

# Package ‘ordinalCont’

May 26, 2015

**Title** Ordinal Regression Analysis for Continuous Scales

**Version** 0.4

**Author** Maurizio Manuguerra [aut, cre],  
Gillian Heller [aut]

**Maintainer** Maurizio Manuguerra <maurizio.manuguerra@mq.edu.au>

**Description** A regression framework for response variables which are continuous self-rating scales such as the Visual Analog Scale (VAS) used in pain assessment, or the Linear Analog Self-Assessment (LASA) scales in quality of life studies. These scales measure subjects' perception of an intangible quantity, and cannot be handled as ratio variables because of their inherent nonlinearity. We treat them as ordinal variables, measured on a continuous scale. A function (the g function, currently the generalized logistic function) connects the scale with an underlying continuous latent variable. The link function is the inverse of the CDF of the assumed underlying distribution of the latent variable. Currently the logit link, which corresponds to a standard logistic distribution, is implemented.

**Depends** R (>= 3.1.1), fastGHQuad, boot, ucminf

**License** GPL (>= 2)

**LazyData** true

**NeedsCompilation** no

**Repository** CRAN

**Date/Publication** 2015-05-26 08:24:22

## R topics documented:

ordinalCont-package . . . . .	2
anova.ocm . . . . .	3
anova.ocmm . . . . .	4
ANZ0001 . . . . .	5
dg_glf . . . . .	6
extractAIC.ocm . . . . .	7
extractAIC.ocmm . . . . .	8
g_glf . . . . .	9
g_glf_inv . . . . .	10

logLik.ocm . . . . .	11
logLik.ocmm . . . . .	12
negloglik_glf . . . . .	13
negloglik_glf_rnd . . . . .	13
ocm . . . . .	14
ocmm . . . . .	17
plot.ocm . . . . .	19
plot.ocmm . . . . .	20
plot.predict.ocm . . . . .	21
predict.ocm . . . . .	22
print.anova.ocm . . . . .	23
print.anova.ocmm . . . . .	24
print.ocm . . . . .	25
print.ocmm . . . . .	26
print.predict.ocm . . . . .	27
summary.ocm . . . . .	28
summary.ocmm . . . . .	28
vcov.ocm . . . . .	29
vcov.ocmm . . . . .	30

<b>Index</b>	<b>32</b>
--------------	-----------

---

ordinalCont-package	<i>ordinalCont-package</i>
---------------------	----------------------------

---

## Description

ordinalCont-package

## Details

Ordinal regression analysis is a convenient tool for analyzing ordinal response variables in the presence of covariates. We extend this methodology to the case of continuous self-rating scales such as the Visual Analog Scale (VAS) used in pain assessment, or the Linear Analog Self-Assessment (LASA) scales in quality of life studies. Subjects are typically given a linear scale of 100 mm and asked to put a mark where they perceive themselves. These scales measure subjects' perception of an intangible quantity, and cannot be handled as ratio variables because of their inherent non-linearity. Instead we treat them as ordinal variables, measured on a continuous scale. We express the likelihood in terms of a function (the "g function") connecting the scale with an underlying continuous latent variable. In the current version the g function is taken as the generalized logistic function (Richards 1959). This has 3 parameters: M, the offset, B, the slope, and T, the symmetry of the curve. The link function is the inverse of the CDF of the assumed underlying distribution of the latent variable. Currently the logit link, which corresponds to a standard logistic distribution, is implemented. (This implies a proportional odds model.) The likelihood is maximized using `optim {stats}` with a quasi-Newton method ("BFGS"). Fixed-effects models are implemented in the function `ocm`, and mixed models in `ocmm`.

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**References**

Manuguerra M, Heller GZ (2010). Ordinal Regression Models for Continuous Scales, *The International Journal of Biostatistics*: 6(1), Article 14.

Richards, F. (1959). A flexible growth function for empirical use, *Journal of Experimental Botany*, 10, 290-301.

---

 anova.ocm

*Anova method for Continuous Ordinal Fits*


---

**Description**

Comparison of continuous ordinal models using likelihood ratio tests.

**Usage**

```
## S3 method for class 'ocm'
anova(object, ...)
```

**Arguments**

object	an object of class ocm
...	one or more additional ocm objects

**Details**

Likelihood ratio testing of nested models is performed.

**Value**

The method returns an object of class `anova.ocm` and `data.frame`, reporting for each model, in hierarchical order:

no.par	number of parameters
AIC	Akaike information criterion
loglik	log-likelihood
LR.stat	likelihood ratio statistic
df	difference in the degrees of freedom in the models being compared
Pr(>Chisq)	p-value from the likelihood ratio test

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**

[ocm](#), [print.anova.ocm](#)

**Examples**

```
ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1
fit.overall <- ocm(overall ~ cycleno + bsa + treatment, data=ANZ0001.ocm)
anova(fit.overall, update(fit.overall, .~. + age))
```

---

anova.ocmm

*Anova method for Continuous Ordinal Mixed Model Fits*

---

**Description**

Comparison of continuous ordinal mixed models using likelihood ratio tests

**Usage**

```
## S3 method for class 'ocmm'
anova(object, ...)
```

**Arguments**

object	an ocmm object
...	one or more additional ocmm objects

**Value**

An object of class `anova.ocmm` and `data.frame`, reporting for each model, in hierarchical order:

no.par	number of parameters
AIC	Akaike information criterion
loglik	log-likelihood
LR.stat	likelihood ratio statistic
df	difference in the degrees of freedom in the models being compared
Pr(>Chisq)	p-value from the likelihood ratio test

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**Examples**

```
## Not run:
fit.overall.rnd <- ocmm(overall ~ cycleno + bsa + treatment + (1|randno), data=ANZ0001)
anova(fit.overall.rnd, update(fit.overall.rnd, .~. + age))

## End(Not run)
```

ANZ0001

*ANZ0001 trial***Description**

ANZ0001 trial

**Usage**

data(ANZ0001)

**Format**

A data frame with 2473 rows and 11 variables

**Details**

The ANZ0001 trial, conducted by the ANZ Breast Cancer Trials Group, is an unblinded, multi-centre, randomized trial with three chemotherapy treatment arms, concluded in 2005 (Stockler et al 2007). Health-related quality of life measures (Overall quality of life, Physical Well-Being, Mood, Pain, Nausea and Vomiting, Appetite) are assessed at each chemotherapy treatment cycle, from randomization until disease progression, when treatment is interrupted. The treatments Intermittent Capecitabine (IC) and Continuous Capecitabine (CC) are compared with the standard combination treatment CMF, each with its own protocol. There is no maximum duration of treatment, but it is interrupted on disease progression, or when patient intolerance or unacceptable toxicity are recorded. The data set is extracted from the ANZ0001 trial and contains information from 292 patients with complete quality of life measurements.

The variables are as follows:

randno	patient ID number
cycleno	chemotherapy cycle number
age	age of patient at entry to study
bsa	Body Surface Area (m <sup>2</sup> )
treatment	treatment received by patient (1,2,3)
overall	Overall quality of life as recorded by the patient on a LASA scale, normalized to (0, 1)
phys	Physical Well-Being as recorded by the patient on a LASA scale, normalized to (0, 1)
mood	Mood as recorded by the patient on a LASA scale, normalized to (0, 1)
pain	Pain as recorded by the patient on a LASA scale, normalized to (0, 1)
nausvom	Nausea and Vomiting as recorded by the patient on a LASA scale, normalized to (0, 1)
appetite	Appetite as recorded by the patient on a LASA scale, normalized to (0, 1)

**References**

Stockler, M., T. Sourjina, P. Grimison, V. GebSKI, M. Byrne, V. Harvey, P. Francis et al. "A randomized trial of capecitabine (C) given intermittently (IC) rather than continuously (CC) compared to classical CMF as first-line chemotherapy for advanced breast cancer (ABC)." In *ASCO Annual Meeting Proceedings*, vol. 25, no. 18\_suppl, p. 1031. 2007.

---

`dg_glf`*Derivative of generalized logistic g function*

---

**Description**

Derivative of the generalized logistic function as in Richards (1959):

$$g'(v) = \frac{T}{B} \frac{1}{v(1-v^T)}$$

**Usage**`dg_glf(v, par)`**Arguments**

`v` vector of standardized scores from the continuous ordinal scale,  $0 < v < 1$ .  
`par` vector of 2 elements: B, the slope of the curve, and T, the symmetry of the curve.

**Value**

A vector of length equal to the length of `v`, with values  $g'(v)$ .

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**References**

Richards, F. (1959). A flexible growth function for empirical use, *Journal of Experimental Botany*, 10, 290-301.

**See Also**

[g\\_glf](#), [g\\_glf\\_inv](#)

---

extractAIC.ocm	<i>Extract AIC from a fitted Continuous Ordinal Model</i>
----------------	---

---

**Description**

Extracts the AIC for a fitted ocm object

**Usage**

```
## S3 method for class 'ocm'
extractAIC(fit, scale = 0, k = 2, ...)
```

**Arguments**

fit	ocm object
scale	parameter currently not used. For compatibility with general extractAIC method.
k	“weight” of the equivalent degrees of freedom (=: edf) in the AIC formula. Defaults to 2
...	further arguments to be passed to methods

**Details**

The generalized AIC is computed:

$$-2\ell + k \cdot edf$$

where  $\ell$  is the log likelihood,  $k=2$  gives the AIC, and  $k=\log(n)$  gives the BIC.

**Value**

A numeric vector of length 2, with first and second elements giving

edf	the “equivalent degrees of freedom” for the fitted model fit
AIC	the generalized AIC of ocm object fit

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**References**

Akaike, H (1983). Information measures and model selection, *Bulletin of the International Statistical Institute*, 50:277-290.

**See Also**

[ocm](#), [extractAIC.ocmm](#)

**Examples**

```

ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1
fit.overall <- ocm(overall ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
extractAIC(fit.overall)

```

---

extractAIC.ocmm

*Extract AIC from a fitted Continuous Ordinal Mixed Model*


---

**Description**

Extracts the AIC for a fitted ocmm object

**Usage**

```

## S3 method for class 'ocmm'
extractAIC(fit, scale = 0, k = 2, ...)

```

**Arguments**

fit	ocmm object
scale	parameter currently not used. For compatibility with general extractAIC method.
k	'weight' of the equivalent degrees of freedom (=: edf) in the AIC formula. Defaults to 2.
...	further arguments (currently unused)

**Details**

The generalized AIC is computed:

$$-2\ell + k \cdot edf$$

where  $\ell$  is the log likelihood,  $k=2$  gives the AIC, and  $k=\log(n)$  gives the BIC.

**Value**

A numeric vector of length 2, with first and second elements giving

edf	the "equivalent degrees of freedom" for the fitted model fit
AIC	the generalized AIC of ocmm object fit

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**References**

Akaike, H (1983). Information measures and model selection, *Bulletin of the International Statistical Institute*, 50:277-290.



**See Also**

[ocmm](#), [extractAIC.ocm](#)

**Examples**

```
## Not run:
fit.overall.rnd <- ocmm(overall ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)
extractAIC(fit.overall.rnd)

## End(Not run)
```

---

g\_glf

*Generalized logistic g function*


---

**Description**

A parametric version of the g function following Richards (1959):

$$g(v) = M + \frac{1}{B} \log \left( \frac{Tv^T}{1 - v^T} \right)$$

**Usage**

```
g_glf(v, par)
```

**Arguments**

**v** vector of standardized scores from the continuous ordinal scale,  $0 < v < 1$

**par** vector of 3 elements: M, the offset, B, the slope of the curve, and T, the symmetry of the curve

**Details**

The generalized logistic functions maps from (0,1) to  $(-\infty, \infty)$ . B is the slope of the curve, T is the symmetry and M is the offset.

**Value**

A vector of length equal to the length of v, with values  $g(v)$ .

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**References**

Richards, F. (1959). A flexible growth function for empirical use, *Journal of Experimental Botany*, 10, 290-301.

**See Also**

[dg\\_glf](#), [g\\_glf\\_inv](#)

---

`g_glf_inv`

*Inverse of generalized logistic g function*

---

**Description**

Inverse of a parametric version of the g function following Richards (1959):

$$g^{-1}(W) = \left( \frac{e^{B(W-M)}}{T + e^{B(W-M)}} \right)^{\frac{1}{T}}$$

**Usage**

`g_glf_inv(W, par)`

**Arguments**

<code>W</code>	vector of scores on the latent scale $(-\infty, \infty)$
<code>par</code>	vector of 3 elements: M, the offset of the curve, B, the slope of the curve, and T, the symmetry of the curve

**Value**

A vector of length equal to the length of W, with values  $g^{-1}(W)$

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**References**

Richards, F. (1959). A flexible growth function for empirical use, *Journal of Experimental Botany*, 10, 290-301.

**See Also**

[g\\_glf](#), [dg\\_glf](#)

---

`logLik.ocm`*Extract Log-likelihood for a Continuous Ordinal Model*

---

**Description**

Extracts the log-likelihood for a fitted ocm object

**Usage**

```
## S3 method for class 'ocm'  
logLik(object, ...)
```

**Arguments**

<code>object</code>	an ocm object
<code>...</code>	further arguments to be passed to methods

**Value**

The log-likelihood of an ocm object. This is a number with attributes

<code>df</code>	estimated degrees of freedom for the fitted model object
<code>nobs</code>	number of observations used in the fitted model object
<code>class</code>	class of the returned object: <code>logLik.ocm</code>

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**

[ocm](#)

**Examples**

```
ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]  
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1  
fit.overall <- ocm(overall ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)  
logLik(fit.overall)
```

---

`logLik.ocmm`*Extract Log-likelihood for a Continuous Ordinal Mixed Model*

---

**Description**

Extracts the log-likelihood for a fitted ocmm object

**Usage**

```
## S3 method for class 'ocmm'  
logLik(object, ...)
```

**Arguments**

<code>object</code>	an ocmm object
<code>...</code>	further arguments to be passed to methods

**Value**

The log-likelihood of an ocmm object. This is a number with attributes

<code>df</code>	estimated degrees of freedom for the fitted model object
<code>nobs</code>	number of observations used in the fitted model object
<code>class</code>	class of the returned object: <code>logLik.ocmm</code>

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**

[ocmm](#)

**Examples**

```
## Not run:  
fit.overall.rnd <- ocmm(overall ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)  
logLik(fit.overall.rnd)  
  
## End(Not run)
```

---

negloglik\_glf                    *Log-likelihood function for the fixed-effects model*

---

**Description**

Log-likelihood function for the fixed-effects model

**Usage**

```
negloglik_glf(par, v, d.matrix, wts, len_beta)
```

**Arguments**

par	vector of regression coefficients, and M, B, T, (offset, slope and symmetry of the g function)
v	vector of standardized scores from the continuous ordinal scale
d.matrix	design matrix (fixed effects)
wts	optional case weights
len_beta	length of the regression coefficients vector

**Details**

This function computes minus the log-likelihood function for a fixed-effects model using the generalized logistic function as g function and the logit link function. It is used internally to fit the model and should not be of interest of the user.

**Value**

Minus the log-likelihood at parameter values par

**Author(s)**

Maurizio Manuguerra, Gillian Heller

---

negloglik\_glf\_rnd                *Log-likelihood function for the mixed-effects model*

---

**Description**

Log-likelihood function for the mixed-effects continuous ordinal model, using the generalized logistic function as g function and the logit link function

**Usage**

```
negloglik_glf_rnd(par, v, d.matrix, rnd.matrix, wts, len_beta, rnd, n_nodes,
  quad, iclusters)
```

**Arguments**

<code>par</code>	vector of regression coefficients, M, B, T, (offset, slope and symmetry of the g function) and the standard deviation of the random effect
<code>v</code>	vector of standardized scores from the continuous ordinal scale
<code>d.matrix</code>	design matrix (fixed effects)
<code>rnd.matrix</code>	random term model matrix
<code>wts</code>	optional case weights
<code>len_beta</code>	length of the regression coefficients vector
<code>rnd</code>	character vector listing the random terms
<code>n_nodes</code>	order of Gauss-Hermite rule used (number of nodes)
<code>quad</code>	string indicating the type of quadrature used to integrate over the random effects. Can take values "Laplace" (Adaptive Gauss-Hermite quadrature using Laplace approximation; the default) or "GH" (Gauss-Hermite quadrature).
<code>iclusters</code>	list containing the row numbers of the design matrix relative to each level of the factor over which random effects are computed

**Details**

This function computes minus the log-likelihood function for a mixed-effects model using the generalized logistic function as g function and the logit link function. It is used internally to fit the model and should not be of interest of the user.

**Value**

Minus the log-likelihood at parameter values `par`

**Author(s)**

Maurizio Manuguerra, Gillian Heller

---

 ocm

---

*Ordinal regression for continuous scales*


---

**Description**

Continuous ordinal regression with logit link using the generalized logistic function as g function.

**Usage**

```
ocm(formula, data = NULL, weights, start = NULL, link = c("logit"),
    gfun = c("glf"), method = c("optim", "ucminf"))
```

**Arguments**

formula	a formula expression as for regression models, of the form response ~ predictors. Only fixed effects are supported. The model must have an intercept: attempts to remove one will lead to a warning and will be ignored.
data	an optional data frame in which to interpret the variables occurring in the formulas
weights	optional case weights in fitting. Defaults to 1.
start	a vector of initial values for the regression coefficients and M, B, T, (offset, slope and symmetry of the g function)
link	link function, i.e. the type of location-scale distribution assumed for the latent distribution. The default “logit” link gives the proportional odds model and is the only link function currently supported.
gfun	A smooth monotonic function capable of capturing the non-linear nature of the ordinal measure. It defaults to the generalized logistic function, which is currently the only possibility.
method	The optimizer used to maximize the likelihood function.

**Details**

Fits a continuous ordinal regression model, with fixed effects. The g function is the generalized logistic function (see [g\\_glf](#)), and the link function is the logit, implying the standard logistic distribution for the latent variable. Maximum likelihood estimation is performed, using `optim {stats}` with a quasi-Newton method (“BFGS”). For continuous ordinal mixed modelling, see [ocmm](#).

**Value**

an object of type `ocm` with the components listed below. Parameter estimates are in `coefficients`. The last 3 elements of `coefficients` are the parameters of the g function: M, B, and T.

<code>coefficients</code>	parameter estimates
<code>vcov</code>	variance-covariance matrix
<code>df</code>	estimated degrees of freedom
<code>logLik</code>	value of the log-likelihood at the estimated optimum
<code>len_beta</code>	number of fixed-effects parameters of the model
<code>len_gfun</code>	number of parameters in the g function used in the model
<code>fitted.values</code>	fitted probabilities
<code>residuals</code>	residuals on the latent scale
<code>v</code>	vector of continuous scores
<code>x</code>	model matrix
<code>sample.size</code>	sample size (can differ from the number of observations if the weights are different from 1)
<code>nobs</code>	number of observations
<code>call</code>	call to fit the model

no.pars	total number of parameters estimated
data	data frame used
link	link function used
gfun	g function used
formula	formula used

### Author(s)

Maurizio Manuguerra, Gillian Heller

### References

Manuguerra M, Heller GZ (2010). Ordinal Regression Models for Continuous Scales, *The International Journal of Biostatistics*: 6(1), Article 14.

### See Also

For continuous ordinal mixed models, see [ocmm](#)

### Examples

```

ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1
fit.overall <- ocm(overall ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
fit.phys <- ocm(phys ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
fit.pain <- ocm(pain ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
fit.mood <- ocm(mood ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
fit.nausvom <- ocm(nausvom ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
fit.appetite <- ocm(appetite ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
summary(fit.overall)
summary(fit.phys)
summary(fit.pain)
summary(fit.mood)
summary(fit.nausvom)
summary(fit.appetite)
par(mfrow=c(2,3))
plot(fit.overall, CIs='vcov', R=100)
plot(fit.phys, CIs='vcov', R=100)
plot(fit.pain, CIs='vcov', R=100)
plot(fit.mood, CIs='vcov', R=100)
plot(fit.nausvom, CIs='vcov', R=100)
plot(fit.appetite, CIs='vcov', R=100)
par(mfrow=c(1,1))

```



**Description**

Fits an ordinal continuous mixed model with logit link, using the generalized logistic function as g function.

**Usage**

```
ocmm(formula, data = NULL, weights, start = NULL, link = c("logit"),
      gfun = c("glf"), method = c("optim", "ucminf"), quad = c("Laplace",
      "GH"), n_nodes = 10)
```

**Arguments**

formula	a formula expression as for regression models, of the form response ~ predictors. Only mixed-effects models with a single random effect on the intercept are supported. The model must have an intercept: attempts to remove one will lead to a warning and will be ignored.
data	an optional data frame in which to interpret the variables occurring in the formulas
weights	optional case weights in fitting. Defaults to 1.
start	a vector of initial values for the regression coefficients, M, B, T, (offset, slope and symmetry of the g function) and the standard deviation of the random effect
link	link function, i.e., the type of location-scale distribution assumed for the latent distribution. The default logit link gives the proportional odds model and is the only link function currently supported.
gfun	A smooth monotonic function capable of capturing the non-linear nature of the ordinal measure. It defaults to the generalized logistic function ( <a href="#">g_glf</a> ), which is currently the only possibility.
method	The optimizer used to maximize the likelihood function.
quad	A string indicating the type of quadrature used to integrate over the random effects. Can take values "Laplace" (Adaptive Gauss-Hermite quadrature using Laplace approximation; the default) or "GH" (Gauss-Hermite quadrature).
n_nodes	order of Gauss-Hermite rule used (number of nodes)

**Details**

Fits a continuous ordinal regression model, with fixed and random effects. The g function is the generalized logistic function (see [g\\_glf](#)), and the link function is the logit, implying the standard logistic distribution for the latent variable. Maximum likelihood estimation is performed, using `optim {stats}` with a quasi-Newton method ("BFGS"). Either adaptive Gauss-Hermite quadrature with the Laplace approximation, or Gauss-Hermite quadrature, is used. For continuous ordinal modelling with fixed effects only, see [ocm](#).

**Value**

An object of type `ocmm` with the components listed below.

<code>coefficients</code>	parameter estimates. The first <code>len_beta</code> elements are the estimates of the fixed-effects parameters; the last 4 elements are the estimates of the parameters of the g function (M, B, and T) and the standard deviation of the random effect.
<code>vcov</code>	variance-covariance matrix, of dimension $(len\_beta + 4) \times (len\_beta + 4)$
<code>sigma_rnd</code>	standard deviation of the random effect
<code>df</code>	estimated degrees of freedom
<code>logLik</code>	value of the log-likelihood at the estimated optimum
<code>len_beta</code>	number of fixed-effects parameters of the model
<code>len_gfun</code>	number of parameters in the g function used in the model
<code>len_rnd</code>	number of random effects (1 in this version of the package)
<code>fitted.values</code>	fitted probabilities
<code>residuals</code>	residuals on the latent scale
<code>v</code>	vector of continuous scores
<code>x</code>	model matrix
<code>sample.size</code>	sample size (can differ from the number of observations if the weights are different from 1)
<code>nobs</code>	number of observations
<code>call</code>	call to fit the model
<code>no.pars</code>	total number of parameters estimated
<code>data</code>	data frame used
<code>link</code>	link function used
<code>gfun</code>	g function used
<code>formula</code>	formula used

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**Examples**

```
## Not run:
fit.overall.rnd <- ocmm(overall ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)
fit.phys.rnd <- ocmm(phys ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)
fit.pain.rnd <- ocmm(pain ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)
fit.mood.rnd <- ocmm(mood ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)
fit.nausvom.rnd <- ocmm(nausvom ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)
fit.appetite.rnd <- ocmm(appetite ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)
summary(fit.overall.rnd)
summary(fit.phys.rnd)
summary(fit.pain.rnd)
summary(fit.mood.rnd)
```

```
summary(fit.nausvom.rnd)
summary(fit.appetite.rnd)

## End(Not run)
```

---

plot.ocm

*Plot method for Continuous Ordinal Fits*


---

## Description

Plots the g function as fitted in an ocm call.

## Usage

```
## S3 method for class 'ocm'
plot(x, CIs = c("no", "vcov", "rnd.x.bootstrap",
  "fix.x.bootstrap", "param.bootstrap"), R = 1000,
  main = "g function (95% CIs)", xlab = "Continuous ordinal scale",
  ylab = "", CIcol = "lightblue", ...)
```

## Arguments

x	an object of class ocm
CIs	method used for confidence bands for the g function. "no" = no CIS [default]; "vcov" = Wald; "rnd.x.bootstrap" = random-x bootstrap; "fix.x.bootstrap" = bootstrap with fixed-x resampling; "param.bootstrap" = parametric bootstrap
R	the number of bootstrap replicates. Ignored if CIs="no"
main	title of the plot. Defaults to "g function (95% CIs)"
xlab	label of the x axis. Defaults to "Continuous ordinal scale"
ylab	label of the y axis. Defaults to an empty string
CIcol	color of the confidence interval bands. Defaults to "lightblue"
...	further arguments passed to or from other methods

## Details

The fitted g function of an ocm object is plotted. If CIs is not "no", 95% confidence bands are also plotted. Confidence bands computed with any of the bootstrapping options are obtained with simple percentiles.

## Author(s)

Maurizio Manuguerra, Gillian Heller

## See Also

[ocm](#)

**Examples**

```

ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1
fit.overall <- ocm(overall ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
plot(fit.overall, CIs="vcov")
## Not run:
plot(fit.overall, CIs="rnd.x.bootstrap", R=100)
plot(fit.overall, CIs="fix.x.bootstrap", R=100)
plot(fit.overall, CIs="param.bootstrap", R=100)

## End(Not run)

```

plot.ocmm

*Plot method for Continuous Ordinal Mixed Model Fits***Description**

Plots the g function as fitted in an ocmm call.

**Usage**

```

## S3 method for class 'ocmm'
plot(x, CIs = c("no", "vcov"), R = 1000,
     main = "g function (95% CIs)", xlab = "Continuous ordinal scale",
     ylab = "", Cicol = "lightblue", ...)

```

**Arguments**

x	an ocmm object
CIs	indicates if confidence bands for the g function should be computed (based on the Wald 95% CIs). "no" = no CIS [default]; "vcov" = Wald
R	number of bootstrap replicates
main	title of the plot. Defaults to "g function (95% CIs)"
xlab	label of the x axis. Defaults to "Continuous ordinal scale"
ylab	label of the y axis. Defaults to an empty string
Cicol	color of the confidence interval bands. Defaults to "lightblue"
...	further arguments passed to or from other methods

**Details**

The fitted g function of an ocmm object is plotted.

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**

[plot.ocm](#), [ocmm](#)

**Examples**

```
## Not run:
fit.overall.rnd <- ocmm(overall ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)
plot(fit.overall.rnd, CIs="vcov", R=100)

## End(Not run)
```

---

plot.predict.ocm      *Plot probability densities from output of predict method*

---

**Description**

Plot method for class predict.ocm

**Usage**

```
## S3 method for class 'predict.ocm'
plot(x, records = NULL, ...)
```

**Arguments**

x	An object of class predict.ocm
records	An integer or a vector of integers. The number of the record/s in the data set for which the density has to be plotted. If not specified, the function will plot all records.
...	further arguments passed to or from other methods

**Details**

The probability densities from predict.ocm are plotted.

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**

[predict.ocm](#), [ocm](#)

**Examples**

```

ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1
fit.overall <- ocm(overall ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
pred <- predict(fit.overall)
plot(pred)

```

predict.ocm

*Predict method for Continuous Ordinal Fits***Description**

Predicted values based on ocm object

**Usage**

```

## S3 method for class 'ocm'
predict(object, newdata = NULL, ndens = 100, ...)

```

**Arguments**

object	an object of class ocm, usually a result of a call to ocm
newdata	optionally, a data frame in which to look for variables with which to predict. Note that all predictor variables should be present, having the same names as the variables used to fit the model. If NULL, predictions are computed for the original dataset.
ndens	the number of points on the continuous ordinal scale (0, 1) over which the densities are computed. The default is 100.
...	further arguments passed to or from other methods

**Details**

An object of class ocm and optionally a new data frame are used to compute the probability densities of  $v$ , the continuous ordinal score. The estimated parameters of the fitted model and ndens (default: 100) values of  $v$  are used to compute the probability densities on the latent scale. These values are then transformed to scores on the continuous ordinal scale using the  $g$  function and the estimated values of  $M$ ,  $B$ , and  $T$ .

**Value**

A list containing the following components:

mode	a vector of length equal to the number of observations. Each element is the mode of $v$ , the continuous ordinal random variable, conditional on the covariates in the model.
------	---

density	a matrix with number of rows equal to the number of observations. Each row contains the values of the density function of $v$ conditional on the covariates in the model. The density function is calculated over <code>ndens</code> equally-spaced values of $v$ in (0,1).
x	a vector with the <code>ndens</code> equally-spaced values of $v$ in (0,1) used to compute the density of $v$
formula	the formula used to fit the model
newdata	a new data frame used to make predictions. It takes value NULL if no new data frame has been used.

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**

[ocm](#), [plot.predict.ocm](#)

**Examples**

```
ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1
fit.overall <- ocm(overall ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
pred <- predict(fit.overall)
plot(pred)
```

---

print.anova.ocm

*Print anova.ocm objects*

---

**Description**

Print the results of the comparison of continuous ordinal models in likelihood ratio tests.

**Usage**

```
## S3 method for class 'anova.ocm'
print(x, digits = max(getOption("digits") - 2, 3),
      signif.stars = getOption("show.signif.stars"), ...)
```

**Arguments**

x	an object of class <code>anova.ocm</code>
digits	controls the number of digits to print. Defaults to the maximum of the value returned by <code>(getOption("digits") - 2)</code> and 3
signif.stars	a logical. Should the significance stars be printed? Defaults to the value returned by <code>getOption("show.signif.stars")</code>
...	further arguments passed to or from other methods

**Value**

Prints anova.ocm object

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**

[ocm](#), [anova.ocm](#)

**Examples**

```
ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1
fit.overall <- ocm(overall ~ cycleno + bsa + treatment, data=ANZ0001.ocm)
anova(fit.overall, update(fit.overall, .~. + age))
```

---

print.anova.ocmm      *Print anova.ocmm objects*

---

**Description**

Print the results of the comparison of continuous ordinal mixed models in likelihood ratio tests.

**Usage**

```
## S3 method for class 'anova.ocmm'
print(x, digits = max(getOption("digits") - 2, 3),
      signif.stars = getOption("show.signif.stars"), ...)
```

**Arguments**

x	an object of class anova.ocmm
digits	controls the number of digits to print. Defaults to the maximum of the value returned by (getOption("digits") - 2) and 3
signif.stars	a logical. Should the significance stars be printed? Defaults to the value returned by getOption("show.signif.stars")
...	further arguments passed to or from other methods

**Value**

Prints anova.ocmm object

**Author(s)**

Maurizio Manuguerra, Gillian Heller



**Examples**

```
## Not run:
fit.overall.rnd <- ocmm(overall ~ cycleno + bsa + treatment + (1|randno), data=ANZ0001)
anova(fit.overall.rnd, update(fit.overall.rnd, .~. + age))

## End(Not run)
```

---

print.ocm

*Print continuous ordinal regression objects*

---

**Description**

print.ocm is the ordinalCont specific method for the generic function print, which prints objects of class ocm.

**Usage**

```
## S3 method for class 'ocm'
print(x, ...)
```

**Arguments**

x                    an object of class ocm, usually, a result of a call to ocm  
...                   further arguments passed to or from other methods

**Value**

Prints an ocm object

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**

[ocm](#), [summary.ocm](#)

**Examples**

```
ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1
fit.overall <- ocm(overall ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
print(fit.overall)
```

---

print.ocmm	<i>Print a Continuous Ordinal Mixed Model Object</i>
------------	--

---

## Description

This function prints an ocmm object

## Usage

```
## S3 method for class 'ocmm'  
print(x, ...)
```

## Arguments

x	an object of class ocmm, usually, a result of a call to ocmm
...	further arguments passed to or from other methods

## Value

Prints an ocmm object

## Author(s)

Maurizio Manuguerra, Gillian Heller

## See Also

[ocmm](#), [summary.ocmm](#)

## Examples

```
## Not run:  
fit.overall.rnd <- ocmm(overall ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)  
print(fit.overall.rnd)  
  
## End(Not run)
```

---

print.predict.ocm      *Print the output of predict method*

---

## Description

Print method for class predict.ocm

## Usage

```
## S3 method for class 'predict.ocm'  
print(x, ...)
```

## Arguments

x                    an object of class predict.ocm  
...                   further arguments passed to or from other methods

## Details

The table of predictions from predict.ocm is printed.

## Author(s)

Maurizio Manuguerra, Gillian Heller

## See Also

[predict.ocm](#), [ocm](#)

## Examples

```
ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]  
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1  
fit.overall <- ocm(overall ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)  
pred <- predict(fit.overall)  
print(pred)
```

---

`summary.ocm`*Summarizing Continuous Ordinal Fits*

---

**Description**

Summary method for class ocm

**Usage**

```
## S3 method for class 'ocm'  
summary(object, ...)
```

**Arguments**

`object` an object of class ocm, usually a result of a call to ocm  
`...` further arguments passed to or from other methods

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**

[ocm](#), [print.ocm](#)

**Examples**

```
ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]  
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1  
fit.overall <- ocm(overall ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)  
summary(fit.overall)
```

---

`summary.ocmm`*Summarizing Continuous Ordinal Mixed Model Fits*

---

**Description**

Summary method for class ocmm

**Usage**

```
## S3 method for class 'ocmm'  
summary(object, ...)
```

**Arguments**

object            an object of class ocmm, usually a result of a call to ocmm  
 ...              further arguments passed to or from other methods

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**Examples**

```
## Not run:
fit.overall.rnd <- ocmm(overall ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)
summary(fit.overall.rnd)

## End(Not run)
```

---

vcov.ocm

*Variance-Covariance Matrix for a Fitted Model Object*


---

**Description**

Calculates variance-covariance matrix for a fitted ocm object

**Usage**

```
## S3 method for class 'ocm'
vcov(object, ...)
```

**Arguments**

object            an ocm object  
 ...              further arguments to be passed to methods

**Details**

For the generalized logistic g-function, the variance-covariance matrix of model parameters is of dimension  $(\text{len\_beta} + 3) \times (\text{len\_beta} + 3)$ , where `len_beta` is the number of beta coefficients in the model.

**Value**

Variance-covariance matrix of model parameters

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**[ocm](#)**Examples**

```

ANZ0001.ocm <- ANZ0001[ANZ0001$cycleno==0 | ANZ0001$cycleno==5,]
ANZ0001.ocm$cycleno[ANZ0001.ocm$cycleno==5] <- 1
fit.overall <- ocm(overall ~ cycleno + age + bsa + treatment, data=ANZ0001.ocm)
vcov(fit.overall)

```

vcov.ocmm

---

*Variance-Covariance Matrix for a Fitted Continuous Ordinal Mixed Model Object*

---

**Description**

Calculates variance-covariance matrix for a fitted ocmm object

**Usage**

```

## S3 method for class 'ocmm'
vcov(object, ...)

```

**Arguments**

object            an ocmm object  
 ...              further arguments to be passed to methods

**Details**

For the generalized logistic g-function, the variance-covariance matrix of model parameters is of dimension  $(\text{len\_beta} + 4) \times (\text{len\_beta} + 4)$ , where `len_beta` is the number of beta coefficients in the model.

**Value**

Variance-covariance matrix of model parameters

**Author(s)**

Maurizio Manuguerra, Gillian Heller

**See Also**[ocmm](#)

**Examples**

```
## Not run:  
fit.overall.rnd <- ocmm(overall ~ cycleno + age + bsa + treatment + (1|randno), data=ANZ0001)  
vcov(fit.overall.rnd)  
  
## End(Not run)
```

# Index

- \*Topic **Richards**,
    - dg\_glf, 6
    - g\_glf, 9
    - g\_glf\_inv, 10
  - \*Topic **anova**
    - anova.ocm, 3
    - anova.ocmm, 4
    - print.anova.ocm, 23
    - print.anova.ocmm, 24
  - \*Topic **datasets**
    - ANZ0001, 5
  - \*Topic **derivative**,
    - dg\_glf, 6
  - \*Topic **function**.
    - dg\_glf, 6
    - g\_glf, 9
    - g\_glf\_inv, 10
  - \*Topic **generalized**
    - dg\_glf, 6
    - g\_glf, 9
    - g\_glf\_inv, 10
  - \*Topic **likelihood**,
    - negloglik\_glf, 13
    - negloglik\_glf\_rnd, 13
    - ocm, 14
    - ocmm, 17
    - print.ocm, 25
    - print.ocmm, 26
  - \*Topic **log-likelihood**,
    - ocm, 14
    - ocmm, 17
  - \*Topic **log-likelihood**.
    - negloglik\_glf, 13
    - negloglik\_glf\_rnd, 13
    - print.ocm, 25
    - print.ocmm, 26
  - \*Topic **logistic**
    - dg\_glf, 6
    - g\_glf, 9
    - g\_glf\_inv, 10
  - \*Topic **ordinal**
    - ocm, 14
    - ocmm, 17
  - \*Topic **plot**
    - plot.ocm, 19
    - plot.ocmm, 20
    - plot.predict.ocm, 21
  - \*Topic **predict**,
    - plot.predict.ocm, 21
  - \*Topic **predict**
    - predict.ocm, 22
    - print.predict.ocm, 27
  - \*Topic **regression**.
    - ocm, 14
    - ocmm, 17
  - \*Topic **summary**,
    - print.anova.ocm, 23
    - print.anova.ocmm, 24
  - \*Topic **summary**
    - summary.ocm, 28
    - summary.ocmm, 28
- anova.ocm, 3, 24
- anova.ocmm, 4
- ANZ0001, 5
- dg\_glf, 6, 10
- extractAIC.ocm, 7, 9
- extractAIC.ocmm, 7, 8
- g\_glf, 6, 9, 10, 15, 17
- g\_glf\_inv, 6, 10, 10
- logLik.ocm, 11
- logLik.ocmm, 12
- negloglik\_glf, 13
- negloglik\_glf\_rnd, 13



ocm, [2](#), [4](#), [7](#), [11](#), [14](#), [17](#), [19](#), [21](#), [23–25](#), [27](#), [28](#),  
[30](#)  
ocmm, [2](#), [9](#), [12](#), [15](#), [16](#), [17](#), [21](#), [26](#), [30](#)  
ordinalCont-package, [2](#)

plot.ocm, [19](#), [21](#)  
plot.ocmm, [20](#)  
plot.predict.ocm, [21](#), [23](#)  
predict.ocm, [21](#), [22](#), [27](#)  
print.anova.ocm, [4](#), [23](#)  
print.anova.ocmm, [24](#)  
print.ocm, [25](#), [28](#)  
print.ocmm, [26](#)  
print.predict.ocm, [27](#)

summary.ocm, [25](#), [28](#)  
summary.ocmm, [26](#), [28](#)

vcov.ocm, [29](#)  
vcov.ocmm, [30](#)