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.

Usage

```
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 ex-

amples 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 de-

fined 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	now	nested

Power simulation for nested designs

Description

Takes simulation conditions as input, exports power.

Usage

```
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

ПX

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", "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.

Usage

```
sim_pow_nested3(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,
  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

contrasts

homogeneity

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

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

> 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.

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.

A nested list of named knot arguments. See sim_knot for more details. Arguknot_args ments must include:

- var
- · knot locations

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

Additional missing arguments to pass to the missing_data function. See missing_data missing_args 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.

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pow_dist	Which distribution should be used when testing hypothesis test, z or t?		
pow_tail	One-tailed or two-tailed test?		
<pre>lme4_fit_mod</pre>	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_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,
    ...)
```

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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 ex-

amples 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 "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.

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.

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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?

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-

fined by with_err_gen.

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.

Usage

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

Arguments

random_var

Variance of random effects. Must be same length as random.

Cluster sample size.

rand_gen

The generating function used (e.g. rnorm).

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

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.

... Additional values that need to be passed to the function called from rand_gen.

A vector of correlations between random effects.

Details

cor vars

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.

Usage

```
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, 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 Lis

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 function

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

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'),</pre>
   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>
   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 <- \sim1 + 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"</pre>
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 function

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

```
#' # Longitudinal linear mixed model example
fixed <- ~1 + time + diff + act + time:act
random <- \sim1 + 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)
```

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(), random_param3 = list(), cov_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.

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

fixed.

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

subset of fixed (and likely of random).

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

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.

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.

List of arguments to pass to the continuous generating function, must be the cov_param 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.

Number of third level clusters. k

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

Within cluster sample size within each level two cluster.

Scalar of error variance. error_var

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,

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

... 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

```
#' # Three level example
fixed <- ~1 + time + diff + act + actClust + time:act
random <- \sim1 + 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'),</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"
```

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```
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.

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 ex-

amples 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:

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- 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.

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</pre>
```

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```
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.

 ${\tt transform_outcome}$

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.

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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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