Package ‘LinRegInteractive’

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Title Interactive Interpretation of Linear Regression Models
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Description Interactive visualization of effects, response functions
and marginal effects for different kinds of regression models. In this version
linear regression models, generalized linear models, generalized additive
models and linear mixed-effects models are supported.
Major features are the interactive approach and the handling of the effects of categorical covari-
ates:
if two or more factors are used as covariates every combination of the levels of each
factor is treated separately. The automatic calculation of
marginal effects and a number of possibilities to customize the graphical output
are useful features as well.
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LinRegInteractive-package

Interactive Interpretation of Linear Regression Models

Description

The implementation is based on the package rpanel and provides an interactive visualization of effects, response functions and marginal effects for different kinds of regression models. Major features are the interactive approach and the handling of the effects of categorical covariates: if two or more factors are used as covariates every combination of the levels of each factor (referred to as groups) is treated separately. The automatic calculation of marginal effects and a number of possibilities to customize the graphical output are useful features as well. In the accompanying vignette the usage is described in detail. Please refer to the documentation of the generic function fxInteractive for available methods.

Details

Package: LinRegInteractive
Type: Package
Version: 0.3-1
Date: 2015-04-22
License: GPL-2

Author(s)

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References


See Also

The noninteractive visualization of the results for various types of regression models can be achieved with the package effects.

Examples

```r
## Not run:
### Metric dependent variable ###
data("munichrent03")
model.rent <- lm(rent ~ yearc + I(yearc^2) + rooms + area*location + upkitchen,
```
creditdata

```r
data=munichrent03)
fXInteractive(model.rent)

### Binary dependent variable ###
data("creditdata")
model.cd <- glm(credit ~ amount + I(amount^2) + age + duration*teleph + housing,
  family=binomial, data=creditdata)
fXInteractive(model.cd)

## End(Not run)
```

### creditdata  
**Credit Default Data**

**Description**

Stratified sample of 1,000 credit receivers (in the following *cr*) from a private bank in southern Germany. The data were sampled at the end of the 1970s, therefore the credit amount is given in DEM (1.95583 DEM = 1 EUR).

**Usage**

```r
data("creditdata")
```

**Format**

A data frame with 1,000 observations on the following 21 variables.

- **credit**: Factor with levels "good" (no problems occur in redemption) and "bad" (problems occur in redemption).
- **amount**: Credit amount in DEM (numeric).
- **duration**: Duration of lent term in months (numeric).
- **age**: Age of the cr in years (numeric).
- **addcredit**: Has the cr additional credits at other vendors? Ordered factor with levels "none" (no additional credits), "bank" (at other banks) and "bargain" (at other vendors than banks).
- **asset**: Most valuable asset of the cr. Ordered factor with levels "none" (no valuable assets), "car" (car), "savings" (savings) and "prop" (freehold property).
- **bail**: Bailsman available? Ordered factor with levels "none" (no bailsmen), "applicant" (bailsman is additional applicant for the credit) and "yes" (external bailman).
- **curacc**: Current account of the cr. Ordered factor with levels "none" (no account), "debit" (account with dedit balance), "credit" (account with credit balance) and "wage" (account with periodical income).
- **empldur**: Duration of employment of the cr at the current employer. Ordered factor with levels "none" (unemployed), "max1y" (less than 1 year), "max4y" (between 1 and 4 years), "max7y" (between 4 and 7 years) and "min7y" (more than 7 years).
housdur  For which period does the cr lives in current housing? Ordered factor with levels "max1y" (less than 1 year), "max4y" (between 1 and 4 years), "max7y" (between 4 and 7 years) and "min7y" (more than 7 years).

housing  Accommodation of the cr. Ordered factor with levels "social" (social accommodation), "rent" (rented accommodation) and "freehold" (freehold accommodation).

immigrant  Factor: Is the cr an immigrant?

installment  Monthly installment in % of disposable income. Ordered factor with levels "max20" (installment is less than 20% of disposable income), "max25" (installment is more than 20% and less than 25% of disposable income), "max35" (installment is more than 25% and less than 35% of disposable income) and "min35" (installment is more than 35% of disposable income).

intuse  Intended usage for the credit. Factor with levels "car-new" (buy a new car), "car-old" (buy an used car), "fittings" (buy fittings), "hifi" (buy radio or TV), "holiday" (pay a holiday), "househ" (buy new household items), "misc" (miscellaneous activities), "qualif" (pay a new qualification), "repair" (repair something) and "retrain" (pay a retrain).

job  Employment status of the cr. Ordered factor with levels "none" (unemployed), "unskilled" (unskilled worker), "medium" (intermediate position) and "higher" (leading position).

martsex  Martial status and sex of the cr. Factor with levels "fMdivMmMsing" (female-divorced and male-single), "fMsing" (female-single), "mMdiv" (male-divorced) and "mMmar" (male-married).

moral  Payment moral of the cr. Factor with levels "alright" (no problems with credits in the past at the bank), "critical" (further credits at other banks or problems with account management), "none" (no credits previously or fully paid back), "yetalright" (no problems with current credits at the bank so far) and "problems" (problems with credits in the past).

pers  Number of persons who are entitled to maintenance from cr. Ordered factor with levels "max2" (up to 2) and "min3" (more than 2).

prevcred  Number of previous credits of the cr at the bank (including the actual). Ordered factor with levels "max1" (1 credit), "max3" (between 2 and 3), "max5" (between 4 and 5) and "min6" (6 or more).

savacc  Savings account of the cr. Ordered factor with levels "none" (no savings account), "max1h" (savings account with a balance up to 100 DEM), "max5h" (savings account with a balance between 100 DEM and 500 DEM), "max1t" (savings account with a balance between 500 DEM and 1,000 DEM) and "min1t" (savings account with a balance greater than 1,000 DEM).

teleph  Factor: Has the cr a landline?

Source

http://www.stat.uni-muenchen.de/service/datenarchiv/kredit/kredit.html

References


factorCombinations

Examples

data("creditdata")
print(summary(creditdata))

par(ask=TRUE)
plot(credit ~ amount, data=creditdata)
plot(credit ~ duration, data=creditdata)
plot(credit ~ age, data=creditdata)
plot(credit ~ housing, data=creditdata)
plot(credit ~ intuse, data=creditdata)
plot(credit ~ teleph, data=creditdata)
par(ask=FALSE)

factorCombinations Combine Levels of Different Factors to Groups

Description

All levels of the factors from a data.frame provided are combined, each combination of factor levels is referred to as group.

Usage

factorCombinations(X, factor.sep = "|", level.sep = ".", count=TRUE)

Arguments

X A data.frame containing at least one factor.
factor.sep Character by which the factor-factor level combinations are separated in the group names.
level.sep Character by which the level names are separated from the corresponding factor names in the group names.
count Should the occurrences of the different groups in the data.frame provided be counted? Default to TRUE.

Value

A list with the following components:

combinations A data frame containing every combination of factor levels (groups) for the factors provided.
names A character vector with the names of the groups. Factor-factor level combinations are separated by factor.sep and level names from the corresponding factor names by level.sep.
counts If count is TRUE a vector indicating the number of occurrences of the different groups within the data.frame provided to the function. NULL if count is set to FALSE.
Note

Function is mainly for internal use in LinRegInteractive but may be useful for other purposes as well.

Examples

```r
# multiple factors
data("CO2")
print(factorCombinations(CO2))

# single factor
data("chickwts")
print(factorCombinations(chickwts))
```

Description

fxInteractive is a generic function for the interactive visualization of the results of various types of regression models. Originally the function was developed to translate proposals for the interpretation of models for binary outcomes made by Hoetker (2007) into practice. The function invokes particular methods for different kinds of fitted-model objects, see the list of available methods in the details. The implementation is based on the package rpanel. Major features are the interactive approach and the handling of the effects of categorical covariates: if two or more factors are used as covariates every combination of the levels of each factor (referred to as groups) is treated separately. The automatic calculation of marginal effects and a number of possibilities to customize the graphical output are useful features as well. In the accompanying vignette the usage is described in detail.

Usage

```r
fxInteractive(model, ...)
```

Arguments

- `model` An appropriate fitted-model object (mandatory), see details.
- `...` Additional arguments for different aspects of usage, visualization and output. See the documentation of the corresponding methods for details.

Details

The only mandatory argument of the function is an appropriate fitted-model object. In this package version methods for the following regression models are available:

- Generalized linear models fitted with `glm`. The `glm`-method also works for generalized additive models fitted with `gam` (package `gam` and `mgcv`).
• Multiple linear regression models fitted with `lm`.
• Linear mixed-effects models fitted with `lme` (package `nlme`).

For the fitted-model objects the following prerequisites must be met:

• The model must contain at least one metric covariate.
• The model must be specified with the formula interface and the data frame containing the variables must be passed with the `data` argument.
• The categorical variables must be factors (ordered or unordered).

The basic idea of the function is the interactive usage. It is nevertheless easy to reproduce the plots for publication purposes, refer to section 5 of the vignette for this.

Users of the IDE `RStudio` may need to change the graphic device with `options(device = "x11")` before calling the function because in current versions of RStudio multiple graphic devices occasionally do not work.

Value

The default method just returns a notice. For supported fitted-model objects no object is returned. By calling the function usually a menu appears from which a metric covariate employed in the model must be selected. After choosing the covariate a graphic device which contains a termplot of the selected metric covariate and a GUI-panel to manipulate the plot will be opened. The GUI-panel has the following elements:

• A slider for each metric covariate.
• A radiobox to select the type of the current display (effect, response (if appropriate) and marginal effect).
• A checkbox to select the factor combinations (groups) to be displayed.
• A button to print tables of output to the console, see below.

The appearance of the panel can be controlled by a number of arguments, see section 6.4 of the vignette for details.

When the button is clicked four tables are printed to the console:

1. Table of coefficients obtained by the `summary`-method.
2. Table of the chosen values of the metric covariates and their ECDF-values in the dataset.
3. Table of the link and response function at the chosen values of the metric covariates for each group.
4. Table of marginal effects for each metric covariate at the chosen values of the metric covariates for each group.

By setting the argument `latex2console` to `TRUE` (see the documentation of the methods) the latter three tables are printed as LaTeX-code using functions provided by the package `xtable` (Dahl, 2012), see section 4 of the vignette for details.

The format of the text output and the layout of the plots can be controlled to a large extent, see section 6.1, 6.2 and 6.3 of the vignette for details.

The code to save plots in a platform independent way is adopted from the program archive accompanying Kruschke (2014) (URL: http://www.indiana.edu/~kruschke/DoingBayesianDataAnalysis/Programs/openGraphSaveGraph.R).
Author(s)

Martin Meermeyer <m.meermeyer@gmail.com>

References


See Also

`fxInteractive.glm` is the corresponding method for generalized linear models fitted with `glm`.

`fxInteractive.lm` is the corresponding method for multiple linear regression models fitted with `lm`.

`fxInteractive.lme` is the corresponding method for linear mixed-effects models fitted with `lme` (package `nlme`).

The noninteractive visualization of the results for various types of regression models can be achieved with the package `effects`.

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### fxInteractive.glm

**Interactive Interpretation of Generalized Linear Models**

**Description**

This method implements proposals for the interpretation of models for binary outcomes made by Hoetker (2007) but works for other types of generalized linear models as well. The method is also suitable for generalized additive models fitted with `gam` (package `gam` and `mgcv`).

**Usage**

```r
## S3 method for class 'glm'
fxInteractive(model, initial.values = as.list(NULL),
  preselect.var = NA, preselect.type = "link", preselect.groups = NULL,
  dev.height = 18, dev.width = 18, dev.width.legend = 8, dev.points.size = 10,
  dev.de fined = FALSE, ylim = NA, col = NA, lty = 1, lwd = 1,
  main = NA, main.line = 1.5, xlab = NA, ylab = NA,
  legend.add = TRUE, legend.space = legend.add, legend.only = FALSE,
  legend.pos = "center", legend.cex = 1, legend.width.factor = 1,
  rug.ticksize = 0.02, rug.col = "black", vline.actual = TRUE,
  pos.hlines = c(0, 0.5, 0), n.effects = 100,
  autosave.plot = FALSE, snapshot.plot = FALSE,
```

fxInteractive.glm

```r
graphics.filename = "LinRegIntPlot", graphics.numbering = !autosave.plot,
graphics.type = "pdf", factor.sep = "|", level.sep = ".",
lattice2console = FALSE, xtable.big.mark = ",", xtable.decimal.mark = ",",
xtable.digits = NULL, xtable.display = NULL, xtable.booktabs = FALSE,
panel.title = "Generalized Linear Model", label.button = "Snapshot",
label.slider.act = "Variable displayed: ", label.box.type = "Type",
label.types = c("linear predictor", "response", "marginal effect"),
label.box.groups = "Groups",
slider.width = 200, slider.height = 60, button.height = 30,
box.type.height = 90, box.group.character.width = 7,
box.group.line.height = 28, dist.obj.width = 28,
dist.obj.height = 10, ...
```

**Arguments**

- `model` Object of class `glm` (mandatory).
- `initial.values` Initial values for the metric covariates in a named list, default to the means. See section 4 of the vignette and examples below.
- `preselect.var` Name of continuous variable to be displayed as character or NA (default) for menu selection.
- `preselect.type` The type of the initial plot to be displayed. Must be one of the values "link" (default), "response" or "marginal".
- `preselect.groups` Numeric vector with the index of the groups which are displayed in the initial plot. If NULL (the default) all groups are displayed.
- `dev.height` Height of graphic device in cm, default to 18.
- `dev.width` Width of plot area in graphic device in cm, default to 18.
- `dev.width.legend` Width of legend area in graphic device in cm, default to 8.
- `dev.pointsiz` Character pointsize of graphic device, default to 10.
- `dev.defined` Graphic device predefined? Default to FALSE, see section 6.3 of the vignette for usage.
- `ylim` With a numeric vector of length 2 the plot limits in y-direction can be set. If NA (the default) these are determined automatically.
- `col` Vector of color specifications to represent different groups. Passed to the line commands and the legend. Actual palette and consecutive sequence if NA (default).
- `lty` Vector of line type specifications to represent different groups. Passed to the line commands and the legend, default to solid lines.
- `lwd` Vector of line width specifications to represent different groups. Passed to the line commands and the legend, default to 1.
- `main` Title for the plot, default to NA.
- `main.line` Height for plot title in lines which is passed to title(), default to 1.5.
- `xlab` Label for the x-axis. Name of the selected covariate, if NA (the default).
**ylab**  
Label for the y-axis. Name of the selected plot type (see argument `labelNtypes`), if NA (the default).

**legend.add**  
Should a legend be added to the plot? Default to TRUE.

**legend.space**  
Should the space for the legend be reserved? Default to the value of `legend.add`. Setting `legend.add` to FALSE and `legend.space` to TRUE plots white space instead of the legend. This can be useful when different plots are arranged in a document to ensure exact alignments and sizes, see section 6.2 of the vignette for details.

**legend.only**  
Should just the legend be plotted? Default to FALSE. A plot with the legend alone can be useful when different plots are arranged in a document, see section 6.2 of the vignette for details.

**legend.pos**  
Position of the legend as character, see `legend` for details. Default to "center".

**legend.cex**  
Relative size of legend text. Can be reduced if the model contains many groups. Default to 1.

**legend.width.factor**  
Factor by which the width of the legend is increased. Default to 1. Increasing this can solve the problem that the legend annotations do not fit in the surrounding box when the plots are saved as PDF or EPS files, see section 5 of the vignette for details.

**rug.ticksize**  
Length of rugplot tickmarks, default to 0.02. Set to 0 or NA, if no rugplot should be drawn. For many observations the rug considerably slows down the rebuild of the plot.

**rug.col**  
Color of rugplot tickmarks, default to "black".

**vline.actual**  
Add vertical line at actual position of selected metric covariate? Default to TRUE.

**pos.hlines**  
Positions of the horizontal lines for [1] the plot of the link function, [2] the plot of the response and [3] the plot of marginal effects. NA for no lines, default to c(0, 0.5, 0).

**n.effects**  
Number of equally spaced points over the span of the selected metric covariate to calculate the effects for plotting, default to 100. Increase, if lines are not smooth.

**autosave.plot**  
Directly save the initial plot? Default to FALSE. If set to TRUE the GUI-panel is immediately closed after initialization.

**snapshot.plot**  
Save plot when snapshot button is pressed? Default to FALSE, see section 5 of the vignette for details.

**graphics.filename**  
Filename (optionally including a path) as character for graphic file.

**graphics.numbering**  
If TRUE (the default) a 3 digits number is automatically appended to the filename to avoid that existing graphic files are overwritten.

**graphics.type**  
Graphics file type argument, default to "pdf". On Windows systems all file types accepted by `savePlot` work. Under non Windows systems allowed values are "pdf", "eps", "png", "jpeg", "jpg", "tiff" and "bmp".

**factor.sep**  
Character separating the factor-factor level combinations in the group names (default to ";").
level.sep    Character separating the factor name and the corresponding factor levels in the group names (default to ".").
latex2console Should the text output triggered by the snapshot button be printed as LaTeX code? Default to FALSE.
xtable.big.mark Bigmark character for LaTeX output passed to `print.xtable`, default to ",,".
xtable.decimal.mark Decimal character for LaTeX output passed to `print.xtable`, default to ".".
xtable.digits Number of digits for LaTeX output passed to `xtable`, default to NULL.
xtable.display Display style for LaTeX output passed to `xtable`, default to NULL.
xtable.booktabs Use the LaTeX package `booktabs` for horizontal lines in LaTeX tables, default to FALSE. Passed to `print.xtable`.
panel.title    Title used in the title bar of the GUI-panel of type character.
label.button Label for the snapshot-button of type character.
label.slider.act Additional label for the slider of the selected metric covariate of type character.
label.box.type Title for the radiogroup box of type character.
label.types    Labels for radiogroup buttons (character vector of length 3). By default these are also used as corresponding annotations for the y-axis.
label.box.groups Title for the checkbox of type character.
slider.width   Width of each slider in points (default to 200).
slider.height  Height of each slider in points (default to 60).
button.height  Height of snapshot button in points (default to 30).
box.type.height Height of radiobox for type selection in points (default to 90).
box.group.character.width The width of the boxes is basically this value times the number of characters in points (default to 7).
box.group.line.height The height of the checkbox is this value times the number of groups in points (default to 28).
dist.obj.width  Vertical distance between sliders and boxes and vertical margins in points (default to 20).
dist.obj.height Horizontal distance between panel objects in points (default to 10).
... Other graphical parameters passed to `par`.

**Details**

The only mandatory argument of the function is a fitted-model object of class `glm`. For this object the following prerequisites must be met:
• The model must contain at least one metric covariate.
• The model must be specified with the formula interface and the data frame containing the variables must be passed with the data argument.
• The categorical variables must be factors (ordered or unordered).

Please refer to the documentation of \texttt{fxInteractive} or the vignette for more details.

\textbf{Value}

No object is returned, please refer to the documentation of \texttt{fxInteractive} or the vignette for more details.

\textbf{Author(s)}

Martin Meermeyer <m.meermeyer@gmail.com>

\textbf{References}


\textbf{Examples}

```r
### Model specification ###
data("creditdata")

## Treat ordered factors as unordered factors.
options(contrasts=c("contr.treatment","contr.treatment"))

model.cd <- glm(credit ~ amount + I(amount^2) + age + duration*telefph + housing, 
                family=binomial, data=creditdata)

## Not run:

### Basic usage ###

## RStudio users may need to change the graphic device, see details.
options(device = "x11")

## Using defaults
fxInteractive(model.cd)

## Switch text output to LaTeX
fxInteractive(model.cd, latex2console = TRUE)

## Continental European number format in LaTeX output
fxInteractive(model.cd, latex2console = TRUE, decimal.mark = ",", big.mark = ".")

## Save plot as PDF to current working directory when 'Snapshot' is clicked
fxInteractive(model.cd, snapshot.plot = TRUE)```

\texttt{fxInteractive.glm}
## Change color scheme and line types
fxInteractive(model.cd, col = rep(c(2,4),each = 3), lty = c(1,3,5))

## Change separation characters
fxInteractive(model.cd, factor.sep = "-", level.sep = ">")

## Suppress legend
fxInteractive(model.cd, legend.add = FALSE)

## Suppress rug plot
fxInteractive(model.cd, rug.ticksize = NA)

## Set initial values of metric covariates
fxInteractive(model.cd, initial.values = list(amount=5000, age=30, duration=24))

## Preselect covariate, plot type and groups
fxInteractive(model.cd, preselect.var = "duration", preselect.type = "response", preselect.groups = c(2,5))

## Preselect covariate and plot type and change axis annotations
fxInteractive(model.cd, preselect.var = "duration", preselect.type = "response", xlab = "duration (months)", ylab = "probability of credit default")

### Visualization of statistical concepts ###

## Nonparametric effect
require("splines")
model.cd.bs <- glm(credit ~ bs(amount) + age + duration*teleph + housing, family = binomial, data = creditdata)
fxInteractive(model.cd.bs, preselect.var = "amount")

## Generalized additive model
require("mgcv")
model.cd.mgcv <- gam(credit ~ s(amount) + age + duration*teleph + housing, family = binomial, data = creditdata)
fxInteractive(model.cd.mgcv)

## Interaction effect (directly)
fxInteractive(model.cd, preselect.var = "duration")

## Interaction effect (indirectly)
fxInteractive(model.cd, preselect.var = "age")
# manipulate slider for 'duration'

## Quasi-complete separation
# example from Kleiber, Zeileis (2008), p. 130ff
require("AER")
data("MurderRates")
model.mr <- glm(I(executions > 0) ~ time + income + noncauc + lfp + southern, family = binomial, data = MurderRates)
fxInteractive(model.mr, preselect.var = "income", preselect.type = "response")
### Additional examples ###

#### Customize device for printing

```r
fxInteractive(model.cd,
  dev.width = 6,
  dev.width.legend = 4,
  dev.height = 6,
  dev.pointsize = 6,
  col = c("darkred","red","salmon","darkblue","blue","lightblue"),
  legend.width.factor = 1.1,
  vline.actual = FALSE,
  snapshot.plot = TRUE,
  graphics.filename = "creddefault-termplot",
  mar = c(2.5,2.5,1,1)+0.1,
  mgp = c(1.5,0.5,0),
  tcl = -0.3)
```

#### Save predefined plot automatically

```r
fxInteractive(model.cd,
  initial.values = list(amount=5000, duration=24, age=30),
  preselect.var = "duration",
  preselect.type = "link",
  autosave.plot = TRUE,
  graphics.filename = "fig-creddefault-duration-link",
  legend.width.factor = 1.05)
```

#### Modifications for models with many groups

- Increase space for legend and squeeze panel controls

```r
model.cd.moregroups <- glm(credit ~ amount + I(amount^2) + age + duration+teleph + housing + job, family = binomial, data = creditdata)
fxInteractive(model.cd.moregroups,
  dev.width.legend = 9,
  legend.cex = 1,
  box.type.height = 90,
  box.group.character.width = 6,
  box.group.line.height = 25,
  dist.obj.height = 2)
```

- Squeeze legend and panel controls

```r
model.cd manygroups <- glm(credit ~ amount + I(amount^2) + age + duration+teleph + housing + intuse, family = binomial, data = creditdata)
fxInteractive(model.cd.manygroups,
  dev.width.legend = 6,
  legend.cex = 0.54,
  box.type.height = 90,
  box.group.character.width = 6,
  box.group.line.height = 25,
  dist.obj.height = 2)
```

- Note that checkbox for groups grows beyond screen

- Preselect groups and specify color and line types directly

```r
```
fxInteractive.lm

Interactive Interpretation of Multiple Linear Regression Models

Description

This method facilitates the interpretation of multiple linear regression models and is a byproduct of the method fxInteractive.glm for generalized linear models.

Usage

## S3 method for class 'lm'
fxInteractive(model, initial.values = as.list(NULL),
  preselect.var = NA, preselect.type = "effect", preselect.groups = NULL,
  dev.height = 18, dev.width = 18, dev.width.legend = 8, dev.pointsize = 10,
  dev.defined = FALSE, ylim = NA, col = NA, lty = 1, lwd = 1,
  main = NA, main.line = 1.5, xlab = NA, ylab = NA,
  legend.add = TRUE, legend.space = legend.add, legend.only = FALSE,
  legend.pos = "center", legend.cex = 1, legend.width.factor = 1,
  rug.ticksize = 0.02, rug.col = "black", vline.actual = TRUE,
  pos.hlines = c(0, 0), n.efffects = 100,
  autosave.plot = FALSE, snapshot.plot = FALSE,
  graphics.filename = "LinRegIntPlot", graphics.numbering = !autosave.plot,
  graphics.type = "pdf", factor.sep = "|", level.sep = ".",
  latex2console = FALSE, xtable.big.mark = ".", xtable.decimal.mark = ",",
  xtable.digits = NULL, xtable.display = NULL, xtable.booktabs = FALSE,
  panel.title = "Linear Model", label.button = "Snapshot",
  label.slider.act = "Variable displayed: ", label.box.type = "Type",
  label.types = c("effect", "marginal effect"),
  label.box.groups = "Groups",
  slider.width = 200, slider.height = 60, button.height = 30,
  box.type.height = 70, box.group.character.width = 7,
  box.group.line.height = 28, dist.obj.width = 20,
  dist.obj.height = 10, ...)
Arguments

model | Object of class `lm` (mandatory).
initial.values | Initial values for the metric covariates in a named list, default to the means. See section 4 of the vignette and examples below.
preselect.var | Name of continuous variable to be displayed as character or NA (default) for menu selection.
preselect.type | The type of the initial plot to be displayed. Must be one of the values "effect" (default) or "marginal".
preselect.groups | Numeric vector with the index of the groups which are displayed in the initial plot. If NULL (the default) all groups are displayed.
dev.height | Height of graphic device in cm, default to 18.
dev.width | Width of plot area in graphic device in cm, default to 18.
dev.width.legend | Width of legend area in graphic device in cm, default to 8.
dev.pointsize | Character pointsize of graphic device, default to 10.
dev.defined | Graphic device predefined? Default to FALSE, see section 6.3 of the vignette for usage.
ylim | With a numeric vector of length 2 the plot limits in y-direction can be set. If NA (the default) these are determined automatically.
col | Vector of color specifications to represent different groups. Passed to the line commands and the legend. Actual palette and consecutive sequence if NA (default).
lty | Vector of line type specifications to represent different groups. Passed to the line commands and the legend, default to solid lines.
lwd | Vector of line width specifications to represent different groups. Passed to the line commands and the legend, default to 1.
main | Title for the plot, default to NA.
main.line | Height for plot title in lines which is passed to `title()`, default to 1.5.
xlab | Label for the x-axis. Name of the selected covariate, if NA (the default).

ylab | Label for the y-axis. Name of the selected plot type (see argument `label.types`), if NA (the default).
legend.add | Should a legend be added to the plot? Default to TRUE.
legend.space | Should the space for the legend be reserved? Default to the value of `legend.add`. Setting `legend.add` to FALSE and `legend.space` to TRUE plots white space instead of the legend. This can be useful when different plots are arranged in a document to ensure exact alignments and sizes, see section 6.2 of the vignette for details.
legend.only | Should just the legend be plotted? Default to FALSE. A plot with the legend alone can be useful when different plots are arranged in a document, see section 6.2 of the vignette for details.
legend.pos | Position of the legend as character, see `legend` for details. Default to "center".
legend.cex          Relative size of legend text. Can be reduced if the model contains many groups. Default to 1.
legend.width.factor Factor by which the width of the legend is increased. Default to 1. Increasing this can solve the problem that the legend annotations do not fit in the surrounding box when the plots are saved as PDF or EPS files, see section 5 of the vignette for details.
rug.ticksize       Length of rugplot tickmarks, default to θ .02. Set to θ or NA, if no rugplot should be drawn. For many observations the rug considerably slows down the rebuild of the plot.
rug.col            Color of rugplot tickmarks, default to "black".
vline.actual       Add vertical line at actual position of selected metric covariate? Default to TRUE.
pos.hlines         Positions of the horizontal lines for [1] the plot of the effects and [2] the plot of marginal effects. NA for no lines, default to c(θ,θ).
n.effects          Number of equally spaced points over the span of the selected metric covariate to calculate the effects for plotting, default to 10θ. Increase, if lines are not smooth.
autosave.plot      Directly save the initial plot? Default to FALSE. If set to TRUE the GUI-panel is immediately closed after initialization.
snapshot.plot      Save plot when snapshot button is pressed? Default to FALSE, see section 5 of the vignette for details.
graphics.filename  Filename (optionally including a path) as character for graphic file.
graphics.numbering If TRUE (the default) a 3 digits number is automatically appended to the filename to avoid that existing graphic files are overwritten.
graphics.type      Graphics file type argument, default to "pdf". On Windows systems all file types accepted by savePlot work. Under non Windows systems allowed values are "pdf", "eps", "png", "jpeg", "jpg", "tiff" and "bmp".
factor.sep         Character separating the factor-factor level combinations in the group names (default to "|").
level.sep           Character separating the factor name and the corresponding factor levels in the group names (default to ",").
lualatex2console    Should the textoutput triggered by the snapshot button be printed as LaTeX-code? Default to FALSE.
xtab.big.mark       Bigmark character for LaTeX output passed to print.xtable, default to ",".
xtab.decimal.mark   Decimal character for LaTeX output passed to print.xtable, default to ",."
xtab.digits         Number of digits for LaTeX output passed to xtable, default to NULL.
xtab.display        Display style for LaTeX output passed to xtable, default to NULL.
xtab.booktabs       Use the LaTeX package booktabs for horizontal lines in LaTeX tables, default to FALSE. Passed to print.xtable.
panel.title  Title used in the title bar of the GUI-panel of type character.
label.button  Label for the snapshot-button of type character.
label.slider.act  Additional label for the slider of the selected metric covariate of type character.
label.box.type  Title for the radiogroup box of type character.
label.types  Labels for radiogroup buttons (character vector of length 2). By default these are also used as corresponding annotations for the y-axis.
label.box.groups  Title for the checkbox of type character.
slider.width  Width of each slider in points (default to 200).
slider.height  Height of each slider in points (default to 60).
button.height  Height of snapshot button in points (default to 30).
box.type.height  Height of radiobox for type selection in points (default to 90).
box.group.character.width  The width of the boxes is basically a this value times the number of characters in points (default to 7).
box.group.line.height  The height of the checkbox is this value times the number of groups in points (default to 28).
dist.obj.width  Vertical distance between sliders and boxes and vertical margins in points (default to 20).
dist.obj.height  Horizontal distance between panel objects in points (default to 10).
...
Other graphical parameters passed to `par`.

Details

The only mandatory argument of the function is a fitted-model object of class `lm`. For this object the following prerequisites must be met:

- The model must contain at least one metric covariate.
- The model must be specified with the formula interface and the data frame containing the variables must be passed with the data argument.
- The categorical variables must be `factors` (ordered or unordered).

Please refer to the documentation of `fxInteractive` or the vignette for more details.

Value

No object is returned, please refer to the documentation of `fxInteractive` or the vignette for more details.

Author(s)

Martin Meermeyer <m.meermeyer@gmail.com>
Examples

```r
### Model specification ###
data("munichrent03")

## Treat ordered factors as unordered factors.
options(contrasts=c("contr.treatment","contr.treatment"))

model.rent <- lm(rent ~ yearc + I(yearc^2) + rooms + area*location + upkitchen,
data=munichrent03)

## Not run:

### Basic usage ###

## RStudio users may need to change the graphic device, see details.
options(device = "x11")

## Using defaults
fxInteractive(model.rent)

## Switch text output to LaTeX
fxInteractive(model.rent, latex2console = TRUE)

## Continental European number format in LaTeX output
fxInteractive(model.rent, latex2console = TRUE, xtable.decimal.mark = ",", xtable.big.mark = ".")

## Save plot as PDF to current working directory when 'Snapshot' is clicked
fxInteractive(model.rent, snapshot.plot = TRUE)

## Change color scheme and line types
fxInteractive(model.rent, col = rep(c(1,2,4),each = 2), lty = c(1,5))

## Change separation characters
fxInteractive(model.rent, factor.sep = "-", level.sep = ">")

## Suppress legend
fxInteractive(model.rent, legend.add = FALSE)

## Suppress rug plot
fxInteractive(model.rent, rug.ticksize = NA)

## Set initial values of metric covariates
fxInteractive(model.rent, initial.values = list(yearc=1990, rooms=3, area=80))

## Preselect covariate, plot type and groups
fxInteractive(model.rent, preselect.var = "yearc", preselect.type = "marginal",
preselect.groups = c(2,4,6))

## Preselect covariate and plot type and change axis annotations
fxInteractive(model.rent, preselect.var = "yearc", preselect.type = "effect",
  xlab = "year of construction", ylab = "net rent (EUR)")
```
### Visualization of statistical concepts ###

#### Nonlinear effect ####

```
fxInteractive(model.rent, preselect.var = "yearc"
```

#### Nonparametric effect ####

```r
require("splines")
model.rent.bs <- lm(rent ~ bs(yearc) + rooms + area*location + upkitchen, 
data = munichrent03)
model.rent.bs$data <- munichrent03
fxInteractive(model.rent.bs, preselect.var = "yearc")
```

# Note that the data must be attached to the fitted-model object
# afterwards, see section 7 of the vignette for details.

#### Interaction effect (directly) ####

```
fxInteractive(model.rent, preselect.var = "area")
```

#### Interaction effect (indirectly) ####

```
fxInteractive(model.rent, preselect.var = "yearc")
```

# manipulate slider for 'area'

### Additional examples ###

#### Customize device for printing ####

```
fxInteractive(model.rent, 
  dev.width = 6,
  dev.width.legend = 4,
  dev.height = 6,
  devPointSize = 6,
  col = c("red","darkred","blue","darkblue","green","darkgreen"),
  legend.width.factor = 1.1,
  vline.actual = FALSE,
  snapshot.plot = TRUE,
  graphics.filename = "munichrent-termplot",
  mar = c(2,5,2.5,1,1)+0.1,
  mgp = c(1.5,0.5,0),
  tcl = -0.3)
```

#### Save predefined plot automatically ####

```
fxInteractive(model.rent, 
  initial.values = list(yearc=1990, rooms=3, area=80),
  preselect.var = "area",
  preselect.type = "marginal",
  autosave.plot = TRUE,
  graphics.filename = "fig-rent-area-marg",
  legend.width.factor = 1.05)
```

#### Modifications for models with many groups ####

# Increase space for legend and squeeze panel controls

```
model.rent.moregroups <- lm(rent ~ yearc + I(yearc^2) + rooms + area*location + upkitchen + bathtile, data = munichrent03)
```
fxInteractive(model.rent.moregroups,  
  dev.width.legend = 9,  
  legend.cex = 1,  
  box.type.height = 65,  
  box.group.character.width = 6,  
  box.group.line.height = 28,  
  dist.obj.height = 2)

# Squeeze legend and panel controls
model.rent.manygroups <- lm(rent ~ year + I(year^2) + rooms + area  
  + district + upkitchen, data = munichrent03)
fxInteractive(model.rent.manygroups,  
  dev.width.legend = 6,  
  legend.cex = 0.65,  
  box.type.height = 90,  
  box.group.character.width = 6,  
  box.group.line.height = 25,  
  dist.obj.height = 2)

# Note that checkbox for groups grows beyond screen
# Preselect groups and specify color and line types directly
model.rent.manygroups <- lm(rent ~ year + I(year^2) + rooms + area  
  + district + upkitchen, data = munichrent03)
index.groups <- c(3,4,17,18,49,50)
vec.col <- NULL
vec.col[index.groups] <- c(1:6)
vec.lty <- NULL
vec.lty[index.groups] <- rep(c(1,2), each = 3)
fxInteractive(model.rent.manygroups,  
  preselect.var = "area",  
  preselect.groups = index.groups,  
  col = vec.col,  
  lty = vec.lty)

## End(Not run)

---

**fxInteractive.lme**  
*Interactive Interpretation of Linear Mixed-Effects Models*

**Description**

This method facilitates the interpretation of linear mixed-effects models and is a byproduct of the method *fxInteractive.glm* for generalized linear models.

**Usage**

## S3 method for class 'lme'
fxInteractive(model, predict.lme.level = 0, initial.values = as.list(NULL),  
  preselect.var = NA, preselect.type = "effect", preselect.groups = NULL,  
  dev.height = 18, dev.width = 18, dev.width.legend = 8, dev.pointsize = 10,  
  ...)
Arguments

model Object of class lme (package nlme) (mandatory).

predict.lme.level Level of grouping to be displayed, passed to predict.lme. Only one level can be displayed, default to 0.

initial.values Initial values for the metric covariates in a named list, default to the means. See section 4 of the vignette and examples below.

preselect.var Name of continuous variable to be displayed as character or NA (default) for menu selection.

preselect.type The type of the initial plot to be displayed. Must be one of the values "effect" (default) or "marginal".

preselect.groups Numeric vector with the index of the groups which are displayed in the initial plot. If NULL (the default) all groups are displayed.

dev.height Height of graphic device in cm, default to 18.

dev.width Width of graphic device in cm, default to 18.

dev.width.legend Width of legend area in graphic device in cm, default to 8.

dev.pointsize Character pointsize of graphic device, default to 10.

dev.defined Graphic device predefined? Default to FALSE, see section 6.3 of the vignette for usage.

ylim With a numeric vector of length 2 the plot limits in y-direction can be set. If NA (the default) these are determined automatically.
col
Vector of color specifications to represent different groups. Passed to the line commands and the legend. Actual palette and consecutive sequence if NA (default).

lty
Vector of line type specifications to represent different groups. Passed to the line commands and the legend, default to solid lines.

lwd
Vector of line width specifications to represent different groups. Passed to the line commands and the legend, default to 1.

main
Title for the plot, default to NA.

main.line
Height for plot title in lines which is passed to title(), default to 1.5.

xlab
Label for the x-axis. Name of the selected covariate, if NA (the default).

ylab
Label for the y-axis. Name of the selected plot type (see argument label.types), if NA (the default).

legend.add
Should a legend be added to the plot? Default to TRUE.

legend.space
Should the space for the legend be reserved? Default to the value of legend.add. Setting legend.add to FALSE and legend.space to TRUE plots white space instead of the legend. This can be useful when different plots are arranged in a document to ensure exact alignments and sizes, see section 6.2 of the vignette for details.

legend.only
Should just the legend be plotted? Default to FALSE. A plot with the legend alone can be useful when different plots are arranged in a document, see section 6.2 of the vignette for details.

legend.pos
Position of the legend as character, see legend for details. Default to "center".

legend.cex
Relative size of legend text. Can be reduced if the model contains many groups. Default to 1.

legend.width.factor
Factor by which the width of the legend is increased. Default to 1. Increasing this can solve the problem that the legend annotations do not fit in the surrounding box when the plots are saved as PDF or EPS files, see section 5 of the vignette for details.

rug.ticksize
Length of rugplot tickmarks, default to 0.2. Set to 0 or NA, if no rugplot should be drawn. For many observations the rug considerably slows down the rebuild of the plot.

rug.col
Color of rugplot tickmarks, default to "black".

vline.actual
Add vertical line at actual position of selected metric covariate? Default to TRUE.

pos.hlines
Positions of the horizontal lines for [1] the plot of the effects and [2] the plot of marginal effects. NA for no lines, default to c(0,0).

n.effects
Number of equally spaced points over the span of the selected metric covariate to calculate the effects for plotting, default to 100. Increase, if lines are not smooth.

autosave.plot
Directly save the initial plot? Default to FALSE. If set to TRUE the GUI-panel is immediately closed after initialization.

snapshot.plot
Save plot when snapshot button is pressed? Default to FALSE, see section 5 of the vignette for details.
graphics.filename
Filename (optionally including a path) as character for graphic file.

graphics.numbering
If TRUE (the default) a 3 digits number is automatically appended to the filename to avoid that existing graphic files are overwritten.

graphics.type
Graphics file type argument, default to "pdf". On Windows systems all file types accepted by savePlot work. Under non Windows systems allowed values are "pdf", "eps", "png", "jpeg", "jpg", "tiff" and "bmp".

factor.sep
Character separating the factor-factor level combinations in the group names (default to "|").

level.sep
Character separating the factor name and the corresponding factor levels in the group names (default to ".").

latex2console
Should the textoutput triggered by the snapshot button be printed as LaTeX-code? Default to FALSE.

xtable.big.mark
Bigmark character for LaTeX output passed to print.xtable, default to ",",.

xtable.decimal.mark
Decimal character for LaTeX output passed to print.xtable, default to ".",.

xtable.digits
Number of digits for LaTeX output passed to xtable, default to NULL.

xtable.display
Display style for LaTeX output passed to xtable, default to NULL.

xtable.booktabs
Use the LaTeX package booktabs for horizontal lines in LaTeX tables, default to FALSE. Passed to print.xtable.

panel.title
Title used in the title bar of the GUI-panel of type character.

label.button
Label for the snapshot-button of type character.

label.slider.act
Additional label for the slider of the selected metric covariate of type character.

label.box.type
Title for the radiogroup box of type character.

label.types
Labels for radiogroup buttons (character vector of length 2). By default these are also used as corresponding annotations for the y-axis.

label.box.groups
Title for the checkbox of type character.

slider.width
Width of each slider in points (default to 200).

slider.height
Height of each slider in points (default to 60).

button.height
Height of snapshot button in points (default to 30).

box.type.height
Height of radiobox for type selection in points (default to 90).

box.group.character.width
The width of the boxes is basically a this value times the number of characters in points (default to 7).

box.group.line.height
The height of the checkbox is this value times the number of groups in points (default to 28).
dist.obj.width  Vertical distance between sliders and boxes and vertical margins in points (default to 20).

dist.obj.height  Horizontal distance between panel objects in points (default to 10).

...  Other graphical parameters passed to par.

Details

The only mandatory argument of the function is a fitted-model object of class lme (package nlme). For this object the following prerequisites must be met:

- The model must contain at least one metric covariate.
- The model must be specified with the formula interface and the data frame containing the variables must be passed with the data argument.
- The categorical variables must be factors (ordered or unordered).

In this method the additional argument predict.lme.level is responsible for the level of grouping to be displayed, see the documentation of predict.lme.

Please refer to the documentation of fxInteractive or the vignette for more details.

Value

No object is returned, please refer to the documentation of fxInteractive or the vignette for more details.

Author(s)

Martin Meermeyer <m.meermeyer@gmail.com>

See Also

The examples in fxInteractive.glm and fxInteractive.lm are more elaborated and show different aspects of usage and customization which are valid for this method, too.

Examples

```r
require("nlme")
data("Orthodont")
LMEmod <- lme(distance ~ age + Sex, data = Orthodont, random = ~ age | Subject)

## Not run:
## RStudio users may need to change the graphic device, see details.
options(device = "x11")

## Grouping level 0 is used by default.
fxInteractive(LMEmod, legend.cex=0.6)

## Display grouping level 1
fxInteractive(LMEmod, predict.lme.level=1, legend.cex=0.6)
```
# Data for the Rent Index 2003 in Munich, Germany

## Description

Sample of 2,053 apartments from the data collected for the preparation of the Munich rent index 2003.

## Usage

data("munichrent03")

## Format

A data frame with 2,053 observations on the following 12 variables.

- **rent**: Net rent in EUR (numeric).
- **rentsqm**: Net rent per square meter in EUR (numeric).
- **area**: Floor area in square meters (numeric).
- **rooms**: Number of rooms (numeric).
- **yearc**: Year of construction (numeric).
- **bathextra**: Factor: High quality equipment in the bathroom?
- **bathtile**: Factor: Bathroom tiled?
- **cheating**: Factor: Central heating available?
- **district**: Urban district where the apartment is located. Factor with 25 levels: "All-Umentz" (Allach - Untermenzing), "Alt-Le" (Altstadt - Lehel), "Au-Haid" (Au - Haidhausen), "Au-Lo-La" (Aubing - Lochhausen - Langwied), "BanLaim" (Berg am Laim), "Bogenh" (Bogenhausen), "Feld-Has" (Feldmoching - Hasenbergl), "Had" (Haidern), "Laim" (Laim), "Lud-Isar" (Ludwigsvorstadt - Isarvorstadt), "Maxvor" (Maxvorstadt), "Mil-AmH" (Milbertshofen - Am Hart), "Moos" (Moosach), "Neuh-Nymp" (Neuhausen - Nymphenburg), "Obgies" (Obergiesing), "Pas-Obmenz" (Pasing - Obermenzing), "Ram-Per" (Ramersdorf - Perlach), "SchwWest" (Schwabing West), "Schwab-Frei" (Schwabing - Freimann), "Schwanth" (Schwanthalerhoehe), "Send" (Sendling), "Send-West" (Sendling - Westpark), "Th-Ob-Fo-Fu-So" (Thalkirchen - Obersendling - Forstenried - Fuerstenried - Solln), "Trud-Riem" (Trudering - Riem) and "Ugies-Har" (Untergiesing - Harlaching).
- **location**: Quality of location. Ordered factor with levels "normal", "good" and "top".
- **upkitchen**: Factor: Upscale equipment in kitchen?
- **wwater**: Factor: Hot water supply available?
Details

A detailed description (German only) of the factor levels can be found in the rent index brochure of the city of Munich. The corresponding URL violates the CRAN-policies, therefore it must be copy-and-pasted into a browser: ‘http://www.muenchen.de/rathaus/dms/Home/Stadtverwaltung/Sozialreferat/wohnungspolitik/rentenindex/rentenindex_2019.pdf’

Source

http://www.stat.uni-muenchen.de/service/datenarchiv/miete/miete03.html

References


Examples

data("munichrent03")
print(summary(munichrent03))

par(ask=TRUE)
plot(munichrent03[,1:5])
plot(rentsqm ~ bathextra, data=munichrent03)
plot(rentsqm ~ bathtile, data=munichrent03)
plot(rentsqm ~ cheating, data=munichrent03)
plot(rentsqm ~ location, data=munichrent03)
plot(rentsqm ~ upkitchen, data=munichrent03)
plot(rentsqm ~ wwater, data=munichrent03)

oldpar <- par(no.readonly = TRUE)
par(las=3, mar=c(8,4,4,2)+0.1)
plot(rentsqm ~ district, xlab=NA, data=munichrent03)
par(oldpar)

par(ask=FALSE)
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