

Package: lavaSearch2 (via r-universe)

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Type Package

Title Tools for Model Specification in the Latent Variable Framework

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Description Tools for model specification in the latent variable framework (add-on to the 'lava' package). The package contains three main functionalities: Wald tests/F-tests with improved control of the type 1 error in small samples, adjustment for multiple comparisons when searching for local dependencies, and adjustment for multiple comparisons when doing inference for multiple latent variable models.

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<i>addLink</i>	<i>Add a New Link Between Two Variables in a LVM</i>
----------------	--

Description

Generic interface to add links to lvm objects.

Usage

```
addLink(object, ...)
```

```
## S3 method for class 'lvm'
```

```
addLink(
  object,
  var1,
  var2,
  covariance,
  all.vars = lava::vars(object),
  warnings = FALSE,
  ...
)
```

```
## S3 method for class 'lvm.reduced'
```

```
addLink(object, ...)
```

Arguments

- | | |
|-------------------------|--|
| <code>object</code> | a lvm object. |
| <code>...</code> | [internal] only used by the generic method and from <code>addLink.lvm.reduced</code> to <code>addLink.lvm</code> . |
| <code>var1</code> | [character or formula] the exogenous variable of the new link or a formula describing the link to be added to the lvm. |
| <code>var2</code> | [character] the endogenous variable of the new link. Disregarded if the argument <code>var1</code> is a formula. |
| <code>covariance</code> | [logical] is the link is bidirectional? Ignored if one of the variables non-stochastic (e.g. exogenous variables). |
| <code>all.vars</code> | [internal] a character vector containing all the variables of the lvm object. |
| <code>warnings</code> | [logical] Should a warning be displayed when no link is added? |

Details

The argument `all.vars` is useful for `lvm.reduce` object where the command `vars(object)` does not return all variables. The command `vars(object, xlp = TRUE)` must be used instead.

Arguments `var1` and `var2` are passed to `initVarLink`.

Examples

```
library(lava)
set.seed(10)

m <- lvm()
regression(m) <- c(y1,y2,y3)~u
regression(m) <- u~x1+x2
latent(m) <- ~u
m2 <- m

addLink(m, x1 ~ y1, covariance = FALSE)
addLink(m, y1 ~ x1, covariance = FALSE)
coef(addLink(m, y1 ~ y2, covariance = TRUE))

addLink(m2, "x1", "y1", covariance = FALSE)
addLink(m2, "y1", "x1", covariance = FALSE)
newM <- addLink(m, "y1", "y2", covariance = TRUE)
coef(newM)
```

autoplot.intDensTri *2D-display of the Domain Used to Compute the Integral*

Description

2D-display of the domain used to compute the integral.

Usage

```
## S3 method for class 'intDensTri'
autoplot(object, coord.plot = c("x", "y1"), plot = TRUE, ...)
```

Arguments

<code>object</code>	output of the function <code>intDensTri</code> .
<code>coord.plot</code>	[character vector] the x and y coordinates. Can be "x", "y1" to "yd", "z" if <code>zmin</code> was specified when calling <code>intDensTri</code> .
<code>plot</code>	[logical] should the plot be displayed?
<code>...</code>	[internal] Only used by the generic method.

Value

A ggplot object.

See Also

[intDensTri](#)

autoplot_calibrateType1

Graphical Display of the Bias or Type 1 Error

Description

Graphical display of the bias or type 1 error for the output of [calibrateType1](#).

Usage

```
## S3 method for class 'calibrateType1'
autoplot(
  object,
  type = "bias",
  plot = TRUE,
  color.threshold = "red",
  type.bias = "absolute",
  alpha = 0.05,
  nrow.legend = NULL,
  name2label = NULL,
  color = NULL,
  keep.method = NULL,
  ...
)
```

Arguments

object	output of calibrateType1 .
type	[character] if type equals "bias" the bias will be displayed. Otherwise if it equals "type1error" the type 1 error will be displayed.
plot	[logical] should the plot be displayed?
color.threshold	[character] the color for the line representing the expected value(s).
type.bias	[character] if type.bias equals "absolute" the absolute bias will be used. Otherwise if it equals "relative" the relative bias will be used. Only relevant when type equals "bias".
alpha	[numeric, 0-1] the significance threshold to consider. Only relevant when type equals "type1error".

nrow.legend	[integer, >0] the number of rows for the legend. Only relevant when type equals "type1error".
name2label	[named character vector] the label for the legend. The vector should contain the method names (see details). Only relevant when type equals "type1error".
color	[character vector] a vector of colours to be used to color the lines. Only relevant when type equals "type1error".
keep.method	[character vector] the methods names for which the type 1 error should be displayed. Only relevant when type equals "type1error".
...	[internal] Only used by the generic method.

Details

Method names:

- p.Ztest
- p.Satt
- p.KR
- p.robustZtest
- p.robustSatt
- p.robustKR

Value

An list containing:

- plot: a ggplot object.
- data: the dataset used to generate the ggplot object.

autoplot-modelsearch2 *Display the Value of a Coefficient across the Steps.*

Description

Display the value of a coefficient across the steps.

Usage

```
## S3 method for class 'modelsearch2'
autoplot(
  object,
  param,
  ci = TRUE,
  step = 0:nStep(object),
  conf.level = 0.95,
  plot = TRUE,
  add.0 = TRUE,
  ...
)
```

Arguments

object	a modelsearch2 object.
param	[character vector] the name of the coefficient(s) to be displayed.
ci	[logical] should the confidence intervals of the coefficient(s) be displayed.
step	[integer >0] the steps at which the coefficient value should be displayed.
conf.level	[numeric, 0-1] confidence level of the interval.
plot	[logical] should the graph be displayed?
add.0	[logical] should an horizontal line representing no effect be displayed?
...	[internal] only used by the generic method.

Value

A list containing

- plot: a ggplot object.
- data: the data used to generate the ggplot object.

Examples

```
## Not run:
mSim <- lvm(Y~G+X1+X2+X3+X4+X5)
addvar(mSim) <- ~Z1+Z2

set.seed(10)
df.data <- lava::sim(mSim, 1e2)

mBase <- lvm(Y~G)
addvar(mBase) <- ~X1+X2+X3+X4+X5+Z1+Z2
e.lvm <- estimate(mBase, data = df.data)
res <- modelsearch2(e.lvm, method.p.adjust = "holm", alpha = 0.05)
autoplot(res, param = "Y~G")
autoplot(res, param = c("Y", "Y~G"))

## End(Not run)
```

calcDistMax

Adjust the p.values Using the Quantiles of the Max Statistic

Description

Adjust the p.values using the quantiles of the max statistic.

Usage

```
calcDistMaxIntegral(
  statistic,
  iid,
  df,
  iid.previous = NULL,
  quantile.previous = NULL,
  quantile.compute = lava.options()$search.calc.quantile.int,
  alpha,
  cpus = 1,
  cl = NULL,
  trace
)
```

```
calcDistMaxBootstrap(
  statistic,
  iid,
  iid.previous = NULL,
  quantile.previous = NULL,
  method,
  alpha,
  cpus = 1,
  cl = NULL,
  n.sim,
  trace,
  n.repmax = 100
)
```

Arguments

statistic	[numeric vector] the observed Wald statistic. Each statistic correspond to a null hypothesis (i.e. a coefficient) that one wish to test.
iid	[matrix] zero-mean iid decomposition of the coefficient used to compute the statistic.
df	[numeric] the degree of freedom defining the multivariate Student's t distribution. If NULL the multivariate Gaussian distribution will be used instead.
iid.previous	[matrix, EXPERIMENTAL] zero-mean iid decomposition of previously tested coefficient.
quantile.previous	[numeric, EXPERIMENTAL] rejection quantiles of the previously tested hypotheses. If not NULL the values should correspond the variable in to the first column(s) of the argument iid.previous.
quantile.compute	[logical] should the rejection quantile be computed?
alpha	[numeric 0-1] the significance cutoff for the p-values. When the p-value is below, the corresponding link will be retained.

cpus	[integer >0] the number of processors to use. If greater than 1, the computation of the p-value relative to each test is performed in parallel.
cl	[cluster] a parallel socket cluster generated by <code>parallel::makeCluster</code> that has been registered using <code>registerDoParallel</code> .
trace	[logical] should the execution of the function be traced?
method	[character] the method used to compute the p-values.
n.sim	[integer >0] the number of bootstrap simulations used to compute each p-values. Disregarded when the p-values are computed using numerical integration.
n.repmax	[integer >0] the maximum number of rejection for each bootstrap sample before switching to a new bootstrap sample. Only relevant when conditioning on a previous test. Disregarded when the p-values are computed using numerical integration.

Value

A list containing

- `p.adjust`: the adjusted p-values.
- `z`: the rejection threshold.
- `Sigma`: the correlation matrix between the test statistic.
- `correctedLevel`: the alpha level corrected for conditioning on previous tests.

Examples

```
library(mvtnorm)

set.seed(10)
n <- 100
p <- 4
link <- letters[1:p]
n.sim <- 1e3 # number of bootstrap simulations

#### test - not conditional ####
X.iid <- rmvnorm(n, mean = rep(0,p), sigma = diag(1,p))
colnames(X.iid) <- link
statistic <- setNames(1:p,link)

r1 <- calcDistMaxIntegral(statistic = statistic, iid = X.iid,
  trace = FALSE, alpha = 0.05, df = 1e6)

r3 <- calcDistMaxBootstrap(statistic = statistic, iid = X.iid,
  method = "residual",
  trace = FALSE, alpha = 0.05, n.sim = n.sim)

r4 <- calcDistMaxBootstrap(statistic = statistic, iid = X.iid,
  method = "wild",
  trace = FALSE, alpha = 0.05, n.sim = n.sim)
```

```

rbind(integration = c(r1$p.adjust, quantile = r1$z),
      bootResidual = c(r3$p.adjust, quantile = r3$z),
      bootWild    = c(r4$p.adjust, quantile = r4$z))

#### test - conditional ####
## Not run:
Z.iid <- rmvnorm(n, mean = rep(0,p+1), sigma = diag(1,p+1))
seqQuantile <- qmvnorm(p = 0.95, delta = rep(0,p+1), sigma = diag(1,p+1),
                      tail = "both.tails")$quantile

r1c <- calcDistMaxIntegral(statistic = statistic, iid = X.iid,
                          iid.previous = Z.iid, quantile.previous = seqQuantile,
                          trace = FALSE, alpha = 0.05, df = NULL)

r3c <- calcDistMaxBootstrap(statistic = statistic, iid = X.iid,
                            iid.previous = Z.iid, quantile.previous = seqQuantile, method = "residual",
                            trace = FALSE, alpha = 0.05, n.sim = n.sim)

r4c <- calcDistMaxBootstrap(statistic = statistic, iid = X.iid,
                            iid.previous = Z.iid, quantile.previous = seqQuantile, method = "wild",
                            trace = FALSE, alpha = 0.05, n.sim = n.sim)

rbind(integration = c(r1c$p.adjust, quantile = r1c$z),
      bootResidual = c(r3c$p.adjust, quantile = r3c$z),
      bootWild    = c(r4c$p.adjust, quantile = r4c$z))

## End(Not run)

```

calcType1postSelection

Compute the Type 1 Error After Selection [EXPERIMENTAL]

Description

Compute the type 1 error after selection [EXPERIMENTAL].

Usage

```

calcType1postSelection(
  level,
  mu,
  Sigma,
  quantile.previous,
  distribution,
  df,
  n = 10,
  correct = TRUE,
  ...
)

```

Arguments

level	[numeric 0-1] expected coverage.
mu	[numeric vector] the expectation of the joint distribution of the test statistics
Sigma	[matrix] the variance-covariance of the joint distribution of the test statistics.
quantile.previous	[numeric] significance quantile used at the previous step.
distribution	[character] distribution of the test statistics. Can be "pmvnorm" (normal distribution) or "pvmt" (Student's t distribution)
df	[integer > 0] the degree of freedom of the joint Student's t distribution. Only used when distribution="pvmt".
n	[integer > 0] number of points for the numerical integration
correct	[logical] if true, correct the level to account for previous testings.
...	arguments passed to intDensTri .

Details

The number of tests at the current step (i.e. after selection) is assumed to be one less than the number of tests at the previous step (i.e. before selection).

Arguments mu and Sigma must contain the moments for the vector of test statistics before and after selection (in that order).

Value

[numeric] the type 1 error.

Author(s)

Brice Ozenne

Examples

```
library(mvtnorm)
n <- 350

#### only 2 tests
Sigma <- rbind(c(1,0,0),c(0,1,1),c(0,1,1))
z2 <- qmvnorm(0.95, mean = rep(0,2), sigma = Sigma[1:2,1:2], tail = "both.tails")$quantile

## no selection since strong effect
mu <- c(10,0,0)
calcType1postSelection(0.95, quantile.previous = z2, distribution = "gaussian",
                      mu = mu, Sigma = Sigma, correct = TRUE)

## strong selection
## Not run:
mu <- c(0,0,0)
levelC <- calcType1postSelection(0.95, quantile.previous = z2, distribution = "gaussian",
```

```

        mu = mu, Sigma = Sigma)
print(levelC) # more liberal than without selection
calcType1postSelection(levelC, quantile.previous = z2, distribution = "gaussian",
        mu = mu, Sigma = Sigma, correct = FALSE)

## End(Not run)

#### 3 tests
Sigma <- diag(1,5,5)
Sigma[4,2] <- 1
Sigma[2,4] <- 1
Sigma[5,3] <- 1
Sigma[3,5] <- 1

z2 <- qmvnorm(0.95, mean = mu[1:3], sigma = Sigma[1:3,1:3], tails = "both.tails")$quantile

## no selection since strong effect
## Not run:
mu <- c(10,0,0,0,0)
calcType1postSelection(0.95, quantile.previous = z2, distribution = "gaussian",
        mu = mu, Sigma = Sigma, correct = TRUE)

## strong selection
mu <- c(0,0,0,0,0)
levelC <- calcType1postSelection(0.95, quantile.previous = z2,
        mu = mu, Sigma = Sigma, distribution = "gaussian")
calcType1postSelection(levelC, quantile.previous = z2, distribution = "gaussian",
        mu = mu, Sigma = Sigma, correct = FALSE)

## End(Not run)

```

calibrateType1

Simulation Study Assessing Bias and Type 1 Error

Description

Perform a simulation study over one or several sample size to assess the bias of the estimate and the type 1 error of the Wald test and robust Wald test

Usage

```
calibrateType1(object, param, n.rep, ...)
```

```
## S3 method for class 'lvm'
calibrateType1(
  object,
  param,
  n.rep,
```

```

n,
correction = TRUE,
warmup = NULL,
null = NULL,
F.test = FALSE,
cluster = NULL,
generative.object = NULL,
generative.coef = NULL,
true.coef = NULL,
n.true = 1e+06,
round.true = 2,
bootstrap = FALSE,
n.bootstrap = 1000,
checkType1 = FALSE,
checkType2 = FALSE,
dir.save = NULL,
label.file = NULL,
seed = NULL,
cpus = 1,
trace = 2,
...
)

## S3 method for class 'lvmfit'
calibrateType1(
  object,
  param,
  n.rep,
  correction = TRUE,
  F.test = FALSE,
  bootstrap = FALSE,
  n.bootstrap = 1000,
  seed = NULL,
  trace = 2,
  cpus = 1,
  ...
)

```

Arguments

object	a lvm object defining the model to be fitted.
param	[character vector] names of the coefficient whose value will be tested.
n.rep	[integer, >0] number of simulations per sample size.
...	[internal] Only used by the generic method.
n	[integer vector, >0] sample size(s) considered in the simulation study.
correction	[logical] should the type 1 error after correction be computed?

warmup	[list of lvm] a list of lvm objects that will be sequentially fitted with for starting values the parameter of the previous model in the list (if any). The parameters of the final model of the list are used to initialize the fit of the model of interest (i.e. object).
null	[numeric vector] vector of null hypotheses, one for each model coefficient. By default a vector of 0.
F.test	[logical] should a multivariate Wald test be perform testing simultaneously all the null hypotheses?
cluster	[integer vector] the grouping variable relative to which the observations are iid. Will be passed to lava::estimate.
generative.object	[lvm] object defining the statistical model generating the data.
generative.coef	[name numeric vector] values for the parameters of the generative model. Can also be NULL: in such a case the coefficients are set to default values decided by lava (usually 0 or 1).
true.coef	[name numeric vector] expected values for the parameters of the fitted model.
n.true	[integer, >0] sample size at which the estimated coefficients will be a reliable approximation of the true coefficients.
round.true	[integer, >0] the number of decimal places to be used for the true value of the coefficients. No rounding is done if NULL.
bootstrap	[logical] should bootstrap resampling be performed?
n.bootstrap	[integer, >0] the number of bootstrap sample to be used for each bootstrap.
checkType1	[logical] returns an error if the coefficients associated to the null hypotheses do not equal 0.
checkType2	[logical] returns an error if the coefficients associated to the null hypotheses equal 0.
dir.save	[character] path to the directory were the results should be exported. Can also be NULL: in such a case the results are not exported.
label.file	[character] element to include in the file name.
seed	[integer, >0] value that will be set before adjustment for multiple comparisons to ensure reproducible results. Can also be NULL: in such a case no seed is set.
cpus	[integer >0] the number of processors to use. If greater than 1, the simulations are performed in parallel.
trace	[integer] should the execution of the function be trace. Can be 0, 1 or 2.

Value

An object of class calibrateType1.

Author(s)

Brice Ozenne

See Also

`link{autoplot.calibrateType1}` for a graphical display of the bias or of the type 1 error.

Examples

```
## Not run:
#### simulate data ####
m.Sim <- lvm(c(Y1[mu1:sigma]~1*eta,
              Y2[mu2:sigma]~1*eta,
              Y3[mu3:sigma]~1*eta,
              eta~beta1*Group+beta2*Gender))
latent(m.Sim) <- ~eta
categorical(m.Sim, labels = c("M", "F")) <- ~Gender

d <- lava::sim(m.Sim, 1e2)

#### calibrate type 1 error on the estimated model ####
m <- lvm(Y1~eta,
         Y2~eta,
         Y3~eta,
         eta~Group+Gender)
e <- lava::estimate(m, data = d)
res <- calibrateType1(e, param = "eta~Group", n.rep = 100)
res <- calibrateType1(e, param = c("eta~Group", "Y1~eta"), F.test = TRUE, n.rep = 100)
res <- calibrateType1(e, param = "eta~Group", n.rep = 100, cpus = 4)
summary(res)

## End(Not run)
```

checkData

Check that Validity of the Dataset

Description

Check whether the dataset can be used to fit the lvm object.

Usage

```
checkData(object, data, trace)

## S3 method for class 'lvm'
checkData(object, data, trace = TRUE)
```

Arguments

<code>object</code>	a lvm object.
<code>data</code>	[data.frame] the dataset used to obtain the object.
<code>trace</code>	[logical] when TRUE, the outcome of the check will be displayed.

Value

Invisible TRUE or FALSE.

Examples

```
m <- lvm()
regression(m) <- c(y1,y2,y3)~u
regression(m) <- u~x
latent(m) <- ~u

d <- lava::sim(m,1e2)

try(checkData(m, data = d)) # return an error

checkData(m, data = d[,-4])

try(checkData(m, data = d[-(3:4)])) # return an error
```

clean

Simplify a lvm object

Description

Remove variables with no link.

Usage

```
clean(x, ...)
```

S3 method for class 'lvm'

```
clean(x, rm.exo = TRUE, rm.endo = TRUE, rm.latent = TRUE, ...)
```

Arguments

x	lvm-object
...	additional arguments to lower level functions
rm.exo	should exogenous variables with no links be removed from the object?
rm.endo	should endogenous variables with no links be removed from the object?
rm.latent	should latent variables with no links be removed from the object?

Examples

```

m <- lvm()
m <- regression(m, x=paste0("x",1:5),y="y1")
m <- regression(m, x=paste0("x",1:5),y="y2")
covariance(m) <- y1~y2

cancel(m) <- y1 ~ x1
cancel(m) <- y2 ~ x1
clean(m)

m <- lvm(y1 ~ eta + x1, y2 ~ eta, y3 ~ eta + x2)
latent(m) <- ~eta
clean(m)
m
cancel(m) <- y1 ~ eta
cancel(m) <- y2 ~ eta
cancel(m) <- y3 ~ eta
clean(m)

```

coef2

*Model Coefficients With Small Sample Correction***Description**

Extract the coefficients from a latent variable model. Similar to `lava::compare` but with small sample correction.

Usage

```

coef2(object, as.lava, ...)

## S3 method for class 'lvmfit'
coef2(object, as.lava = TRUE, ssc = lava.options()$ssc, ...)

```

Arguments

<code>object</code>	a <code>lvmfit</code> or <code>lvmfit2</code> object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
<code>as.lava</code>	[logical] if TRUE, uses the same names as when using <code>stats::coef</code> .
<code>...</code>	additional argument passed to <code>estimate2</code> when using a <code>lvmfit</code> object.
<code>ssc</code>	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a <code>lvmfit</code> object.

Details

When argument `object` is a `lvmfit` object, the method first calls `estimate2` and then extract the model coefficients.

Value

A numeric vector named with the names of the coefficients.

See Also

[estimate2](#) to obtain lvmfit2 objects.

Examples

```
#### simulate data ####
set.seed(10)
dW <- sampleRepeated(10, format = "wide")
set.seed(10)
dL <- sampleRepeated(10, format = "long")
dL$time2 <- paste0("visit",dL$time)

#### latent variable models ####
e.lvm <- estimate(lvm(c(Y1,Y2,Y3) ~ 1*eta + X1, eta ~ Z1), data = dW)
coef(e.lvm)
coef2(e.lvm)
coef2(e.lvm, as.lava = FALSE)
```

coefByType

Extract the Coefficient by Type

Description

Extract specific types of coefficient from a lvm object: covariance coefficient(s) (coefCov), extra parameter(s) (coefExtra), position in the list of models for each coefficient (coefIndexModel), intercept coefficient(s) (coefIntercept), coefficient(s) that are used as reference (coefRef), regression coefficient(s) (coefReg), variance coefficient(s) (coefVar).

Usage

```
coefCov(object, value, keep.var, ...)

## S3 method for class 'lvm'
coefCov(object, value = FALSE, keep.var = FALSE, ...)

## S3 method for class 'lvmfit'
coefCov(object, value = FALSE, keep.var = FALSE, ...)

## S3 method for class 'multigroup'
coefCov(object, value = FALSE, keep.var = FALSE, ...)

coefExtra(object, value, ...)

## S3 method for class 'lvm'
```

```
coefExtra(object, value = FALSE, ...)  
  
## S3 method for class 'lvmfit'  
coefExtra(object, value = FALSE, ...)  
  
## S3 method for class 'multigroup'  
coefExtra(object, value = FALSE, ...)  
  
coefIndexModel(object, ...)  
  
## S3 method for class 'lvm'  
coefIndexModel(object, ...)  
  
## S3 method for class 'lvmfit'  
coefIndexModel(object, ...)  
  
## S3 method for class 'multigroup'  
coefIndexModel(object, ...)  
  
## S3 method for class 'multigroupfit'  
coefIndexModel(object, ...)  
  
coefIntercept(object, value, ...)  
  
## S3 method for class 'lvm'  
coefIntercept(object, value = FALSE, ...)  
  
## S3 method for class 'lvmfit'  
coefIntercept(object, value = FALSE, ...)  
  
## S3 method for class 'multigroup'  
coefIntercept(object, value = FALSE, ...)  
  
coefRef(object, value, ...)  
  
## S3 method for class 'lvmfit'  
coefRef(object, value = FALSE, ...)  
  
coefReg(object, value, ...)  
  
## S3 method for class 'lvm'  
coefReg(object, value = FALSE, ...)  
  
## S3 method for class 'lvmfit'  
coefReg(object, value = FALSE, ...)  
  
## S3 method for class 'multigroup'  
coefReg(object, value = FALSE, ...)
```

```
coefVar(object, value, ...)

## S3 method for class 'lvm'
coefVar(object, value = FALSE, ...)

## S3 method for class 'lvmfit'
coefVar(object, value = FALSE, ...)

## S3 method for class 'multigroup'
coefVar(object, value = FALSE, ...)
```

Arguments

object	a lvm model or a fitted lvm model
value	should the name of the coefficient be returned? Else return the coefficients
keep.var	should the variance coefficients be returned?
...	arguments to be passed to

Value

A vector containing the names of the positions of the coefficients.

Examples

```
#### regression ####
m <- lvm(Y~X1+X2)
e <- estimate(m, lava::sim(m, 1e2))

coefCov(m)
coefCov(m, value = TRUE)

coefCov(m, keep.var = TRUE)
coefCov(m, value = TRUE, keep.var = TRUE)

coefIndexModel(m)
coefIndexModel(e)

coefIntercept(m)
coefIntercept(m, value = TRUE)

coefReg(m)
coefReg(m, value = TRUE)

#### LVM ####
m <- lvm()
regression(m) <- c(y1,y2,y3)~u
regression(m) <- u~x1+x2
latent(m) <- ~u
covariance(m) <- y1~y2
```

```

m.Sim <- m
categorical(m.Sim, labels = c("a","b","c")) <- ~x2
e <- estimate(m, lava::sim(m.Sim, 1e2))

coefCov(m)
coefCov(m, value = TRUE)

coefCov(m, keep.var = TRUE)
coefCov(m, value = TRUE, keep.var = TRUE)

coefExtra(m)

coefIndexModel(m)
coefIndexModel(e)

## additional categorical variable
categorical(m, labels = as.character(1:3)) <- "X1"

coefExtra(m)
coefExtra(m, value = TRUE)

## additional categorical variable
categorical(m, labels = as.character(1:3)) <- "x1"

coefIntercept(m)
coefIntercept(m, value = TRUE)
coefIntercept(e)

coefReg(e, value = TRUE)

#### multigroup ####
m <- lvm(Y~X1+X2)
eG <- estimate(list(m,m), list(lava::sim(m, 1e2), lava::sim(m, 1e2)))

coefIndexModel(eG)

```

coefType

Extract the Type of Each Coefficient

Description

Extract the type of each coefficient of a lvm object.

Usage

```
coefType(object, as.lava, ...)
```

```
## S3 method for class 'lvm'
```

```
coefType(object, as.lava = TRUE, data = NULL, ...)

## S3 method for class 'lvmfit'
coefType(object, as.lava = TRUE, ...)

## S3 method for class 'multigroup'
coefType(object, as.lava = TRUE, ...)
```

Arguments

object	a lvm or lvmfit object.
as.lava	[logical] export the type of coefficients mimicking lava:::coef.
...	arguments to be passed to lava:::coef
data	[data.frame, optional] the dataset. Help to identify the categorical variables.

Details

A lvm can be written as a measurement model:

$$Y_i = \nu + \Lambda \eta_i + K X_i + \epsilon_i$$

and a structural model:

$$\eta_i = \alpha + B \eta_i + \Gamma X_i + \zeta_i$$

where Ψ is the variance covariance matrix of the residuals ζ
and Σ is the variance covariance matrix of the residuals ϵ .

coefType either returns the Latin/Greek letter corresponding to the coefficients or it groups them:

- intercept: ν and α .
- regression: Λ , K , B , and Γ .
- covariance: extra-diagonal terms of Σ and Ψ .
- variance: diagonal of Σ and Ψ .

A link denotes a relationship between two variables. The coefficient are used to represent the strength of the association between two variable, i.e. the strength of a link. A coefficient may corresponds to the strength of one or several link.

Value

coefType returns a data.frame when as.lava=FALSE:

- name: name of the link
- Y: outcome variable
- X: regression variable in the design matrix (could be a transformation of the original variables, e.g. dichotomization).
- data: original variable

- type: type of link
- value: if TRUE, the value of the link is set and not estimated.
- marginal: if TRUE, the value of the link does not impact the estimation.
- detail: a more detailed description of the type of link (see the details section)
- lava: name of the coefficient in lava

When `as.lava=TRUE`, `coefType` returns a named vector containing the type of each coefficient.

Examples

```
#### regression ####
m <- lvm(Y~X1+X2)
e <- estimate(m, lava::sim(m, 1e2))

coefType(m)
coefType(e)

#### LVM ####
m <- lvm()
regression(m) <- c(y1,y2,y3)~u
regression(m) <- u~x1+x2
latent(m) <- ~u
covariance(m) <- y1~y2

m.Sim <- m
categorical(m.Sim, labels = c("a","b","c")) <- ~x2
e <- estimate(m, lava::sim(m.Sim, 1e2))

coefType(m)
coefType(e)

## additional categorical variables
categorical(m, labels = as.character(1:3)) <- "X1"

coefType(m, as.lava = FALSE)

#### LVM with constrains ####
m <- lvm(c(Y1~0+1*eta1,Y2~0+1*eta1,Y3~0+1*eta1,
          Z1~0+1*eta2,Z2~0+1*eta2,Z3~0+1*eta2))
latent(m) <- ~eta1 + eta2
e <- estimate(m, lava::sim(m,1e2))

coefType(m)
coefType(e)

#### multigroup ####
m <- lvm(Y~X1+X2)
eG <- estimate(list(m,m), list(lava::sim(m, 1e2), lava::sim(m, 1e2)))
coefType(eG)
```

combineFormula	<i>Combine formula</i>
----------------	------------------------

Description

Combine formula by outcome

Usage

```
combineFormula(ls.formula, as.formula = TRUE, as.unique = FALSE)
```

Arguments

ls.formula	a list of formula
as.formula	should a list of formula be returned. Otherwise it will be a list of characters.
as.unique	should regressors appears at most once in the formula

Examples

```
combineFormula(list(Y~X1,Y~X3+X5,Y1~X2))
lava.options(symbols = c("~",","))
combineFormula(list("Y~X1","Y~X3+X5","Y1~X2"))
lava.options(symbols = c("<-","<->"))
combineFormula(list("Y<-X1","Y<-X3+X5","Y1<-X2"))

combineFormula(list(Y~X1,Y~X3+X1,Y1~X2))
combineFormula(list(Y~X1,Y~X3+X1,Y1~X2), as.formula = FALSE)
combineFormula(list(Y~X1,Y~X3+X1,Y1~X2), as.unique = TRUE)

lava.options(symbols = c("~", "~~"))
combineFormula(list("Y~X1","Y~X3","Y1~X2"))
```

compare2	<i>Test Linear Hypotheses With Small Sample Correction</i>
----------	--

Description

Test Linear Hypotheses using Wald statistics in a latent variable model. Similar to `lava::compare` but with small sample correction.

Usage

```
compare2(
  object,
  linfct,
  rhs,
  robust,
  cluster,
  as.lava,
  F.test,
  conf.level,
  ...
)

## S3 method for class 'lvmfit'
compare2(
  object,
  linfct = NULL,
  rhs = NULL,
  robust = FALSE,
  cluster = NULL,
  as.lava = TRUE,
  F.test = TRUE,
  conf.level = 0.95,
  ssc = lava.options()$ssc,
  df = lava.options()$df,
  ...
)

## S3 method for class 'lvmfit2'
compare2(
  object,
  linfct = NULL,
  rhs = NULL,
  robust = FALSE,
  cluster = NULL,
  as.lava = TRUE,
  F.test = TRUE,
  conf.level = 0.95,
  ...
)

## S3 method for class 'lvmfit2'
compare(
  object,
  linfct = NULL,
  rhs = NULL,
  robust = FALSE,
  cluster = NULL,
```

```

as.lava = TRUE,
F.test = TRUE,
conf.level = 0.95,
...
)

```

Arguments

object	a <code>lvmfit</code> or <code>lvmfit2</code> object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
linfct	[matrix or vector of character] the linear hypotheses to be tested. Same as the argument <code>par</code> of <code>createContrast</code> .
rhs	[vector] the right hand side of the linear hypotheses to be tested.
robust	[logical] should the robust standard errors be used instead of the model based standard errors?
cluster	[integer vector] the grouping variable relative to which the observations are iid.
as.lava	[logical] should the output be similar to the one return by <code>lava::compare</code> ?
F.test	[logical] should a joint test be performed?
conf.level	[numeric 0-1] level of the confidence intervals.
...	additional argument passed to <code>estimate2</code> when using a <code>lvmfit</code> object.
ssc	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a <code>lvmfit</code> object.
df	[character] method used to estimate the degree of freedoms of the Wald statistic: Satterthwaite "satterthwaite". Otherwise ("none"/FALSE/NA) the degree of freedoms are set to Inf. Only relevant when using a <code>lvmfit</code> object.

Details

The `linfct` argument and `rhs` specify the set of linear hypotheses to be tested. They can be written:

$$\mathit{linfct} * \theta = \mathit{rhs}$$

where θ is the vector of the model coefficients.

The `par` argument must contain expression(s) involving the model coefficients. For example "beta = 0" or `c("-5*beta + alpha = 3", "-alpha")` are valid expressions if alpha and beta belong to the set of model coefficients. A contrast matrix and the right hand side will be generated inside the function.

When directly specified, the contrast matrix must contain as many columns as there are coefficients in the model (mean and variance coefficients). Each hypothesis correspond to a row in the contrast matrix.

The `rhs` vector should contain as many elements as there are row in the contrast matrix.

Value

If `as.lava=TRUE` an object of class `htest`. Otherwise a `data.frame` object.

See Also

[createContrast](#) to create contrast matrices.
[estimate2](#) to obtain `lvmfit2` objects.

Examples

```
#### simulate data ####
set.seed(10)
mSim <- lvm(Y~0.1*X1+0.2*X2)
categorical(mSim, labels = c("a", "b", "c")) <- ~X1
transform(mSim, Id~Y) <- function(x){1:NROW(x)}
df.data <- lava::sim(mSim, 1e2)

#### with lvm ####
m <- lvm(Y~X1+X2)
e.lvm <- estimate(m, df.data)

compare2(e.lvm, linfct = c("Y~X1b", "Y~X1c", "Y~X2"))
compare2(e.lvm, linfct = c("Y~X1b", "Y~X1c", "Y~X2"), robust = TRUE)
```

 confint2

Confidence Intervals With Small Sample Correction

Description

Extract confidence intervals of the coefficients from a latent variable model. Similar to `lava::confint` but with small sample correction.

Extract estimate, standard error, confidence intervals and p-values associated to each coefficient of a latent variable model. Similar to `lava::confint` but with small sample correction.

Usage

```
confint2(object, robust, cluster, transform, as.lava, conf.level, ...)
```

```
## S3 method for class 'lvmfit'
confint2(
  object,
  robust = FALSE,
  cluster = NULL,
  transform = NULL,
  as.lava = TRUE,
  conf.level = 0.95,
  ssc = lava.options()$ssc,
```

```

    df = lava.options()$df,
    ...
  )

model.tables2(object, robust, cluster, transform, as.lava, conf.level, ...)

```

Arguments

<code>object</code>	a <code>lvmfit</code> or <code>lvmfit2</code> object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
<code>robust</code>	[logical] should robust standard errors be used instead of the model based standard errors? Should be <code>TRUE</code> if argument <code>cluster</code> is not <code>NULL</code> .
<code>cluster</code>	[integer vector] the grouping variable relative to which the observations are iid.
<code>transform</code>	[function] transformation to be applied.
<code>as.lava</code>	[logical] when <code>TRUE</code> uses the same names as when using <code>stats::coef</code> .
<code>conf.level</code>	[numeric, 0-1] level of the confidence intervals.
<code>...</code>	additional argument passed to <code>estimate2</code> when using a <code>lvmfit</code> object.
<code>ssc</code>	[character] method used to correct the small sample bias of the variance coefficients: no correction (" <code>none</code> "/ <code>FALSE</code> / <code>NA</code>), correct the first order bias in the residual variance (" <code>residual</code> "), or correct the first order bias in the estimated coefficients (" <code>cox</code> "). Only relevant when using a <code>lvmfit</code> object.
<code>df</code>	[character] method used to estimate the degree of freedoms of the Wald statistic: Satterthwaite " <code>satterthwaite</code> ". Otherwise (" <code>none</code> "/ <code>FALSE</code> / <code>NA</code>) the degree of freedoms are set to <code>Inf</code> . Only relevant when using a <code>lvmfit</code> object.

Details

When argument `object` is a `lvmfit` object, the method first calls `estimate2` and then extract the confidence intervals.

When argument `object` is a `lvmfit` object, the method first calls `estimate2` and then extract the confidence intervals.

Value

A `data.frame` with a row per coefficient.

A `data.frame` with a row per coefficient.

Examples

```

#### simulate data ####
set.seed(10)
dW <- sampleRepeated(10, format = "wide")
set.seed(10)
dL <- sampleRepeated(10, format = "long")
dL$time2 <- paste0("visit", dL$time)

#### latent variable models ####
e.lvm <- estimate(lvm(c(Y1,Y2,Y3) ~ 1*eta + X1, eta ~ Z1), data = dW)

```

```

confint(e.lvm)
confint2(e.lvm)
confint2(e.lvm, as.lava = FALSE)

```

convFormulaCharacter *formula character conversion*

Description

Conversion of formula into character string or vice versa

Usage

```
formula2character(f, type = "formula")
```

Arguments

f	a formula.
type	should the normal formula operator be used ("formula") or the one of lava.option ("symbols" or "symbol").

Examples

```

formula2character(Y1~X1+X2)
formula2character(Y1~X1+X2, type = "symbols")

```

createContrast *Create Contrast matrix*

Description

Returns a contrast matrix corresponding an object. The contrast matrix will contains the hypotheses in rows and the model coefficients in columns.

Usage

```

createContrast(object, ...)

## S3 method for class 'character'
createContrast(object, ...)

## S3 method for class 'lvmfit'
createContrast(object, linfct, ...)

## S3 method for class 'lvmfit2'
createContrast(object, linfct, ...)

```

```
## S3 method for class 'list'
createContrast(object, linfct = NULL, ...)

## S3 method for class 'mmm'
createContrast(object, linfct = NULL, ...)
```

Arguments

object	a lvmfit object or a list of a lvmfit objects.
...	Argument to be passed to .createContrast: <ul style="list-style-type: none"> • diff.first [logical] should the contrasts between the first and any of the other coefficients define the null hypotheses. • add.rowname [logical] add rownames to the contrast matrix and names to the right-hand side. • rowname.rhs [logical] when naming the hypotheses, add the right-hand side (i.e. "X1-X2=0" instead of "X1-X2"). • sep [character vector of length2] character surrounding the left part of the row names.
linfct	[vector of characters] expression defining the linear hypotheses to be tested. Can also be a regular expression (of length 1) that is used to identify the coefficients to be tested using grep. See the examples section.

Details

One can initialize an empty contrast matrix setting the argument `linfct` to `character(0)`.

Value

A list containing

- `contrast` [matrix] a contrast matrix corresponding to the left hand side of the linear hypotheses.
- `null` [vector] the right hand side of the linear hypotheses.
- `Q` [integer] the rank of the contrast matrix.
- `ls.contrast` [list, optional] the contrast matrix corresponding to each submodel. Only present when the argument `object` is a list of models.

Examples

```
## Simulate data
mSim <- lvm(X ~ Age + Treatment,
           Y ~ Gender + Treatment,
           c(Z1,Z2,Z3) ~ eta, eta ~ treatment,
           Age[40:5]~1)
latent(mSim) <- ~eta
categorical(mSim, labels = c("placebo","SSRI")) <- ~Treatment
```

```

categorical(mSim, labels = c("male","female")) <- ~Gender
n <- 1e2
set.seed(10)
df.data <- lava::sim(mSim,n)

## Estimate separate models
lmX <- lava::estimate(lvm(X ~ -1 + Age + Treatment), data = df.data)
lmY <- lava::estimate(lvm(Y ~ -1 + Gender + Treatment), data = df.data)
lvmZ <- lava::estimate(lvm(c(Z1,Z2,Z3) ~ -1 + 1*eta, eta ~ -1 + Treatment),
                      data = df.data)

## Contrast matrix for a given model
createContrast(lmX, linfct = "X~Age")
createContrast(lmX, linfct = c("X~Age=0", "X~Age+5*X~TreatmentSSRI=0"))
createContrast(lmX, linfct = c("X~Age=0", "X~Age+5*X~TreatmentSSRI=0"), sep = NULL)
createContrast(lmX, linfct = character(0))

## Contrast matrix for the join model
ls.lvm <- list(X = lmX, Y = lmY, Z = lvmZ)
createContrast(ls.lvm, linfct = "TreatmentSSRI=0")
createContrast(ls.lvm, linfct = "TreatmentSSRI=0", rowname.rhs = FALSE)
createContrast(ls.lvm, linfct = character(0))

## Contrast for multigroup models
m <- lava::lvm(Y~Age+Treatment)
e <- lava::estimate(list(m,m), data = split(df.data, df.data$Gender))
print(coef(e))
createContrast(e, linfct = "Y~TreatmentSSRI@1 - Y~TreatmentSSRI@2 = 0")
createContrast(e, linfct = "Y~TreatmentSSRI@2 - Y~TreatmentSSRI@1 = 0")

```

dfSigma

Degree of Freedom for the Chi-Square Test

Description

Computation of the degrees of freedom of the chi-squared distribution relative to the model-based variance

Usage

```
dfSigma(contrast, score, vcov, rvcov, dVcov, dRvcov, keep.param, type)
```

Arguments

contrast	[numeric vector] the linear combination of parameters to test
score	[numeric matrix] the individual score for each parameter.
vcov	[numeric matrix] the model-based variance-covariance matrix of the parameters.
rvcov	[numeric matrix] the robust variance-covariance matrix of the parameters.

dVcov	[numeric array] the first derivative of the model-based variance-covariance matrix of the parameters.
dRvcov	[numeric array] the first derivative of the robust variance-covariance matrix of the parameters.
keep.param	[character vector] the name of the parameters with non-zero first derivative of their variance parameter.
type	[integer] 1 corresponds to the Satterthwaite approximation of the the degrees of freedom applied to the model-based variance, 2 to the Satterthwaite approximation of the the degrees of freedom applied to the robust variance, 3 to the approximation described in (Pan, 2002) section 2 and 3.1.

References

Wei Pan and Melanie M. Wall, Small-sample adjustments in using the sandwich variance estimator in generalized estimating equations. *Statistics in medicine* (2002) 21:1429-1441.

effects2

Effects Through Pathways With Small Sample Correction

Description

Test whether a path in the latent variable model correspond to a null effect. Similar to `lava::effects` but with small sample correction (if any). So far it only work for a single path related two variable composed of one or two edges.

Usage

```
effects2(object, linfct, robust, cluster, conf.level, ...)
```

```
## S3 method for class 'lvmfit'
effects2(
  object,
  linfct,
  robust = FALSE,
  cluster = NULL,
  conf.level = 0.95,
  to = NULL,
  from = NULL,
  df = lava.options()$df,
  ssc = lava.options()$ssc,
  ...
)

## S3 method for class 'lvmfit2'
effects2(
  object,
```



```

    linfct,
    robust = FALSE,
    cluster = NULL,
    conf.level = 0.95,
    to = NULL,
    from = NULL,
    ...
)

## S3 method for class 'lvmfit2'
effects(
  object,
  linfct,
  robust = FALSE,
  cluster = NULL,
  conf.level = 0.95,
  to = NULL,
  from = NULL,
  ...
)

```

Arguments

object	a lvmfit or lvmfit2 object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
linfct	[character vector] The path for which the effect should be assessed (e.g. "A~B"), i.e. the effect of the right variable (B) on the left variable (A).
robust	[logical] should robust standard errors be used instead of the model based standard errors? Should be TRUE if argument cluster is not NULL.
cluster	[integer vector] the grouping variable relative to which the observations are iid.
conf.level	[numeric, 0-1] level of the confidence intervals.
...	additional argument passed to <code>estimate2</code> when using a lvmfit object.
from, to	alternative to argument linfct. See <code>lava::effects</code> .
df	[character] method used to estimate the degree of freedoms of the Wald statistic: Satterthwaite "satterthwaite". Otherwise ("none"/FALSE/NA) the degree of freedoms are set to Inf. Only relevant when using a lvmfit object.
ssc	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.

Details

When argument object is a lvmfit object, the method first calls `estimate2` and then extract the confidence intervals.

Value

A data.frame with a row per path.

 extractData

Extract Data From a Latent Variable Model

Description

Extract data from a latent variable model.

Usage

```
extractData(object, design.matrix, as.data.frame, envir, rm.na)

## S3 method for class 'lvmfit'
extractData(
  object,
  design.matrix = FALSE,
  as.data.frame = TRUE,
  envir = environment(),
  rm.na = TRUE
)
```

Arguments

object	the fitted model.
design.matrix	[logical] should the data be extracted after transformation (e.g. conversion of categorical variables to dummy variables)? Otherwise the original data will be returned.
as.data.frame	[logical] should the output be converted into a data.frame object?
envir	[environment] the environment from which to search the data.
rm.na	[logical] should the lines containing missing values in the dataset be removed?

Value

a dataset.

Examples

```
#### simulate data ####
set.seed(10)
n <- 101

Y1 <- rnorm(n, mean = 0)
Y2 <- rnorm(n, mean = 0.3)
Id <- findInterval(runif(n), seq(0.1,1,0.1))
data.df <- rbind(data.frame(Y=Y1,G="1",Id = Id),
```

```

        data.frame(Y=Y2,G="2",Id = Id)
      )

#### latent variable model ####
library(lava)
e.lvm <- estimate(lvm(Y ~ G), data = data.df)
extractData(e.lvm)
extractData(e.lvm, design.matrix = TRUE)

```

findNewLink

Find all New Links Between Variables

Description

Find all new links between variables (adapted from lava::modelsearch).

Usage

```

findNewLink(object, ...)

## S3 method for class 'lvm'
findNewLink(
  object,
  data = NULL,
  type = "both",
  exclude.var = NULL,
  rm.latent_latent = FALSE,
  rm.endo_endo = FALSE,
  rm.latent_endo = FALSE,
  output = "names",
  ...
)

```

Arguments

object	a lvm object.
...	[internal] only used by the generic method.
data	[optional] a dataset used to identify the categorical variables when not specified in the lvm object.
type	[character vector] the type of links to be considered: "regression", "covariance", or "both", .
exclude.var	[character vector] all links related to these variables will be ignore.
rm.latent_latent	[logical] should the links relating two latent variables be ignored?
rm.endo_endo	[logical] should the links relating two endogenous variables be ignored?

`rm.latent_endo` [logical] should the links relating one endogenous variable and one latent variable be ignored?

`output` [character] Specify "names" to return the names of the variables to link or specify "index" to return their position.

Value

A list containing:

- `M.links`: a matrix with two columns indicating (by name or position) the exogenous and endogenous variable corresponding to each link.
- `links`: the name of the additional possible links
- `directional`: a logical vector indicating for each link whether the link is unidirectional (TRUE, i.e. regression link) or bidirectional (FALSE, i.e. covariance link).

Examples

```
library(lava)

m <- lvm()
regression(m) <- c(y1,y2,y3)~u
categorical(m,labels=c("M","F","MF")) <- ~X1
findNewLink(m, rm.endo = FALSE)
findNewLink(m, rm.endo = TRUE)
findNewLink(m, exclude.var = "X1")

regression(m) <- u~x1+x2
latent(m) <- ~u

findNewLink(m, rm.endo = FALSE)
findNewLink(m, rm.endo = TRUE)
findNewLink(m, rm.endo = TRUE, output = "index")
findNewLink(m, type = "covariance")
findNewLink(m, type = "regression")
```

gaussian_weight

Estimate LVM With Weights

Description

Estimate LVM with weights.

Usage

```

gaussian_weight.estimate.hook(x, data, estimator, ...)

gaussian_weight.method.lvm

gaussian_weight_logLik.lvm(object, type = "cond", p, data, weights, ...)

gaussian_weight_objective.lvm(x, ...)

gaussian_weight_score.lvm(
  x,
  data,
  p,
  S,
  n,
  mu = NULL,
  weights = NULL,
  debug = FALSE,
  reindex = FALSE,
  mean = TRUE,
  constrain = TRUE,
  indiv = FALSE,
  ...
)

gaussian_weight_gradient.lvm(...)

gaussian_weight_hessian.lvm(x, p, n, weights = NULL, ...)

```

Arguments

x, object	A latent variable model
data	dataset
estimator	name of the estimator to be used
...	passed to lower level functions.
type	must be "cond"
p	parameter value
weights	weight associated to each iid replicate.
S	empirical variance-covariance matrix between variable
n	number of iid replicates
mu	empirical mean
debug, reindex, mean, constrain, indiv	additional arguments not used

Format

An object of class character of length 1.

Examples

```
#### linear regression with weights ####

## data
df <- data.frame(Y = c(1,2,2,1,2),
                 X = c(1,1,2,2,2),
                 missing = c(0,0,0,0,1),
                 weights = c(1,1,2,1,NA))

## using lm
e.lm.GS <- lm(Y~X, data = df)
e.lm.test <- lm(Y~X, data = df[df$missing==0,], weights = df[df$missing==0,"weights"])

## using lvm
m <- lvm(Y~X)
e.GS <- estimate(m, df)
## e.lava.test <- estimate(m, df[df$missing==0,], weights = df[df$missing==0,"weights"])
## warnings!!
e.test <- estimate(m, data = df[df$missing==0,],
                  weights = df[df$missing==0,"weights"],
                  estimator = "gaussian_weight")
```

getNewLink

Extract the Links that Have Been Found by the modelsearch2.

Description

Extract the links that have been found relevant by modelsearch2.

Usage

```
getNewLink(object, step)

## S3 method for class 'modelsearch2'
getNewLink(object, step = 1:nStep(object))
```

Arguments

object a modelsearch2 object.
step [logical] which test should be extracted?

Value

A character vector.

Examples

```
## Not run:
mSim <- lvm(Y~G+X1+X2)
addvar(mSim) <- ~Z1+Z2+Z3+Z4+Z5+Z6

set.seed(10)
df.data <- lava::sim(mSim, 1e2)

mBase <- lvm(Y~G)
addvar(mBase) <- ~X1+X2+Z1+Z2+Z3+Z4+Z5+Z6
e.lvm <- estimate(mBase, data = df.data)
res <- modelsearch2(e.lvm, method.p.adjust = "holm")
getNewLink(res)

## End(Not run)
```

getNewModel

Extract the Model that Has Been Retains by the modelsearch2.

Description

Extract the model that has been retained by modelsearch2.

Usage

```
getNewModel(object, step)

## S3 method for class 'modelsearch2'
getNewModel(object, step = nStep(object))
```

Arguments

object a modelsearch2 object.

step [integer >=0] the step at which the model should be extracted. 0 returns the initial model, i.e. before adding any links.

Value

A lvmfit object.

Examples

```
## Not run:
mSim <- lvm(Y~G+X1+X2)
addvar(mSim) <- ~Z1+Z2+Z3+Z4+Z5+Z6

set.seed(10)
df.data <- lava::sim(mSim, 1e2)
```

```

mBase <- lvm(Y~G)
addvar(mBase) <- ~X1+X2+Z1+Z2+Z3+Z4+Z5+Z6
e.lvm <- estimate(mBase, data = df.data)
res <- modelsearch2(e.lvm, method.p.adjust = "holm")
getNewModel(res)

## End(Not run)

```

getStep

Extract one Step From the Sequential Procedure

Description

Extract one step from the sequential procedure.

Usage

```

getStep(object, step, slot)

## S3 method for class 'modelsearch2'
getStep(object, step = nStep(object), slot = NULL)

```

Arguments

object	a modelsearch2 object
step	[integer >0] which test should be extracted?
slot	[character] the element from the modelsearch2 object that should be extracted.

Examples

```

## Not run:
mSim <- lvm(Y~G+X1+X2)
addvar(mSim) <- ~Z1+Z2+Z3+Z4+Z5+Z6
df.data <- lava::sim(mSim, 1e2)

mBase <- lvm(Y~G)
addvar(mBase) <- ~X1+X2+Z1+Z2+Z3+Z4+Z5+Z6
e.lvm <- estimate(mBase, data = df.data)
res <- modelsearch2(e.lvm, method.p.adjust = "holm")

getStep(res)
getStep(res, slot = "sequenceTest")
getStep(res, step = 1)

## End(Not run)

```

getVarCov2 *Residual Variance-Covariance Matrix With Small Sample Correction.*

Description

Reconstruct the residual variance-covariance matrix from a latent variable model. It is similar to `nLme::getVarCov` but with small sample correction.

Usage

```
getVarCov2(object, ...)

## S3 method for class 'lvmfit'
getVarCov2(object, ssc = lava.options()$ssc, ...)

## S3 method for class 'lvmfit2'
getVarCov2(object, ...)
```

Arguments

<code>object</code>	a <code>lvmfit</code> or <code>lvmfit2</code> object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
<code>...</code>	additional argument passed to <code>estimate2</code> when using a <code>lvmfit</code> object.
<code>ssc</code>	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a <code>lvmfit</code> object.

Details

When argument `object` is a `lvmfit` object, the method first calls `estimate2` and then extract the residuals.

Value

A matrix with as many rows and column as the number of endogenous variables

Examples

```
#### simulate data ####
set.seed(10)
n <- 101

Y1 <- rnorm(n, mean = 0)
Y2 <- rnorm(n, mean = 0.3)
Id <- findInterval(runif(n), seq(0.1,1,0.1))
data.df <- rbind(data.frame(Y=Y1,G="1",Id = Id),
                 data.frame(Y=Y2,G="2",Id = Id)
                 )
```

```
#### latent variable models ####
library(lava)
e.lvm <- estimate(lvm(Y ~ G), data = data.df)
getVarCov2(e.lvm)
```

glht2

General Linear Hypothesis Testing With Small Sample Correction

Description

Test linear hypotheses on coefficients from a latent variable models with small sample corrections.

Usage

```
glht2(object, ...)

## S3 method for class 'lvmfit'
glht2(
  object,
  linfct,
  rhs = NULL,
  robust = FALSE,
  cluster = NULL,
  ssc = lava.options()$ssc,
  df = lava.options()$df,
  ...
)

## S3 method for class 'lvmfit2'
glht2(object, linfct, rhs = NULL, robust = FALSE, cluster = NULL, ...)

## S3 method for class 'mmm'
glht2(object, linfct, rhs = 0, robust = FALSE, cluster = NULL, ...)

## S3 method for class 'lvmfit2'
glht(model, linfct, rhs = NULL, robust = FALSE, cluster = NULL, ...)
```

Arguments

object, model	a lvmfit, lvmfit2, or mmm object.
...	[logical] arguments passed to lower level methods.
linfct	[matrix or vector of character] the linear hypotheses to be tested. Same as the argument par of createContrast .
rhs	[vector] the right hand side of the linear hypotheses to be tested.

robust	[logical] should robust standard error be used? Otherwise rescale the influence function with the standard error obtained from the information matrix.
cluster	[integer vector] the grouping variable relative to which the observations are iid.
ssc	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.
df	[character] method used to estimate the degree of freedoms of the Wald statistic: Satterthwaite "satterthwaite". Otherwise ("none"/FALSE/NA) the degree of freedoms are set to Inf. Only relevant when using a lvmfit object.

Details

Whenever the argument `linfct` is not a matrix, it is passed to the function `createContrast` to generate the contrast matrix and, if not specified, `rhs`.

Since only one degree of freedom can be specify in a `glht` object and it must be an integer, the degree of freedom of the denominator of an F test simultaneously testing all hypotheses is retained, after rounding.

Argument `rhs` and `null` are equivalent. This redondance enable compatibility between `lava::compare`, `compare2`, `multcomp::glht`, and `glht2`.

Value

A `glht` object.

See Also

[createContrast](#) to create contrast matrices.

[estimate2](#) to pre-compute quantities for the small sample correction.

Examples

```
library(multcomp)

## Simulate data
mSim <- lvm(c(Y1,Y2,Y3)~ beta * eta, Z1 ~ E, Z2 ~ E, Age[40:5]~1)
latent(mSim) <- "eta"
set.seed(10)
n <- 1e2

df.data <- lava::sim(mSim, n, latent = FALSE, p = c(beta = 1))

#### Inference on a single model ####
e.lvm <- estimate(lvm(Y1~E), data = df.data)
summary(glht2(e.lvm, linfct = c("Y1~E + Y1", "Y1")))
```

```
#### Inference on separate models ####
## fit separate models
lvmX <- estimate(lvm(Z1 ~ E), data = df.data)
lvmY <- estimate(lvm(Z2 ~ E + Age), data = df.data)
lvmZ <- estimate(lvm(c(Y1,Y2,Y3) ~ eta, eta ~ E),
                 data = df.data)

#### create mmm object ####
e.mmm <- mmm(X = lvmX, Y = lvmY, Z = lvmZ)

#### create contrast matrix ####
resC <- createContrast(e.mmm, linfct = "E")

#### adjust for multiple comparisons ####
e.glht2 <- glht2(e.mmm, linfct = c(X="E"), df = FALSE)
summary(e.glht2)
```

hessian2

Hessian With Small Sample Correction.

Description

Extract the hessian from a latent variable model, with small sample correction

Usage

```
hessian2(object, indiv, cluster, as.lava, ...)

## S3 method for class 'lvmfit'
hessian2(
  object,
  indiv = FALSE,
  cluster = NULL,
  as.lava = TRUE,
  ssc = lava.options()$ssc,
  ...
)

## S3 method for class 'lvmfit2'
hessian2(object, indiv = FALSE, cluster = NULL, as.lava = TRUE, ...)
```

Arguments

object	a lvmfit or lvmfit2 object (i.e. output of lava::estimate or lavaSearch2::estimate2).
indiv	[logical] If TRUE, the hessian relative to each observation is returned. Otherwise the total hessian is returned.

cluster	[integer vector] the grouping variable relative to which the observations are iid.
as.lava	[logical] if TRUE, uses the same names as when using stats::coef.
...	additional argument passed to estimate2 when using a lvmfit object.
ssc	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.

Details

When argument object is a lvmfit object, the method first calls estimate2 and then extract the hessian.

Value

An array containing the second derivative of the likelihood relative to each sample (dim 3) and each pair of model coefficients (dim 1,2).

See Also

[estimate2](#) to obtain lvmfit2 objects.

Examples

```
#### simulate data ####
n <- 5e1
p <- 3
X.name <- paste0("X", 1:p)
link.lvm <- paste0("Y~", X.name)
formula.lvm <- as.formula(paste0("Y~", paste0(X.name, collapse="+")))

m <- lvm(formula.lvm)
distribution(m, ~Id) <- Sequence.lvm(0)
set.seed(10)
d <- lava::sim(m, n)

#### latent variable models ####
e.lvm <- estimate(lvm(formula.lvm), data=d)
hessian2(e.lvm)
```

Description

Extract the influence function from a latent variable model. It is similar to lava::iid but with small sample correction.

Usage

```

iid2(object, ...)

## S3 method for class 'lvmfit'
iid2(
  object,
  robust = TRUE,
  cluster = NULL,
  as.lava = TRUE,
  ssc = lava.options()$ssc,
  ...
)

## S3 method for class 'lvmfit2'
iid2(object, robust = TRUE, cluster = NULL, as.lava = TRUE, ...)

## S3 method for class 'lvmfit2'
iid(x, robust = TRUE, cluster = NULL, as.lava = TRUE, ...)

```

Arguments

<code>object, x</code>	a <code>lvmfit</code> or <code>lvmfit2</code> object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
<code>...</code>	additional argument passed to <code>estimate2</code> when using a <code>lvmfit</code> object.
<code>robust</code>	[logical] if <code>FALSE</code> , the influence function is rescaled such its the squared sum equals the model-based standard error (instead of the robust standard error). Do not match the model-based correlation though.
<code>cluster</code>	[integer vector] the grouping variable relative to which the observations are iid.
<code>as.lava</code>	[logical] if <code>TRUE</code> , uses the same names as when using <code>stats::coef</code> .
<code>ssc</code>	[character] method used to correct the small sample bias of the variance coefficients (" <code>none</code> ", " <code>residual</code> ", " <code>cox</code> "). Only relevant when using a <code>lvmfit</code> object.

Details

When argument `object` is a `lvmfit` object, the method first calls `estimate2` and then extract the variance-covariance matrix.

Value

A matrix containing the 1st order influence function relative to each sample (in rows) and each model coefficient (in columns).

See Also

[estimate2](#) to obtain `lvmfit2` objects.

Examples

```
#### simulate data ####
n <- 5e1
p <- 3
X.name <- paste0("X",1:p)
link.lvm <- paste0("Y~",X.name)
formula.lvm <- as.formula(paste0("Y~",paste0(X.name,collapse="+")))

m <- lvm(formula.lvm)
distribution(m,~Id) <- Sequence.lvm(0)
set.seed(10)
d <- sim(m,n)

#### latent variable model ####
e.lvm <- estimate(lvm(formula.lvm),data=d)
iid.tempo <- iid2(e.lvm)
```

iid2plot

Display the i.i.d. Decomposition

Description

Extract the i.i.d. decomposition and display it along with the corresponding coefficient.

Usage

```
iid2plot(object, param)
```

Arguments

object a lvmfit or lvmfit2 object (i.e. output of lava::estimate or lavaSearch2::estimate2).
param [character] name of one of the model parameters.

iidJack

Jackknife iid Decomposition from Model Object

Description

Extract iid decomposition (i.e. influence function) from model object.

Usage

```
iidJack(object, ...)

## Default S3 method:
iidJack(
  object,
  data = NULL,
  grouping = NULL,
  cpus = 1,
  keep.warnings = TRUE,
  keep.error = TRUE,
  cl = NULL,
  trace = TRUE,
  ...
)
```

Arguments

object	a object containing the model.
...	[internal] only used by the generic method.
data	[data.frame] dataset used to perform the jackknife.
grouping	[vector] variable defining cluster of observations that will be simultaneously removed by the jackknife.
cpus	[integer >0] the number of processors to use. If greater than 1, the fit of the model and the computation of the influence function for each jackknife sample is performed in parallel.
keep.warnings	[logical] keep warning messages obtained when estimating the model with the jackknife samples.
keep.error	[logical] keep error messages obtained when estimating the model with the jackknife samples.
cl	[cluster] a parallel socket cluster generated by <code>parallel::makeCluster</code> that has been registered using <code>registerDoParallel</code> .
trace	[logical] should a progress bar be used to trace the execution of the function

Value

A matrix with in row the samples and in columns the parameters.

Examples

```
n <- 20
set.seed(10)
mSim <- lvm(c(Y1,Y2,Y3,Y4,Y5) ~ 1*eta)
latent(mSim) <- ~eta
categorical(mSim, K=2) <- ~G
transform(mSim, Id ~ eta) <- function(x){1:NROW(x)}
dW <- lava::sim(mSim, n, latent = FALSE)
```



```

#### LVM ####
## Not run:
m1 <- lvm(c(Y1,Y2,Y3,Y4,Y5) ~ 1*eta)
latent(m1) <- ~eta
regression(m1) <- eta ~ G
e <- estimate(m1, data = dW)

iid1 <- iidJack(e)
iid2 <- iid(e)
attr(iid2, "bread") <- NULL

apply(iid1,2,sd)
apply(iid2,2,sd)
quantile(iid2 - iid1)

## End(Not run)

```

information2

Expected Information With Small Sample Correction.

Description

Extract the expected information matrix from a latent variable model. Similar to `lava::information` but with small sample correction.

Usage

```

information2(object, as.lava, ssc, ...)

## S3 method for class 'lvmfit'
information2(object, as.lava = TRUE, ssc = lava.options()$ssc, ...)

## S3 method for class 'lvmfit2'
information2(object, as.lava = TRUE, ...)

## S3 method for class 'lvmfit2'
information(x, ...)

```

Arguments

<code>object, x</code>	a <code>lvmfit</code> or <code>lvmfit2</code> object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
<code>as.lava</code>	[logical] if TRUE, uses the same names as when using <code>stats::coef</code> .
<code>ssc</code>	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a <code>lvmfit</code> object.

... additional argument passed to estimate2 when using a lvmfit object.

Details

When argument object is a lvmfit object, the method first calls estimate2 and then extract the information matrix.

Value

A matrix with as many rows and columns as the number of coefficients.

See Also

[estimate2](#) to obtain lvmfit2 objects.

Examples

```
#### simulate data ####
n <- 5e1
p <- 3
X.name <- paste0("X",1:p)
link.lvm <- paste0("Y~",X.name)
formula.lvm <- as.formula(paste0("Y~",paste0(X.name,collapse="+")))

m <- lvm(formula.lvm)
distribution(m,~Id) <- Sequence.lvm(0)
set.seed(10)
d <- lava::sim(m,n)

#### linear models ####
e.lm <- lm(formula.lvm,data=d)

#### latent variable models ####
e.lvm <- estimate(lvm(formula.lvm),data=d)
information(e.lvm)
information2(e.lvm)
information2(e.lvm)[1:4,1:4] - solve(vcov(e.lm))
```

initVarLink

Normalize var1 and var2

Description

Convert var1 and var2 from formula or covariance to character.

Usage

```
initVarLink(
  var1,
  var2,
  rep.var1 = FALSE,
  format = "list",
  Slink = c(lava.options())$symbols[1], "~"),
  Scov = lava.options())$symbols[2]
)
```

```
initVarLinks(var1, format = "list", ...)
```

Arguments

var1	[character or formula] the exogenous variable of the new link or a formula describing the link.
var2	[character] the endogenous variable of the new link. Disregarded if the argument var1 is a formula.
rep.var1	[logical] should var1 be duplicated to match var2 length. Only active if format = "list".
format	[character] should the name of the variable be returned (format = "list"), a vector of character formula (format = "txt.formula"), or a list of formula (format = "formula").
Slink	[character] the symbol for regression link.
Scov	[character] the symbol for covariance link.
...	argument to be passed to initVarLink.

Value

See argument format.

Examples

```
initVarLink(y ~ x1)
initVarLink("y ~ x1")
initVarLink(y ~ x1 + x2)
initVarLink("y ~ x1 + x2")
initVarLink(y ~ x1 + x2, rep.var1 = TRUE)
initVarLink(y ~ x1 + x2, rep.var1 = TRUE, format = "formula")
initVarLink(y ~ x1 + x2, rep.var1 = TRUE, format = "txt.formula")
initVarLink("y", "x1", format = "formula")
```

```
initVarLink("y ~ x1:0|1")
```

```
initVarLinks(y ~ x1)
initVarLinks("y ~ x1")
initVarLinks(c("y ~ x1", "y ~ x2"))
initVarLinks(c(y ~ x1, y ~ x2))
```

```

initVarLinks(c("y ~ x1", "y ~ x2"), format = "formula")
initVarLinks(c(y ~ x1, y ~ x2), format = "formula")
initVarLinks(c("y ~ x1", "y~ x2"), format = "txt.formula")
initVarLinks(c(y ~ x1, y ~ x2), format = "txt.formula")

```

intDensTri

*Integrate a Gaussian/Student Density over a Triangle***Description**

Consider a univariate random variable X , two multivariate random variables Y and Z , and $t1$ and $t2$ two real numbers. This function can compute either $P[|X|>t1, |X|>|Y1|, \dots, |X|>|Yp|]$ if $zmin$ is not specified, $P[|Z1|<t2, \dots, |Zq|<t2, |X|>t1, |X|>|Y1|, \dots, |X|>|Yp|]$ if $zmin$ is specified.

Usage

```

intDensTri(
  mu,
  Sigma,
  df,
  n,
  x.min,
  z.max = NULL,
  type = "double",
  proba.min = 1e-06,
  prune = NULL,
  distribution = "pmvnorm"
)

```

Arguments

mu	[numeric vector] the expectation of the joint distribution.
Sigma	[matrix] the variance-covariance of the joint distribution.
df	[integer > 0] the degree of freedom of the joint Student's t distribution. Only used when <code>distribution="pvmt"</code> .
n	[integer > 0] number of points for the numerical integration.
x.min	[numeric] the minimum value along the x axis.
z.max	[numeric vector, optional] the maximum value along the z axis. Define the dimension of Z.
type	[character] the type of mesh to be used. Can be <code>"raw"</code> , <code>"double"</code> , or <code>"fine"</code> .
proba.min	[numeric 0-1] the probability used to find the maximum value along the x axis. Only used if <code>prune</code> is not specified.
prune	[integer > 0] number of standard deviations after which the domain ends along the x axis.
distribution	[character] type of joint distribution. Can be <code>"pmvnorm"</code> (normal distribution) or <code>"pvmt"</code> (Student's t distribution)

Details

Argument type:

- `"raw"`: mesh with points inside the domain
- `"double"`: mesh with points outside the domain
- `"fine"`: mesh with points inside the domain plus additional rectangles trying to fill the missing domain.

Argument `Sigma` and `mu`: define the mean and variance-covariance of the random variables `X`, `Y`, `Z` (in this order). The length of the argument `z.max` is used to define the dimension of `Z`. The dimension of `X` is always 1.

Value

A numeric.

Examples

```
library(mvtnorm)

p <- 2
Sigma <- diag(p)
mu <- rep(0, p)

## bivariate normal distribution
z2 <- qmvt(0.975, mean = mu, sigma = Sigma, df = 1e3)$quantile

# compute integral
intDensTri(mu = mu, Sigma = Sigma, n=5, x.min=0, type = "fine")$value-1/2
intDensTri(mu = mu, Sigma = Sigma, n=30, x.min=0, type = "raw")$value-1/2
intDensTri(mu = mu, Sigma = Sigma, n=50, x.min=0, type = "raw")$value-1/2

intDensTri(mu = mu, Sigma = Sigma, df = 5, n=5, x.min=0, distribution = "pmvt")$value-1/2
res <- intDensTri(mu = mu, Sigma = Sigma, df = 5, n=10, x.min=0, distribution = "pmvt")
res$value-1/2
ggplot2::autoplot(res)

## trivariate normal distribution
## Not run:
p <- 3
Sigma <- diag(p)
mu <- rep(0, p)

res2 <- intDensTri(mu = mu, Sigma = Sigma, n=5, x.min = 0, z.max = 10)
ggplot2::autoplot(res2)
ggplot2::autoplot(res2, coord.plot = c("x", "z1"))
res2

## End(Not run)

#### when the distribution is far from 0
```

```
## Not run:
eq1 <- intDensTri(mu = c(10,0), Sigma = diag(1,2),
                 x.min = 2, n=10)
eq1$value-1
ggplot2::autoplot(eq1)

eq2 <- intDensTri(mu = c(10,0,0), Sigma = diag(1,3),
                 x.min=2, z.max = 10, type = "raw",
                 n=10)
ggplot2::autoplot(eq2, coord.plot = c("y1","z1"))
eq2$value-1

## more variables
p <- 5
Sigma <- diag(p)
mu <- rep(0, p)

res2 <- intDensTri(mu = mu, Sigma = Sigma, n=5, x.min = 1, z.max = c(2,2))
res2$grid

## End(Not run)
```

Description

The package contains three main functionalities:

- [compare2](#), [summary2](#): Wald tests/robust Wald tests/F-tests/robust F-tests with improved control of the type 1 error in small samples.
- [glht2](#): adjustment for multiple comparisons when doing inference for multiple latent variable models.
- [modelsearch2](#): searching for local dependencies with adjustment for multiple comparisons.

It contains other useful functions such as:

- [calibrateType1](#): simulation study of the type 1 error of Wald tests.
- [createContrast](#): user-friendly function generating a contrast matrix.
- [getVarCov2](#): reconstruct the conditional variance covariance matrix.
- [iidJack](#): extract the jackknife iid decomposition.

Details

The latent variable models (LVM) considered in this package can be written as a measurement model:

$$Y_i = \nu + \eta_i \Lambda + X_i K + \epsilon_i$$

and a structural model:

$$\eta_i = \alpha + \eta_i B + X_i \Gamma + \zeta_i$$

where Σ is the variance covariance matrix of the residuals ϵ , and Ψ is the variance covariance matrix of the residuals ζ .

The corresponding conditional mean is:

$$\mu_i(\theta) = E[Y_i | X_i] = \nu + (\alpha + X_i \Gamma)(1 - B)^{-1} \Lambda + X_i K$$

$$\Omega(\theta) = Var[Y_i | X_i] = \Lambda^t (1 - B)^{-t} \Psi (1 - B)^{-1} \Lambda + \Sigma$$

The package aims to provides tool for testing linear hypotheses on the model coefficients ν , Λ , K , Σ , α , B , Γ , Ψ . Searching for local dependency enable to test whether the proposed model is too simplistic and if so to identify which additional coefficients should be added to the model.

Limitations

'lavaSearch2' has been design for Gaussian latent variable models. This means that it may not work / give valid results:

- in presence of censored or binary outcomes.
- with stratified models (i.e. object of class `multigroup`).

leverage2

Leverage With Small Sample Correction.

Description

Extract leverage values from a latent variable model, with small sample correction.

Usage

```
leverage2(object, format, ssc, ...)
```

```
## S3 method for class 'lvmfit'
```

```
leverage2(object, format = "wide", ssc = lava.options()$ssc, ...)
```

```
## S3 method for class 'lvmfit2'
```

```
leverage2(object, format = "wide", ...)
```

Arguments

object	a lvmfit or lvmfit2 object (i.e. output of lava::estimate or lavaSearch2::estimate2).
format	[character] Use "wide" to return the residuals in the wide format (one row relative to each sample). Otherwise use "long" to return the residuals in the long format.
ssc	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.
...	additional argument passed to estimate2 when using a lvmfit object.

Details

The leverage are defined as the partial derivative of the fitted values with respect to the observations.

$$leverage_i = \frac{\partial \hat{Y}_i}{\partial Y_i}$$

See Wei et al. (1998).

When argument object is a lvmfit object, the method first calls estimate2 and then extract the leverage.

Value

a matrix containing the leverage relative to each sample (in rows) and each endogenous variable (in column).

References

Bo-Cheng Wei et al., Generalized Leverage and its applications (1998), Scandinavian Journal of Statistics 25:1:25-37.

See Also

[estimate2](#) to obtain lvmfit2 objects.

Examples

```
#### simulate data ####
set.seed(10)
m <- lvm(Y1~eta, Y2~eta, Y3~eta)
latent(m) <- ~eta
d <- lava::sim(m, 20, latent = FALSE)

#### latent variable models ####
e.lvm <- estimate(m, data = d)
leverage2(e.lvm)
```

matrixPower	<i>Power of a Matrix</i>
-------------	--------------------------

Description

Compute the power of a matrix.

Usage

```
matrixPower(object, power, symmetric, tol = 1e-12, print.warning = TRUE)
```

Arguments

object	a matrix.
power	[numeric] power to be applied to the matrix.
symmetric	[logical] is the matrix symmetric? Argument passed to the function eigen.
tol	[numeric >0] the threshold under which the eigenvalues are set to 0.
print.warning	[logical] should a warning be print when some or the eigenvalues are not strictly positive.

Value

A matrix.

Examples

```
## symmetric matrix
set.seed(10)
M <- matrix(rnorm(20*6),20,6)
Sigma <- var(M)
Sigma.half <- matrixPower(Sigma, power = 1/2, symmetric = TRUE)
round(Sigma.half %*% Sigma.half - Sigma,5)

iSigma <- matrixPower(Sigma, power = -1, symmetric = TRUE)
round(iSigma %*% Sigma,5)

iSigma.half <- matrixPower(Sigma, power = -1/2, symmetric = TRUE)
round(iSigma.half %*% iSigma.half - iSigma,5)

## non symmetric matrix
set.seed(10)
M <- matrix(abs(rnorm(9)), 3, 3) + diag(1,3,3)
M-t(M)

iM <- matrixPower(M, power = -1, symmetric = FALSE)
round(iM %*% M,5)

iM.half <- matrixPower(M, power = -1/2, symmetric = FALSE)
```

```
round(iM.half %% iM.half %% M,5)
```

 modelsearch2

Data-driven Extension of a Latent Variable Model

Description

Procedure adding relationship between variables that are supported by the data.

Usage

```
modelsearch2(
  object,
  link,
  data,
  method.p.adjust,
  method.maxdist,
  n.sample,
  na.omit,
  alpha,
  nStep,
  trace,
  cpus
)

## S3 method for class 'lvmfit'
modelsearch2(
  object,
  link = NULL,
  data = NULL,
  method.p.adjust = "fastmax",
  method.maxdist = "approximate",
  n.sample = 1e+05,
  na.omit = TRUE,
  alpha = 0.05,
  nStep = NULL,
  trace = TRUE,
  cpus = 1
)
```

Arguments

object	a lvmfit object.
link	[character, optional for lvmfit objects] the name of the additional relationships to consider when expanding the model. Should be a vector containing strings like "Y~X". See the details section.

<code>data</code>	[data.frame, optional] the dataset used to identify the model
<code>method.p.adjust</code>	[character] the method used to adjust the p.values for multiple comparisons. Can be any method that is valid for the <code>stats::p.adjust</code> function (e.g. "fdr"). Can also be "max", "fastmax", or "gof".
<code>method.maxdist</code>	[character] the method used to estimate the distribution of the max statistic. "resampling" resample the score under the null to estimate the null distribution. "bootstrap" performs a wild bootstrap of the iid decomposition of the score to estimate the null distribution. "approximate" attempts to identify the latent gaussian variable corresponding to each score statistic (that is chi-2 distributed). It approximates the correlation matrix between these latent gaussian variables and uses numerical integration to compute the distribution of the max.
<code>n.sample</code>	[integer, >0] number of samples used in the resampling approach.
<code>na.omit</code>	should tests leading to NA for the test statistic be ignored. Otherwise this will stop the selection process.
<code>alpha</code>	[numeric 0-1] the significance cutoff for the p-values. When the p-value is below, the corresponding link will be added to the model and the search will continue. Otherwise the search will stop.
<code>nStep</code>	the maximum number of links that can be added to the model.
<code>trace</code>	[logical] should the execution of the function be traced?
<code>cpus</code>	the number of cpus that can be used for the computations.

Details

`method.p.adjust = "max"` computes the p-values based on the distribution of the max statistic. This max statistic is the max of the square root of the score statistic. The p-value are computed integrating the multivariate normal distribution.

`method.p.adjust = "fastmax"` only compute the p-value for the largest statistic. It is faster than "max" and lead to identical results.

`method.p.adjust = "gof"` keep adding links until the chi-squared test (of correct specification of the covariance matrix) is no longer significant.

Value

A list containing:

- `sequenceTest`: the sequence of test that has been performed.
- `sequenceModel`: the sequence of models that has been obtained.
- `sequenceQuantile`: the sequence of rejection threshold. Optional.
- `sequenceIID`: the influence functions relative to each test. Optional.
- `sequenceSigma`: the covariance matrix relative to each test. Optional.
- `initialModel`: the model before the sequential search.
- `statistic`: the argument `statistic`.
- `method.p.adjust`: the argument `method.p.adjust`.
- `alpha`: [numeric 0-1] the significance cutoff for the p-values.
- `cv`: whether the procedure has converged.

Examples

```

## simulate data
mSim <- lvm()
regression(mSim) <- c(y1,y2,y3,y4)~u
regression(mSim) <- u~x1+x2
categorical(mSim,labels=c("A","B","C")) <- "x2"
latent(mSim) <- ~u
covariance(mSim) <- y1~y2
transform(mSim, Id~u) <- function(x){1:NROW(x)}

set.seed(10)
df.data <- lava::sim(mSim, n = 1e2, latent = FALSE)

## only identifiable extensions
m <- lvm(c(y1,y2,y3,y4)~u)
latent(m) <- ~u
addvar(m) <- ~x1+x2

e <- estimate(m, df.data)

## Not run:
resSearch <- modelsearch(e)
resSearch

resSearch2 <- modelsearch2(e, nStep = 2)
resSearch2

## End(Not run)

## some extensions are not identifiable
m <- lvm(c(y1,y2,y3)~u)
latent(m) <- ~u
addvar(m) <- ~x1+x2

e <- estimate(m, df.data)

## Not run:
resSearch <- modelsearch(e)
resSearch
resSearch2 <- modelsearch2(e)
resSearch2

## End(Not run)

## for instance
mNI <- lvm(c(y1,y2,y3)~u)
latent(mNI) <- ~u
covariance(mNI) <- y1~y2
## estimate(mNI, data = df.data)
## does not converge

```

nobs2	<i>Effective Sample Size.</i>
-------	-------------------------------

Description

Extract the effective sample size, i.e. sample size minus the loss in degrees of freedom caused by the estimation of the parameters.

Usage

```
nobs2(object, ssc, ...)

## S3 method for class 'lvmfit'
nobs2(object, ssc = lava.options()$ssc, ...)

## S3 method for class 'lvmfit2'
nobs2(object, ...)
```

Arguments

object	a lvmfit or lvmfit2 object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
ssc	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.
...	additional argument passed to <code>estimate2</code> when using a lvmfit object.

Details

When argument `object` is a `lvmfit` object, the method first calls `estimate2` and then extract the leverage.

Value

Numeric vector of length the number of endogenous variables.

See Also

[estimate2](#) to obtain `lvmfit2` objects.

nStep	<i>Find the Number of Steps Performed During the Sequential Testing</i>
-------	---

Description

Find the number of steps performed during the sequential testing.

Usage

```
nStep(object)

## S3 method for class 'modelsearch2'
nStep(object)
```

Arguments

object a modelsearch2 object.

Value

an integer.

Examples

```
## Not run:
mSim <- lvm(Y~G+X1+X2)
addvar(mSim) <- ~Z1+Z2+Z3+Z4+Z5+Z6
df.data <- lava::sim(mSim, 1e2)

mBase <- lvm(Y~G)
addvar(mBase) <- ~X1+X2+Z1+Z2+Z3+Z4+Z5+Z6
e.lvm <- estimate(mBase, data = df.data)
res <- modelsearch2(e.lvm, method.p.adjust = "holm")
nStep(res)

## End(Not run)
```

residuals2	<i>Residuals With Small Sample Correction.</i>
------------	--

Description

Extract residuals from a latent variable model. Similar to `stats::residuals` but with small sample correction.

Usage

```
residuals2(object, type, format, ssc, ...)
```

```
## S3 method for class 'lvmfit'
residuals2(
  object,
  type = "response",
  format = "wide",
  ssc = lava.options()$ssc,
  ...
)
```

Arguments

object	a lvmfit or lvmfit2 object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
type	[character] the type of residual to extract: "response" for raw residuals, "studentized" for studentized residuals, "normalized" for normalized residuals.
format	[character] Use "wide" to return the residuals in the wide format (one row relative to each sample). Otherwise use "long" to return the residuals in the long format.
ssc	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a lvmfit object.
...	additional argument passed to <code>estimate2</code> when using a lvmfit object.

Details

When argument `object` is a `lvmfit` object, the method first calls `estimate2` and then extract the residuals.

The raw residuals are defined by observation minus the fitted value:

$$\varepsilon = (Y_1 - \mu_1, \dots, Y_m - \mu_m)$$

The studentized residuals divided the raw residuals relative to each endogenous variable by the modeled variance of the endogenous variable.

$$\varepsilon_{stud} = \left(\frac{Y_1 - \mu_1}{\sigma_1}, \dots, \frac{Y_m - \mu_m}{\sigma_m} \right)$$

The normalized residuals multiply the raw residuals by the inverse of the square root of the modeled residual variance covariance matrix.

$$\varepsilon_{norm} = \varepsilon \Omega^{-1/2}$$

Value

a matrix containing the residuals relative to each sample (in rows) and each endogenous variable (in column).

See Also

[estimate2](#) to obtain lvmfit2 objects.

Examples

```
#### simulate data ####
set.seed(10)
n <- 101

Y1 <- rnorm(n, mean = 0)
Y2 <- rnorm(n, mean = 0.3)
Id <- findInterval(runif(n), seq(0.1,1,0.1))
data.df <- rbind(data.frame(Y=Y1,G="1",Id = Id),
                 data.frame(Y=Y2,G="2",Id = Id)
                 )

#### latent variable models ####
library(lava)
e.lvm <- estimate(lvm(Y ~ G), data = data.df)
residuals(e.lvm)
residuals2(e.lvm)
residuals(e.lvm) - residuals2(e.lvm)
```

sampleRepeated

Simulate Repeated Measurements over time

Description

Simulate repeated measurements over time (one factor model).

Usage

```
sampleRepeated(n, n.Xcont = 2, n.Xcat = 2, n.rep = 5, format = "long")
```

Arguments

n	[integer] sample size.
n.Xcont	[integer] number of continuous covariates acting on the latent variable.
n.Xcat	[integer] number of categorical covariates acting on the latent variable.
n.rep	[integer] number of measurement of the response variable.
format	[character] should the dataset be returned in the "long" format or in the "wide" format.

Value

a data.frame object.

Examples

```
sampleRepeated(10, format = "wide")
sampleRepeated(10, format = "long")
```

score2	<i>Score With Small Sample Correction</i>
--------	---

Description

Extract the (individual) score a the latent variable model. Similar to `lava::score` but with small sample correction.

Usage

```
score2(object, indiv, cluster, as.lava, ...)

## S3 method for class 'lvmfit'
score2(
  object,
  indiv = FALSE,
  cluster = NULL,
  as.lava = TRUE,
  ssc = lava.options()$ssc,
  ...
)

## S3 method for class 'lvmfit2'
score2(object, indiv = FALSE, cluster = NULL, as.lava = TRUE, ...)

## S3 method for class 'lvmfit2'
score(x, indiv = FALSE, cluster = NULL, as.lava = TRUE, ...)
```

Arguments

<code>object, x</code>	a <code>lvmfit</code> or <code>lvmfit2</code> object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
<code>indiv</code>	[logical] If TRUE, the score relative to each observation is returned. Otherwise the total score is returned.
<code>cluster</code>	[integer vector] the grouping variable relative to which the observations are iid.
<code>as.lava</code>	[logical] if TRUE, uses the same names as when using <code>stats::coef</code> .
<code>...</code>	additional argument passed to <code>estimate2</code> when using a <code>lvmfit</code> object.
<code>ssc</code>	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a <code>lvmfit</code> object.

Details

When argument `object` is a `lvmfit` object, the method first calls `estimate2` and then extract the confidence intervals.

Value

When argument `indiv` is `TRUE`, a matrix containing the score relative to each sample (in rows) and each model coefficient (in columns). Otherwise a numeric vector of length the number of model coefficients.

See Also

[estimate2](#) to obtain `lvmfit2` objects.

Examples

```
#### simulate data ####
n <- 5e1
p <- 3
X.name <- paste0("X",1:p)
link.lvm <- paste0("Y~",X.name)
formula.lvm <- as.formula(paste0("Y~",paste0(X.name,collapse="+")))

m <- lvm(formula.lvm)
distribution(m,~Id) <- Sequence.lvm(0)
set.seed(10)
d <- lava::sim(m,n)

#### linear models ####
e.lm <- lm(Y~X1+X2+X3, data = d)

#### latent variable models ####
m.lvm <- lvm(formula.lvm)
e.lvm <- estimate(m.lvm,data=d)
e2.lvm <- estimate2(m.lvm,data=d)
score.tempo <- score(e2.lvm, indiv = TRUE)
colSums(score.tempo)
```

sCorrect

Deprecated Method For Small Sample Correction

Description

Deprecated method for small sample correction, now replaced by the [estimate2](#) method.

Usage

```
sCorrect(object, ...)

## Default S3 method:
sCorrect(object, ...)

sCorrect(x, ...) <- value

## Default S3 replacement method:
sCorrect(x, ...) <- value
```

Arguments

object, x	a lvmfit object.
...	not used.
value	not used.

 setLink

Set a Link to a Value

Description

Generic interface to set a value to a link in a lvm object.

Usage

```
setLink(object, ...)

## S3 method for class 'lvm'
setLink(object, var1, var2, value, warnings = FALSE, ...)
```

Arguments

object	a lvm object.
...	[internal] only used by the generic method.
var1	[character or formula] the exogenous variable of the new link or a formula describing the link to be added to the lvm.
var2	[character] the endogenous variable of the new link. Disregarded if the argument var1 is a formula.
value	[numeric] the value at which the link should be set.
warnings	[logical] should a warning be displayed if the link is not found in the lvm object.

Examples

```

library(lava)
set.seed(10)

m <- lvm()
regression(m) <- c(y1,y2,y3)~u
regression(m) <- u~x1+x2
latent(m) <- ~u
covariance(m) <- y1 ~ y2

m1 <- setLink(m, y3 ~ u, value = 1)
estimate(m1, lava::sim(m,1e2))
# m1 <- setLink(m, u ~ y3, value = 1)

m2 <- setLink(m, y1 ~ y2, value = 0.5)
estimate(m2, lava::sim(m,1e2))

```

```
summary.calibrateType1
```

Display the Type 1 Error Rate

Description

Display the type 1 error rate from the simulation results.

Usage

```

## S3 method for class 'calibrateType1'
summary(
  object,
  robust = FALSE,
  type = "type1error",
  alpha = 0.05,
  log.transform = TRUE,
  digits = 5,
  print = TRUE,
  ...
)

```

Arguments

object	output of the calibrateType1 function.
robust	[character] should the results be displayed for both model-based and robust standard errors (TRUE), only model-based standard error (FALSE), or only robust standard error ("only")?
type	[character] should the type 1 error rate be displayed ("type1error") or the bias ("bias").

alpha	[numeric, 0-1] the confidence levels.
log.transform	[logical] should the confidence intervals be computed on the logit scale.
digits	[integer >0] the number of decimal places to use when displaying the summary.
print	should the summary be printed in the terminal.
...	[internal] only used by the generic method.

summary.glht2

*Outcome of Linear Hypothesis Testing***Description**

Estimates, p-values, and confidence intervals for linear hypothesis testing, possibly adjusted for multiple comparisons.

Usage

```
## S3 method for class 'glht2'
summary(
  object,
  confint = TRUE,
  conf.level = 0.95,
  transform = NULL,
  seed = NULL,
  rowname.rhs = TRUE,
  ...
)
```

Arguments

object	a glht2 object.
confint	[logical] should confidence intervals be output
conf.level	[numeric 0-1] level of the confidence intervals.
transform	[function] function to backtransform the estimates, standard errors, null hypothesis, and the associated confidence intervals (e.g. exp if the outcomes have been log-transformed).
seed	[integer] value that will be set before adjustment for multiple comparisons to ensure reproducible results. Can also be NULL: in such a case no seed is set.
rowname.rhs	[logical] when naming the hypotheses, add the right-hand side (i.e. "X1-X2=0" instead of "X1-X2").
...	argument passed to multcomp::summary.glht, e.g. argument test to choose the type of adjustment for multiple comparisons.

summary.modelsearch2 *summary Method for modelsearch2 Objects*

Description

summary method for modelsearch2 objects.

Usage

```
## S3 method for class 'modelsearch2'
summary(object, print = TRUE, ...)
```

Arguments

object	output of the modelsearch2 function.
print	should the summary be printed in the terminal.
...	[internal] only used by the generic method.

Details

The column `dp.Info` contains the percentage of extended models (i.e. model with one additional link) for which the information matrix evaluated at the value of the parameters of the initial model is non positive definite.

summary2 *Latent Variable Model Summary After Small Sample Correction*

Description

Summarize a fitted latent variable model. Similar to `stats::summary` with small sample correction.

Usage

```
summary2(object, robust, cluster, digit, ...)

## S3 method for class 'lvmfit'
summary2(
  object,
  robust = FALSE,
  cluster = NULL,
  digit = max(5, getOption("digit")),
  ssc = lava.options()$ssc,
  df = lava.options()$df,
  ...
)
```

```
## S3 method for class 'lvmfit2'
summary2(
  object,
  robust = FALSE,
  cluster = NULL,
  digit = max(5, getOption("digit")),
  ...
)

## S3 method for class 'lvmfit2'
summary(
  object,
  robust = FALSE,
  cluster = NULL,
  digit = max(5, getOption("digit")),
  ...
)
```

Arguments

<code>object</code>	a <code>lvmfit</code> or <code>lvmfit2</code> object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
<code>robust</code>	[logical] should robust standard errors be used instead of the model based standard errors? Should be TRUE if argument <code>cluster</code> is not NULL.
<code>cluster</code>	[integer vector] the grouping variable relative to which the observations are iid.
<code>digit</code>	[integer > 0] the number of decimal places to use when displaying the summary.
<code>...</code>	[logical] arguments passed to lower level methods.
<code>ssc</code>	[character] method used to correct the small sample bias of the variance coefficients: no correction ("none"/FALSE/NA), correct the first order bias in the residual variance ("residual"), or correct the first order bias in the estimated coefficients "cox"). Only relevant when using a <code>lvmfit</code> object.
<code>df</code>	[character] method used to estimate the degree of freedoms of the Wald statistic: Satterthwaite "satterthwaite". Otherwise ("none"/FALSE/NA) the degree of freedoms are set to Inf. Only relevant when using a <code>lvmfit</code> object.

Details

`summary2` is the same as `summary` except that it first computes the small sample correction (but does not store it). So if `summary2` is to be called several times, it is more efficient to pre-compute the quantities for the small sample correction using `sCorrect` and then call `summary2`.

`summary2` returns an object with an element `table2` containing the estimates, standard errors, degrees of freedom, upper and lower limits of the confidence intervals, test statistics, and p-values.

See Also

[estimate2](#) to obtain `lvmfit2` objects.

Examples

```
#### simulate data ####
m <- lvm(Y~X1+X2)
set.seed(10)
d <- lava::sim(m, 2e1)

#### latent variable models ####
e.lvm <- estimate(m, data = d)
summary(e.lvm)$coef

summary2(e.lvm)
summary2(e.lvm, ssc = "none")
```

transformSummaryTable *Apply Transformation to Summary Table*

Description

Update summary table according to a transformation, e.g. log-transformation. P-values are left unchanged but estimates, standard errors, and confidence intervals are updated.

Usage

```
transformSummaryTable(object, transform = NULL)
```

Arguments

object A data.frame with columns estimate, se, lower, upper.
transform the name of a transformation or a function.

Value

a data.frame

tryWithWarnings *Run an Expression and Catch Warnings and Errors*

Description

Similar to try but also returns warnings.

Usage

```
tryWithWarnings(expr)
```


Arguments

`expr` the line of code to be evaluated

Details

from <https://stackoverflow.com/questions/4948361/how-do-i-save-warnings-and-errors-as-output-from-a-function>

Value

A list containing:

- value the result of the evaluation of the expression
- warnings warning(s) generated during the evaluation of the expression
- error error generated during the evaluation of the expression

Examples

```
FctTest <- function(x){
  return(log(x))
}
tryWithWarnings(FctTest(-1))
tryWithWarnings(FctTest(1))
tryWithWarnings(FctTest(xxxx))
```

vcov2

Variance-Covariance With Small Sample Correction

Description

Extract the variance-covariance matrix from a latent variable model. Similar to `stats::vcov` but with small sample correction.

Usage

```
vcov2(object, robust, cluster, as.lava, ...)
```

```
## S3 method for class 'lvmfit'
vcov2(
  object,
  robust = FALSE,
  cluster = NULL,
  as.lava = TRUE,
  ssc = lava.options()$ssc,
  ...
)
```

```
## S3 method for class 'lvmfit2'
vcov2(object, robust = FALSE, cluster = NULL, as.lava = TRUE, ...)

## S3 method for class 'lvmfit2'
vcov(object, robust = FALSE, cluster = NULL, as.lava = TRUE, ...)
```

Arguments

<code>object</code>	a <code>lvmfit</code> or <code>lvmfit2</code> object (i.e. output of <code>lava::estimate</code> or <code>lavaSearch2::estimate2</code>).
<code>robust</code>	[logical] should robust standard errors be used instead of the model based standard errors? Should be <code>TRUE</code> if argument <code>cluster</code> is not <code>NULL</code> .
<code>cluster</code>	[integer vector] the grouping variable relative to which the observations are iid.
<code>as.lava</code>	[logical] if <code>TRUE</code> , uses the same names as when using <code>stats::coef</code> .
<code>...</code>	additional argument passed to <code>estimate2</code> when using a <code>lvmfit</code> object.
<code>ssc</code>	[character] method used to correct the small sample bias of the variance coefficients: no correction (" <code>none</code> "/ <code>FALSE</code> / <code>NA</code>), correct the first order bias in the residual variance (" <code>residual</code> "), or correct the first order bias in the estimated coefficients (" <code>cox</code> "). Only relevant when using a <code>lvmfit</code> object.

Details

When argument `object` is a `lvmfit` object, the method first calls `estimate2` and then extract the variance-covariance matrix.

Value

A matrix with as many rows and columns as the number of coefficients.

See Also

[estimate2](#) to obtain `lvmfit2` objects.

Examples

```
#### simulate data ####
n <- 5e1
p <- 3
X.name <- paste0("X", 1:p)
link.lvm <- paste0("Y~", X.name)
formula.lvm <- as.formula(paste0("Y~", paste0(X.name, collapse="+")))

m <- lvm(formula.lvm)
distribution(m, ~Id) <- Sequence.lvm(0)
set.seed(10)
d <- lava::sim(m, n)

#### linear models ####
e.lm <- lm(formula.lvm, data=d)
```

```
#### latent variable models ####
e.lvm <- estimate(lvm(formula.lvm),data=d)
vcov0 <- vcov(e.lvm)
vcovSSC <- vcov2(e.lvm)

vcovSSC/vcov0
vcovSSC[1:4,1:4]/vcov(e.lm)
```

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