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**AID-package**

*Box-Cox Power Transformation*

**Description**

Performs Box-Cox power transformation for different purposes, graphical approaches, assesses the success of the transformation via tests and plots, computes mean and confidence interval for back transformed data.

**Details**

Package: AID  
Type: Package  
License: GPL (>=2)

**AADT**

*Average Annual Daily Traffic Data*

**Description**

Average annual daily traffic data collected from the Minnesota Department of Transportation database.

**Usage**

data(AADT)

**Format**

A data frame with 121 observations on the following 8 variables.

- `aadt` average annual daily traffic for a section of road
- `ctypop` population of county
- `lanes` number of lanes in the section of road
- `width` width of the section of road (in feet)
- `control` a factor with levels: access control; no access control
- `class` a factor with levels: rural interstate; rural noninterstate; urban interstate; urban noninterstate
- `truck` availability situation of road section to trucks
- `locale` a factor with levels: rural; urban, population <= 50,000; urban, population > 50,000


### References


### Examples

```r
library(AID)
data(AADT)
attach(AADT)
hist(aadt)
out <- boxcoxfr(aadt, class)
confInt(out)
```

### boxcoxfr

**Box-Cox Transformation for One-Way ANOVA**

**Description**

boxcoxfr performs Box-Cox transformation for one-way ANOVA. It is useful to use if the normality or/and the homogeneity of variance is/are not satisfied while comparing two or more groups.

**Usage**

```r
boxcoxfr(y, x, option = "both", lambda = seq(-3, 3, 0.01), lambda2 = NULL,
tau = 0.05, alpha = 0.05, verbose = TRUE)
```

**Arguments**

- `y`: a numeric vector of data values.
- `x`: a vector or factor object which gives the group for the corresponding elements of `y`.
- `option`: a character string to select the desired option for the objective of transformation. "norm" and "var" are the options which search for a transformation to satisfy the normality of groups and the homogeneity of variances, respectively. "both" is the option which searches for a transformation to satisfy both the normality of groups and the homogeneity of variances. Default is set to "both".
- `lambda`: a vector which includes the sequence of feasible lambda values. Default is set to (-3, 3) with increment 0.01.
- `lambda2`: a numeric for an additional shifting parameter. Default is set to lambda2 = 0.
- `tau`: the feasible region parameter for the construction of feasible region. Default is set to 0.05. If tau = 0, it returns the MLE of transformation parameter.
alpha the level of significance to check the normality and variance homogeneity after transformation. Default is set to alpha = 0.05.

verbose a logical for printing output to R console.

Details

Denote \( y \) the variable at the original scale and \( y' \) the transformed variable. The Box-Cox power transformation is defined by:

\[
y' = \begin{cases} 
  y^{\lambda - 1} / \lambda, & \text{if } \lambda \neq 0 \\
  \log(y), & \text{if } \lambda = 0 
\end{cases}
\]

If the data include any nonpositive observations, a shifting parameter \( \lambda_2 \) can be included in the transformation given by:

\[
y' = \begin{cases} 
  (y + \lambda_2)^{\lambda - 1} / \lambda, & \text{if } \lambda \neq 0 \\
  \log(y + \lambda_2), & \text{if } \lambda = 0 
\end{cases}
\]

Maximum likelihood estimation in feasible region (MLEFR) is used while estimating transformation parameter. MLEFR maximizes the likelihood function in feasible region constructed by Shapiro-Wilk test and Bartlett’s test. After transformation, normality of the data in each group and homogeneity of variance are assessed by Shapiro-Wilk test and Bartlett’s test, respectively.

Value

A list with class "boxcoxfr" containing the following elements:

- method method applied in the algorithm
- lambda.hat the estimated lambda
- lambda2 additional shifting parameter
- shapiro a data frame which gives the test results for the normality of groups via Shapiro-Wilk test
- bartlett a matrix which returns the test result for the homogeneity of variance via Bartlett’s test
- alpha the level of significance to assess the assumptions.
- tf.data transformed data set
- x a factor object which gives the group for the corresponding elements of y
- y.name variable name of y
- x.name variable name of x

Author(s)

Osman Dag, Ozlem Ilk
References


Examples

#######

# Communication between AID and onewaytests packages

library(AID)
library(onewaytests)

# Average Annual Daily Traffic Data (AID)
data(AADT)

# to obtain descriptive statistics by groups (onewaytests)
describe(aadt ~ class, data = AADT)

# to check normality of data in each group (onewaytests)
nor.test(aadt ~ class, data = AADT)

# to check variance homogeneity (onewaytests)
homog.test(aadt ~ class, data = AADT, method = "Bartlett")

# to apply Box-Cox transformation (AID)
out <- boxcoxfr(AADT$aadt, AADT$class)

# to obtained transformed data
AADT$tf.aadt <- out$tf.data

# to conduct one-way ANOVA with transformed data (onewaytests)
result <- aov.test(tf.aadt ~ class, data = AADT)

# to make pairwise comparison (onewaytests)
paircomp(result)

# to convert the statistics into the original scale (AID)
confInt(out, level = 0.95)

#######

library(AID)
data <- rnorm(120, 10, 1)
factor <- rep(c("X", "Y", "Z"), each = 40)
out <- boxcoxfr(data, factor, lambda = seq(-5, 5, 0.01), tau = 0.01, alpha = 0.01)
confInt(out, level = 0.95)

#######
**boxcoxlm**

*Box-Cox Transformation for Linear Models*

**Description**

`boxcoxlm` performs Box-Cox transformation for linear models and provides graphical analysis of residuals after transformation.

**Usage**

```
boxcoxlm(x, y, method = "lse", lambda = seq(-3,3,0.01), lambda2 = NULL, plot = TRUE, alpha = 0.05, verbose = TRUE)
```

**Arguments**

- **x**: a nxp matrix, n is the number of observations and p is the number of variables.
- **y**: a vector of response variable.
- **method**: a character string to select the desired method to be used to estimate Box-Cox transformation parameter. To use Shapiro-Wilk test method should be set to "sw". For method = "ad", boxcoxnc function uses Anderson-Darling test to estimate Box-Cox transformation parameter. Similarly, method should be set to "cvm", "pt", "sf", "lt", "jb", "mle", "lse" to use Cramer-von Mises, Pearson Chi-square, Shapiro-Francia, Lilliefors and Jarque-Bera tests, maximum likelihood estimation and least square estimation, respectively. Default is set to method = "lse".
- **lambda**: a vector which includes the sequence of candidate lambda values. Default is set to (-3,3) with increment 0.01.
- **lambda2**: a numeric for an additional shifting parameter. Default is set to lambda2 = 0.
- **plot**: a logical to plot histogram with its density line and qqplot of residuals before and after transformation. Defaults plot = TRUE.
- **alpha**: the level of significance to assess the normality of residuals after transformation. Default is set to alpha = 0.05.
- **verbose**: a logical for printing output to R console.

**Details**

Denote \( y \) the variable at the original scale and \( y' \) the transformed variable. The Box-Cox power transformation is defined by:

\[
y' = \begin{cases} \frac{y^\lambda - 1}{\lambda} = \beta_0 + \beta_1 x_1 + \ldots + \epsilon, & \text{if } \lambda \neq 0 \\
\log(y) = \beta_0 + \beta_1 x_1 + \ldots + \epsilon, & \text{if } \lambda = 0
\end{cases}
\]
If the data include any nonpositive observations, a shifting parameter $\lambda_2$ can be included in the transformation given by:

$$y' = \begin{cases} 
\left(\frac{y + \lambda_2^\lambda}{\lambda}ight)^{\lambda - 1} = \beta_0 + \beta_1 x_1 + ... + \epsilon, & \text{if } \lambda \neq 0 \\
\log(y + \lambda_2) = \beta_0 + \beta_1 x_1 + ... + \epsilon, & \text{if } \lambda = 0
\end{cases}$$

Maximum likelihood estimation and least square estimation are equivalent while estimating Box-Cox power transformation parameter (Kutner et al., 2005). Therefore, these two methods return the same result.

Value

A list with class "boxcoxlm" containing the following elements:

- method: method preferred to estimate Box-Cox transformation parameter
- lambda.hat: estimate of Box-Cox Power transformation parameter based on corresponding method
- lambda2: additional shifting parameter
- statistic: statistic of normality test for residuals after transformation based on specified normality test in method. For mle and lse, statistic is obtained by Shapiro-Wilk test for residuals after transformation
- p.value: p.value of normality test for residuals after transformation based on specified normality test in method. For mle and lse, p.value is obtained by Shapiro-Wilk test for residuals after transformation
- alpha: the level of significance to assess normality of residuals
- tf.y: transformed response variable
- tf.residuals: residuals after transformation
- y.name: response name
- x.name: x matrix name

Author(s)

Osman Dag, Ozlem Ilk

References


Examples

```r
library(AID)
trees=as.matrix(trees)
boxcoxlm(x = trees[,1:2], y = trees[,3])
```
boxcoxmeta

Ensemble Based Box-Cox Transformation via Meta Analysis for Normality of a Variable

Description

boxcoxmeta performs ensemble based Box-Cox transformation via meta analysis for normality of a variable and provides graphical analysis.

Usage

boxcoxmeta(data, lambda = seq(-3,3,0.01), nboot = 100, lambda2 = NULL, plot = TRUE, alpha = 0.05, verbose = TRUE)

Arguments

data a numeric vector of data values.

lambda a vector which includes the sequence of candidate lambda values. Default is set to (-3,3) with increment 0.01.

nboot a number of Bootstrap samples to estimate standard errors of lambda estimates.

lambda2 a numeric for an additional shifting parameter. Default is set to lambda2 = 0.

plot a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.

alpha the level of significance to check the normality after transformation. Default is set to alpha = 0.05.

verbose a logical for printing output to R console.

Details

Denote $y$ the variable at the original scale and $y'$ the transformed variable. The Box-Cox power transformation is defined by:

$$y' = \begin{cases} 
\frac{y^\lambda - 1}{\lambda}, & \text{if } \lambda \neq 0 \\
\log(y), & \text{if } \lambda = 0
\end{cases}$$

If the data include any nonpositive observations, a shifting parameter $\lambda_2$ can be included in the transformation given by:

$$y' = \begin{cases} 
\frac{(y+\lambda_2)^\lambda - 1}{\lambda}, & \text{if } \lambda \neq 0 \\
\log(y + \lambda_2), & \text{if } \lambda = 0
\end{cases}$$
boxcoxnc

Value

A list with class "boxcoxmeta" containing the following elements:

- method: name of method
- lambda.hat: estimate of Box-Cox Power transformation parameter
- lambda2: additional shifting parameter
- result: a data frame containing the result
- alpha: the level of significance to assess normality.
- tf.data: transformed data set
- var.name: variable name

Author(s)

Muhammed Ali Yilmaz, Osman Dag

References


Examples

```r
library(AID)
data(textile)

out <- boxcoxmeta(textile[,1])
out$lambda.hat # the estimate of Box-Cox parameter
out$tf.data # transformed data set
```

---

**boxcoxnc**  
*Box-Cox Transformation for Normality of a Variable*

Description

boxcoxnc performs Box-Cox transformation for normality of a variable and provides graphical analysis.

Usage

```r
boxcoxnc(data, method = "sw", lambda = seq(-3, 3, 0.01), lambda2 = NULL, plot = TRUE, alpha = 0.05, verbose = TRUE)
```
Arguments

data | a numeric vector of data values.
method | a character string to select the desired method to be used to estimate Box-Cox transformation parameter. To use Shapiro-Wilk test method should be set to "sw". For method = "ad", boxcoxnc function uses Anderson-Darling test to estimate Box-Cox transformation parameter. Similarly, method should be set to "cvm", "pt", "sf", "lt", "jb", "ac", "mle" to use Cramer-von Mises, Pearson Chi-square, Shapiro-Francia, Lilliefors, Jarque-Bera tests, artificial covariate method and maximum likelihood estimation, respectively. Default is set to method = "sw".
lambda | a vector which includes the sequence of candidate lambda values. Default is set to (-3,3) with increment 0.01.
lambda2 | a numeric for an additional shifting parameter. Default is set to lambda2 = 0.
plot | a logical to plot histogram with its density line and qqplot of raw and transformed data. Defaults plot = TRUE.
alpha | the level of significance to check the normality after transformation. Default is set to alpha = 0.05.
verbose | a logical for printing output to R console.

Details

Denote $y$ the variable at the original scale and $y'$ the transformed variable. The Box-Cox power transformation is defined by:

$$
y' = \begin{cases} 
y^{\frac{\lambda - 1}{\lambda}}, & \text{if } \lambda \neq 0 \\
\log(y), & \text{if } \lambda = 0
\end{cases}
$$

If the data include any nonpositive observations, a shifting parameter $\lambda_2$ can be included in the transformation given by:

$$
y' = \begin{cases} 
(y + \lambda_2)^{\frac{1}{\lambda} - 1}, & \text{if } \lambda \neq 0 \\
\log(y + \lambda_2), & \text{if } \lambda = 0
\end{cases}
$$

Value

A list with class "boxcoxnc" containing the following elements:

- method: method preferred to estimate Box-Cox transformation parameter
- lambda.hat: estimate of Box-Cox Power transformation parameter based on corresponding method
- lambda2: additional shifting parameter
- statistic: statistic of normality test for transformed data based on specified normality test in method. For artificial covariate method, statistic is obtained by Shapiro-Wilk test for transformed data
### confInt.boxcoxfr

**p.value**

p.value of normality test for transformed data based on specified normality test in method. For artificial covariate method, p.value is obtained by Shapiro-Wilk test for transformed data

**alpha**

the level of significance to assess normality.

**tf.data**

transformed data set

**var.name**

variable name

#### Author(s)

Osman Dag, Ozgur Asar, Ozlem Ilk

#### References


#### Examples

```r
library(AID)
data(textile)
out <- boxcoxcnc(textile[,1], method = "sw")
  out$lambda.hat # the estimate of Box-Cox parameter based on Shapiro-Wilk test statistic
  out$p.value # p.value of Shapiro-Wilk test for transformed data
  out$tf.data # transformed data set
  confInt(out) # mean and confidence interval for back transformed data

out2 <- boxcoxcnc(textile[,1], method = "sf")
  out2$lambda.hat # the estimate of Box-Cox parameter based on Shapiro-Francia test statistic
  out2$p.value # p.value of Shapiro-Francia test for transformed data
  out2$tf.data
  confInt(out2)
```

### confInt.boxcoxfr

**Mean and Asymmetric Confidence Interval for Back Transformed Data**

**Description**

confInt.boxcoxfr calculates mean and asymmetric confidence interval for back transformed data in each group and plots their error bars with confidence intervals.
Usage

## S3 method for class 'boxcoxfr'
confInt(x, level = 0.95, plot = TRUE, xlab = NULL, ylab = NULL, title = NULL,
       width = NULL, verbose = TRUE, ...)  

Arguments

x a boxcoxfr object.
level the confidence level.
plot a logical to plot error bars with confidence intervals.
xlab a label for the x axis, defaults to a description of x.
ylab a label for the y axis, defaults to a description of y.
title a main title for the plot.
width a numeric giving the width of the little lines at the tops and bottoms of the error bars (defaults to 0.15).
verbose a logical for printing output to R console.
... additional argument(s) for methods.

Details

Confidence interval in each group is constructed separately.

Value

A matrix with columns giving mean, lower and upper confidence limits for back transformed data. These will be labelled as (1 - level)/2 and 1 - (1 - level)/2 in % (by default 2.5% and 97.5%).

Author(s)

Osman Dag

Examples

library(AID)
data(AADT)
attach(AADT)
out <- boxcoxfr(aadt, class)
confInt(out, level = 0.95)
Description

confInt.boxcoxmeta calculates mean and asymmetric confidence interval for back transformed data.

Usage

## S3 method for class 'boxcoxmeta'

confInt(x, level = 0.95, verbose = TRUE, ...)

Arguments

x

a boxcoxmeta object.

level

the confidence level.

verbose

a logical for printing output to R console.

... additional argument(s) for methods.

Value

A matrix with columns giving mean, lower and upper confidence limits for back transformed data. These will be labelled as (1 - level)/2 and 1 - (1 - level)/2 in % (by default 2.5% and 97.5%).

Author(s)

Osman Dag, Muhammed Ali Yilmaz

Examples

library(AID)
data(textile)

out <- boxcoxmeta(textile[,1])
confInt(out) # mean and confidence interval for back transformed data
confInt.boxcoxnc  

Mean and Asymmetric Confidence Interval for Back Transformed Data

Description

confInt is a generic function to calculate mean and asymmetric confidence interval for back transformed data.

Usage

## S3 method for class 'boxcoxnc'
confInt(x, level = 0.95, verbose = TRUE, ...)

Arguments

x  
a boxcoxnc object.

level  
the confidence level.

verbose  
a logical for printing output to R console.

...  
additional argument(s) for methods.

Value

A matrix with columns giving mean, lower and upper confidence limits for back transformed data. These will be labelled as (1 - level)/2 and 1 - (1 - level)/2 in % (by default 2.5% and 97.5%).

Author(s)

Osman Dag

Examples

library(AID)
data(textile)
out <- boxcoxnc(textile[,1])
confInt(out) # mean and confidence interval for back transformed data
grades

Student Grades Data

Description

Overall student grades for a class taught by Dr. Ozlem Ilk

Usage

data(grades)

Format

A data frame with 42 observations on the following variable.

grades a numeric vector for the student grades

Examples

library(AID)

data(grades)
hist(grades[,1])
out <- boxcoxnc(grades[,1])
confInt(out, level = 0.95)

textile

Textile Data

Description

Number of Cycles to Failure of Worsted Yarn

Usage

data(textile)

Format

A data frame with 27 observations on the following variable.

textile a numeric vector for the number of cycles
References


Examples

```r
library(AID)

data(textile)
hist(textile[,1])
out <- boxcoxnc(textile[,1])
confInt(out)
```
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