# New R Commander Features

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This document describes new significant features introduced subsequent to the publication of Fox (2017), Using the R Commander (called "the book" or "the text" below) in July 2016. The book is current as of version 2.2-4 of the **Rcmdr** package. Typically a new minor version of the **Rcmdr** package is released each summer. To see all changes to the R Commander, read the NEWS file, for example, by entering the command news(package="Rcmdr") at the > command prompt in the R console.

## 1 Rcmdr Version 2.7-0 (August 2020)

#### 1.1 Adaptations to New "stringsAsFactors" Default Setting in R

As of version 4.0.0, the "stringsAsFactors" option in R is set to FALSE by default, a setting affecting some standard R functions, such as read.table(), that are used in the R Commander. For the most part, the R Commander treats character variables as if they were factors, as is true of statistical-modeling functions such as lm().

In a few cases, however, the new default caused problems for R Commander users. There are several changes in **Rcmdr** version 2.7-0 to accommodate the new default for "stringsAsFactors". Some of these are invisible to the user, but (as illustrated in Figure 1), the *Read Text Data* dialog has acquired a *Convert character variables to factors* check box, which is selected by default, producing the default behavior in R (and the R Commander) prior to version 4.0.0.

There is also a new Convert Character Variables to Factors dialog, accessible via the Data > Manage variables in active data set > Convert character variables to numeric menu item; this dialog is entirely straightforward and so I don't show it here. Finally, the menu item Active data set > Convert all character variables to factors does what its name implies.

📃 🔍 📃 🔣 Read Text Data From File, C	lipboard, or URL
Enter name for data set:	Dataset
Variable names in file:	V
Convert character variables to factors	V
Missing data indicator:	NA
Location of Data File	
Local file system	
<ul> <li>Clipboard</li> </ul>	
<ul> <li>Internet URL</li> </ul>	
Field Separator	
White space O Commas [,]	
O Semicolons [;] O Tabs	
Other Specify:	
Decimal-Point Character	
Period [.]	
🔘 Comma [,]	
🔞 Help 🗱 Cancel	ok

Figure 1: The modified *Read Text Data* dialog box, with a *Convert character variables to factors* check box, which is checked by default. This and other screen-shots in this section were produced under macOS.

## 1.2 New Repeated-Measures ANOVA/ANCOVA Dialogs and Data Management

Version 2.7-0 of the R Commander introduces two new dialogs under the *Statistics* > *Means* menu for analysis of variance and analysis of covariance with one or two repeated-measures (i.e., withinsubjects) factors. There may be an arbitrary number of between-subjects factors and covariates. These dialogs are a traditional alternative to mixed-effects models when the repeated-measures part of the model is balanced.

To complement these repeated-measures dialogs, there are two new data-management dialogs under the Data > Active data set menu to convert data from "long" to "wide" format, where there is one row per subject, with repeated measures appearing as separate columns (as is required by the new repeated-measures dialogs), and from wide to long format, where there is a separate row for each combination of repeated-measures factors within a subject and where the response appears in a single column (as is required by the mixed-models dialogs).

#### 1.2.1 One Repeated-Measures Factor

I'll employ] the OBrienKaiser data set (O'Brien and Kaiser, 1985, Table 7) in the **carData** package to illustrate repeated-measures ANOVA with one and two repeated-measures factors. I use the *Read Data from Package* dialog (not shown) to input the data set and make it the active data set in the R Commander. The data are in wide format, with 16 rows represent 16 subjects, and include the following variables:

treatment A between-subjects factor, with levels "control", "A", and "B".

gender A between-subjects factor, with levels "F" and "M".

pre.1 ...fup.5 Fifteen variables, labeled pre.1 through pre.5, post.1 through post.5, and fup.1 through fup.1, representing the response under three levels of a repeated-measures phase factor, representing pretest scores, posttest scores, and followup scores, crossed with five levels of an hour-within-phase factor.

The data were contrived, but for concreteness, we can imagine that 16 learning-disabled students were taught reading by the standard ("control") method or by one of two novel methods ("A" or "B"), and that the response represents each student's reading performance at different points in the study. The data are naturally analyzed using a design with two between-subjects factors (treatment and gender) and two within-subjects factors (phase and hour), but for a preliminary example, I'll consider one within-subjects factor, using the first-hour scores for the three phases.

To this end, I select Statistics > Means > One-factor repeated-measures ANOVA/ANCOVA from the R Commander menus, and complete the resulting dialog box as in Figure 2. The top panel of the Design tab defines an optional name for the within-subjects factor, here Phase; up to eight variables corresponding to the levels of the within-subjects factor, here the three variables pre.1, post.1, and fup.1; and optional names for the levels of the within-subjects factor, pretest, posttest, and followup. The within-subjects part of the model is specified just like the right-hand side of a linear model, in this case by double-clicking on gender in the variable list, clicking the \* operator, and double-clicking on treatment. In the Options tab, I check the two boxes to plot means and print tables of means and standard deviations by factors, and select the two betweensubjects factors, leaving other options at their defaults. Clicking OK produces the printed output in Figure 3 and the graph in Figure 4.

		X	One Repeated	Measures I	actor ANO	/A/ANCOVA	
Design Options							
Within-Subject I	Factor						
Name for the with	in-subiects	factor: Phase					
Specify up to 8 lev	els (respor	uses) and level n	ames for the v	within-subj	ects factor		
pretest	postte	est	followup		Level-4		
pre.1	▼ post.1	]	fup.1	-		-	
Level-5	Level	-6	Level-7		Level-8		
	+	-	·	-		-	
Between-Subject	ts Model	Formula					
Variables (doubl	e-click to	formula)					
pre.2							
pre.3							
pre.5							
treatment [factor]		-					
Operators (click to	formula):	+ *	: /	%in <sup>o</sup>	% -	^ (	
Splines/Polynomia	ls:	B-spline	natural	orth		raw	df for splines: 5 🗘
(select variable an	d click)	D-spine	spline	poly	nomial	polynomial	deg. for polynomials: 2 🛢
~ gender*treatr	nent						Model formula
							🕨 🔛 help
🔯 Help	🥎 Rese	t				Appl	y 💢 Cancel 🚽 OK

	X One Repeated	leasures Factor ANOVA/ANCOVA
Design Options		
<ul> <li>Tests to Perform</li> <li>Multivariate</li> <li>Univariate</li> </ul>	Multivariate Test Statistic Pilla Wilks Hotelling-Lawley Roy	
Repeated-Measu ✓ Plot response m ✓ Print means and	res Means neans by factors d standard deviations by factors	
gender treatment	Factors (pick zero or more)	
X-axis factor: < Trace factor: < Response name: Re	auto> auto> eading	
🕅 Help	Neset	Apply 🗶 Cancel 🖌 🖌 OK

Figure 2: The One Repeated-Measures Factor ANOVA/ANCOVA dialog box, showing the Design tab (top) and Options tab (bottom).

```
> Anova(lm(cbind(pre.1, post.1, fup.1) ~ gender*treatment, data=OBrienKaiser),
   idata=data.frame(Phase=factor(c('pretest', 'posttest', 'followup'))), idesign = ~Phase,
+
    test.statistic="Pillai")
+
Type II Repeated Measures MANOVA Tests: Pillai test statistic
                      Df test stat approx F num Df den Df
                                                                Pr(>F)
(Intercept)
                           0.96482 274.269
                                                1 10 0.0000001346 ***
                       1
gender
                           0.28313
                                      3.950
                                                1
                                                     10
                                                             0.0749501 .
                       1
                           0.47972
                                                 2
                       2
                                      4.610
                                                     10
                                                             0.0381215 *
treatment
gender:treatment
                       2
                           0.41852
                                      3.599
                                                 2
                                                      10
                                                             0.0664775 .
                                                     9
Phase
                       1
                           0.85793
                                     27.174
                                                 2
                                                             0.0001536 ***
                           0.03796
                                    0.178
                                                       9
gender:Phase
                       1
                                                 2
                                                             0.8401910
treatment:Phase
                       2
                           0.61660
                                      2.229
                                                 4
                                                       20
                                                              0.1023679
                           0.28058
                                      0.816
                                                       20
                                                              0.5299762
gender:treatment:Phase 2
                                                 4
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
> repeatedMeasuresPlot(OBrienKaiser, within=c("pre.1", "post.1", "fup.1"),
   within.names="Phase", within.levels=list(Phase=c("pretest", "posttest", "followup")),
+
   print.tables=TRUE, plot.means=TRUE, between.names=c("gender", "treatment"),
+
+
   response.name="Reading")
Means of Reading
                                                  R
               treatment control
                                         Α
Phase
         gender
                         4.000000 2.500000 3.250000
pretest F
        М
                         3.333333 6.000000 4.333333
                         4.000000 3.000000 5.500000
posttest F
                         3.000000 8.000000 6.666667
        М
followup F
                         4.000000 5.500000 6.750000
                         4.333333 8.500000 7.000000
        М
Standard deviations of Reading
               treatment
                           control
                                           А
                                                     В
Phase
        gender
pretest
        F
                         1.4142136 0.7071068 1.5000000
        М
                         2.0816660 1.4142136 1.5275252
posttest F
                         2.8284271 1.4142136 1.2909944
        М
                         1.0000000 1.4142136 2.0816660
                         0.0000000 0.7071068 0.5000000
followup F
        М
                         2.5166115 0.7071068 1.7320508
```

Figure 3: Repeated-measures ANOVA with one within-subjects factor for the O'Brien-Kaiser data, reporting the default MANOVA tests.



Figure 4: Graph of cell means for the repeated-measures ANOVA of the O'Brien-Kaiser data, with one within-subjects factor and two between-subjects factors.

#### 1.2.2 Two Repeated-Measures Factors

As mentioned, the natural analysis of the O'Brien–Kaiser data uses two repeated measures factors, for phase and hour. Selecting *Statistics* > *Means* > *Two-factor repeated-measures ANOVA/AN-COVA* from the R Commander menus brings up the dialog box shown in Figure 5. The dialog box is similar to that for one repeated-measures factor, except that the responses in the *Design* tab are arrayed in a two-way table, with rows corresponding to one within-subjects factor (here, Phase) and columns to the other (Hour); the dialog accommodates up to five levels of each within-subjects factor. In the options tab, I select univariate tests for variety (rather than the default multivariate tests), check the box for plotting cell means, but leave the box for printing means and standard deviations unchecked. The resulting output for the repeated-measures ANOVA is displayed in Figures 6 and 7, and the graph of means is displayed in Figure 8.

Within-Su	bject Factors										
Name for t	he within-subject	s row fa	ctor:	Phase							
Name for t	he within-subject	s colum	n factor:	Hour							
Select up to	5 levels and lev	/el-name	es for eac	h within-sub	je	cts factor		•		-	
			2			3	_	4		D	
Pretest	pre.1	-	pre.z		-	pre.s	-	pre 4	-	pre 5	-
Posttest	post 1	-	post.2		-	post.3	-	post 4	•	post.5	-
Followup	tup 1	-	tup.2		-	tup.3	-	fup.4	•	tup.5	-
Row-4		-			-		-				-
			Ŷ				-			2	
Between Variables	-Subjects Mode (double-click to	I Formu	ula Ila)		•		•		-		•
Row-5 Between- Variables pre.1 pre.2 pre.3 pre.4 pre.5 treatment [	-Subjects Mode (double-click to	I Formu	ula ıla)		•		•	<u></u>	•		•
Row-5 Between- Variables pre.1 pre.2 pre.3 pre.4 pre.5 treatment [ Operators (	-Subjects Mode (double-click to factor]	I Formu	ula ila) *	] : ]	-	%in% -	•	^ ( ) :	•	]	•
Row-5 Between Variables pre.1 pre.2 pre.3 pre.4 pre.5 treatment [ Operators ( Splines/Pol (select vari	-Subjects Mode (double-click to factor] click to formula) ynomials: iable and click)	sl Formu	ula ila) * :spline	: natura spline	/	%in% - orthogonal polynomial		^ ( raw polynomial	•	df for spli deg. for polynomi	nes: 5 ials: 2

Tests to Perform       Multivariate Test Statistic         Multivariate       ● Pillai         ● Univariate       ● Wilks         ● Hotelling-Lawley       ● Roy         Repeated-Measures Means       ●         ♥ Plot response means by factors       ●         Between-Subjects Factors (pick zero or more)       ●         gender       ●         treatment       ●         ▼       Plot response means by factors         Between-Subjects Factors (pick zero or more)       ●         gender       ●         treatment       ●         ▼       Plot response means by factors			
Multivariate       ● Pilla         ● Univariate       ● Wilks         ● Hotelling-Lawley       ● Roy         Repeated-Measures Means       ●         ✓ Plot response means by factors       ●         Between-Subjects Factors (pick zero or more)       ●         gender       ●         reactment       ●         ✓       >         X-axis factor: <auto>         Trace factor:       <auto></auto></auto>	Tests to Perfor	m Multivariate Test Statistic	
Convariate       Onivariate         Hotelling-Lawley       Nov         Repeated-Measures Means       Nov         Piot response means by factors       Print means and standard deviations by factors         Between-Subjects Factors (pick zero or more)       Print means and standard deviations         gender       ✓         reatment       ✓         Y       Y         K-axis factor: <auto>         Y       <auto></auto></auto>	Multivariate	Pillai     Wilks	
Repeated-Measures Means Plot response means by factors Print means and standard deviations by factors Between-Subjects Factors (pick zero or more) pender reatment C-axis factor: <auto></auto>	• Onivariate	O Hotelling-Lawley	
Repeated-Measures Means   Plot response means by factors   Print means and standard deviations by factors   Between-Subjects Factors (pick zero or more)   gender   reatment		O Roy	
Repeated-Measures Means   Plot response means by factors   Print means and standard deviations by factors   Between-Subjects Factors (pick zero or more)   render   reatment			
✓ Plot response means by factors         Print means and standard deviations by factors         Between-Subjects Factors (pick zero or more)         gender         reatment         ✓         Araxis factor: <auto>         Trace factor:         <auto></auto></auto>	Repeated-Mea	sures Means	
Print means and standard deviations by factors         Between-Subjects Factors (pick zero or more)         gender         reatment         reatment         race factor: <auto></auto>	<ul> <li>Plot response</li> </ul>	means by factors	
Setween-Subjects Factors (pick Zero or more) lender reatment C-axis factor: <auto> race factor: <auto></auto></auto>	Print means a	and standard deviations by factors	
C-axis factor: <auto></auto>	setween-Subjec	ts Factors (pick zero or more)	
X-axis factor: <auto></auto>	reatment		
C-axis factor: <auto>       Frace factor:     <auto></auto></auto>		<b>T</b>	
<pre>&lt;-auto&gt; irace factor: <auto> </auto></pre>			
race factor: <auto></auto>	(-axis factor:	<auto></auto>	
	race factor:	<auto></auto>	
lesponse name: score	tesponse name:	score	

Figure 5: The *Two Repeated-Measures Factor ANOVA/ANCOVA* dialog box, showing the *Design* tab (top) and *Options* tab (bottom).

Univariate Type II Repeate	d-Measures	ANOVA	Assuming	g Spher:	icity		
	Sum Sa nu	m Df	Error SS	den Df	F value	Pr(>F)	
(Intercept)	7260.0	1	228.056	10	318.3435	0.00000006532	***
gender	58.3	1	228.056	10	2.5558	0.140974	
treatment	211.3	2	228.056	10	4.6323	0.037687	*
gender:treatment	130.2	2	228.056	10	2.8555	0.104469	
Phase	167.5	2	80.278	20	20.8651	0.000012744708	***
gender:Phase	1.7	2	80.278	20	0.2078	0.814130	
treatment:Phase	78.7	4	80.278	20	4.8997	0.006426	**
gender:treatment:Phase	10.2	4	80.278	20	0.6366	0.642369	
Hour	106.3	4	62.500	40	17.0067	0.00000031911	***
gender:Hour	2.6	4	62.500	40	0.4094	0.800772	
treatment:Hour	1.2	8	62.500	40	0.0929	0.999257	
gender:treatment:Hour	7.8	8	62.500	40	0.6204	0.755484	
Phase:Hour	11.1	8	96.167	80	1.1525	0.338317	
gender:Phase:Hour	6.6	8	96.167	80	0.6900	0.699124	
<pre>treatment:Phase:Hour</pre>	6.3	16	96.167	80	0.3256	0.992814	
gender:treatment:Phase:Hou	r 14.2	16	96.167	80	0.7359	0.749562	
Signif. codes: 0 '***' 0. Mauchly Tests for Spherici	001 '**' O. ty	01 '*	' 0.05 '.	' 0.1	' ' 1		
	Test stat	istic	; p-value				
Phase	0.	74927	0.27282				
gender:Phase	0.	74927	0.27282				
treatment:Phase	0.	74927	0.27282				
gender:treatment:Phase	0.	74927	0.27282				
Hour	0.	06607	0.00760				
gender:Hour	0.	06607	0.00760				
treatment:Hour	0.	06607	0.00760				
gender:treatment:Hour	0.	06607	0.00760				
Phase:Hour	0.	00478	0.44939				
gender:Phase:Hour	0.	00478	0.44939				
<pre>treatment:Phase:Hour</pre>	0.	00478	0.44939				
gender:treatment:Phase:Hou	r 0.	00478	0.44939				

Figure 6: Repeated-measures ANOVA with two within-subjects factor for the O'Brien-Kaiser data: Univariate ANOVA table and sphericity tests.

```
Greenhouse-Geisser and Huynh-Feldt Corrections
 for Departure from Sphericity
                             GG eps Pr(>F[GG])
Phase
                            0.79953 0.00007323 ***
gender:Phase
                            0.79953
                                       0.76616
treatment:Phase
                            0.79953
                                       0.01223 *
                            0.79953
                                       0.61162
gender:treatment:Phase
                            0.46028 0.00008741 ***
Hour
gender:Hour
                            0.46028
                                       0.65346
treatment:Hour
                            0.46028
                                       0.97879
gender:treatment:Hour
                            0.46028
                                       0.64136
Phase:Hour
                            0.44950
                                       0.34573
gender:Phase:Hour
                            0.44950
                                       0.58903
treatment:Phase:Hour
                            0.44950
                                       0.94019
gender:treatment:Phase:Hour 0.44950
                                       0.64634
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
                               HF eps
                                         Pr(>F[HF])
Phase
                            0.9278594 0.00002387543
gender:Phase
                            0.9278594 0.79844953605
treatment:Phase
                            0.9278594 0.00808976545
gender:treatment:Phase
                            0.9278594 0.63199753131
Hour
                            0.5592802 0.00002014357
gender:Hour
                            0.5592802 0.69115211546
                            0.5592802 0.98877159749
treatment:Hour
gender:treatment:Hour
                            0.5592802 0.66929761447
Phase:Hour
                            0.7330608 0.34404597799
gender:Phase:Hour
                            0.7330608 0.65523821077
treatment:Phase:Hour
                            0.7330608 0.98047311423
gender:treatment:Phase:Hour 0.7330608 0.70801216162
```

Figure 7: Repeated-measures ANOVA with two within-subjects factor for the O'Brien-Kaiser data: Tests corrected for departures from sphericity.



Figure 8: Graph of cell means for the repeated-measures ANOVA of the O'Brien-Kaiser data, with two within-subjects factor and two between-subjects factors.

#### 1.2.3 Dialogs for Reshaping Data

As I explained, the new repeated-measures ANOVA dialogs require data in wide form, with all repeated measures for a subject in a single row of the data set, while the mixed-effects models dialogs require data in long form, with multiple rows for each subject. Two new menu items in the R Commander Data > Active data set menu lead to dialogs for reshaping data between these two forms: Reshape data set from long to wide format and Reshape data set from wide to long format.

Suppose, for example, that we wish to reshape the O'Brien-Kaiser data set from wide to long form so that we can analyze the data with a linear mixed model. Figure 9 shows the completed *Reshape Data Set from Wide to Long Format* dialog. The dialog has alternative tabs for one and two repeated-measures factors (the latter is shown at the top of the figure), along with an *Options* tab (at the bottom of the figure). The variables representing repeated measures are specified much as in the repeated-measures ANOVA dialogs. The *Options* tab allows us to specify a name for the long data set, a name for the response variable, and so on. Figure 10 shows the top of the resulting long form of the data set, as it appears in the R Commander data viewer.

One Repeate	ed-Measures Fa	ctor Tv	vo Repeated	-Measures F	Factors Opt	ions				
Specify tw	vo within-subj	ect fact	ors							
Name for th	e within-subjec	ts row fa	ctor: ph	ase						
Name for th	e within-subjec	ts colum:	n factor: ho	ur						
specify up t	o 5 levels and l	evel nam	nes for each	within-subj	ects factor					
	1		2		3		4		5	
oretest	pre.1	-	pre.2	-	pre.3	-	pre.4	-	pre.5	-
oosttest	post 1	-	post.2	-	post.3	-	post.4	-	post.5	
ollowup	fup.1	-	fup.2	-	fup.3	-	fup.4	-	fup.5	
Row-4		-		-		-		-		
Row-5		-		-		-		-		

0	X Reshape Data Set from	m Wide to Long Format
One Repeated-Measures Factor	Two Repeated-Measures Factors	5 Options
Name for long data set:	OBrienKaiserLong	
Response variable:	score	
Subject ID variable:	subject	
Make the wide data set active	<b>V</b>	
Variables to ignore (pick zer	o or more)	
fup.1 fup.2 fup.3 fup.4 fup.5 gender	•	
😧 Help 🦘 Reset		🔀 Cancel 🖌 OK

Figure 9: The dialog for reshaping the O'Brien–Kaiser data from wide to long format.

OBrienKaiserLong								
	subject	treatment	gender	phase	hour	score		
1.1	1	control	М	pretest	1	1	$\square$	
1.2	1	control	М	pretest	2	2		
1.3	1	control	М	pretest	3	4		
1.4	1	control	М	pretest	4	2		
1.5	1	control	М	pretest	5	1		
1.6	1	control	М	posttest	1	3		
1.7	1	control	М	posttest	2	2		
1.8	1	control	М	posttest	3	5		
1.9	1	control	М	posttest	4	3		
1.10	1	control	М	posttest	5	2		
1.11	1	control	М	followup	1	2		
1.12	1	control	М	followup	2	3		
1.13	1	control	М	followup	3	2		
1.14	1	control	М	followup	4	4		
1.15	1	control	М	followup	5	4		
2.1	2	control	М	pretest	1	4		
2.2	2	control	М	pretest	2	4		
2.3	2	control	М	pretest	3	5		
2.4	2	control	М	pretest	4	3		
2.5	2	control	М	pretest	5	4		
2.6	2	control	М	posttest	1	2		
2.7	2	control	М	posttest	2	2		
2.8	2	control	М	posttest	3	3		
2.9	2	control	М	posttest	4	5		
2.10	2	control	М	posttest	5	3		
2.11	2	control	М	followup	1	4		
2.12	2	control	М	followup	2	5		
2.13	2	control	М	followup	3	6		
2.14	2	control	М	followup	4	4		
2.15	2	control	М	followup	5	1	11.	

Figure 10: The first few rows of the resulting long form of the O'Brien–Kaiser data set.

	🔀 Reshape Data Set from Lo	ong to Wide Format	
Name for wide data set: Make the wide data set active Subject ID variable (pick or gender hour phase score subject treatment	OBrienKaiserWide ▼ <b>1e)</b>	Within-subjects gender hour phase subject treatment	factors (pick one or more)
Variables that vary by occa gender hour phase score subject treatment	ision (pick one or more)	Variables to ign gender hour phase score subject treatment	nore (pick zero or more)
🔁 Help 🧄 Rese	et		💥 Cancel 🛛 🖌 OK

Figure 11: The dialog for reshaping the O'Brien–Kaiser data from long back to wide format.

The dialog for reshaping from long (back) to wide format, shown in Figure 11, is a bit simpler. We select the ID variable (here, subject), the variable or variables that vary by occasion (here just the response score), and the within-subjects factors (hour and phase). The resulting data set recovers the original wide form of the O'Brien-Kaiser data; all 16 rows, corresponding to the 16 subjects, and the first few columns are shown in Figure 12. Notice that "X"s are appended to the levels of the long-format within-subjects factor hour, which are numerals ("1", "2", ..., "5"), to create legal variable names in the wide form of the data (X1.pretest, etc).

		OBrienKaiserWide								
	treatment	gender	X1.pretest	X1.posttest	X1.followup	X2.pretest	X2.posttest	X2.fo		
1	control	М	1	2	4	2	1			
2	control	М	4	4	5	3	4			
3	control	М	5	6	5	7	7			
4	control	F	5	4	7	5	4			
5	control	F	3	4	6	4	3			
6	A	М	7	8	7	9	9			
7	A	М	5	5	6	4	5			
8	A 4	F	2	3	5	3	2			
9	A	F	3	3	4	6	4			
10	B	М	4	4	5	3	4			
11	B	М	3	3	4	2	3			
12	B	М	6	7	8	6	3			
13	B	F	5	5	6	8	6			
14	B	F	2	2	3	1	2			
15	В	F	2	2	3	4	4			
16	В	F	4	5	7	5	4			
	K1							1		

Figure 12: The first few columns of the restored wide form of the O'Brien–Kaiser data set.

# 2 Remdr Version 2.6-0 (September 2019)

#### 2.1 The Official **R Commander** Hex Sticker

The **Rcmdr** package now has a hex sticker, shown in Figure 13! It can be displayed from the R Commander menus via Help > R Commander hex sticker.

## 2.2 New Dialogs in the Statistics > Fit models Menu for Linear and Generalized Linear Mixed Models

Figure 15 shows the *Linear Mixed Model* dialog completed to fit a LMM to the Blackmore data. The contents of the box for the left-hand side of the model aren't entirely visible, and the box contains log2(exercise + 5/60). Preliminary examination of the data, which I invite the reader to repeat, shows that the exercise values are positively skewed and that some values are 0. I added 5 minutes to the exercise values and then took logs (to the base 2) to correct the skew. An alternative would be to use a modified Box-Cox transformation capable of handling 0 values (as in Fox and Weisberg, 2019).

The right-hand side of the model also requires a bit of explanation: The formula fits fixed effects for group, age, and their interaction, and random age slopes and (implied) intercepts that vary by subjects. Subtracting 8 from age locates the regression intercept at the start of the study; the identity (or "inhibit") function I() is required so that the minus operator (-) is interpreted as subtraction. The resulting output is shown in Figure 16.

Selecting *Models* > *Hypothesis tests* > *ANOVA table* brings up the same dialog box as in Figure 7.20 in the text, and selecting the default type-II tests produces Wald chisquare tests for the fixed effects, as shown in Figure 17. There is, therefore, very strong evidence for an interaction of group and age.

The coefficients of the model are interpretable: The intercept is the average value of log base 2 exercise at age 8 for the baseline "control" group; the coefficient group [T.patient] is the difference in average log base 2 exercise at age 8 between the "patient" and "control" groups; the coefficient I(age - 8) is the average age slope in the baseline "control" group; and the group [T.patient]:I(age - 8) coefficient is the difference in average slopes between the "patient" and "control" group; the two groups but rises more rapidly with age for the "patient" group.

We can visualize the fixed effects by selecting *Models* > *Graphs* > *Predictor effect plots*, producing the dialog box in Figure 18. I completed the dialog as shown and clicked *OK*, producing the graph in Figure 19. Because the vertical axis is in the log base 2 scale, -1 represents  $2^{-1} = 1/2$  hour, 0 represents  $2^0 = 1$  hour, 1 represents  $2^1 = 2$  hours, and 2 represents  $2^2 = 4$  hours of exercise per week (disregarding the 5 minutes added to the response variable).

I invite the reader to explore the other active items in the *Models* menu, including those for numerical and graphical diagnostics.



Figure 13: The official R Commander hex sticker.

```
Exercise Histories of Eating-Disordered and Control Subjects
Description
  The Blackmore data frame has 945 rows and 4 columns. Blackmore and Davis's data
  on exercise histories of 138 teenaged girls hospitalized for eating disorders
  and 98 control subjects.
Usage
  Blackmore
Format
  This data frame contains the following columns:
  subject
    a factor with subject id codes. There are several observations for each
    subject, but because the girls were hospitalized at different ages,
    the number of cases and the age at the last case vary.
  age
    subject's age in years at the time of observation; all but the last
    observation for each subject were collected retrospectively at intervals
    of two years, starting at age 8.
  exercise
    the amount of exercise in which the subject engaged, expressed as estimated
    hours per week.
  group
    a factor with levels: control, Control subjects; patient, Eating-disordered
    patients.
Source
  Personal communication from Elizabeth Blackmore and Caroline Davis,
```

York University.

Figure 14: Codebook for the Blackmore data set.

R Linear Mixed Model	×
Enter name for model: LMM.1	
Variables (double-click to formula)	
age  exercise group [factor] subject [factor]	
Model Formula	
Operators (click to formula): + * : /   %in% - ^ ( )	
Splines/Polynomials:         B-spline         natural spline         orthogonal polynomial         raw polynomial	df for splines: 5 € eg. for polynomials: 2 €
ise + 5/60) ~ group*l(age - 8) + (l(age - 8)   subject)	🚗 Model formula
< > <	> 🔛 help
Subset expression Weights	
<all cases="" valid=""> <a></a> <no selected="" variable=""> </no></all>	
< >>	
Estimation Criterion	
Restricted maximum likelihood (REML)	
O Maximum likelihood (ML)	
	-
🔞 Help 👌 Reset 🖌 OK 💥 Cancel 🧀 Apply	
	1

Figure 15: The *Linear Mixed Model* dialog.

```
> LMM.1 <- lmer(log2(exercise + 5/60) ~ group * I(age - 8) + (I(age - 8) | subject),
     data = Blackmore, REML = TRUE)
+
> summary(LMM.1)
Linear mixed model fit by REML ['lmerMod']
Formula: log2(exercise + 5/60) \sim group * I(age - 8) + (I(age - 8) | subject)
   Data: Blackmore
REML criterion at convergence: 3614.1
Scaled residuals:
            1Q Median
   Min
                            ЗQ
                                   Max
-2.7349 -0.4245 0.1228 0.5280 2.6362
Random effects:
Groups
                     Variance Std.Dev. Corr
          Name
subject (Intercept) 2.08384 1.4436
          I(age - 8) 0.02716 0.1648
                                       -0.28
                     1.54775 1.2441
Residual
Number of obs: 945, groups: subject, 231
Fixed effects:
                           Estimate Std. Error t value
(Intercept)
                                      0.18237 -1.514
                           -0.27602
group[T.patient]
                           -0.35400
                                       0.23529 - 1.505
I(age - 8)
                            0.06402
                                       0.03136
                                                 2.041
group[T.patient]:I(age - 8) 0.23986
                                       0.03941 6.087
Correlation of Fixed Effects:
            (Intr) gr[T.] I(g-8)
grp[T.ptnt] -0.775
I(age - 8) -0.489 0.379
g[T.]:I(-8) 0.389 -0.489 -0.796
```

Figure 16: Output from the linear mixed model fit to the Blackmore data.

Figure 17: Type-II tests for the fixed effects in the linear mixed model fit to the Blackmore data.

R Predictor Effect	Plots			>
Plot all predictor e	ffects?			
○ Yes				
No				
Predictors (pick or	ne or more)			
group	^			
age				
	~			
A Help	A Reset	J OK	Y Cancel	Annly
	- neset			C CPPy

Figure 18: The *Predictor Effect Plots* dialog for the mixed model fit to the Blackmore data.



Figure 19: The predictor effect plot for age for the mixed model fit to the Blackmore data, showing the age by group interaction.

# 3 Remdr Version 2.5-0 (August 2018)

## 3.1 New Dialogs in the *Models* Menu

There are two new regression-diagnostics dialogs: Models > Numerical diagnostics > Response transformation and Models > Graphs > Influence index plot.

For an example of the former, I fit a regression model to the UN data in the **carData** package via the *Statistics* > *Fit models* > *Linear model* dialog, with the formula LinearModel.1 <lm(infantMortality ~ ppgdp + group, data=UN). The data are for the nations of the world, the response variable is the infant-mortality rate of each nation, and the explanatory variables are the nation's per-capita GDP (a numeric variable) and group of nations (a factor).

Then selecting *Models* > *Numerical diagnostics* > *Response transformation* brings up the dialog box in Figure 20, for Box-Cox maximum-likelihood-like selection of a power transformation of the response variable in a regression model. The default *Transformation Family* selection, *Box-Cox*, is appropriate for a strictly positive response such as infantMortality. The other two families are generalizations of the Box-Cox family that are appropriate when the response takes on zero or negative values. The output (including the output from the original regression, where "oecd" is the reference level for the factor group), shown in Figure 21, suggests the log transformation of infantMortality (the "zeroth" power); for more information on response transformations, see Fox and Weisberg (2019, Sec. 8.4.1).

The dialog produced by Models > Graphs > Influence index plot appears in Figure 22. The dialog creates a compact graph of index plots of several diagnostic statistics, which are selected by check boxes. There is also provision for either automatic or interactive identification of noteworthy cases. The selections in the dialog are the defaults and they produce the graph shown in Figure 23.

The *Models* > *Graphs* menu also acquires a new *Predictor effect plots* menu item, leading to the dialog box illustrated in Figure 24. I've taken the defaults in the dialog except for checking the *Plot partial residuals* box. The resulting predictor effect plot (see Fox and Weisberg, 2019) in the left panel of Figure 25 suggests an incorrectly modeled nonlinear partial relationship between infantMortality and ppgdp.

#### 3.2 Variable Transformation Dialogs

In addition to the *Response Transformation* dialog described above, there are two new dialogs for the unconditional transformation of a numeric variable.

 $Graphs > Symmetry \ boxplot$  brings up the dialog in Figure 26. I selected the variable infantMortality from the list box and left the other selections at their defaults. The *Box-Cox* 

×				formation	ponse Transf	R Res
				amily	formation Fa	Trans
					x-Cox	● Bo
				negatives	x-Cox with r	OB
					o-Johnson	O Ye
ancel	*	🥜 ОК	eset	-	Help	C
a	*	oк	eset	•	Help	

Figure 20: The Response Transformation dialog.

```
> data(UN)
> LinearModel.1 <- lm(infantMortality ~ ppgdp + group, data=UN)
> summary(LinearModel.1)
Call:
lm(formula = infantMortality \sim ppgdp + group, data = UN)
Residuals:
    Min
             1Q Median
                            3Q
                                   Max
-50.888 -9.711 -2.561 7.165 98.660
Coefficients:
                 Estimate Std. Error t value Pr(>|t|)
(Intercept)
                21.9030426 5.1550507
                                       4.249 3.37e-05 ***
               -0.0004505 0.0001038 -4.341 2.31e-05 ***
ppgdp
group[T.other]
                4.1968188 4.7734820 0.879
                                                 0.38
group[T.africa] 44.4705476 5.6052207
                                       7.934 1.82e-13 ***
___
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 18.65 on 189 degrees of freedom
  (20 observations deleted due to missingness)
Multiple R-squared: 0.5998,
                               Adjusted R-squared: 0.5935
F-statistic: 94.42 on 3 and 189 DF, p-value: < 2.2e-16
> summary(powerTransform(LinearModel.1, family="bcPower"))
bcPower Transformation to Normality
   Est Power Rounded Pwr Wald Lwr Bnd Wald Upr Bnd
    -0.0293
                                           0.0929
Y1
                      0
                             -0.1514
Likelihood ratio test that transformation parameter is equal to 0
 (log transformation)
                            LRT df
                                      pval
LR test, lambda = (0) 0.2196112 1 0.63934
Likelihood ratio test that no transformation is needed
                          LRT df
                                        pval
LR test, lambda = (1) 215.7756 1 < 2.22e-16
```

Figure 21: Output from the regression of infant mortality on per-capita GDP and group, followed by the output produced by the *Response Transformation* dialog.



Figure 22: The Influence Index Plot dialog.



Figure 23: Graph produced by the Influence Index Plot dialog.

R Predictor Effec	t Plots	×
Plot all predictor	effects?	
Yes		
O No		
Predictors (pick o	one or more)	
ppgdp region	^	
	¥	
Plot partial re	esiduals	
Plot partial re	zsiduals	
Plot partial re 50	esiduals Span for smooth	
Plot partial re	esiduals Span for smooth	

Figure 24: The *Predictor Effect Plots* dialog.



Figure 25: Predictor effect plots for the regression model fit to the UN infant-mortality data, including partial residuals.



Figure 26: The Symmetry Boxplot dialog.

power-transformation family is appropriate because infantMortality has no zero or negative values. An optional *Start* value, not specified in this example, is added to the data prior to Box-Cox or Box-Cox-with-negatives transformation. The resulting graph, shown in Figure 27, suggests that the log transformation makes the distribution of infantMortality symmetric.

Statistics > Summaries > Transform toward normality brings up the dialog box in Figure 28, which estimates power transformations towards normality or multivariate normality analytically by the unconditional or conditional Box-Cox method. One or more variables are selected in the *Data* tab: Here I picked infantMortality and ppgdp. The *Options* tab provides for selection of the transformation family and, optionally, conditioning variables in a linear-model formula; I left all options at their defaults. Clicking the *OK* button produces the output in Figure 29, which suggests the log transformation of both infantMortality and ppgdp.

#### 3.3 Enhancement to Graphics Dialogs

The dialogs for Graphs > Quantile-comparison plot and Graphs > Index plot now both support plotting by groups, producing a separate panel for each group in the first case and values colorcoded by group in the second. Usage is straightforward, with group selection through a button on the *Data* tab in each dialog, as implemented in other dialogs, such as the *Histogram* dialog, that previously supported plotting by groups (see Fig. 5.8 in the text).

The Graphs > Density estimate dialog provides more options than previously and uses an adaptive-kernel density estimator by default.



Figure 27: Symmetry boxplots for infantMortality in the UN data.

R Transform Variables Toward Normality	X
Data Options	
Select variables to transform (one or more)	
fertility ^	
lifeExpF	
pctUrban	
ppgdp	
W Help Keset V K Kancel (* A	рріу
R Transform Variables Toward Normality	×
R Transform Variables Toward Normality	×
Transform Variables Toward Normality     Data Options	×
Transform Variables Toward Normality     Data Options     Transformation Family	×
	×
Transform Variables Toward Normality   Data Options   Transformation Family    Box-Cox     Box-Cox with negatives	×
Transform Variables Toward Normality   Data Options   Transformation Family    Box-Cox     Box-Cox with negatives     Yeo-Johnson	×
Transform Variables Toward Normality   Data Options   Transformation Family    Box-Cox     Box-Cox with negatives     Yeo-Johnson    Condition on:	×
Transform Variables Toward Normality   Data Options   Transformation Family    Box-Cox     Box-Cox with negatives     Yeo-Johnson    Condition on:   Variables (double-click to formula)	×
Transform Variables Toward Normality   Data Options   Transformation Family    Box-Cox    Box-Cox with negatives    Yeo-Johnson    Condition on:   Variables (double-click to formula)   fertility	×
Transform Variables Toward Normality   Data Options   Transformation Family    Box-Cox    Box-Cox with negatives   Yeo-Johnson   Condition on:   Variables (double-click to formula)   fertility   group [factor]   infantMortaliny	×
Transform Variables Toward Normality   Data Options   Transformation Family    Box-Cox    Box-Cox with negatives   Yeo-Johnson   Condition on:   Variables (double-click to formula)   fertility   group [factor]   infantMortality	×
Transform Variables Toward Normality   Data Options   Transformation Family    Box-Cox   Box-Cox with negatives   Yeo-Johnson   Condition on:   Variables (double-click to formula)   fertility   group [factor]   infantMortality   lifeExpF   pctUrban	×
R Transform Variables Toward Normality         Data       Options         Transformation Family <ul> <li>Box-Cox</li> <li>Box-Cox with negatives</li> <li>Yeo-Johnson</li> <li>Condition on:</li> <li>Variables (double-click to formula)</li> <li>fertility</li> <li>group [factor]</li> <li>infantMortality</li> <li>lifeExpF</li> <li>pctUrban</li> <li>ppgdp</li> <li> </li></ul>	×
Transform Variables Toward Normality   Data Options   Transformation Family    Box-Cox    Box-Cox with negatives   Yeo-Johnson   Condition on:   Variables (double-click to formula)   fertility   group [factor]   infantMortality   lifeExpF   pctUrban   ppgdp	×
R Transform Variables Toward Normality         Data       Options         Transformation Family <ul> <li>Box-Cox</li> <li>Box-Cox with negatives</li> <li>Yeo-Johnson</li> <li>Condition on:</li> <li>Variables (double-click to formula)</li> <li>fertility</li> <li>group [factor]</li> <li>infantMortality</li> <li>lifeExpF</li> <li>pctUrban</li> <li>ppgdp</li> <li>v</li> </ul> Operators (click to formula):         +         *         / %in% - ^ ( )	×
R Transform Variables Toward Normality         Data       Options         Transformation Family <ul> <li>Box-Cox</li> <li>Box-Cox with negatives</li> <li>Yeo-Johnson</li> <li>Condition on:</li> <li>Variables (double-click to formula)</li> <li>fertility</li> <li>group [factor]</li> <li>infantMortality</li> <li>iifeExpF</li> <li>pctUrban</li> <li>y</li> </ul> Operators (click to formula):         +         :         / %in% - ^ ( )         Splines/Polynomials:         Gf for splines:         5           (relet variable and click)         B-spline         natural         orthogonal         raw         df for splines:         5           (relet variable and click)         Imatural         orthogonal         raw         for splines:         5	×
Pata       Options         Transformation Family <ul> <li>Box-Cox</li> <li>Box-Cox with negatives</li> <li>Yeo-Johnson</li> <li>Condition on:</li> <li>Variables (double-click to formula)</li> <li>fertility</li> <li>group [factor]</li> <li>infantMortality</li> <li>iffeExpF</li> <li>pctUrban</li> <li>ppgdp</li> <li> <ul> <li>Yeo-Johnson</li> <li>Condition on:</li> </ul>            Operators (click to formula):          <ul> <li>+</li> <li>!</li> <li>/ %in% - ^ ( )</li> <li>Splines/Polynomials:</li> <li>(select variable and click)</li> <li>B-spline</li> <li>natural</li> <li>orthogonal</li> <li>raw</li> <li>df for splines: 5</li> <li>gline</li> <li>polynomial</li> <li>polynomial</li> <li>get for polynomials: 2</li> </ul></li></ul>	(th)(th) ×
R Transform Variables Toward Normality         Data Options         Transformation Family             Box-Cox          Box-Cox with negatives         Yeo-Johnson         Condition on:         Variables (double-click to formula)         fertility         group [factor]         infantMortality         jifeExpF         pctUrban         ppgdp         V         Operators (click to formula):         +       :         // %in%       ^         Splines/Polynomials:         (select variable and click)         ~         (select variable and click)         @ Model form	× ۱۹۹۹ nula
Pata       Options         Transformation Family <ul> <li>Box-Cox</li> <li>Box-Cox with negatives</li> <li>Yeo-Johnson</li> <li>Condition on:</li> <li>Variables (double-click to formula)</li> <li>fertility</li> <li>group [factor]</li> <li>infantMortality</li> <li>jifeExpF</li> <li>pctUrban</li> <li>ppgdp</li> <li> </li></ul> Operators (click to formula):         +         :         /         %in%         ^         (         )               Splines/Polynomials:             (select variable and click)             B-spline             natural             orthogonal             raw             df for splines:             5               ~	× الم
R Transform Variables Toward Normality         Data Options         Transformation Family	× ۱۹۹۹ nula
R Transform Variables Toward Normality         Data Options         Transformation Family	× الم

Figure 28: The *Transform Variables Toward Normality* dialog, *Data* tab (top) and *Options* tab (bottom).

```
> summary(powerTransform(cbind(infantMortality, ppgdp) \sim 1, data=UN,
+
    family="bcPower"))
bcPower Transformations to Multinormality
                Est Power Rounded Pwr Wald Lwr Bnd Wald Upr Bnd
infantMortality
                   0.0375
                                    0
                                           -0.0690
                                                         0.1441
                   0.0517
                                    0
                                           -0.0197
                                                         0.1230
ppgdp
Likelihood ratio test that transformation parameters are equal to 0
 (all log transformations)
                            LRT df
                                      pval
LR test, lambda = (0 0) 3.70904 2 0.15653
Likelihood ratio test that no transformations are needed
                             LRT df
                                          pval
LR test, lambda = (1 1) 723.2186 2 < 2.22e-16
```

Figure 29: Output produced by the *Transform Variables Toward Normality* dialog, for the unconditional Box-Cox power transformation of infantMortality and ppgdp.

# 4 Rcmdr Version 2.4-0 (August 2017)

### 4.1 Non-Modal R Markdown and knitr Document Editor

The R Commander editor for R Markdown and knitr documents is now a *non-modal* dialog, and so may remain open while you work. I recommend that you open the dialog at the beginning of your R Commander session in the usual manner (e.g., via the key-combination *Control-e* in the R Commander *R Markdown* or *knitr* tab: see Section 3.6.2 in the text).

Commands generated by the R Commander are entered both in the R Markdown (or knitr) tab and in the document editor. You can type any explanatory text that you like in the editor at any point during the session.

The editor maintains an independent copy of the document. To commit the text in the editor to the R Markdown (or knitr) tab, press the Save edits button in the editor toolbar (see Figure 30), or select File > Save current edits from the editor menus. Text in the editor is also saved to the R Commander R Markdown (or knitr) tab when you generate a report in the document editor or exit from the editor by the OK button or via File > Exit editor saving edits.

## 4.2 Suppression of Scientific Notation

I introduced an option to control the degree of suppression of scientific notation in R output. This option can be set with the R options(Rcmdr=list(scientific.notation=n)) command (where n is an integer), or from the R Commander menus, via Tools > Options, which brings up the Commander Options dialog, in the Output tab (see Section 3.9.1 of the text). The larger the value of the scientific.notation option, the more fixed-decimal-point notation is preferred to scientific (exponential) notation.

The scientific.notation option in the R Commander corresponds to the scipen option in R (see ?options). The initial default is 0 in R and 5 in the R Commander, indicating greater suppression of scientific notation in the R Commander. For example, the output from Duncan's occupational prestige regression (given in Figure 7.2 of the text) appears as in Figure 31, with the new default setting of the scientific.notation option. Note that the very small number  $2.2e-16 = 2.2 \times 10^{-16}$  is still given in scientific notation, but that the *p*-values for the education and income coefficients are now shown in fixed-decimal notation.

#### 4.3 Dialog for Plotting A Discrete Numeric Variable

There is a new dialog for plotting the distribution of a discrete numeric variable.

#### 4.4 Improved Handling of Blanks and Quotes in the Data Editor

It is no longer necessary to place double quotes around character strings that contain blanks in the R Commander data editor. Double or single quotes may, however, optionally be placed around *any* character strings entered in the data editor.

#### 4.5 Improved Data Import From Other Statistical Software

The haven package (Wickham and Miller, 2016) is now used to import SPSS and Stata data files, and to import SAS .b7dat data files.



Figure 30: The R Commander R Markdown document editor, opened at the start of a session.

```
> RegModel.1 <- lm(prestige~education+income, data=Duncan)</pre>
> summary(RegModel.1)
Call:
lm(formula = prestige \sim education + income, data = Duncan)
Residuals:
   Min
             1Q Median
                             ЗQ
                                    Max
-29.538 -6.417
                  0.655
                          6.605 34.641
Coefficients:
            Estimate Std. Error t value
                                          Pr(>|t|)
(Intercept) -6.06466
                        4.27194
                                -1.420
                                             0.163
education
             0.54583
                        0.09825
                                  5.555 0.00000173 ***
                                  5.003 0.00001053 ***
income
             0.59873
                        0.11967
____
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
Residual standard error: 13.37 on 42 degrees of freedom
Multiple R-squared: 0.8282,
                                Adjusted R-squared:
                                                       0.82
F-statistic: 101.2 on 2 and 42 DF, p-value: < 2.2e-16
```

Figure 31: Output from Duncan's occupational prestige regression, illustrating the suppression of scientific notation (cf., Figure 7.2 in the text).

### 4.6 Improvements to Existing Dialogs

Several existing dialogs have been enhanced, including the dialogs for bar plots, pie charts, testing for the difference between two variances, entering and analyzing a contingency table, bootstrapping, variance-inflation factors, and index plots.

# 5 Rcmdr Version 2.3-0 (August 2016)

#### 5.1 New Dialog for Bootstrapping Regression Models

There's a new *Bootstrap* dialog, which uses the Boot function in the **car** package (which is a simplified front-end to the boot function in the standard R boot package, Canty and Ripley, 2016; Davison and Hinkley, 1997) to compute bootstrapped confidence intervals for coefficients in linear and generalized linear models. For linear models, the dialog gives a choice between bootstrapping entire cases ("random-x" resampling) and bootstrapping residuals ("fixed-x" resampling). Bootstrapping regression models is described, for example, in Fox (2016, Chapter 2.1) and Weisberg (2014, Section 7.7).

To illustrate bootstrapping, I'll use the Cowles and Davis (1987) logistic regression described in Section 7.4 of the text, where it appears as model GLM.7 (see Figures 7.11 and 7.12). Having fit the model, selecting *Models* > *Bootstrap confidence intervals* from the R Commander menus produces the dialog box in Figure 32. Because this is a generalized linear model, the radio buttons for *Case resampling* versus *Residual resampling* don't appear. I retain all of the default selections in the dialog, except for increasing the number of bootstrap samples from 999 to 1999, which is desirable for computing BC<sub>a</sub> confidence intervals.

The bootstrap is computationally intensive, and it takes a while to sample and refit the model 1999 times: The computation ran for about a minute on my Windows 10 computer, producing the output in Figure 33. This figure also shows standard likelihood-ratio based confidence intervals for the coefficients in the model, obtained via Models > Confidence intervals; in this case, the results are reasonably similar to those produced by the bootstrap.

#### 5.2 New Dialog for Delta-Method Standard Errors and Confidence Intervals

A new *Delta Method* dialog uses the deltaMethod function in the car package (called via the DeltaMethod function in the RcmdrMisc package) to compute approximate standard errors and confidence intervals for nonlinear functions of regression coefficients. The dialog supports all of the classes of models fit by the R Commander, with the exception of multinomial logit models.

I'll use the **Transact** data set from the **car** package, described by Fox and Weisberg (2019, particularly Section 5.1), for an example. The cases in the data set are 261 branches of a large bank. There are three variables in the data set: **time** is the total minutes of labor for the branch; **t1** is the number of transactions of type 1 performed in the branch; and **t2** is the number of transactions of type 2.

Fox and Weisberg, following Weisberg (2014, Section 7.7.1),<sup>1</sup> perform a linear least-squares regression of time on t1 and t2. I've duplicated that regression in a fresh R Commander session after reading the Transact data from the car package, producing the output in Figure 34.

<sup>&</sup>lt;sup>1</sup>Weisberg (2014) explains that there are some problems with the least-squares regression and uses this regression to illustrate bootstrapping, an analysis that the reader may wish to replicate.

R Dootstrap			×
Bootstrap Confide	ence Intervals for (	Coefficients	
Confidence level:	0.95		
Number of bootst	trap samples: 1999	9	
Type of Confiden	ce Intervals		
BCa (adjusted	percentile)		
O Normal theory	r		
0.0.1.1.1	p		
O Basic bootstra			
Basic bootstra     Percentile			
O Basic bootstra			

Figure 32: The *Bootstrap* dialog for Cowles and Davis's logistic regression model. Because this is a generalized linear model, radio buttons to select case or residual resampling don't appear.

```
> confint(Boot(GLM.7, R=1999), level=0.95, type="bca")
Bootstrap quantiles, type = bca
                               2.5 %
                                           97.5 %
(Intercept)
                         -3.41722020 -1.270813413
sex[T.male]
                         -0.47503743 -0.033311357
neuroticism
                          0.03261081 0.190254157
                          0.08897822 0.246799624
extraversion
neuroticism:extraversion -0.01465451 -0.002353057
> Confint(GLM.7, level=0.95, type="LR")
                                                        97.5 % exp(Estimate)
                             Estimate
                                            2.5 %
(Intercept)
                         -2.358207325 -3.35652914 -1.389154923
                                                                  0.09458964
sex[T.male]
                                                                  0.78102195
                         -0.247152026 -0.46642058 -0.028694911
neuroticism
                          0.110776638 0.03744357
                                                                   1.11714535
                                                   0.185227757
                                                                   1.18153740
extraversion
                          0.166816468 0.09374678 0.241771712
neuroticism:extraversion -0.008552465 -0.01434742 -0.002833714
                                                                  0.99148400
                                       97.5 %
                              2.5 %
(Intercept)
                         0.03485603 0.2492859
sex[T.male]
                         0.62724342 0.9717129
neuroticism
                         1.03815341 1.2034925
extraversion
                         1.09828160 1.2735034
neuroticism:extraversion 0.98575501 0.9971703
```

Figure 33: Bootstrap and standard likelihood-ratio based confidence intervals for the coefficients in Cowles and Davis's logistic regression.

```
> LinearModel.1 <- lm(time \sim t1 + t2, data=Transact)
> summary(LinearModel.1)
Call:
lm(formula = time \sim t1 + t2, data = Transact)
Residuals:
    Min
             10
                 Median
                              ЗQ
                                     Max
-4652.4 -601.3
                    2.4
                           455.7
                                  5607.4
Coefficients:
             Estimate Std. Error t value Pr(>|t|)
                                    0.847
                                             0.398
(Intercept) 144.36944
                       170.54410
                                   12.607
t1
              5.46206
                         0.43327
                                            <2e-16 ***
              2.03455
t2
                          0.09434
                                   21.567
                                            <2e-16 ***
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 '
                                                             ' 1
Residual standard error: 1143 on 258 degrees of freedom
Multiple R-squared: 0.9091,
                                 Adjusted R-squared:
                                                      0.9083
F-statistic:
              1289 on 2 and 258 DF, p-value: < 2.2e-16
```

Figure 34: Least-squares regression of time on t1 and t2 for the Transact data.

It's apparent without a formal test that t1 transactions are more time-consuming than t2 transactions,<sup>2</sup> but it's also of interest to estimate the ratio of the two regression coefficients. Selecting Models > Delta method confidence interval from the menus brings up the dialog box in Figure 35.

The table at the top of the dialog shows the correspondence between parameters appearing in the regression model and the names by which they're referenced in the nonlinear expression to be evaluated. In this case, b1 represents the parameter labelled t1, and b2 the parameter labelled t2, and so the expression I typed into the text box, b1/b2, represents the ratio of the two regression coefficients. Clicking OK yields the output in Figure 36. The ratio of estimated coefficients, 2.68, is clearly larger than 1, but the 95% confidence limits indicate that the ratio isn't very precisely estimated, with plausible values ranging between 2.06 and 3.31.

<sup>&</sup>lt;sup>2</sup>Reader: Use the R Commander *Linear Hypothesis* dialog (see Section 7.7.4 in the text) to test the equality of the coefficients of t1 and t2. You should get a *p*-value of  $1.1 \times 10^{-10}$ .

	Name	^	
(Intercept)	b0		
t1	b1		
t2	b2	$\sim$	
pression to evaluate; use p	arameter names: b0, b1	, b2	

Figure 35: The *Delta Method* dialog for the regression model fit to the bank transactions data.

	> DeltaMethod(I	<pre>LinearModel.1, "b1/b2", level=0.95)</pre>
	parameter na	ame
	(Intercept)	b0
	t1	b1
	t2	b2
	Estimate	SE 2.5 % 97.5 %
	b1/b2 2.684653	0.3189858 2.059452 3.309853
-		

Figure 36: Delta-method standard error and confidence interval for the ratio of regression coefficients b1/b2 (i.e., t1/t2) in the transactions-data regression.

Select models (pio	ck two or more)		
linearModel.1	<u>^</u>		
.inearModel.2			
linearModel.3	~		
~		0	- 16

Figure 37: The *Compare Model Coefficients* dialog, selecting all three regression models fit to the **Duncan** occupational prestige data.

```
> compareCoefs(LinearModel.1, LinearModel.2, LinearModel.3)
Call:
1: lm(formula = prestige \sim education + income, data = Duncan)
2: lm(formula = prestige \sim education + income, data = Duncan, subset =
                                                                             c(6)
   16))
3: lm(formula = prestige \sim education + income + type, data = Duncan)
               Est. 1
                           SE 1
                                   Est. 2
                                               SE 2
                                                      Est. 3
                                                                  SE 3
               -6.0647
(Intercept)
                         4.2719
                                  -6.4090
                                             3.6526
                                                     -0.1850
                                                                3.7138
education
               0.5458
                         0.0983
                                   0.3322
                                             0.0987
                                                      0.3453
                                                                0.1136
                0.5987
income
                         0.1197
                                   0.8674
                                             0.1220
                                                      0.5975
                                                                0.0894
type[T.prof]
                                                     16.6575
                                                                6.9930
type[T.wc]
                                                    -14.6611
                                                                6.1088
```

Figure 38: Output produced by the *Compare Model Coefficients* dialog, comparing the three regression models fit to the Duncan data.

### 5.3 New Compare-Coefficients Dialog

The new *Compare Model Coefficients* dialog reports a table of regression coefficients and their standard errors for selected statistical models. Any models currently in memory can be compared, whether or not they share regression coefficients, and whether or not they are fit to the same data set or of the same class. The dialog uses the compareCoefs function in the car package.

To illustrate, I'll use the Duncan data set in the **car** package, a data set employed at several points in the text, including in Chapter 7 on linear and generalized linear models. After reading the data in the usual manner from the **car** package, I fit three linear models to the Duncan data, regressing **prestige** on education and income; regressing **prestige** on education and income, but excluding the unusual cases minister (case 6) and conductor (16) (see Section 7.8 in the text); and regressing **prestige** on education, income, and the factor type of occupation. The last model is included primarily to show what happens when different terms appear in different models.

After fitting these three models, clicking *Models* > *Compare model coefficients* in the R Commander menus brings up the dialog box in Figure 37. In this example, I select all three models to compare and press OK, producing the output in Figure 38. We can see how the education coefficient smaller and the income coefficients gets larger when the two unusual cases are removed, and how the education coefficient decreases when type of occupation is entered into the regression.

R Test of Normal	ity	>
Variable (pick on	≘)	
census	~	
education		
income prestige women	~	
Normality Test		
Shapiro-Wilk		
O Anderson-Da	ling	
O Cramer-von M	Aises	
O Lilliefors (Kolr	nogorov-Smirno	v)
O Shapiro-Franc	ia	Number of hint
O Pearson chi-s	quare	for Pearson chi-square <auto></auto>
	<b>A D - - -</b>	
L Help	The Reset	W CK 🛛 🚜 Cancel 🛛 🚧 Apply

Figure 39: The Test of Normality dialog for the Prestige data, selecting education.

# 5.4 New Normality Test Dialog

Section 6.5 of the book describes the *Shapiro-Wilk Test for Normality* dialog. This dialog is now replaced with the more general *Test of Normality* dialog, selected via *Statistics* > *Summaries* > *Test of normality* from the R Commander menus. As is apparent in Figure 39, the new dialog offers several alternatives to the Shapiro-Wilk test, which remains the default. The additional tests are provided by the **nortest** package (Gross and Ligges, 2015). As in the book, Figure 39 shows the variables in the **Prestige** data set, which I read from the **car** package, and from which I select **education**. The output (which, with the default *Shapiro-Wilk* test selected, is the same as in Figure 6.18 in the text) isn't shown.

## 5.5 New View Data Dialog

There is a new View Data dialog, accessed by Data > Active data set > View data, and shown in Figure 40 for the currently active **Prestige** data set. Unlike the View data set button in the **R Commander** toolbar, this dialog allows you to select subsets of variables and cases. I uncheck the default *Include all variables* box, select three of the six variables in the Variables list, limit the cases to professional occupations with the Subset expression type == "prof", and click OK, producing the data-viewer window in Figure 41.

OR Variables (select on	e or more)	
census	~	
education income prestige		
type women		
Subset expression		
type == "prof"		
<	>	

Figure 40: The *View Data* dialog for the **Prestige** data, selecting the variables **education**, **income**, and **prestige**, and limiting the data to professional occupations.

🕞 Prestige		<u> </u>		<
	education	income	prestige	
gov.administrators	13.11	12351	68.8	^
general.managers	12.26	25879	69.1	
accountants	12.77	9271	63.4	
purchasing.officers	11.42	8865	56.8	
chemists	14.62	8403	73.5	
physicists	15.64	11030	77.6	
biologists	15.09	8258	72.6	
architects	15.44	14163	78.1	
civil.engineers	14.52	11377	73.1	
mining.engineers	14.64	11023	68.8	
surveyors	12.39	5902	62.0	
draughtsmen	12.30	7059	60.0	
computer.programers	13.83	8425	53.8	
economists	14.44	8049	62.2	
psychologists	14.36	7405	74.9	
social.workers	14.21	6336	55.1	
lawyers	15.77	19263	82.3	
librarians	14.15	6112	58.1	
vocational.counsellors	15.22	9593	58.3	
ministers	14.50	4686	72.8	
university.teachers	15.97	12480	84.6	
primary.school.teachers	13.62	5648	59.6	
secondary.school.teachers	15.08	8034	66.1	
physicians	15.96	25308	87.2	
veterinarians	15.94	14558	66.7	
osteopaths.chiropractors	14.71	17498	68.4	
nurses	12.46	4614	64.7	
physio.therapsts	13.62	5092	72.1	
pharmacists	15.21	10432	69.3	
commercial.artists	11.09	6197	57.2	

Figure 41: The data viewer window for the variables education, income, and prestige in the Prestige data, displaying only professional occupations.

R Select Output Format	×
<ol> <li>.html (web page)</li> </ol>	
O .pdf (PDF file)	
○ .docx (Word file)	
<ul> <li>.rtf (rich text file)</li> </ul>	
🖌 ок 🛛 🗱	Cancel

Figure 42: The revised Select Output Format dialog.

## 5.6 Rich Text File R Markdown Output

If you've installed the optional Pandoc software (see Section 2.5 in the book), then you'll be able to create a rich text file (.rtf) report from the R Markdown document generated by the R Commander, as an alternative to the previously available HTML file, PDF file, and Word file output formats (see Section 3.6 in the book). The revised *Select Output Format* dialog (cf., Figure 3.19 in the text) appears in Figure 42. Most word processors are able to edit rich text files. The default output format is still an HTML file.

# 5.7 One-Way ANOVA Welch F-Test Option

The One-Way Analysis of Variance dialog (see Section 6.1.2 of the text) has acquired a check box for the Welch F-test not assuming equal variances. The corresponding test, introduced by Welch (1951), is the several-samples analog to the two-sample Welch-Satterthwaite t-test described in Section 6.1.1 of the text.

For an example, I'll use the Friendly memory-experiment data from the car package (as in Section 6.1.2). Reading the data and clicking *Statistics* > *Means* > *One-way ANOVA* in the R Commander menus produces the dialog in Figure 43. Unlike in the text, I use number correct as the response variable rather than employing a logit transformation of the proportion correct to stabilize the within-group variances. Pressing the *Apply* button produces the output at the top of Figure 44; for comparison, I then uncheck the *Welch F-test* box and press *OK* to produce the standard ANOVA output at the bottom of Figure 44. In this instance, the Welch *F*-test yields a larger *p*-value than the standard *F*-test.

Groups (pick one) Response V condition correct	ariable (pick one)
condition \land correct	
and the second se	A
~	U
Pairwise comparisons of means	
Welch F-test not assuming equal va	ariances

Figure 43: The revised *One-Way Analysis of Variance* dialog for the Friendly memory data, with the *Welch F-test* box checked.

```
> with(Friendly, numSummary(correct, groups=condition, statistics=c("mean",
    "sd")))
+
       mean
                  sd data:n
Before 36.6 5.337498
                         10
Meshed 36.6 3.025815
                         10
SFR
       30.3 7.334091
                         10
> oneway.test(correct \sim condition, data=Friendly) # Welch test
        One-way analysis of means (not assuming equal variances)
data: correct and condition
F = 3.1369, num df = 2.000, denom df = 15.905, p-value = 0.07106
```

```
> AnovaModel.5 <- aov(correct \sim condition, data=Friendly)
> summary(AnovaModel.5)
            Df Sum Sq Mean Sq F value Pr(>F)
condition
            2 264.6 132.30
                                4.341 0.0232 *
Residuals
            27 822.9
                        30.48
___
Signif. codes: 0 '***' 0.001 '**' 0.01 '*' 0.05 '.' 0.1 ' ' 1
> with(Friendly, numSummary(correct, groups=condition, statistics=c("mean",
+
    "sd")))
       mean
                  sd data:n
Before 36.6 5.337498
                         10
Meshed 36.6 3.025815
                         10
SFR
       30.3 7.334091
                         10
```

Figure 44: Output produced by the One-Way Analysis of Variance dialog for the Friendly memory data. The Welch F-test is at the top; a standard F-test assuming equal group variances is at the bottom.

Plot Means	
Data Options	
Factors (pick one or two) Response Variable (pick one) condition	
🔁 Help 🦘 Reset	V OK K Cancel Appl
Plot Means	
Data Options	
Error Bars  Standard errors  Standard deviations  Confidence integrals Level of confidence 0.95	Plot Labels x-axis label <auto> v-axis label <auto></auto></auto>
O No error bars	Graph title
Connect profiles of means 🗹	
🔞 Help 🦘 Reset	V OK K Cancel Appl

Figure 45: The revised *Plot Means* dialog for the Friendly memory data; *Data* tab (top), and *Options* tab (bottom) with the *Connect profiles of means* box checked by default.

## 5.8 Plotting Means With or Without Connecting Lines

The Plot Means (Graphs > Plot of means) dialog gains a Connect profiles of means box, which is checked by default. Continuing with the Friendly memory data, the dialog box is shown in Figure 45. I press the Apply button, producing the graph at the top of Figure 46; unchecking the Connect profiles of means box and clicking OK produces the graph at the bottom of the figure.



Figure 46: Graphs of profiles of mean correct by condition for the Friendly memory data: connected profiles (top) and unconnected (bottom).

ඹ Normal Distri	bution				×
Mean Standard devia Plot density Plot distribu	ation 15 y function				
Optionally spec x-values quantiles Regions to Fill (	ify regions u	inder the der	isity function	by	
Region 1: from	0	to 0.025	color #	FF00FF magenta	3
Region 2: from	.975	to 1	color	00FFFF cyan	
Position of Lege	end	-		-	
Top light     Top left					
O Top center					
🔞 Help	<b>%</b>	Reset	🖋 ок	X Cancel	Apply

Figure 47: The revised Normal Distribution plotting dialog.

## 5.9 Plotting Regions Under Continuous Probability Distributions

The dialog boxes for plotting continuous probability distributions, described in the book in Section 8.2, now provide for showing up to two regions under a density curve. To demonstrate, I select *Distributions* > *Continuous distributions* > *Normal distribution* > *Plot normal distribution*, obtaining the dialog in Figure 47. I complete the dialog by changing the *Mean* from the default 0 to 100 and the standard deviation from 1 to 15; clicking the *quantiles* radio button (the default is *x-values*); filling in the regions text boxes (which are blank by default); and using the color magenta for the first region and cyan for the second, chosen with the color-selection buttons (the default in each case is gray).<sup>3</sup> Clicking *OK* produces the graph in Figure 48.

 $<sup>^{3}</sup>$ See Section 3.9.3 of the book for a discussion of color selection in the R Commander.

Normal Distribution: Mean=100, Standard deviation=15



Figure 48: Graph of the normal density function for  $\mu = 100$  and  $\sigma = 15$ , with the regions below the 0.025 quantile and above the 0.975 quantile colored respectively magenta and cyan.

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