

Package ‘BSW’

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Type Package

Title Fitting a Log-Binomial Model using the Bekhit-Schöpe-Wagenpfeil (BSW) Algorithm

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Description

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

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Encoding UTF-8

URL <https://github.com/adam-bec/BSW>

BugReports <https://github.com/adam-bec/BSW/issues>

VignetteBuilder knitr

Depends Matrix, matrixStats, quadprog

Suggests knitr, rmarkdown, testthat

Imports methods

LazyData true

RoxygenNote 7.1.1

NeedsCompilation no

Repository CRAN

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R topics documented:

bsw	2
bsw-class	3
coef,bsw-method	4

confint,bsw-method	4
constr	5
gradF	6
hess	6
summary,bsw-method	7

Index	8
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bsw	<i>Fitting a log-binomial model using the Bekhit-Schöpe-Wagenpfeil (BSW) algorithm</i>
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Description

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

Usage

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

Arguments

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

Value

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

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

Author(s)

Adam Bekhit, Jakob Schöpe

References

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

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

Examples

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

bsw-class

S4 Class "bsw"

Description

S4 Class "bsw"

Slots

`call` An object of class "call".

`formula` An object of class "formula".

`coefficients` A numeric vector containing the estimated model parameters.

`iter` A positive integer indicating the number of iterations.

`converged` A logical constant that indicates whether the model has converged.

`y` A numeric vector containing the dependent variable of the model.

`x` The model matrix.

`data` A data frame containing the variables in the model.

Author(s)

Adam Bekhit, Jakob Schöpe

coef,bsw-method	<i>Extracting the estimated model parameters of bsw()</i>
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Description

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

Usage

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

Arguments

object	An object of class "bsw".
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Value

A numeric vector containing the estimated model parameters.

Author(s)

Adam Bekhit, Jakob Schöpe

confint,bsw-method	<i>Estimating confidence intervals of the estimated model parameters of bsw()</i>
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Description

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

Usage

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

Arguments

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

Details

confint provides Wald (default) and bias-corrected accelerated bootstrap confidence intervals of the estimated model parameters of bsw().

Value

A matrix with columns giving the lower and upper confidence limits of each estimated model parameter.

Author(s)

Adam Bekhit, Jakob Schöpe

constr	<i>Setting the linear inequality constraints for bsw()</i>
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Description

constr() sets the linear inequality constraints for bsw().

Usage

```
constr(x)
```

Arguments

x A model matrix.

Value

A matrix containing the linear inequality constraints for bsw().

Author(s)

Adam Bekhit, Jakob Schöpe

gradF	<i>Deriving the first derivatives of the log likelihood function of the log-binomial model in bsw()</i>
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Description

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

Usage

```
gradF(theta, y, x)
```

Arguments

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

Value

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

Author(s)

Adam Bekhit, Jakob Schöpe

hess	<i>Deriving the second partial derivatives of the log likelihood function of the log-binomial model in bsw() (Hessian matrix)</i>
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Description

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

Usage

```
hess(theta, y, x)
```

Arguments

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

Value

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

Author(s)

Adam Bekhit, Jakob Schöpe

summary,bsw-method *Summarizing the estimated model parameters of bsw()*

Description

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

Usage

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

Arguments

object An object of class "bsw".

Value

A list containing the following elements:

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

Author(s)

Adam Bekhit, Jakob Schöpe

Index

bsw, [2](#)

bsw-class, [3](#)

coef, bsw-method, [4](#)

confint, bsw-method, [4](#)

constr, [5](#)

gradF, [6](#)

hess, [6](#)

summary, bsw-method, [7](#)