

Package ‘SIMPLE.REGRESSION’

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Type Package

Title OLS, Moderated, Logistic, and Count Regressions Made Simple

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Description Provides SPSS- and SAS-like output for least squares multiple regression, logistic regression, and count variable regressions. Detailed output is also provided for OLS moderated regression, interaction plots, and Johnson-Neyman regions of significance. The output includes standardized coefficients, partial and semi-partial correlations, collinearity diagnostics, plots of residuals, and detailed information about simple slopes for interactions. The output for some functions includes Bayes Factors and, if requested, regression coefficients from Bayesian Markov Chain Monte Carlo analyses. There are numerous options for model plots. The REGIONS_OF_SIGNIFICANCE function also provides Johnson-Neyman regions of significance and plots of interactions for both lm and lme models. There is also a function for partial and semipartial correlations and a function for conducting Cohen's set correlation analyses.

Imports graphics, stats, utils, nlme, MASS, BayesFactor,pscl

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SIMPLE.REGRESSION-package

SIMPLE.REGRESSION

Description

Provides SPSS- and SAS-like output for least squares multiple regression, logistic regression, and count variable regressions. Detailed output is also provided for OLS moderated regression, interaction plots, and Johnson-Neyman regions of significance. The output includes standardized coefficients, partial and semi-partial correlations, collinearity diagnostics, plots of residuals, and detailed information about simple slopes for interactions. The output for some functions includes Bayes Factors and, if requested, regression coefficients from Bayesian Markov Chain Monte Carlo (MCMC) analyses. There are numerous options for model plots.

The REGIONS_OF_SIGNIFICANCE function also provides Johnson-Neyman regions of significance and plots of interactions for both lm and lme models (lme models are from the nlme package). There is also a function for partial and semipartial correlations and a function for conducting Cohen's set correlation analyses.

References

- Bauer, D. J., & Curran, P. J. (2005). Probing interactions in fixed and multilevel regression: Inferential and graphical techniques. *Multivariate Behavioral Research*, 40(3), 373-400.
- Cohen, J., Cohen, P., West, S. G., & Aiken, L. S. (2003). *Applied multiple regression/correlation analysis for the behavioral sciences* (3rd ed.). Lawrence Erlbaum Associates.
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- Pedhazur, E. J. (1997). *Multiple regression in behavioral research: Explanation and prediction*. (3rd ed.). Wadsworth Thomson Learning.

COUNT_REGRESSION

Count data regression

Description

Provides SPSS- and SAS-like output for count data regression, including Poisson, quasi-Poisson, negative binomial, zero-inflated poisson, zero-inflated negative binomial, hurdle poisson, and hurdle negative binomial models. The output includes model summaries, classification tables, omnibus tests of the model coefficients, overdispersion tests, model effect sizes, the model coefficients, correlation matrix for the model coefficients, collinearity statistics, and casewise regression diagnostics.

Usage

```
COUNT_REGRESSION(data, DV, forced = NULL, hierarchical = NULL,
                  model_type = 'poisson',
                  offset = NULL,
                  plot_type = 'residuals',
                  CI_level = 95,
                  GoF_model_types = TRUE,
                  verbose = TRUE )
```

Arguments

- | | |
|-----------------|--|
| data | A dataframe where the rows are cases and the columns are the variables. |
| DV | The name of the dependent variable.
Example: DV = 'outcomeVar'. |
| forced | (optional) A vector of the names of the predictor variables for a forced/simultaneous entry regression. The variables can be numeric or factors.
Example: forced = c('VarA', 'VarB', 'VarC') |
| hierarchical | (optional) A list with the names of the predictor variables for each step of a hierarchical regression. The variables can be numeric or factors.
Example: hierarchical = list(step1=c('VarA', 'VarB'), step2=c('VarC', 'VarD')) |
| model_type | (optional) The name of the error distribution to be used in the model. The options are: <ul style="list-style-type: none"> • "poisson" (the default), • "quasipoisson", • "negbin", for negative binomial, • "zinfl_poisson", for zero-inflated poisson, • "zinfl_negbin", for zero-inflated negative binomial, or • "hurdle_poisson", for hurdle poisson, or • "hurdle_negbin", for hurdle negative binomial. Example: model_type = 'quasipoisson' |
| offset | (optional) The name of the offset variable, if there is one. This variable should be in the desired metric (e.g., log). No transformation of an offset variable is performed internally.
Example: offset = 'Varname' |
| plot_type | (optional) The kind of plots, if any. The options are: <ul style="list-style-type: none"> • 'residuals' (the default), • 'diagnostics', for regression diagnostics, and • 'none', for no plots. Example: plot_type = 'diagnostics' |
| CI_level | (optional) The confidence interval for the output, in whole numbers. The default is 95. |
| GoF_model_types | (optional) Should fit coefficients be computed for multiple model types (Poisson, quasi-Poisson, negative binomial, zero-inflated Poisson, zero-inflated negative binomial, and hurdle)? The default is TRUE. |

verbose (optional) Should detailed results be displayed in console?
 The options are: TRUE (default) or FALSE. If TRUE, plots of residuals are also produced.

Details

This function uses the `glm` function from the `stats` package, the `negative.binomial` function from the `MASS` package, and the `zeroinfl` and `hurdle` functions from the `pscl` package (Zeileis, Kleibner, & Jackman, 2008). It supplements the output from these packages with additional statistics and in formats that resemble SPSS and SAS output. The predictor variables can be numeric or factors.

The following descriptions of zero-inflated and hurdle models were provided by Atkins and Baldwin (2013), by Friendly and Meyer (2016), and at <https://stats.oarc.ucla.edu/r/dae/zinb/>:

Zero-inflated and hurdle models are used when there is an overabundance of zero counts (excessive, or over-dispersed zero counts). Both have two submodels, one related to the zeroes and a second related to the counts. The key difference between hurdle and zero-inflated models is how they handle zeroes: Hurdle models cleanly divide the models, with all zeroes accounted for in the logistic regression, whereas zero-inflated models treat the observed zeroes as a mixture from two latent classes that produce zeroes.

Zero-inflated models assume that the observed counts arise from a mixture of two latent classes of observations: some structural zeros for whom the DV will always be zero, and a second class for whom the observed count may be zero or above zero. The excess zeros are assumed to have been generated by a separate process from the count values and it is assumed that the excess zeros can be modeled independently.

For example, imagine that wildlife biologists want to model how many fish are being caught by visitors to a park. Some visitors do not fish (structural zeros), but there is no data on whether a person fished or not. Some visitors who did fish did not catch any fish so there are excess zeros in the data because of the people that did not fish. The variables that predict whether or not visitors fished may or may not be the same variables that predict how many fish visitors caught. Separate models for the zeroes and for the counts can be examined. Zero-inflated models assume that zero values are due to two different processes, e.g., that a visitor has gone fishing vs. not gone fishing. If not gone fishing, the only outcome possible is zero. If gone fishing, it is then a count process. The two parts of the a zero-inflated model are a binary (logistic) model and a count model (Poisson or negative binomial). The expected counts are expressed as a combination of the two processes.

For the zero (logistic) portion of zero-inflated models, the predicted outcomes are the zero values (excess zeros) for the DV. A positive coefficient (B) for a predictor thus means that as values on a predictor increase, the probability of observing a zero value for the DV increases.

Hurdle models also deal with an excess of zero DV values, but without assuming that zero values arise from a mixture of two latent classes of observations. Imagine that it is (somehow) known that every visitor to a park did in fact fish. There could be an excess of zeroes because many of the visitors did not know how to fish. A separate logistic regression submodel is used to distinguish zero counts from the larger counts. The submodel for the positive counts is a truncated Poisson or negative-binomial model, excluding the zero counts. In other words, there is one process and submodel accounting for the zero counts and a separate process accounting for the positive counts, once the zero hurdle has been crossed. In zero-inflation models, the first process generates only extra zeros beyond those of the regular Poisson distribution. For hurdle models, the first process generates all of the zeros. In hurdle models, the zero values are considered fully observed, rather than latent.

For the zero (logistic) portion of hurdle models, the predicted outcomes are for going from zero to greater than zero values for the DV. A positive coefficient (B) for a predictor thus means that as values on a predictor increase, the probability of crossing the hurdle (obtaining a value higher than zero) for the DV increases.

Predicted values, for selected levels of the predictor variables, can be produced and plotted using the PLOT_MODEL funtion in this package.

Good sources for interpreting count data regression residuals and diagnostics plots:

- rpubs.com/benhorvath
- library.virginia.edu

Value

An object of class "COUNT_REGRESSION". The object is a list containing the following possible components:

modelMAIN	All of the glm function output for the regression model.
modelMAINsum	All of the summary.glm function output for the regression model.
modeldata	All of the predictor and outcome raw data that were used in the model, along with regression diagnostic statistics for each case.
collin_diags	Collinearity diagnostic coefficients for models without interaction terms.

Author(s)

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References

- Atkins, D. C., Baldwin, S. A., Zheng, C., Gallop, R. J., & Neighbors, C. (2013). A tutorial on count regression and zero-altered count models for longitudinal substance use data. *Psychology of Addictive Behaviors*, 27(1), 166177. <https://doi.org/10.1037/a0029508>
- Atkins, D. C., & Gallop, R. J. (2007). Rethinking how family researchers model infrequent outcomes: A tutorial on count regression and zero-inflated models. *Journal of Family Psychology*, 21(4), 726-735.
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Orme, J. G., & Combs-Orme, T. (2009). *Multiple regression with discrete dependent variables*. Oxford University Press.

Rindskopf, D. (2023). Generalized linear models. In H. Cooper, M. N. Coutanche, L. M. McMullen, A. T. Panter, D. Rindskopf, & K. J. Sher (Eds.), *APA handbook of research methods in psychology: Data analysis and research publication*, (2nd ed., pp. 201-218). American Psychological Association.

Zeileis, A., Kleiber, C., & Jackman, S. (2008). Regression Models for Count Data in R. *Journal of Statistical Software*, 27(8). <https://www.jstatsoft.org/v27/i08/>.

Examples

```
COUNT_REGRESSION(data=data_Kremelburg_2011, DV='OVRJOYED',
                  forced=c('AGE', 'EDUC', 'REALRINC', 'SEX_factor'))

# negative binomial regression
COUNT_REGRESSION(data=data_Kremelburg_2011, DV='HURTATWK',
                  forced=c('AGE', 'EDUC', 'REALRINC', 'SEX_factor'),
                  model_type = 'negbin',
                  plot_type = 'diagnostics')

# with an offset variable
COUNT_REGRESSION(data=data_Orme_2009_5, DV='NumberAdopted', forced=c('Married'),
                  offset='lnYearsFostered')

omod <- COUNT_REGRESSION(data=data_Orme_2009_5, DV='NumberAdopted', forced=c('Married'),
                        model_type = 'zinfl_negbin',
                        offset='lnYearsFostered')

# zero-inflated poisson regression
COUNT_REGRESSION(data=data_Kremelburg_2011, DV='HURTATWK',
                  forced=c('AGE', 'EDUC', 'REALRINC', 'SEX_factor'),
                  model_type = 'zinfl_poisson',
                  plot_type = 'diagnostics')

# hurdle negative binomial regression
COUNT_REGRESSION(data=data_Kremelburg_2011, DV='HURTATWK',
                  forced=c('AGE', 'EDUC', 'REALRINC', 'SEX_factor'),
                  model_type = 'hurdle_negbin',
                  plot_type = 'diagnostics')
```

Description

Multilevel moderated regression data from Bauer and Curran (2005).

Usage

```
data(data_Bauer_Curran_2005)
```

Source

Bauer, D. J., & Curran, P. J. (2005). Probing interactions in fixed and multilevel regression: Inferential and graphical techniques. *Multivariate Behavioral Research*, 40(3), 373-400.

Examples

```
head(data_Bauer_Curran_2005)

HSBmod <-nlme::lme(MathAch ~ Sector + CSES + CSES:Sector,
                  data = data_Bauer_Curran_2005,
                  random = ~1 + CSES|School, method = "ML")
summary(HSBmod)

REGIONS_OF_SIGNIFICANCE(model=HSBmod,
                        plot_title='Johnson-Neyman Regions of Significance',
                        Xaxis_label='Child SES',
                        Yaxis_label='Slopes of School Sector on Math achievement')
```

data_Bodner_2016

data_Bodner_2016

Description

Moderated regression data used by Bodner (2016) to illustrate the tumble graphs method of plotting interactions. The data were also used by Bauer and Curran (2005).

Usage

```
data(data_Bodner_2016)
```

Source

Bodner, T. E. (2016). Tumble Graphs: Avoiding misleading end point extrapolation when graphing interactions from a moderated multiple regression analysis. *Journal of Educational and Behavioral Statistics*, 41(6), 593-604.

Bauer, D. J., & Curran, P. J. (2005). Probing interactions in fixed and multilevel regression: Inferential and graphical techniques. *Multivariate Behavioral Research*, 40(3), 373-400.

Examples

```
head(data_Bodner_2016)

# replicates p 599 of Bodner (2016)
MODERATED_REGRESSION(data=data_Bodner_2016, DV='math90',
                      IV='Anti90', IV_range='tumble',
                      MOD='Hyper90', MOD_levels='quantiles',
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      COVARS=c('age90month', 'female', 'grade90', 'minority'),
                      center = FALSE,
                      plot_type = 'interaction')
```

```
data_Chapman_Little_2016
      data_Chapman_Little_2016
```

Description

Moderated regression data from Chapman and Little (2016).

Usage

```
data(data_Chapman_Little_2016)
```

Source

Chapman, D. A., & Little, B. (2016). Climate change and disasters: How framing affects justifications for giving or withholding aid to disaster victims. *Social Psychological and Personality Science*, 7, 13-20.

Examples

```
head(data_Chapman_Little_2016)

# the data used by Hayes (2018, Introduction to Mediation, Moderation, and
# Conditional Process Analysis: A Regression-Based Approach), replicating p. 239
MODERATED_REGRESSION(data=data_Chapman_Little_2016, DV='justify',
                      IV='frame', IV_range='tumble',
                      MOD='skeptic', MOD_levels='AikenWest',
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      center = FALSE,
                      plot_type = 'regions')
```

```
data_Cohen_Aiken_West_2003_7
      data_Cohen_Aiken_West_2003_7
```

Description

Moderated regression data for a continuous predictor and a continuous moderator from Cohen, Cohen, West, & Aiken (2003, Chapter 7).

Usage

```
data(data_Cohen_Aiken_West_2003_7)
```

Source

Cohen, J., Cohen, P., West, S. G., & Aiken, L. S. (2003). *Applied multiple regression/correlation analysis for the behavioral sciences* (3rd ed.). Lawrence Erlbaum Associates.

Examples

```
head(data_Cohen_Aiken_West_2003_7)

# replicates p 276 of Chapter 7 of Cohen, Cohen, West, & Aiken (2003)
MODERATED_REGRESSION(data=data_Cohen_Aiken_West_2003_7, DV='yendu',
                      IV='xage', IV_range='tumble',
                      MOD='zexer', MOD_levels='AikenWest',
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      center = TRUE,
                      plot_type = 'regions')
```

```
data_Cohen_Aiken_West_2003_9
      data_Cohen_Aiken_West_2003_9
```

Description

Moderated regression data for a continuous predictor and a categorical moderator from Cohen, Cohen, West, & Aiken (2003, Chapter 9).

Usage

```
data(data_Cohen_Aiken_West_2003_9)
```

Source

Cohen, J., Cohen, P., West, S. G., & Aiken, L. S. (2003). *Applied multiple regression/correlation analysis for the behavioral sciences* (3rd ed.). Lawrence Erlbaum Associates.

Examples

```
head(data_Cohen_Aiken_West_2003_9)

# replicates p 376 of Chapter 9 of Cohen, Cohen, West, & Aiken (2003)
MODERATED_REGRESSION(data=data_Cohen_Aiken_West_2003_9, DV='SALARY',
                      IV='PUB', IV_range='tumble',
                      MOD='DEPART_f', MOD_type = 'factor', MOD_levels='AikenWest',
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      center = TRUE,
                      plot_type = 'regions')
```

data_DeLeo_2013	<i>data_DeLeo_2013</i>
-----------------	------------------------

Description

A dataset with multiple continuous variables that simulate the data from De Leo and Wulfert (2013). The dataset is used in the examples for the present PARTIAL_COR and SET_CORRELATION functions.

Usage

```
data(data_DeLeo_2013)
```

Source

De Leo, J. A., & Wulfert, E. (2013). Problematic internet use and other risky behaviors in college students: An application of problem-behavior theory. *Psychology of Addictive Behaviors*, 27(1), 133-141.

Examples

```
head(data_DeLeo_2013)

# bipartial
SET_CORRELATION(data=data_DeLeo_2013,
                 IVs = c('Grade_Point_Average', 'Family_Morals', 'Social_Support',
                        'Intolerance_of_Deviance', 'Impulsivity', 'Social_Interaction_Anxiety'),
                 DVs = c('Problematic_Internet_Use', 'Tobacco_Use', 'Alcohol_Use', 'Illicit_Drug_Use'),
                 IV_covars = c('Age', 'Parents_Income'),
                 DV_covars = c('Gambling_Behavior', 'Unprotected_Sex'),
                 display_cormats=TRUE)
```

`data_Green_Salkind_2014`*data_Green_Salkind_2014*

Description

Mutiple regression data from Green and Salkind (2018).

Usage

```
data(data_Green_Salkind_2014)
```

Source

Green, S. B., & Salkind, N. J. (2014). Lesson 34: Multiple linear regression (pp. 257-269). In, *Using SPSS for Windows and Macintosh: Analyzing and understanding data*. New York, NY: Pearson.

Examples

```
head(data_Green_Salkind_2014)

# forced (simultaneous) entry; replicating the output on p. 263
OLS_REGRESSION(data=data_Green_Salkind_2014, DV='injury',
               forced=c('quads', 'gluts', 'abdoms', 'arms', 'grip'))

# hierarchical entry; replicating the output on p. 265-266
OLS_REGRESSION(data=data_Green_Salkind_2014, DV='injury',
               hierarchical = list( step1=c('quads', 'gluts', 'abdoms'),
                                   step2=c('arms', 'grip')) )
```

`data_Halvorson_2022_log`*data_Halvorson_2022_log*

Description

Logistic regression data from Halvorson et al. (2022, p. 291).

Usage

```
data(data_Halvorson_2022_log)
```

Source

Halvorson, M. A., McCabe, C. J., Kim, D. S., Cao, X., & King, K. M. (2022). Making sense of some odd ratios: A tutorial and improvements to present practices in reporting and visualizing quantities of interest for binary and count outcome models. *Psychology of Addictive Behaviors*, 36(3), 284-295.

Examples

```
head(data_Halvorson_2022_log)

log_Halvorson <-
  LOGISTIC_REGRESSION(data=data_Halvorson_2022_log, DV='Y', forced=c('x1','x2'),
    plot_type = 'diagnostics')

# high & low values for x2
x2_high <- mean(data_Halvorson_2022_log$x1) + sd(data_Halvorson_2022_log$x1)
x2_low  <- mean(data_Halvorson_2022_log$x1) - sd(data_Halvorson_2022_log$x1)

PLOT_MODEL(model = log_Halvorson,
  IV_focal_1 = 'x1',
  IV_focal_2 = 'x2', IV_focal_2_values = c(x2_low, x2_high),
  bootstrap=FALSE, N_sims=1000, CI_level=95,
  ylim = c(0, 1),
  xlab = 'x1',
  ylab = 'Expected Probability',
  title = 'Probability of Y by x1 and x2 for Simulated Data Example')
```

```
data_Halvorson_2022_pois
      data_Halvorson_2022_pois
```

Description

Poisson regression data from Halvorson et al. (2022, p. 293).

Usage

```
data(data_Halvorson_2022_pois)
```

Source

Halvorson, M. A., McCabe, C. J., Kim, D. S., Cao, X., & King, K. M. (2022). Making sense of some odd ratios: A tutorial and improvements to present practices in reporting and visualizing quantities of interest for binary and count outcome models. *Psychology of Addictive Behaviors*, 36(3), 284-295.

Examples

```
head(data_Halvorson_2022_pois)

# replicating Table 3, p 293
pois_Halvorson <-
  COUNT_REGRESSION(data=data_Halvorson_2022_pois, DV='Neg_OH_conseqs',
                    forced=c('Gender_factor','Positive_urgency','Planning',
                             'Sensation_seeking'),
                    plot_type = 'diagnostics')

# replicating Figure 4, p 294
PLOT_MODEL(model = pois_Halvorson,
            IV_focal_1 = 'Positive_urgency',
            IV_focal_2 = 'Gender_factor',
            bootstrap=FALSE, N_sims=1000, CI_level=95,
            ylim = c(0, 20),
            xlab = 'Positive Urgency',
            ylab = 'Expected Count of Alcohol Consequences',
            title = 'Expected Count of Alcohol Consequences
                    by Positive Urgency and Gender')
```

data_Huitema_2011

data_Huitema_2011

Description

Moderated regression data for a continuous predictor and a dichotomous moderator from Huitema (2011, p. 253).

Usage

```
data(data_Huitema_2011)
```

Source

Huitema, B. (2011). *The analysis of covariance and alternatives: Statistical methods for experiments, quasi-experiments, and single-case studies*. Hoboken, NJ: Wiley.

Examples

```
head(data_Huitema_2011)

# replicating results on p. 255 for the Johnson-Neyman technique for a categorical moderator
MODERATED_REGRESSION(data=data_Huitema_2011, DV='Y',
                      IV='X', IV_range='tumble',
                      MOD='D', MOD_type = 'factor',
                      center = FALSE,
                      plot_type = 'interaction',
```

```
JN_type = 'Huitema')
```

```
data_Kremelburg_2011  data_Kremelburg_2011
```

Description

Logistic and Poisson regression data from Kremelburg (2011).

Usage

```
data(data_Kremelburg_2011)
```

Source

Kremelburg, D. (2011). Chapter 6: Logistic, ordered, multinomial, negative binomial, and Poisson regression. *Practical statistics: A quick and easy guide to IBM SPSS Statistics, STATA, and other statistical software*. Sage.

Examples

```
head(data_Kremelburg_2011)

LOGISTIC_REGRESSION(data = data_Kremelburg_2011, DV='OCCTRAIN',
                    hierarchical=list( step1=c('AGE'), step2=c('EDUC','REALRINC')) )

COUNT_REGRESSION(data=data_Kremelburg_2011, DV='OVRJOYED',
                   forced=c('AGE','EDUC','REALRINC','SEX_factor'))
```

```
data_Lorah_Wong_2018  data_Lorah_Wong_2018
```

Description

Moderated regression data from Lorah and Wong (2018).

Usage

```
data(data_Lorah_Wong_2018)
```

Source

Lorah, J. A. & Wong, Y. J. (2018). Contemporary applications of moderation analysis in counseling psychology. *Journal of Counseling Psychology*, 65(5), 629-640.

Examples

```
head(data_Lorah_Wong_2018)

model_Lorah <-
MODERATED_REGRESSION(data=data_Lorah_Wong_2018, DV='suicidal',
                      IV='burden', IV_range='tumble',
                      MOD='belong_thwarted', MOD_levels='quantiles',
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      COVARs='depression', center = TRUE,
                      plot_type = 'regions')

REGIONS_OF_SIGNIFICANCE(model=model_Lorah,
                         plot_title='Johnson-Neyman Regions of Significance',
                         Xaxis_label='Thwarted Belongingness',
                         Yaxis_label='Slopes of Burdensomeness on Suicidal Ideation',
                         legend_label=NULL)
```

data_Meyers_2013

data_Meyers_2013

Description

Logistic regression data from Myers et al. (2013).

Usage

```
data(data_Meyers_2013)
```

Source

Myers, L. S., Gamst, G. C., & Guarino, A. J. (2013). Chapter 30: Binary logistic regression. *Performing data analysis using IBM SPSS*. Hoboken, NJ: Wiley.

Examples

```
head(data_Meyers_2013)

LOGISTIC_REGRESSION(data= data_Meyers_2013, DV='graduated', forced= c('sex', 'family_encouragement'))
```

data_OConnor_Dvorak_2001

data_OConnor_Dvorak_2001

Description

Moderated regression data from O'Connor and Dvorak (2001)

Details

A data frame with scores for 131 male adolescents on resiliency, maternal harshness, and aggressive behavior. The data are from O'Connor and Dvorak (2001, p. 17) and are provided as trial moderated regression data for the MODERATED_REGRESSION and REGIONS_OF_SIGNIFICANCE functions.

References

O'Connor, B. P., & Dvorak, T. (2001). Conditional associations between parental behavior and adolescent problems: A search for personality-environment interactions. *Journal of Research in Personality*, 35, 1-26.

Examples

```
head(data_OConnor_Dvorak_2001)
```

```
mharsh_agg <-
```

```
  MODERATED_REGRESSION(data=data_OConnor_Dvorak_2001, DV='Aggressive_Behavior',
                        IV='Maternal_Harshness', IV_range=c(1,7.7),
                        MOD='Resiliency',MOD_levels='AikenWest',
                        quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                        center = FALSE,
                        plot_type = 'interaction',
                        DV_range = c(1,6),
                        Xaxis_label='Maternal Harshness',
                        Yaxis_label='Adolescent Aggressive Behavior',
                        legend_label='Resiliency')
```

```
  REGIONS_OF_SIGNIFICANCE(model=mharsh_agg,
                           plot_title='Slopes of Maternal Harshness on Aggression by Resiliency',
                           Xaxis_label='Resiliency',
                           Yaxis_label='Slopes of Maternal Harshness on Aggressive Behavior ')
```

data_Orme_2009_2	<i>data_Orme_2009_2</i>
------------------	-------------------------

Description

Logistic regression data from Orme and Combs-Orme (2009), Chapter 2.

Usage

```
data(data_Orme_2009_2)
```

Source

Orme, J. G., & Combs-Orme, T. (2009). *Multiple Regression With Discrete Dependent Variables*. Oxford University Press.

Examples

```
LOGISTIC_REGRESSION(data = data_Orme_2009_2, DV='ContinueFostering',  
                     forced= c('zResources', 'Married'))
```

data_Orme_2009_5	<i>data_Orme_2009_5</i>
------------------	-------------------------

Description

Data for count regression from Orme and Combs-Orme (2009), Chapter 5.

Usage

```
data(data_Orme_2009_5)
```

Source

Orme, J. G., & Combs-Orme, T. (2009). *Multiple Regression With Discrete Dependent Variables*. Oxford University Press.

Examples

```
COUNT_REGRESSION(data=data_Orme_2009_5, DV='NumberAdopted', forced=c('Married','zParentRole'))
```

```
data_Pedhazur_1997    data_Pedhazur_1997
```

Description

Moderated regression data for a continuous predictor and a dichotomous moderator from Pedhazur (1997, p. 588).

Usage

```
data(data_Pedhazur_1997)
```

Source

Pedhazur, E. J. (1997). *Multiple regression in behavioral research: Explanation and prediction*. (3rd ed.). Fort Worth, Texas: Wadsworth Thomson Learning.

Examples

```
head(data_Pedhazur_1997)

# replicating results on p. 594 for the Johnson-Neyman technique for a categorical moderator

MODERATED_REGRESSION(data=data_Pedhazur_1997, DV='Y',
                      IV='X', IV_range='tumble',
                      MOD='Directive', MOD_type = 'factor', MOD_levels='quantiles',
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      center = FALSE,
                      plot_type = 'interaction',
                      JN_type = 'Pedhazur')
```

```
data_Pituch_Stevens_2016
      data_Pituch_Stevens_2016
```

Description

Logistic regression data from Pituch and Stevens (2016), Chapter 11.

Usage

```
data(data_Pituch_Stevens_2016)
```

Source

Pituch, K. A., & Stevens, J. P. (2016). *Applied multivariate statistics for the social sciences : Analyses with SAS and IBMs SPSS*, (6th ed.). Routledge.

Examples

```
LOGISTIC_REGRESSION(data = data_Pituch_Stevens_2016, DV='Health',
                    forced= c('Treatment', 'Motivation'))
```

LOGISTIC_REGRESSION	<i>Logistic regression</i>
---------------------	----------------------------

Description

Logistic regression analyses with SPSS- and SAS-like output. The output includes model summaries, classification tables, omnibus tests of model coefficients, the model coefficients, likelihood ratio tests for the predictors, overdispersion tests, model effect sizes, the correlation matrix for the model coefficients, collinearity statistics, and casewise regression diagnostics.

Usage

```
LOGISTIC_REGRESSION(data, DV, forced = NULL, hierarchical = NULL,
                    ref_category = NULL,
                    family = 'binomial',
                    plot_type = 'residuals',
                    CI_level = 95,
                    verbose = TRUE)
```

Arguments

<code>data</code>	A dataframe where the rows are cases and the columns are the variables.
<code>DV</code>	The name of the dependent variable. Example: <code>DV = 'outcomeVar'</code> .
<code>forced</code>	(optional) A vector of the names of the predictor variables for a forced/simultaneous entry regression. The variables can be numeric or factors. Example: <code>forced = c('VarA', 'VarB', 'VarC')</code>
<code>hierarchical</code>	(optional) A list with the names of the predictor variables for each step of a hierarchical regression. The variables can be numeric or factors. Example: <code>hierarchical = list(step1=c('VarA', 'VarB'), step2=c('VarC', 'VarD'))</code>
<code>ref_category</code>	(optional) The reference category for DV. Example: <code>ref_category = 'alive'</code>
<code>family</code>	(optional) The name of the error distribution to be used in the model. The options are: • "binomial" (the default), or • "quasibinomial", which should be used when there is overdispersion. Example: <code>family = 'quasibinomial'</code>
<code>plot_type</code>	(optional) The kind of plots, if any. The options are: • 'residuals' (the default), • 'diagnostics', for regression diagnostics, and

	• 'none', for no plots.
	Example: <code>plot_type = 'diagnostics'</code>
<code>CI_level</code>	(optional) The confidence interval for the output, in whole numbers. The default is 95.
<code>verbose</code>	(optional) Should detailed results be displayed in console? The options are: TRUE (default) or FALSE. If TRUE, plots of residuals are also produced.

Details

This function uses the `glm` function from the `stats` package and supplements the output with additional statistics and in formats that resembles SPSS and SAS output. The predictor variables can be numeric or factors.

Predicted values for this model, for selected levels of the predictor variables, can be produced and plotted using the `PLOT_MODEL` function in this package.

Good sources for interpreting logistic regression residuals and diagnostics plots:

- rpubs.com/benhorvath
- library.virginia.edu

Value

An object of class "LOGISTIC_REGRESSION". The object is a list containing the following possible components:

<code>modelMAIN</code>	All of the <code>glm</code> function output for the regression model.
<code>modelMAINsum</code>	All of the <code>summary.glm</code> function output for the regression model.
<code>modeldata</code>	All of the predictor and outcome raw data that were used in the model, along with regression diagnostic statistics for each case.
<code>collin_diags</code>	Collinearity diagnostic coefficients for models without interaction terms.

Author(s)

Brian P. O'Connor

References

- Dunn, P. K., & Smyth, G. K. (2018). *Generalized linear models with examples in R*. Springer.
- Field, A., Miles, J., & Field, Z. (2012). *Discovering statistics using R*. Los Angeles, CA: Sage.
- Hair, J. F., Black, W. C., Babin, B. J., & Anderson, R. E. (2014). *Multivariate data analysis*, (8th ed.). Lawrence Erlbaum Associates.
- Hosmer, D. W., Lemeshow, S., & Sturdivant, R. X. (2013) *Applied logistic regression*. (3rd ed.). John Wiley & Sons.

Orme, J. G., & Combs-Orme, T. (2009). *Multiple regression with discrete dependent variables*. Oxford University Press.

Pituch, K. A., & Stevens, J. P. (2016). *Applied multivariate statistics for the social sciences: Analyses with SAS and IBM's SPSS*, (6th ed.). Routledge.

Rindskopf, D. (2023). Generalized linear models. In H. Cooper, M. N. Coutanche, L. M. McMullen, A. T. Panter, D. Rindskopf, & K. J. Sher (Eds.), *APA handbook of research methods in psychology: Data analysis and research publication*, (2nd ed., pp. 201-218). American Psychological Association.

Examples

```
# forced (simultaneous) entry
LOGISTIC_REGRESSION(data = data_Meyers_2013, DV='graduated',
                    forced=c('sex','family_encouragement'),
                    plot_type = 'diagnostics')

# hierarchical entry, and using family = "quasibinomial"
LOGISTIC_REGRESSION(data = data_Kremelburg_2011, DV='OCCTRAIN',
                    hierarchical=list( step1=c('AGE'), step2=c('EDUC','REALRINC')),
                    family = "quasibinomial")
```

MODERATED_REGRESSION *Moderated multiple regression*

Description

Conducts moderated regression analyses for two-way interactions with extensive options for interaction plots, including Johnson-Neyman regions of significance. The output includes the Anova Table (Type III tests), standardized coefficients, partial and semi-partial correlations, collinearity statistics, casewise regression diagnostics, plots of residuals and regression diagnostics, and detailed information about simple slopes. The output includes Bayes Factors and, if requested, regression coefficients from Bayesian Markov Chain Monte Carlo (MCMC) analyses.

Usage

```
MODERATED_REGRESSION(data, DV, IV, MOD,
                    IV_type = 'numeric', IV_range = 'tumble',
                    MOD_type='numeric', MOD_levels='quantiles', MOD_range=NULL,
                    quantiles_IV = c(.1, .9), quantiles_MOD = c(.25, .5, .75),
                    COVARS = NULL,
                    center = TRUE,
                    CI_level = 95,
                    MCMC = FALSE,
                    Nsamples = 10000,
                    plot_type = 'residuals', plot_title=NULL, DV_range = NULL,
```

```
Xaxis_label = NULL, Yaxis_label=NULL, legend_label=NULL,
JN_type = 'Huitema',
verbose = TRUE )
```

Arguments

data	A dataframe where the rows are cases and the columns are the variables.
DV	The name of the dependent variable. Example: DV = 'outcomeVar'
IV	The name of the independent variable. Example: IV = 'varA'
MOD	The name of the moderator variable Example: MOD = 'varB'
IV_type	(optional) The type of independent variable. The options are 'numeric' (the default) or 'factor'. Example: IV_type = 'factor'
IV_range	(optional) The independent variable range for a moderated regression plot. The options are: • 'tumble' (the default), for tumble graphs following Bodner (2016) • 'quantiles', in which case the 10th and 90th quantiles of the IV will be used (alternative values can be specified using the quantiles_IV argument); • 'AikenWest', in which case the IV mean - one SD, and the IV mean + one SD, will be used; • a vector of two user-provided values (e.g., c(1, 10)); and • NULL, in which case the minimum and maximum IV values will be used. Example: IV_range = 'AikenWest'
MOD_type	(optional) The type of moderator variable. The options are 'numeric' (the default) or 'factor'. Example: MOD_type = 'factor'
MOD_levels	(optional) The levels of the moderator variable to be used if MOD is continuous. The options are: • 'quantiles', in which case the .25, .5, and .75 quantiles of the MOD variable will be used (alternative values can be specified using the quantiles_MOD argument); • 'AikenWest', in which case the mean of MOD, the mean of MOD - one SD, and the mean of MOD + one SD, will be used; and • a vector of two user-provided values. Example: MOD_levels = c(1, 10)
MOD_range	(optional) The range of the MOD values to be used in the Johnson-Neyman regions of significance analyses. The options are: NULL (the default), in which case the minimum and maximum MOD values will be used; and a vector of two user-provided values. Example: MOD_range = c(1, 10)

quantiles_IV	(optional) The quantiles of the independent variable to be used as the IV range for a moderated regression plot. Example: quantiles_IV = c(.10, .90)
quantiles_MOD	(optional) The quantiles the moderator variable to be used as the MOD simple slope values in the moderated regression analyses. Example: quantiles_MOD = c(.25, .5, .75)
COVARS	(optional) The name(s) of possible covariates. Example: COVARS = c('CovarA', 'CovarB', 'CovarC')
center	(optional) Logical, indicating whether the IV and MOD variables should be centered (default = TRUE). Example: center = FALSE
CI_level	(optional) The confidence interval for the output, in whole numbers. CI_level is also used in the Johnson-Neyman regions of significance computations. The default is 95.
MCMC	(logical) Should Bayesian MCMC analyses be conducted? The default is FALSE.
Nsamples	(optional) The number of samples for MCMC analyses. The default is 10000.
plot_type	(optional) The kind of plot, if any. The options are: • 'residuals' (the default) • 'diagnostics' (for regression diagnostics) • 'interaction' (for a traditional moderated regression interaction plot) • 'regions' (for a moderated regression Johnson-Neyman regions of significance plot), and • 'none' (for no plots). Example: plot_type = 'diagnostics'
plot_title	(optional) The plot title. Example: plot_title = 'Interaction Plot'
DV_range	(optional) The range of Y-axis values for the plot. Example: DV_range = c(1,10)
Xaxis_label	(optional) A label for the X axis to be used in the requested plot. Example: Xaxis_label = 'IV name'
Yaxis_label	(optional) A label for the Y axis to be used in the requested plot. Example: Yaxis_label = 'DV name'
legend_label	(optional) A legend label for the plot. Example: legend_label = 'MOD name'
JN_type	(optional) The formula to be used in computing the critical F value for the Johnson-Neyman regions of significance analyses. The options are 'Huitema' (the default), or 'Pedhazur'. Example: JN_type = 'Pedhazur'
verbose	Should detailed results be displayed in console? The options are: TRUE (default) or FALSE. If TRUE, plots of residuals are also produced.

Details

The Bayesian MCMC analyses can be time-consuming for larger datasets. The MCMC analyses are conducted using functions, and their default settings, from the BayesFactor package (Morey & Rouder, 2024).

Value

An object of class "MODERATED_REGRESSION". The object is a list containing the following possible components:

modelMAINsum	All of the summary.lm function output for the regression model without interaction terms.
anova_table	Anova Table (Type III tests).
mainRcoefs	Predictor coefficients for the model without interaction terms.
modeldata	All of the predictor and outcome raw data that were used in the model, along with regression diagnostic statistics for each case.
collin_diags	Collinearity diagnostic coefficients for models without interaction terms.
modelXNsum	Regression model statistics with interaction terms.
RsqchXn	Rsquared change for the interaction.
fsquaredXN	fsquared change for the interaction.
xnRcoefs	Predictor coefficients for the model with interaction terms.
simslop	The simple slopes.
simslopZ	The standardized simple slopes.
plotdon	The plot data for a moderated regression.
JN.data	The Johnson-Neyman results for a moderated regression.
ros	The Johnson-Neyman regions of significance for a moderated regression.

Author(s)

Brian P. O'Connor

References

- Bodner, T. E. (2016). Tumble graphs: Avoiding misleading end point extrapolation when graphing interactions from a moderated multiple regression analysis. *Journal of Educational and Behavioral Statistics, 41*, 593-604.
- Cohen, J., Cohen, P., West, S. G., & Aiken, L. S. (2003). *Applied multiple regression/correlation analysis for the behavioral sciences* (3rd ed.). Lawrence Erlbaum Associates.
- Darlington, R. B., & Hayes, A. F. (2017). *Regression analysis and linear models: Concepts, applications, and implementation*. Guilford Press.
- Hayes, A. F. (2018a). *Introduction to mediation, moderation, and conditional process analysis: A regression-based approach* (2nd ed.). Guilford Press.

Hayes, A. F., & Montoya, A. K. (2016). A tutorial on testing, visualizing, and probing an interaction involving a multicategorical variable in linear regression analysis. *Communication Methods and Measures, 11*, 1-30.

Lee M. D., & Wagenmakers, E. J. (2014) *Bayesian cognitive modeling: A practical course*. Cambridge University Press.

Morey, R. & Rouder, J. (2024). *BayesFactor: Computation of Bayes Factors for Common Designs*. R package version 0.9.12-4.7, <https://github.com/richarddmorey/bayesfactor>.

O'Connor, B. P. (1998). All-in-one programs for exploring interactions in moderated multiple regression. *Educational and Psychological Measurement, 58*, 833-837.

Pedhazur, E. J. (1997). *Multiple regression in behavioral research: Explanation and prediction*. (3rd ed.). Wadsworth Thomson Learning.

Examples

```
# moderated regression -- with IV_range = 'AikenWest'
MODERATED_REGRESSION(data=data_Lorah_Wong_2018, DV='suicidal', IV='burden', MOD='belong_thwarted',
                      IV_range='AikenWest',
                      MOD_levels='quantiles',
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      center = TRUE, COVARS='depression',
                      plot_type = 'interaction', plot_title=NULL, DV_range = c(1,1.25))

# moderated regression -- with IV_range = 'tumble'
MODERATED_REGRESSION(data=data_Lorah_Wong_2018, DV='suicidal', IV='burden', MOD='belong_thwarted',
                      IV_range='tumble',
                      MOD_levels='quantiles',
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      center = TRUE, COVARS='depression',
                      plot_type = 'interaction', plot_title=NULL, DV_range = c(1,1.25))

# moderated regression -- with numeric values for IV_range & MOD_levels='AikenWest'
MODERATED_REGRESSION(data=data_OConnor_Dvorak_2001, DV='Aggressive_Behavior',
                      IV='Maternal_Harshness', MOD='Resiliency',
                      IV_range=c(1,7.7),
                      MOD_levels='AikenWest', MOD_range=NULL,
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      center = FALSE,
                      plot_type = 'interaction',
                      DV_range = c(1,6),
                      Xaxis_label='Maternal Harshness',
                      Yaxis_label='Adolescent Aggressive Behavior',
                      legend_label='Resiliency')
```

OLS_REGRESSION	<i>Ordinary least squares regression</i>
----------------	--

Description

Provides SPSS- and SAS-like output for ordinary least squares simultaneous entry regression and hierarchical entry regression. The output includes the Anova Table (Type III tests), standardized coefficients, partial and semi-partial correlations, collinearity statistics, casewise regression diagnostics, plots of residuals and regression diagnostics. The output includes Bayes Factors and, if requested, regression coefficients from Bayesian Markov Chain Monte Carlo (MCMC) analyses.

Usage

```
OLS_REGRESSION(data, DV, forced=NULL, hierarchical=NULL,
               COVARS=NULL,
               plot_type = 'residuals',
               CI_level = 95,
               MCMC = FALSE,
               Nsamples = 10000,
               verbose=TRUE, ...)
```

Arguments

<code>data</code>	A dataframe where the rows are cases and the columns are the variables.
<code>DV</code>	The name of the dependent variable. Example: <code>DV = 'outcomeVar'</code>
<code>forced</code>	(optional) A vector of the names of the predictor variables for a forced/simultaneous entry regression. The variables can be numeric or factors. Example: <code>forced = c('VarA', 'VarB', 'VarC')</code>
<code>hierarchical</code>	(optional) A list with the names of the predictor variables for each step of a hierarchical regression. The variables can be numeric or factors. Example: <code>hierarchical = list(step1=c('VarA', 'VarB'), step2=c('VarC', 'VarD'))</code>
<code>COVARS</code>	(optional) The name(s) of possible covariates variable for a moderated regression analysis. Example: <code>COVARS = c('CovarA', 'CovarB', 'CovarC')</code>
<code>plot_type</code>	(optional) The kind of plots, if any. The options are: • 'residuals' (the default) • 'diagnostics' (for regression diagnostics), or • 'none' (for no plots). Example: <code>plot_type = 'diagnostics'</code>
<code>CI_level</code>	(optional) The confidence interval for the output, in whole numbers. The default is 95.
<code>MCMC</code>	(logical) Should Bayesian MCMC analyses be conducted? The default is FALSE.
<code>Nsamples</code>	(optional) The number of samples for MCMC analyses. The default is 10000.

verbose	Should detailed results be displayed in console? The options are: TRUE (default) or FALSE. If TRUE, plots of residuals are also produced.
...	(dots, for internal purposes only at this time.)

Details

This function uses the `lm` function from the `stats` package, supplements the output with additional statistics, and it formats the output so that it resembles SPSS and SAS regression output. The predictor variables can be numeric or factors.

The Bayesian MCMC analyses can be time-consuming for larger datasets. The MCMC analyses are conducted using functions, and their default settings, from the `BayesFactor` package (Morey & Rouder, 2024).

Good sources for interpreting residuals and diagnostics plots:

- library.virginia.edu
- sthda.com

Value

An object of class "OLS_REGRESSION". The object is a list containing the following possible components:

modelMAIN	All of the <code>lm</code> function output for the regression model without interaction terms.
modelMAINsum	All of the <code>summary.lm</code> function output for the regression model without interaction terms.
anova_table	Anova Table (Type III tests).
mainRcoefs	Predictor coefficients for the model without interaction terms.
modeldata	All of the predictor and outcome raw data that were used in the model, along with regression diagnostic statistics for each case.
collin_diags	Collinearity diagnostic coefficients for models without interaction terms.

Author(s)

Brian P. O'Connor

References

Bodner, T. E. (2016). Tumble graphs: Avoiding misleading end point extrapolation when graphing interactions from a moderated multiple regression analysis. *Journal of Educational and Behavioral Statistics*, 41, 593-604.

Cohen, J., Cohen, P., West, S. G., & Aiken, L. S. (2003). *Applied multiple regression/correlation analysis for the behavioral sciences* (3rd ed.). Lawrence Erlbaum Associates.

Darlington, R. B., & Hayes, A. F. (2017). *Regression analysis and linear models: Concepts, applications, and implementation*. Guilford Press.

Hayes, A. F. (2018a). *Introduction to mediation, moderation, and conditional process analysis: A regression-based approach* (2nd ed.). Guilford Press.

Hayes, A. F., & Montoya, A. K. (2016). A tutorial on testing, visualizing, and probing an interaction involving a multicategorical variable in linear regression analysis. *Communication Methods and Measures*, 11, 1-30.

Lee M. D., & Wagenmakers, E. J. (2014) *Bayesian cognitive modeling: A practical course*. Cambridge University Press.

Morey, R. & Rouder, J. (2024). *BayesFactor: Computation of Bayes Factors for Common Designs*. R package version 0.9.12-4.7, <https://github.com/richarddmorey/bayesfactor>.

O'Connor, B. P. (1998). All-in-one programs for exploring interactions in moderated multiple regression. *Educational and Psychological Measurement*, 58, 833-837.

Pedhazur, E. J. (1997). *Multiple regression in behavioral research: Explanation and prediction*. (3rd ed.). Wadsworth Thomson Learning.

Examples

```
# forced (simultaneous) entry
head(data_Green_Salkind_2014)
OLS_REGRESSION(data=data_Green_Salkind_2014, DV='injury',
               forced = c('quads','gluts','abdoms','arms','grip'))

# hierarchical entry
OLS_REGRESSION(data=data_Green_Salkind_2014, DV='injury',
               hierarchical = list( step1=c('quads','gluts','abdoms'),
                                   step2=c('arms','grip')) )
```

PARTIAL_COR

Partial and semipartial correlations

Description

Produces partial correlations between two or more variables (in set Y) while statistically controlling for one or more covariates (set C). It also produces partial correlations, semipartial correlations, and standardized regression coefficients for predicting variables (in set Y) from one or more set X variables.

Usage

```
PARTIAL_COR(data, Y, X=NULL, C=NULL, Ncases=NULL, verbose=TRUE)
```

Arguments

data	Either a dataframe of raw data (where the rows are cases and the columns are the variables), or a square correlation matrix with row and column names.
Y	The names of one or more continuous variables in data. Example: Y = c('var1', 'var2', 'var3')
C	The names of one or more continuous variables in data to be partialled out of the Y variable correlations. Example: C = c('var4', 'var5')
X	The names of one or more continuous predictor variables in data. Example: X = c('var6', 'var7', 'var8')
Ncases	The number of cases. Required only when the input (data) is a correlation matrix.
verbose	Should detailed results be displayed in console? The options are: TRUE (default) or FALSE.

Details

Y must be provided along with either one, or both, of C and X. Y, C, and X can be the names of single variables or of multiple variables.

Value

A list containing the correlations, standardized regression coefficients (betas), partial correlations, semi-partial correlations, t-test values, and p values.

Author(s)

Brian P. O'Connor

References

Cohen, J., Cohen, P., West, S. G., & Aiken, L. S. (2003). *Applied multiple regression/correlation analysis for the behavioral sciences* (3rd ed.). Lawrence Erlbaum Associates.

Examples

```
PARTIAL_COR(data = data_DeLeo_2013,
  Y = c('Problematic_Internet_Use', 'Tobacco_Use', 'Alcohol_Use', 'Illicit_Drug_Use'),
  C = c('Age', 'Parents_Income'),
  X = NULL)

PARTIAL_COR(data = data_DeLeo_2013,
  Y = c('Problematic_Internet_Use', 'Tobacco_Use', 'Alcohol_Use', 'Illicit_Drug_Use'),
  C = NULL,
  X = c('Impulsivity', 'Social_Interaction_Anxiety',
    'Social_Support', 'Intolerance_of_Deviance', 'Family_Morals',
    'Grade_Point_Average', 'Depression', 'Family_Conflict'))
```

PLOT_MODEL

*Plots predicted values for a regression model***Description**

Plots predicted values of the outcome variable for specified levels of predictor variables for OLS_REGRESSION, MODERATED_REGRESSION, LOGISTIC_REGRESSION, and COUNT_REGRESSION models from this package.

Usage

```
PLOT_MODEL(model,
            IV_focal_1, IV_focal_1_values=NULL,
            IV_focal_2=NULL, IV_focal_2_values=NULL,
            IVs_nonfocal_values = NULL,
            bootstrap=FALSE, N_sims=100, CI_level=95,
            xlim=NULL, xlab=NULL,
            ylim=NULL, ylab=NULL,
            title = NULL,
            plot_save = FALSE, plot_save_type = 'png',
            cols_user = NULL,
            verbose=TRUE)
```

Arguments

model	The returned output from the OLS_REGRESSION, MODERATED_REGRESSION, LOGISTIC_REGRESSION, or COUNT_REGRESSION functions in this package.
IV_focal_1	The name of the focal, varying predictor variable. Example: IV_focal_1 = 'age'
IV_focal_1_values	(optional) Values for IV_focal_1, for which predictions of the outcome will be produced and plotted. IV_focal_1_values will appear on the x-axis in the plot. If IV_focal_1 is numeric and IV_focal_1_values is not provided, then a sequence based on the range of the model data values for IV_focal_1 will be used. If IV_focal_1 is a factor & IV_focal_1_values is not provided, then the factor levels from the model data values for IV_focal_1 will be used. Example: IV_focal_1_values = seq(20, 80, 1) Example: IV_focal_1_values = c(20, 40, 60)
IV_focal_2	(optional) If desired, the name of a second focal predictor variable for the plot. Example: IV_focal_2 = 'height'
IV_focal_2_values	(optional) Values for IV_focal_2 for which predictions of the outcome will be produced and plotted. If IV_focal_2 is numeric and IV_focal_2_values is not provided, then the following three values for IV_focal_2_values, derived from the model data, will be used for plotting: the mean, one SD below the mean, and

one SD above the mean. If `IV_focal_2` is a factor & `IV_focal_2_values` is not provided, then the factor levels from the model data values for `IV_focal_2` will be used.

Example: `IV_focal_2_values = c(20, 40, 60)`

`IVs_nonfocal_values`

(optional) A list with the desired constant values for the non focal predictors, if any. If `IVs_nonfocal_values` is not provided, then the mean values of numeric non focal predictors and the baseline values of factors will be used as the defaults. It is also possible to specify values for only some of the `IVs_nonfocal` variables on this argument.

Example: `IVs_nonfocal_values = list(AGE = 25, EDUC = 12)`

`bootstrap`

(optional) Should bootstrapping be used for the confidence intervals? The options are TRUE or FALSE (the default).

`N_sims`

(optional) The number of bootstrap simulations.

Example: `N_sims = 1000`

`CI_level`

(optional) The desired confidence interval, in whole numbers.

Example: `CI_level = 95`

`xlim`

(optional) The x-axis limits for the plot.

Example: `xlim = c(1, 9)`

`xlab`

(optional) A x-axis label for the plot.

Example: `xlab = 'IVname'`

`ylim`

(optional) The y-axis limits for the plot.

Example: `ylim = c(0, 80)`

`ylab`

(optional) A y-axis label for the plot.

Example: `ylab = 'DVname'`

`title`

(optional) A title for the plot.

Example: `title = 'OLS prediction of DV'`

`plot_save`

Should a plot be saved to disk? TRUE or FALSE (the default).

`plot_save_type`

The output format if `plot_save = TRUE`. The options are 'bitmap', 'tiff', 'png' (the default), 'jpeg', and 'bmp'.

`cols_user`

A vector of colours for the levels of `IV_focal_1` or `IV_focal_2`.

If NULL, the default colours are selected, in order, from this vector: `cols_user <- c("mediumvioletred", "black", "blue", "cyan2", "red", "limegreen", "yellow", "blueviolet")`. If there are more than 7 levels of levels of `IV_focal_1` or `IV_focal_2`, then "rainbow" is used to determine the colours.

`verbose`

Should detailed results be displayed in console?

The options are: TRUE (default) or FALSE

Details

Plots predicted values of the outcome variable for specified levels of predictor variables for OLS_REGRESSION, MODERATED_REGRESSION, LOGISTIC_REGRESSION, and COUNT_REGRESSION models from this package.

A plot with both `IV_focal_1` and `IV_focal_2` predictor variables will look like an interaction plot. But it is only a true interaction plot if the required product term(s) was entered as a predictor when the model was created.

Value

A matrix with the levels of the variables that were used for the plot along with the predicted values, confidence intervals, and se.fit values.

Author(s)

Brian P. O'Connor

Examples

```
ols_GS <-
OLS_REGRESSION(data=data_Green_Salkind_2014, DV='injury',
               hierarchical = list( step1=c('age','quads','gluts','abdoms'),
                                   step2=c('arms','grip')) )

PLOT_MODEL(model = ols_GS,
           IV_focal_1 = 'gluts', IV_focal_1_values=NULL,
           IV_focal_2 = 'age', IV_focal_2_values=NULL,
           IVs_nonfocal_values = NULL,
           bootstrap=TRUE, N_sims=100, CI_level=95,
           ylim=NULL, ylab=NULL, title=NULL,
           verbose=TRUE)

ols_LW <-
MODERATED_REGRESSION(data=data_Lorah_Wong_2018, DV='suicidal', IV='burden', MOD='belong_thwarted',
                    IV_range='tumble',
                    MOD_levels='quantiles',
                    quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                    COVARs='depression',
                    plot_type = 'interaction', DV_range = c(1,1.25))

PLOT_MODEL(model = ols_LW,
           IV_focal_1 = 'burden', IV_focal_1_values=NULL,
           IV_focal_2 = 'belong_thwarted', IV_focal_2_values=NULL,
           bootstrap=TRUE, N_sims=100, CI_level=95)

logmod_Meyers <-
LOGISTIC_REGRESSION(data = data_Meyers_2013, DV='graduated',
                   forced = c('sex','family_encouragement'))

PLOT_MODEL(model = logmod_Meyers,
           IV_focal_1 = 'family_encouragement', IV_focal_1_values=NULL,
           IV_focal_2=NULL, IV_focal_2_values=NULL,
           bootstrap=FALSE, N_sims=100, CI_level=95)

pois_Krem <-
COUNT_REGRESSION(data=data_Kremelburg_2011, DV='OVRJOYED', forced=NULL,
                 hierarchical= list( step1=c('AGE', 'SEX_factor'),
                                     step2=c('EDUC', 'REALRINC', 'DEGREE')) )

PLOT_MODEL(model = pois_Krem,
           IV_focal_1 = 'AGE',
```

```
IV_focal_2 = 'DEGREE',
IVs_nonfocal_values = list( EDUC = 5, SEX_factor = '2'),
bootstrap=FALSE, N_sims=100, CI_level=95)
```

REGIONS_OF_SIGNIFICANCE

Plots of Johnson-Neyman regions of significance for interactions

Description

Plots of Johnson-Neyman regions of significance for interactions in moderated multiple regression, for both MODERATED_REGRESSION models (which are produced by this package) and for lme models (from the nlme package).

Usage

```
REGIONS_OF_SIGNIFICANCE(model,
                          IV_range=NULL, MOD_range=NULL,
                          plot_title=NULL, Xaxis_label=NULL,
                          Yaxis_label=NULL, legend_label=NULL,
                          names_IV_MOD=NULL)
```

Arguments

model	The name of a MODERATED_REGRESSION model, or of an lme model from the nlme package.
IV_range	(optional) The range of the IV to be used in the plot. Example: IV_range = c(1, 10)
MOD_range	(optional) The range of the MOD values to be used in the plot. Example: MOD_range = c(2, 4, 6)
plot_title	(optional) The plot title. Example: plot_title = 'Regions of Significance Plot'
Xaxis_label	(optional) A label for the X axis to be used in the plot. Example: Xaxis_label = 'IV name'
Yaxis_label	(optional) A label for the Y axis to be used in the plot. Example: Yaxis_label = 'DV name'
legend_label	(optional) The legend label. Example: legend_label = 'Simple Slopes'
names_IV_MOD	(optional) and for lme/nlme models only. Use this argument to ensure that the IV and MOD variables are correctly identified for the plot. There are three scenarios in particular that may require specification of this argument: • when there are covariates in addition to IV & MOD as predictors, • if the order of the variables in model is not IV then MOD, or,

- if the IV is a two-level factor (because lme alters the variable names in this case).

Example: `names_IV_MOD = c('IV name', 'MOD name')`

Value

A list with the following possible components:

JN.data	The Johnson-Neyman results for a moderated regression.
ros	The Johnson-Neyman regions of significance for a moderated regression.

Author(s)

Brian P. O'Connor

References

Bauer, D. J., & Curran, P. J. (2005). Probing interactions in fixed and multilevel regression: Inferential and graphical techniques. *Multivariate Behavioral Research*, 40(3), 373-400.

Huitema, B. (2011). *The analysis of covariance and alternatives: Statistical methods for experiments, quasi-experiments, and single-case studies*. John Wiley & Sons.

Johnson, P. O., & Neyman, J. (1936). Tests of certain linear hypotheses and their application to some educational problems. *Statistical Research Memoirs*, 1, 57-93.

Johnson, P. O., & Fey, L. C. (1950). The Johnson-Neyman technique, its theory, and application. *Psychometrika*, 15, 349-367.

Pedhazur, E. J. (1997). *Multiple regression in behavioral research: Explanation and prediction*. (3rd ed.). Wadsworth Thomson Learning

Rast, P., Rush, J., Piccinin, A. M., & Hofer, S. M. (2014). The identification of regions of significance in the effect of multimorbidity on depressive symptoms using longitudinal data: An application of the Johnson-Neyman technique. *Gerontology*, 60, 274-281.

Examples

```
head(data_Cohen_Aiken_West_2003_7)

CAW_7 <-
MODERATED_REGRESSION(data=data_Cohen_Aiken_West_2003_7, DV='yendu',
                      IV='xage', IV_range='tumble',
                      MOD='zexer', MOD_levels='quantiles',
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      plot_type = 'interaction')

REGIONS_OF_SIGNIFICANCE(model=CAW_7)

head(data_Bauer_Curran_2005)
```

```

HSBmod <-nlme::lme(MathAch ~ Sector + CSES + CSES:Sector,
                  data = data_Bauer_Curran_2005,
                  random = ~1 + CSES|School, method = "ML")
summary(HSBmod)

REGIONS_OF_SIGNIFICANCE(model=HSBmod,
                        plot_title='Johnson-Neyman Regions of Significance',
                        Xaxis_label='Child SES',
                        Yaxis_label='Slopes of School Sector on Math achievement')

# moderated regression -- with numeric values for IV_range & MOD_levels='AikenWest'
mharsh_agg <-
  MODERATED_REGRESSION(data=data_OConnor_Dvorak_2001, DV='Aggressive_Behavior',
                      IV='Maternal_Harshness', IV_range=c(1,7.7),
                      MOD='Resiliency', MOD_levels='AikenWest',
                      quantiles_IV=c(.1, .9), quantiles_MOD=c(.25, .5, .75),
                      center = FALSE,
                      plot_type = 'interaction',
                      DV_range = c(1,6),
                      Xaxis_label='Maternal Harshness',
                      Yaxis_label='Adolescent Aggressive Behavior',
                      legend_label='Resiliency')

REGIONS_OF_SIGNIFICANCE(model=mharsh_agg,
                        plot_title='Johnson-Neyman Regions of Significance',
                        Xaxis_label='Resiliency',
                        Yaxis_label='Slopes of Maternal Harshness on Aggressive Behavior')

```

SET_CORRELATION

Cohen's Set Correlation Analysis

Description

Performs Cohen's set correlation analysis of associations between two sets of variables while statistically controlling for one or more other variables. Estimates of overall, multivariate association between the two sets of variables are provided, along with partial correlations and output from OLS regression analyses for each dependent variable.

Usage

```

SET_CORRELATION(data, IVs, DVs, IV_covars=NULL, DV_covars=NULL,
                Ncases=NULL, verbose=TRUE, display_cormats=FALSE)

```

Arguments

data	Either a dataframe of raw data (where the rows are cases and the columns are the variables), or a square correlation matrix with row and column names.
------	--

IVs	The name(s) of the independent/predictor variable(s) in data. Example: IVs = c('var1', 'var2', 'var3')
DVs	The name(s) of the dependent variable(s) in data. Example: DVs = c('var4', 'var5', 'var6')
IV_covars	The name(s) of the variable(s), if any, to be partialled out of the IVs. Example: IV_covars = c('var7', 'var8')
DV_covars	The name(s) of the variable(s), if any, to be partialled out of the DVs. Example: DV_covars = c('var9', 'var10')
Ncases	The number of cases. Required only when the input (data) is a correlation matrix.
verbose	Should detailed results be displayed in console? The options are: TRUE (default) or FALSE.
display_cormats	Should the variable correlation matrices be displayed in console? The options are: TRUE or FALSE(default).

Details

Set correlation analysis and canonical correlation analysis are both fully multivariate methods for examining associations between two sets of variables. However, in CCA the focus is on linear combinations of predictor and criterion variables, which are often difficult to interpret. In contrast, in set correlation analysis the focus is typically on the associations between two sets of variables while statistically controlling for other variables (rather than on linear combinations). The outcome variables of interest in set correlation analysis are the (possibly partialled) dependent variables themselves and not composites of variables.

A key feature of set correlation analysis is the option of examining the overlap between two sets of variables while statistically controlling for one or more other variables. The covariates that are removed from one set of variables (e.g., the DVs) may or may not be the same covariates that are removed from the other set of variables (e.g., the IVs).

In the present function, when there is a wish to statistically remove the same covariates from both sets (i.e., from both the IVs and DVs), then simply enter the same covariate names on both the IV_covars and DV_covars arguments.

The options together result in five different types of data scenarios that can be examined:

Whole, in which the associations between two sets (IVs and DVs) are assessed without any partialling out whatsoever;

Partial, in which the associations between two sets (IVs and DVs) are assessed while partialling the same covariates (one or more) out of both the IVs and DVs;

X Semipartial, in which the associations between two sets (IVs and DVs) are assessed while partialling one or more covariates out of the IV set while leaving the variables in the DV set untouched (unpartialled);

Y Semipartial, in which the associations between two sets (IVs and DVs) are assessed while partialling one or more covariates out of the DV set while leaving the variables in the IV set untouched (unpartialled); and

Bipartial, in which the associations between two sets (IVs and DVs) are assessed while partialling one or more covariates out of the DV set and while partialling one or more other (different) covariates out of the IV set.

The set correlation analyses in this function are conducted using only the correlations between the variables. When raw data are entered into the function, the variable correlation matrix is computed and becomes the sole basis of all further set correlation analyses.

Value

An object of class "SET_CORRELATION". The object is a list containing the following components:

bigR	The Pearson correlation matrix for the variables in the analyses.
Ryy	The correlations between the DVs.
Rxx	The correlations between the IVs.
Rx_y	The correlation between the DVs and IVs.
betas	The standardized betas.
se_betas	The standard errors of the standardized betas.
t	The t test values for the standardized betas.
pt	The p values for the t tests for the standardized betas.

Author(s)

Brian P. O'Connor

References

- Cohen, J. (1982). Set correlation as a general multivariate data-analytic method. *Multivariate Behavioral Research*, 17(3), 301-341.
- Cohen, J. (1988). Set correlation and multivariate Methods. In J. Cohen, *Statistical power analysis for the behavioral sciences* (2nd ed., pp. 467-530). Mahwah, NJ: Erlbaum.
- Cohen, J. (1993). Set correlation. In G. Keren & C. Lewis (Eds.), *A handbook for data analysis in the behavioral sciences: Statistical issues* (pp. 165-198). Mahwah, NJ: Erlbaum.
- Cohen, J., Cohen, P., West, S. G., & Aiken, L. S. (2003). Multiple dependent variables: Set correlation. In *Applied multiple regression/correlation analysis for the behavioral sciences* (3rd ed., pp. 608-628). Lawrence Erlbaum Associates.

Examples

```
# data from Cohen et al. (2003)
Cohen_2003_p621 <- '
1.0
.53 1.0
.62 .61 1.0
.19 .23 .03 1.0'
```

```

-.09 .10 .10 -.02 1.0
.08 .18 .12 .02 .05 1.0
.02 .02 .03 .00 .06 .22 1.0
-.12 -.10 -.06 -.02 .18 -.07 -.01 1.0
.08 .15 .12 -.02 .02 .36 -.05 -.03 1.0'

Cohen_2003_p621_noms <- c('ADHD', 'CD', 'ODD', 'Sex', 'Age', 'MONLY',
                          'MWORK', 'MAGE', 'Poverty')

Cohen_2003_p621 <- data.matrix( read.table(text=Cohen_2003_p621, fill=TRUE,
                                           col.names=Cohen_2003_p621_noms,
                                           row.names=Cohen_2003_p621_noms ))

Cohen_2003_p621[upper.tri(Cohen_2003_p621)] <-
  t(Cohen_2003_p621)[upper.tri(Cohen_2003_p621)]

# whole
SET_CORRELATION(data=Cohen_2003_p621,
                 IVs = c('Sex', 'Age', 'MONLY', 'MWORK', 'MAGE', 'Poverty'),
                 DVs = c('ADHD', 'CD', 'ODD'),
                 IV_covars = NULL,
                 DV_covars = NULL,
                 Ncases = 701)

# bipartial
SET_CORRELATION(data=data_DeLeo_2013,
                 IVs = c('Grade_Point_Average', 'Family_Morals', 'Social_Support',
                         'Intolerance_of_Deviance', 'Impulsivity', 'Social_Interaction_Anxiety'),
                 DVs = c('Problematic_Internet_Use', 'Tobacco_Use', 'Alcohol_Use', 'Illicit_Drug_Use'),
                 IV_covars = c('Age', 'Parents_Income'),
                 DV_covars = c('Gambling_Behavior', 'Unprotected_Sex'),
                 display_cormats=TRUE)

# X semipartial
SET_CORRELATION(data=data_DeLeo_2013,
                 IVs = c('Grade_Point_Average', 'Family_Morals', 'Social_Support',
                         'Intolerance_of_Deviance', 'Impulsivity', 'Social_Interaction_Anxiety'),
                 DVs = c('Problematic_Internet_Use', 'Tobacco_Use', 'Alcohol_Use', 'Illicit_Drug_Use'),
                 IV_covars = c('Age', 'Parents_Income'),
                 DV_covars = NULL)

# partial
SET_CORRELATION(data=data_DeLeo_2013,
                 IVs = c('Grade_Point_Average', 'Family_Morals', 'Social_Support',
                         'Intolerance_of_Deviance', 'Impulsivity', 'Social_Interaction_Anxiety'),
                 DVs = c('Problematic_Internet_Use', 'Tobacco_Use', 'Alcohol_Use', 'Illicit_Drug_Use'),
                 IV_covars = c('Age', 'Parents_Income'),
                 DV_covars = c('Age', 'Parents_Income'))

```

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