

Package ‘rbc’

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Title Regression by Composition

Version 0.1.0

Description Flexible statistical modelling using a modular framework for regression, in which groups of transformations are composed together and act on probability distributions.

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Depends R (>= 2.10)

Imports Formula, R6

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Compute Akaike Information Criterion from a regression by composition

Description

Compute Akaike Information Criterion from a regression by composition

Usage

```
## S3 method for class 'RegressionByComposition'
AIC(object, ..., k = 2)
```

Arguments

- object a *RegressionByComposition* object; usually the result of a call to *rbc()*
- ... ignored
- k numeric, the *penalty* per parameter to be used; ‘k = 2’ is the classical AIC.

append_flow	<i>Append a flow to a CompositeFamily object</i>
-------------	--

Description

Append a flow to a CompositeFamily object

Usage

```
append_flow(family, flow)
```

Arguments

family	a CompositeFamily object
flow	a Flow object

Value

a new CompositeFamily object

Examples

```
append_flow(Normal(0, 1), Translate)  
Reduce(append_flow, list(Scale, Translate), init = Normal(0, 1))
```

Bernoulli	<i>Bernoulli distribution as a CompositeFamily</i>
-----------	--

Description

Bernoulli distribution as a CompositeFamily

Usage

```
Bernoulli(prob = 0.5)
```

Arguments

prob	the probability of a success
------	------------------------------

Value

a new BinaryFamily object

Examples

```
dist <- Bernoulli()  
dist$probability()
```

```
coef.RegressionByComposition
```

Extract regression coefficients from a regression by composition

Description

Extract regression coefficients from a regression by composition

Usage

```
## S3 method for class 'RegressionByComposition'  
coef(object, ...)
```

Arguments

object	a RegressionByComposition object; usually the result of a call to rbc()
...	ignored

```
fitted.RegressionByComposition
```

Compute fitted values from a regression by composition

Description

Compute fitted values from a regression by composition

Usage

```
## S3 method for class 'RegressionByComposition'  
fitted(object, ...)
```

Arguments

object	a RegressionByComposition object; usually the result of a call to rbc()
...	further arguments passed to the R6 method \$fitted() associated with the model's CompositeFamily

```
logLik.RegressionByComposition
```

Extract log-likelihood from a regression by composition

Description

Extract log-likelihood from a regression by composition

Usage

```
## S3 method for class 'RegressionByComposition'  
logLik(object, ...)
```

Arguments

object	a RegressionByComposition object; usually the result of a call to rbc()
...	ignored

```
LogNormal
```

Lognormal distribution as a CompositeFamily

Description

Lognormal distribution as a CompositeFamily

Usage

```
LogNormal(meanlog = 0, sdlog = 1)
```

Arguments

meanlog	the mean of the logarithm
sdlog	the standard deviation of the logarithm

Value

a new ContinuousFamily object

Examples

```
dist <- LogNormal()  
log(dist$quantile(0.95))
```

Moebius	<i>Moebius flow</i>
---------	---------------------

Description

Moebius flow

Usage

Moebius

Format

An object of class Flow (inherits from R6) of length 6.

Normal	<i>Normal distribution as a CompositeFamily</i>
--------	---

Description

Normal distribution as a CompositeFamily

Usage

`Normal(mean = 0, sd = 1)`

Arguments

<code>mean</code>	the mean
<code>sd</code>	the standard deviation

Value

a new ContinuousFamily object

Examples

```
dist <- Normal()
dist$quantile(0.95)
```

Power

Power flow

Description

Power flow

Usage

Power

Format

An object of class `Flow` (inherits from `R6`) of length 6.

`predict.RegressionByComposition`

Compute predicted values from a regression by composition

Description

Compute predicted values from a regression by composition

Usage

```
## S3 method for class 'RegressionByComposition'  
predict(object, newdata, ...)
```

Arguments

- | | |
|---------|---|
| object | a <code>RegressionByComposition</code> object; usually the result of a call to <code>rbc()</code> |
| newdata | <code>data.frame</code> containing new data |
| ... | further arguments passed to the <code>R6</code> method <code>\$fitted()</code> associated with the model's <code>CompositeFamily</code> |

rbc*Fit a regression by composition model***Description**

Fit a regression by composition model

Usage

```
rbc(formula, init, flows, family, data, par, hessian = TRUE)
```

Arguments

<code>formula</code>	a formula object, with model components separated by ' '
<code>init</code>	the initial distribution
<code>flows</code>	a list of flows
<code>family</code>	(optional) an object of class 'CompositeFamily'; if supplied, 'init' and 'flows' are ignored
<code>data</code>	a data frame
<code>par</code>	a vector of starting values
<code>hessian</code>	logical; use Hessian matrix in model fitting?

Value

an rbc object

Examples

```
## Annette Dobson (1990)
## "An Introduction to Generalized Linear Models".
## Page 9: Plant Weight Data.
ctl <- c(4.17, 5.58, 5.18, 6.11, 4.50, 4.61, 5.17, 4.53, 5.33, 5.14)
trt <- c(4.81, 4.17, 4.41, 3.59, 5.87, 3.83, 6.03, 4.89, 4.32, 4.69)
dobson <- data.frame(
  weight = c(ctl, trt),
  group = gl(2, 10, 20, labels = c("Ctl", "Trt"))
)
dobson_fit <- rbc(weight ~ 1 | 1 + group,
  init = Normal(0, 1),
  flows = list(Scale, Translate),
  data = dobson
)

starr_fit <- rbc(
  height ~ 1 | 0 + I((280 + age)^(-1)) | 1 | 1,
  init = LogNormal(),
  flows = list(Power, Moebius, Scale, Translate),
```

```
  data = subset(starr, id %in% unique(id)[1:10])
}
```

residuals.RegressionByComposition

Compute 'residuals' from a regression by composition

Description

Compute 'residuals' from a regression by composition

Usage

```
## S3 method for class 'RegressionByComposition'
residuals(object, ...)
```

Arguments

object	a RegressionByComposition object; usually the result of a call to rbc()
...	ignored

Value

a vector of probabilities of the same length as the data

Scale

Scale flow

Description

Scale flow

Usage

Scale

Format

An object of class Flow (inherits from R6) of length 6.

ScaleOdds

ScaleOdds flow

Description

ScaleOdds flow

Usage

ScaleOdds

Format

An object of class `Flow` (inherits from `R6`) of length 6.

ScaleRisk0

ScaleRisk0 flow

Description

ScaleRisk0 flow

Usage

ScaleRisk0

Format

An object of class `Flow` (inherits from `R6`) of length 6.

ScaleRisk1

ScaleRisk1 flow

Description

ScaleRisk1 flow

Usage

ScaleRisk1

Format

An object of class `Flow` (inherits from `R6`) of length 6.

starr*Growth from birth to 3 years in healthy babies in the US*

Description

Growth from birth to 3 years in healthy babies in the US

Usage

```
starr
```

Format**starr:**

A data frame with 104,798 rows and 5 columns:

id Anonymized identifier

sex Sex of baby

age Age of baby, in days

height Jittered height of baby, in cm

weight Jittered weight of baby, in kg ...

Source

[doi:10.5061/dryad.4j0zpc8jf](https://doi.org/10.5061/dryad.4j0zpc8jf)

References

[doi:10.1186/s12874024021451](https://doi.org/10.1186/s12874024021451)

summary.ReggressionByComposition*Summary of a regression by composition*

Description

Summary of a regression by composition

Usage

```
## S3 method for class 'RegressionByComposition'  
summary(object, compact = FALSE, ...)
```

Arguments

object	a RegressionByComposition object; usually the result of a call to rbc()
compact	logical; should coefficients from all flows be compressed into a single matrix?
...	ignored

Translate *Translate flow*

Description

Translate flow

Usage

Translate

Format

An object of class Flow (inherits from R6) of length 6.

TranslateRisk1 *TranslateRisk1 flow*

Description

TranslateRisk1 flow

Usage

TranslateRisk1

Format

An object of class Flow (inherits from R6) of length 6.

vcov.RegressionByComposition
Extract variance-covariance matrix from a regression by composition

Description

Extract variance-covariance matrix from a regression by composition

Usage

```
## S3 method for class 'RegressionByComposition'
vcov(object, ...)
```

Arguments

object	a RegressionByComposition object; usually the result of a call to rbc()
...	ignored

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