Package ‘MNLpred’

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Title Simulated Predicted Probabilities for Multinomial Logit Models

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Depends R (>= 3.5.0)


License GPL-3

Encoding UTF-8

LazyData true

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Suggests knitr, rmarkdown, testthat, nnet, magrittr, ggplot2, scales

VignetteBuilder knitr

Imports MASS, stats

NeedsCompilation no

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Description
A sample of 1,000 respondents in the Rolling Cross Sectional study in the German Longitudinal Election Study in 2017.

Usage
data(gles)

Format
An data frame with 1,000 observations and 6 variables:

vote Voting decision for party
egoposition_immigration Ego-position toward immigration (0 = very open to 10 = very restrictive)
ostwest Dummy for respondents from Eastern Germany (= 1)
political_interest Measurement for political interest (0 = low, 4 = high)
income Self-reported income satisfaction (0 = low, 4 = high)
gender Self-reported gender (binary coding with 1 = female)

Source
GESIS Datenarchiv

References

Examples
data(gles)
table(gles$vote)
Description

Multinomial First Differences Predictions For Two Values (Observed Value Approach)

Usage

\[
mnl\_fd2\_ova(
  model, 
data, 
x, 
value1, 
value2, 
xvari, 
nsim = 1000, 
seed = "random", 
probs = c(0.025, 0.975)
)
\]

Arguments

- **model**: the multinomial model, from a `multinom()`-function call (see the `nnet` package)
- **data**: the data with which the model was estimated
- **x**: the name of the variable that should be varied
- **value1**: first value for the difference
- **value2**: second value for the difference
- **xvari**: former argument for \(x\) (deprecated).
- **nsim**: numbers of simulations
- **seed**: set a seed for replication purposes.
- **probs**: a vector with two numbers, defining the significance levels. Default to 5\% significance level: `c(0.025, 0.975)`

Value

The function returns a list with several elements. Most importantly the list includes the simulated draws `S`, the simulated predictions `P`, the first differences of the predictions `P_fd`, a data set for plotting `plotdata` the predicted probabilities, and one for the first differences `plotdata_fd`. 
Examples

```r
library(nnet)
library(MASS)

dataset <- data.frame(y = c(rep("a", 10), rep("b", 10), rep("c", 10)),
                      x1 = rnorm(30),
                      x2 = rnorm(30, mean = 1),
                      x3 = sample(1:10, 30, replace = TRUE))

mod <- multinom(y ~ x1 + x2 + x3, data = dataset, Hess = TRUE)

fd1 <- mnl_fd2_ova(model = mod, data = dataset,
                x = "x1",
                value1 = min(dataset$x1),
                value2 = max(dataset$x1),
                nsim = 10)
```

---

**mnl_fd_ova**  
*Multinomial First Differences Prediction (Observed Value Approach)*

**Description**

This function predicts values for two different scenarios over a range of values. It then takes the differences between the different simulations to return first differences for each value.

**Usage**

```r
mnl_fd_ova(
    model,  
data,  
x,  
z,  
z_values,  
xvari,  
scenname,  
scenvalues,  
by = NULL,  
nsim = 1000,  
seed = "random",  
probs = c(0.025, 0.975)
)
```
Arguments

- **model**: the multinomial model, from a `multinom()`-function call (see the `nnet` package).
- **data**: the data with which the model was estimated.
- **x**: the name of the variable that should be varied (the x-axis variable in prediction plots).
- **z**: define the variable for which you want to compute the difference.
- **z_values**: determine the two values at which value you want to fix the scenario (z). The first differences will be computed by subtracting the values of the first supplied scenario from the second one.
- **xvari** (deprecated).
- **scenname** (deprecated).
- **scenvalues** (deprecated).
- **by**: define the steps of x.
- **nsim**: numbers of simulations.
- **seed**: set a seed for replication purposes.
- **probs**: a vector with two numbers, defining the significance levels. Default to 5% significance level: c(0.025, 0.975)

Details

The function uses the `mnl_pred_ova` function for each scenario. The results of these predictions are also returned and can therefore be easily accessed. If you need predictions for multiple scenarios, you can use this function to both plot the predictions for each scenario and the differences between them.

Value

The function returns a list with several elements. Most importantly the list includes the simulated draws ‘S’, the simulated predictions ‘P’, and a data set for plotting ‘plotdata’.

Examples

```r
library(nnet)
library(MASS)

dataset <- data.frame(y = c(rep("a", 10), rep("b", 10), rep("c", 10)),
                      x1 = rnorm(30),
                      x2 = rnorm(30, mean = 1),
                      x3 = sample(1:10, 30, replace = TRUE))

mod <- multinom(y ~ x1 + x2 + x3, data = dataset, Hess = TRUE)

fdif <- mnl_fd_ova(model = mod, data = dataset,
x = "x1", z = "x3",
z_values = c(min(dataset$x3), max(dataset$x3)),
nsim = 10)
```
mnl_pred_ova  

Multinomial Prediction Function (Observed Value Approach)

Description

This function predicts probabilities for all choices of a multinomial logit model over a specified span of values.

Usage

```r
mnl_pred_ova(
  model,  # the multinomial model, from a multinom()-function call (see the nnet package)
  data,  # the data with which the model was estimated
  x,  # the name of the variable that should be varied (the x-axis variable in prediction plots)
  by = NULL,  
  z = NULL,  
  z_value = NULL,  
  xvari,  # former argument for x (deprecated).
  scenname,  # former argument for z (deprecated).
  scenvalue,  # former argument for z_value (deprecated).
  nsim = 1000,  
  seed = "random",  
  probs = c(0.025, 0.975)
)
```

Arguments

- **model**: the multinomial model, from a `multinom()`-function call (see the nnet package)
- **data**: the data with which the model was estimated
- **x**: the name of the variable that should be varied (the x-axis variable in prediction plots)
- **by**: define the steps of x.
- **z**: if you want to hold a specific variable stable over all scenarios, you can name it here (optional).
- **z_value**: determine at which value you want to fix the z.
- **xvari**: former argument for x (deprecated).
- **scenname**: former argument for z (deprecated).
- **scenvalue**: former argument for z_value (deprecated).
- **nsim**: numbers of simulations
- **seed**: set a seed for replication purposes.
- **probs**: a vector with two numbers, defining the significance levels. Default to 5% significance level: `c(0.025, 0.975)`
Value

The function returns a list with several elements. Most importantly the list includes the simulated draws ‘S’, the simulated predictions ‘P’, and a data set for plotting ‘plotdata’.

Examples

```r
library(nnet)
library(MASS)

dataset <- data.frame(y = c(rep("a", 10), rep("b", 10), rep("c", 10)),
                      x1 = rnorm(30),
                      x2 = rnorm(30, mean = 1),
                      x3 = sample(1:10, 30, replace = TRUE))

mod <- multinom(y ~ x1 + x2 + x3, data = dataset, Hess = TRUE)

pred <- mnl_pred_ova(model = mod, data = dataset,
                      x = "x1",
                      nsim = 10)
```
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