

# Package ‘ESTER’

December 10, 2017

**Title** Efficient Sequential Testing with Evidence Ratios

**Version** 0.2.0

**Date** 2017-12-10

**Description** An implementation of sequential testing that uses evidence ratios computed from the weights of a set of models. These weights correspond either to Akaike weights computed from the Akaike Information Criterion (AIC) or the Bayesian Information Criterion (BIC) and following Burnham & Anderson (2004, <doi:10.1177/0049124104268644>) recommendations, or to pseudo-BMA weights computed from the WAIC or the LOO-IC of models fitted with 'brms' and following Yao et al. (2017, <arXiv:1704.02030v3>).

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**LazyData** yes

**RoxygenNote** 6.0.1

**Depends** R (>= 3.3.0)

**Imports** brms, lme4, dplyr, magrittr, tidyr, ggplot2, rlang, foreach, doParallel, cowplot

**URL** <https://github.com/lNALBORCZYK/ESTER>

**BugReports** <https://github.com/lNALBORCZYK/ESTER/issues>

**Suggests** knitr, rmarkdown

**VignetteBuilder** knitr

**NeedsCompilation** no

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**Repository** CRAN

**Date/Publication** 2017-12-10 14:21:14 UTC

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aic	<i>Computes the Akaike Information Criterion</i>
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### Description

Computes the Akaike Information Criterion of a model. Except when the number of observations is much larger than the number of parameters (i.e.,  $n / k > 40$ ), we apply the second-order bias correction for small samples (AICc), as suggested by Burnham & Anderson (2002, 2004).

### Usage

```
aic(mod)
```

### Arguments

mod                    A fitted model of class `lm` or `merMod`.

### Author(s)

Ladislav Nalborczyk <<ladislav.nalborczyk@gmail.com>>

### References

Burnham, K. P., \& Anderson, D. R. (2002). Model Selection and Multimodel Inference: A Practical Information-Theoretical Approach. 2d ed. New York: Springer-Verlag.

Burnham, K. P., \& Anderson, D. R. (2004). Multimodel inference: Understanding AIC and BIC in model selection. *Sociological Methods and Research*, 33(2), 261-304.

### See Also

[bic](#), [ictab](#)

**Examples**

```
data(mtcars)
mod1 <- lm(mpg ~ cyl, mtcars)
aic(mod1)
```

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`analysER`*Analysing the results of simulations ran with simER*

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**Description**

Analysing the results of simulations ran with `simER`. It computes the average sample number (ASN) at which the boundary is attained (either the lower or the upper one), the percentage of hits of the lower boundary as well as hits of the upper boundary, and the percentage of trajectories that did not hit none of the boundaries.

**Usage**

```
analysER(sim)
```

**Arguments**

`sim` A `simER` or a `compER` object.

**Value**

An object of class `data.frame`, which contains the average sample number (ASN) at which the boundary is attained (either the lower or the upper one), the percentage of hits of the lower boundary as well as hits of the upper boundary, and the percentage of trajectories that did not hit none of the boundaries (and thus end at `nmax`).

**Author(s)**

Ladislav Nalborczyk <<ladislav.nalborczyk@gmail.com>>

**See Also**

[simER](#)

**Examples**

```
## Not run:
library(ESTER)
sim <- simER(cohensd = 0.8, nmin = 20, nmax = 100, boundary = 10, nsims = 100, ic = bic)
analysER(sim)

## End(Not run)
```

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bic	<i>Computes the Bayesian Information Criterion</i>
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**Description**

Computes the Bayesian Information Criterion of a model (Schwarz, 1978).

**Usage**

```
bic(mod)
```

**Arguments**

mod                    A fitted model of class `lm` or `merMod`.

**Author(s)**

Ladislav Nalborczyk <<ladislav.nalborczyk@gmail.com>>

**References**

Schwarz, G. (1978). Estimating the dimension of a model. *Annals of Statistics*, 6, 461-464.

**See Also**

[aic](#), [ictab](#)

**Examples**

```
data(mtcars)
mod1 <- lm(mpg ~ cyl, mtcars)
bic(mod1)
```

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distER	<i>Simulating many sequential testing with evidence ratios and plotting their distribution</i>
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**Description**

Simulating many sequential evidence ratios using `simER`, keeps the last of each simulation, and plotting their distribution.

**Usage**

```
distER(cohensd, nmin, nmax, nsims, ic = bic)
```

**Arguments**

cohensd	Expected effect size
nmin	Minimum sample size from which start computing ERs
nmax	Maximum sample size at which stop computing ERs
nsims	Number of experiments to simulate.
ic	Indicates whether to use the aic or the bic

**Author(s)**

Ladislav Nalborczyk <<ladislav.nalborczyk@gmail.com>>

**See Also**

[simER](#)

**Examples**

```
## Not run: distER(cohensd = 0.6, nmin = 20, nmax = 100, nsims = 100, ic = bic)
```

---

ESTER

*Efficient Sequential Testing with Evidence Ratios*

---

**Description**

The **ESTER** package implements sequential testing based on evidence ratios computed from the Akaike weights of a set of models. These weights are being computed using either the Akaike Information Criterion (AIC) or the Bayesian Information Criterion (BIC).

**Details**

See vignette("ESTER") for a general introduction and overview.

**Author(s)**

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**See Also**

[ictab](#), [simER](#), [seqER](#)

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ictab	<i>Computes Akaike weights or pseudo-BMA weights for a set of models</i>
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### Description

Returns a table with weights of a set of models, based on various information criteria. Currently, `ictab` supports the computation of Akaike weights from the `aic` or the `bic` computed on `lm` or `merMod` models, as well as the computation of pseudo-BMA weights, computed from the WAIC or LOOIC of `brmsfit` models.

### Usage

```
ictab(mods, ic, ...)
```

### Arguments

<code>mods</code>	Should be a named list of models, of class <code>lm</code> , <code>merMod</code> or <code>brmsfit</code> .
<code>ic</code>	Indicates which information criterion to use. Current supported information criteria include <code>aic</code> and <code>bic</code> for <code>lm</code> and <code>merMod</code> models, as well as WAIC and LOO for <code>brmsfit</code> models.
<code>...</code>	Additional parameters to be passed to <code>brms::WAIC</code> or <code>brms::LOO</code> functions.

### Value

An object of class `data.frame`, which contains the value of the information criterion (either AIC, BIC, WAIC or LOOIC), the number of parameters (`k` for AIC and BIC or `p` for WAIC or LOOIC), the `delta_IC` (for AIC and BIC) or the `elpd` for models compared with WAIC or LOOIC, and the weight of each model (Akaike weights for AIC or BIC and pseudo-BMA weights for WAIC or LOOIC).

### Author(s)

Ladislav Nalborczyk <<ladislav.nalborczyk@gmail.com>>

### References

Burnham, K. P., & Anderson, D. R. (2002). *Model Selection and Multimodel Inference: A Practical Information-Theoretical Approach*. 2d ed. New York: Springer-Verlag.

Burnham, K. P., & Anderson, D. R. (2004). Multimodel inference: Understanding AIC and BIC in model selection. *Sociological Methods and Research*, 33(2), 261-304.

Yao, Y. P., Vehtari, A., Simpson, D., & Gelman, A. (2017). Using stacking to average Bayesian predictive distributions.

### See Also

[aic](#), [bic](#)

**Examples**

```
library(ESTER)
data(mtcars)
mod1 <- lm(mpg ~ cyl, mtcars)
mod2 <- lm(mpg ~ cyl + vs, mtcars)
mod3 <- lm(mpg ~ cyl + vs + I(vs^2), mtcars)
mod4 <- lm(mpg ~ cyl * vs, mtcars)
mods <- list(mod1 = mod1, mod2 = mod2, mod3 = mod3, mod4 = mod4)
ictab(mods, aic)
ictab(mods, bic)

## Not run:
library(brms)
mod1 <- brm(mpg ~ cyl, mtcars)
mod2 <- brm(mpg ~ cyl + vs, mtcars)
mods <- list(m1 = mod1, m2 = mod2)
ictab(mods, LOO, reloo = TRUE, k_threshold = 0.6, cores = 2)

## End(Not run)
```

---

plot.simER

*Plotting the results of simER*

---

**Description**

Plotting the results of simER.

**Usage**

```
## S3 method for class 'simER'
plot(x, log = TRUE, hist = TRUE, ...)
```

**Arguments**

x	A simER object
log	Should the y-axis be log-transformed ?
hist	Should plot the histogram of simulations hitting either the lower, the upper boundary, or stopping at nmax ?
...	Further arguments passed to plot.default

**Author(s)**

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seqER

*Computes sequential evidence ratios***Description**

Computes sequential evidence ratios, either based on the AIC or the BIC. Supported models currently include `lm`, `merMod`, or `brmsfit` models. When data involve repeated measures (and so multiple lines per subject), a column indicating the subject "id" should be provided to the `id` argument. If nothing is passed to the `id` argument, `seqER` will suppose that there is only one observation (i.e., one line) per subject.

**Usage**

```
seqER(ic = bic, mod1, mod2, nmin = 10, id = NULL, boundary = Inf,
      blind = FALSE, nsims = NULL)
```

**Arguments**

<code>ic</code>	Indicates whether to use the <code>aic</code> or the <code>bic</code> .
<code>mod1</code>	A model of class <code>lm</code> or <code>lmerMod</code> .
<code>mod2</code>	A model of class <code>lm</code> or <code>lmerMod</code> (of the same class of <code>mod1</code> ).
<code>nmin</code>	Minimum sample size from which start to compute sequential evidence ratios.
<code>id</code>	If applicable (i.e., repeated measures), name of the "id" column of your dataframe, in character string.
<code>boundary</code>	The Evidence Ratio (or its reciprocal) at which the run is stopped as well
<code>blind</code>	If true, the function only returns a "continue or stop" message
<code>nsims</code>	Number of permutation samples to evaluate (is ignored if <code>blind = TRUE</code> )

**Author(s)**

Ladislav Nalborczyk <<ladislav.nalborczyk@gmail.com>>

**See Also**

[simER](#)

**Examples**

```
## Not run:
data(mtcars)
mod1 <- lm(mpg ~ cyl, mtcars)
mod2 <- lm(mpg ~ cyl + disp, mtcars)
seqER(ic = bic, mod1, mod2, nmin = 10)

# Example with ten permutation samples
data(mtcars)
```



```

mod1 <- lm(mpg ~ cyl, mtcars)
mod2 <- lm(mpg ~ cyl + disp, mtcars)
seqER(ic = bic, mod1, mod2, nmin = 10, nsims = 10)

# Example with blinding
data(mtcars)
mod1 <- lm(mpg ~ cyl, mtcars)
mod2 <- lm(mpg ~ cyl + disp, mtcars)
seqER(ic = bic, mod1, mod2, nmin = 10, boundary = 10, blind = TRUE)

# Example with repeated measures
library(lme4)
data(sleepstudy)
mod1 <- lmer(Reaction ~ Days + (1|Subject), sleepstudy)
mod2 <- lmer(Reaction ~ Days + I(Days^2) + (1|Subject), sleepstudy)
seqER(ic = bic, mod1, mod2, nmin = 10, id = "Subject", nsims = 10)

# Example with brmsfit models
library(brms)
mod1 <- brm(Reaction ~ Days + (1|Subject), sleepstudy)
mod2 <- brm(Reaction ~ Days + I(Days^2) + (1|Subject), sleepstudy)
seqER(ic = WAIC, mod1, mod2, nmin = 10, id = "Subject", nsims = 10)

## End(Not run)

```

---

seqERboot

*Computes sequential evidence ratios for a given data set and permutation samples*


---

## Description

Computes sequential evidence ratios for a given data set as well as for `order_nb` random permutations of this dataset. When data involve repeated measures (and so multiple lines per subject), a column indicating the subject "id" should be provided to the `id` argument. If nothing is passed to the `id` argument, seqERboot will suppose that there is only one observation (i.e., one line) per subject.

## Usage

```
seqERboot(ic, mod1, mod2, nmin, id = NULL, order_nb)
```

## Arguments

<code>ic</code>	Indicates whether to use the aic or the bic.
<code>mod1</code>	A model of class <code>lm</code> or <code>lmerMod</code> .
<code>mod2</code>	A model of class <code>lm</code> or <code>lmerMod</code> (of the same class of <code>mod1</code> ).
<code>nmin</code>	Minimum sample size from which start to compute sequential evidence ratios.

id                    If applicable (i.e., repeated measures), name of the "id" column of your dataframe, in character string.

order\_nb            Number of permutation samples to evaluate.

**Author(s)**

Ladislav Nalborczyk <<ladislav.nalborczyk@gmail.com>>

**See Also**

[seqER](#)

**Examples**

```
## Not run:
data(mtcars)
mod1 <- lm(mpg ~ cyl, mtcars)
mod2 <- lm(mpg ~ cyl + disp, mtcars)
seqERboot(ic = bic, mod1, mod2, nmin = 10, order_nb = 20)
## End(Not run)
```

---

simER

*Simulates sequential testing with evidence ratios*

---

**Description**

Simulates one or many sequential testing with evidence ratios from independent two-groups comparisons, as a function of sample size and standardized mean difference. Evidence ratios are computed from the so-called Akaike weights from either the Akaike Information Criterion or the Bayesian Information Criterion.

**Usage**

```
simER(cohensd = 0, nmin = 20, nmax = 100, boundary = 10, nsims = 20,
      ic = bic, cores = 2, verbose = FALSE)
```

**Arguments**

cohensd            Expected effect size

nmin                Minimum sample size from which start computing ERs

nmax                Maximum sample size at which stop computing ERs

boundary           The Evidence Ratio (or its reciprocal) at which the run is stopped as well

nsims               Number of simulated samples (should be dividable by cores)

ic                   Indicates whether to use the aic or the bic

cores                Number of parallel processes. If cores is set to 1, no parallel framework is used (default is two cores).

verbose             Show output about progress

**Value**

An object of class `data.frame`, which contains...

**Author(s)**

Ladislav Nalborczyk <<ladislav.nalborczyk@gmail.com>>

**See Also**

[ictab](#), [analysER](#)

**Examples**

```
## Not run:
sim <- simER(cohensd = 0.8, nmin = 20, nmax = 100, boundary = 10,
nsims = 100, ic = bic, cores = 2, verbose = TRUE)
plot(sim, log = TRUE, hist = TRUE)

## End(Not run)
```

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