Package 'LBI'

May 10, 2024

Version 0.1.1

Title Likelihood Based Inference

Description Maximum likelihood estimation and likelihood ratio test are essential for modern statistics. This package supports in calculating likelihood based inference.
Reference: Pawitan Y. (2001, ISBN:0-19-850765-8).

Depends R (>= 3.0.0)

Author Kyun-Seop Bae [aut, cre, cph]

Maintainer Kyun-Seop Bae <k@acr.kr>

License GPL-3

Repository CRAN

URL https://cran.r-project.org/package=LBI

NeedsCompilation no

Date/Publication 2024-05-10 09:20:02 UTC

R topics documented:

LBI-package *Likelihood Based Inference*

Description

It conducts likelihood based inference.

Details

Modern likelihood concept and maximum likelihood estimation are established by RA Fisher, while Likelihood Ratio Test (LRT) is established by Neyman J. Post-Fisher methods - generalized linear model, survival analysis, and mixed effects model - are all likelihood based. Inferences from the perspective of Fisherian and pure likelihoodist are suggested here.

Author(s)

Kyun-Seop Bae <k@acr.kr>

References

1. Wilks SS. The Large-sample Distribution of the Likelihood Ratio for Testing Composite Hypotheses. Ann Math Stat. 1938;9(1):60-62.
2. Fisher RA. Statistical Methods and Scientific Inference. 3e. 1973.
3. Edwards AWF. Likelihood. 1972.
4. Ruppert D, Cressie N, Carroll RJ. A Transformation/Weighting Model for Estimating Michaelis-Menten Parameters. Cornell University Technical Report 796. 1988.
5. Lehmann EL. Fisher, Nayman, and the Creation of Classical Statistics. 2011.
6. Royall R. Statistical Evidence. 1997.
7. Pawitan Y. In All Likelihood: Statistical Modelling and Inference Using Likelihood. 2001.
8. Rohde CA. Introductory Statistical Inference with the Likelihood Function. 2014.
9. Held L, Bove DS. Likelihood and Bayesian Inference. 2020.

LIbin *Likelihood Interval for a Proportion or a Binomial Distribution*

Description

Likelihood interval of a proportion in one group

Usage

```
LIbin(y, n, k, conf.level=0.95, eps=1e-8)
```

Arguments

y	positive event count of a group
n	total count of a group
k	1/k likelihood interval will be calculated
conf.level	approximately corresponding confidence level. If k is specified, this is ignored.
eps	Values less than eps are considered as 0.

Details

It calculates likelihood interval of a proportion in one group. The likelihood interval is asymmetric and there is no standard error in the output. If you need percent scale, multiply the output by 100.

Value

y	positive (concerning) event count
n	total trial count
PE	point estimation for the proportion
LL	lower limit of likelihood interval
UL	upper limit of likelihood interval

Author(s)

Kyun-Seop Bae k@acr.kr

References

Fisher RA. Statistical methods and scientific inference. 3e. 1973. pp68-76.

See Also

binom.test, prop.test

Examples

```
LIbin(3, 14, k=2)
LIbin(3, 14, k=5)
LIbin(3, 14, k=15)
LIbin(3, 14)
```

LInorm *Likelihood Interval of mean, sd and variance assuming Norml Distribution*

Description

Likelihood interval of mean and sd assuming normal distribution. This is estimated likelihood interval, not profile likelihood interval.

Usage

```
LInorm(x, k, conf.level=0.95)
```

Arguments

x	a vector of observation
k	1/k likelihood interval will be calculated
conf.level	approximately corresponding confidence level. If k is specified, this is ignored.

Details

It calculates likelihood interval of mean and sd assuming normal distribution in one group. There is no standard error in the output.

Value

PE	point estimation for the proportion
LL	lower limit of likelihood interval
UL	upper limit of likelihood interval

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
x = c(-5.3, -4.5, -1.0, -0.7, 3.7, 3.9, 4.2, 5.5, 6.8, 7.4, 9.3)
LInorm(x, k=1/0.15) # Pawitan Ex10-9 p289
LInorm(x)
```

LInormVar *Likelihood Interval of sd and variance assuming Norml Distribution*

Description

Likelihood interval of sd and variance assuming normal distribution. This is estimated likelihood interval, not profile likelihood interval.

Usage

```
LInormVar(x, k, conf.level=0.95)
```

Arguments

x	a vector of observation
k	1/k likelihood interval will be calculated
conf.level	approximately corresponding confidence level. If k is specified, this is ignored.

Details

It calculates likelihood interval of sd and variance assuming normal distribution in one group. The likelihood interval is asymmetric and there is no standard error in the output.

Value

PE	point estimation for the proportion
LL	lower limit of likelihood interval
UL	upper limit of likelihood interval

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
x = c(-5.3, -4.5, -1.0, -0.7, 3.7, 3.9, 4.2, 5.5, 6.8, 7.4, 9.3)
LInormVar(x, k=1/0.15) # Pawitan Ex10-9 p289
LInormVar(x)
```

LIpois *Likelihood Interval of the Mean assuming Poisson Distribution*

Description

Likelihood interval of lambda assuming Poisson distribution.

Usage

```
LIpois(x, k, conf.level=0.95, eps=1e-8)
```

Arguments

x	mean or lambda, the count in a time unit.
k	1/k likelihood interval will be calculated
conf.level	approximately corresponding confidence level. If k is specified, this is ignored.
eps	Values less than eps are considered as 0.

Details

It calculates likelihood interval of mean(lambda) assuming Poisson distribution. The likelihood interval is asymmetric and there is no standard error in the output.

Value

PE	point estimation for the lambda
LL	lower limit of likelihood interval
UL	upper limit of likelihood interval

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
LIpois(4, k=1/0.15) # Pawitan
LIpois(4, k=exp(2)) # Edwards
LIpois(4, k=8)      # Rhode
LIpois(4)           # Bae
LIpois(4, k=15)     # Fisher
poisson.test(4)
LIpois(4, k=32)     # 0.7454614 11.7893612
```

LRT *Likelihood Ratio Test*

Description

Likelihood ratio test with given fitting results, sample size, number of parameters, log-likelihoods, and alpha

Usage

```
LRT(n, pFull, pReduced, logLikFull, logLikReduced, alpha=0.05, Wilks=FALSE)
```

Arguments

n	number of observations
pFull	number of parameters of full model
pReduced	number of parameters of reduced model
logLikFull	log likelihood of full model
logLikReduced	log likelihood of reduced model
alpha	alpha value for type I error, significance level
Wilks	if TRUE, Wilks theorem (chi-square distribution) will be used, otherwise F distribution will be used.

Details

It performs likelihood ratio test with given fitting results. The default test is using F distribution. For small n (i.e. less than 100), you need to use F distribution.

Value

n	number of observations
paraFull	number of parameters of full model
paraReduced	number of parameters of reduced model
deltaPara	difference of parameter counts
cutoff	cutoff, threshold, critical value of log-likelihood for the test
deltaLogLik	difference of log likelihood, if negative 0 is used.
Chisq or Fval	statistics according to the used distribution Chi-square of F
pval	p-value of null hypothesis. i.e. the reduced model is better.
Verdict	the model preferred.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
LRT(20, 4, 2, -58.085, -60.087)
LRT(20, 4, 2, -58.085, -60.087, Wilks=TRUE)
LRT(20, 4, 2, -57.315, -66.159)
LRT(20, 4, 2, -57.315, -66.159, Wilks=TRUE)
```

OneTwo *Likelihood Ratio Test for One group vs Two group gaussian mixture model*

Description

With a given vector, it performs likelihood ratio test which model - one or two group - is better.

Usage

```
OneTwo(x, alpha=0.05)
```

Arguments

x	a vector of numbers
alpha	alpha value for type I error, significance level

Details

It performs likelihood ratio test using both F distribution and Chi-square distribution (by Wilks' theorem).

Value

Estimate	n, Mean, SD for each group assumption and prior probability of each group in two group model
Delta	delta number of parameters and log-likelihoods
Statistic	Statistics from both the F distribution and Chi-square distribtuion. Cutoff is in terms of log-likelihood not the statistic.

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
OneTwo(c(7, 5, 17, 13, 16, 5, 7, 3, 8, 10, 8, 14, 14, 11, 14, 17, 2, 12, 15, 19))
OneTwo(c(5, 3, 0, 6, 5, 2, 6, 6, 4, 4, 15, 13, 18, 18, 19, 14, 19, 13, 19, 18))
```

ORLI *Odds Ratio and its Likelihood Interval between two groups without strata*

Description

Odds ratio and its likelihood interval between two groups without stratification

Usage

```
ORLI(y1, n1, y2, n2, conf.level=0.95, k, eps=1e-8)
```

Arguments

y1	positive event count of test (the first) group
n1	total count of the test (the first) group. Maximum allowable value is 1e8.
y2	positive event count of control (the second) group
n2	total count of control (the second) group. Maximum allowable value is 1e8.
conf.level	approximate confidence level to calculate k when k is missing.
k	1/k likelihood interval will be provided
eps	absolute value less than eps is regarded as negligible

Details

It calculates risk (proportion) difference and its likelihood interval between the two groups. The likelihood interval is asymmetric, and there is no standard error in the output. This does not support stratification.

Value

There is no standard error.

odd1	odd from the first group, y1/(n1 - y1)
odd2	odd from the second group, y2/(n2 - y2)
OR	odds ratio, odd1/odd2
lower	lower likelihood limit of OR
upper	upper likelihood limit of OR

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
ORLI(7, 10, 3, 10)
ORLI(3, 10, 7, 10)
```

RDLI *Risk (Proportion) Difference and its Likelihood Interval between two groups without strata*

Description

Risk difference and its likelihood interval between two groups without stratification

Usage

```
RDLI(y1, n1, y2, n2, conf.level=0.95, k, eps=1e-8)
```

Arguments

y1	positive event count of test (the first) group
n1	total count of the test (the first) group. Maximum allowable value is 1e8.
y2	positive event count of control (the second) group
n2	total count of control (the second) group. Maximum allowable value is 1e8.
conf.level	approximate confidence level to calculate k when k is missing.
k	1/k likelihood interval will be provided
eps	absolute value less than eps is regarded as negligible

Details

It calculates risk (proportion) difference and its likelihood interval between the two groups. The likelihood interval is asymmetric, and there is no standard error in the output. This does not support stratification.

Value

There is no standard error.

p1	proportion from the first group, y1/n1
p2	proportion from the second group, y2/n2
RD	risk difference, p1 - p2
lower	lower likelihood limit of RD
upper	upper likelihood limit of RD

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
RDLI(7, 10, 3, 10)
RDLI(3, 10, 7, 10)
```

RRLI *Relative Risk and its Likelihood Interval between two groups without strata*

Description

Relative risk and its likelihood interval between two groups without stratification

Usage

```
RRLI(y1, n1, y2, n2, conf.level=0.95, k, eps=1e-8)
```

Arguments

y1	positive event count of test (the first) group
n1	total count of the test (the first) group. Maximum allowable value is 1e8.
y2	positive event count of control (the second) group
n2	total count of control (the second) group. Maximum allowable value is 1e8.
conf.level	approximate confidence level to calculate k when k is missing.
k	1/k likelihood interval will be provided
eps	absolute value less than eps is regarded as negligible

Details

It calculates relative risk and its likelihood interval between the two groups. The likelihood interval is asymmetric, and there is no standard error in the output. This does not support stratification.

Value

There is no standard error.

p1	proportion from the first group, y1/n1
p2	proportion from the second group, y2/n2
RR	relative risk, p1/p2
lower	lower likelihood limit of RR
upper	upper likelihood limit of RR

Author(s)

Kyun-Seop Bae k@acr.kr

Examples

```
RRLI(7, 10, 3, 10)
RRLI(3, 10, 7, 10)
```

Index