Package 'visreg'

August 29, 2016

Title Visualization of Regression Models

Version 2.3-0

Date 2016-07-29

Author Patrick Breheny, Woodrow Burchett

Maintainer Patrick Breheny <patrick-breheny@uiowa.edu>

Imports lattice

Suggests rgl, MASS, survival, knitr, ggplot2

Enhances nlme

VignetteBuilder knitr

Description
Provides a convenient interface for constructing plots to visualize the fit of regression models arising from a wide variety of models in R ('lm', 'glm', 'coxph', 'rlm', 'gam', 'locfit', 'randomForest', etc.)

License GPL-3

URL http://myweb.uiowa.edu/pbreheny/publications/visreg.pdf

NeedsCompilation no

Repository CRAN

Date/Publication 2016-07-30 00:13:05

R topics documented:

---

visreg-package   *Visualization of regression models*

Description

visreg provides a number of plotting functions for visualizing fitted regression models: regression functions, confidence bands, partial residuals, interactions, and more.

Details

This package allows the use of visreg and visreg2d, functions for visualizing regression models. See example below for the most basic use, and the help pages for each function for details. Also see the cited manuscript for additional details. If you have a question or feature request, please e-mail me at <patrick-breheny@uiowa.edu>.

Author(s)

Patrick Breheny and Woodrow Burchett

Maintainer: Patrick Breheny <patrick-breheny@uiowa.edu>

References

Breheny, P. and Burchett, W. (2013), Visualizing regression models using visreg. http://myweb.uiowa.edu/pbreheny/publications/visreg.pdf

See Also

`visreg` `visreg2d` `visreg-faq`

Examples

```
fit <- lm(Ozone ~ Solar.R + Wind + Temp, data=airquality)
visreg(fit, "Wind")
```

---

plot.visreg   *Visualization of regression functions*

Description

A function for visualizing regression models quickly and easily. Default plots contain a confidence band, prediction line, and partial residuals. Factors, transformations, conditioning, interactions, and a variety of other options are supported. The `plot.visreg` function accepts a `visreg` or `visregList` object as calculated by `visreg` and creates the plot.

Usage

```
## S3 method for class 'visreg'
plot(x, overlay=FALSE, print.cond=FALSE,
whitespace=0.2, partial=identical(x$meta$trans, I), band=TRUE,
rug=!partial, strip.names=is.numeric(x$fit[,x$meta$by]), legend=TRUE,
line.par=NULL, fill.par=NULL, points.par=NULL, gg=FALSE, ...)
```

Arguments

x	A visreg or visregList object; see visreg.
overlay	When by is specified, by default separate panels are used to display each cross-section. If overlay=TRUE, these cross-sections are overlaid on top of each other in a single plot.
print.cond	If print.cond=TRUE, the explanatory variable values conditioned on in a conditional plot are printed to the console (default: FALSE). If print.cond=TRUE and type="contrast", the conditions will still be printed, but they have no bearing on the plot unless interactions are present.
whitespace	When xvar is a factor, whitespace determines the amount of space in between factors on the x-axis. Default is 0.2, meaning that 20 percent of the horizontal axis is whitespace.
partial	If partial=TRUE (the default), partial residuals are shown on the plot.
band	If band=TRUE (the default), confidence bands are shown on the plot.
rug	By default, partial residuals are plotted. Alternatively, a rug may be plotted along the horizontal axis instead. Setting rug=TRUE turns off partial residuals by default; if one wants both to be plotted, both rug=TRUE and partial=TRUE need to be specified. Two types of rug plots are available. If rug=1 or rug=TRUE, then a basic rug is drawn on the bottom. If rug=2, then separate rugs are drawn on the top for observations with positive residuals and on the bottom for observations with negative residuals. Such plots are particularly useful in logistic regression (see examples).
strip.names	When by=TRUE, strip.names=TRUE adds the name of the by variable to the strip at the top of each panel. Default is FALSE for factors and TRUE for numeric by variables. strip.names can also be a character vector, in which case it replaces the strip names altogether with values chosen by the user.
legend	For overlay plots, (overlay=TRUE), should visreg create a legend? If legend=TRUE (the default), a legend is placed in the top margin.
line.par	List of parameters (see par) to pass to lines(...) when lines are drawn in the plots.
fill.par	List of parameters (see par) to pass to polygon(...) when shaded confidence regions are drawn in the plots.
points.par	List of parameters (see par) to pass to points(...) when partial residuals are drawn in the plots.
gg	By default (gg=FALSE), visreg will use the lattice package to render the plot if multiple panels are required. If gg=TRUE, it will use the ggplot2 package instead, provided that it is installed.

| ... | Graphical parameters can be passed to the function to customize the plots. If by=TRUE, lattice parameters can be passed, such as layout (see examples below). |

Author(s)

Patrick Breheny and Woodrow Burchett

References

Breheny, P. and Burchett, W. (2012), Visualizing regression models using visreg. http://myweb.uiowa.edu/pbreheny/publications/visreg.pdf

See Also

visreg visreg2d visreg-faq

Examples

```
fit <- lm(Ozone ~ Solar.R + Wind + Temp,data=airquality)
visreg(fit, "Wind", line=list(col="red"), points=list(cex=1, pch=1))
## See ?visreg for more examples
```

| visreg | *Visualization of regression functions* |

Description

A function for visualizing regression models quickly and easily. Default plots contain a confidence band, prediction line, and partial residuals. Factors, transformations, conditioning, interactions, and a variety of other options are supported. The visreg function performs the calculations and, if plot=TRUE (the default), these calculations are passed to plot.visreg for plotting.

Usage

```
visreg(fit, xvar, by, breaks=3, type=c("conditional", "contrast",
"effect"), trans=I, scale=c("linear","response"), xtrans,  alpha=.05,
nn=101, cond=list(), jitter=FALSE, collapse=FALSE, plot=TRUE, ...)
```

Arguments

| fit | The fitted model object you wish to visualize. Any object with 'predict' and 'model.frame' methods are supported, including lm, glm, gam, rlm, coxph, and many more. |
| xvar | Character string specifying the variable to be put on the x-axis of your plot. Both continuous variables and factors are supported. |

by	(Optional) A variable allowing you to divide your plot into cross-sections based on levels of the by variable; particularly useful for visualizing models with interactions. Supplied as a character string. Uses the lattice package. Both continuous variables and factors are supported.
breaks	If a continuous variable is used for the by option, the breaks argument controls the values at which the cross-sections are taken. By default, cross-sections are taken at the 10th, 50th, and 90th quantiles. If breaks is a single number, it specifies the number of breaks. If breaks is a vector of numbers, it specifies the values at which the cross-sections are to be taken. Each partial residuals appears exactly once in the plot, in the panel it is closest to.
type	The type of plot to be produced. The following options are supported:

- If 'conditional' is selected, the plot returned shows the value of the variable on the x-axis and the change in response on the y-axis, holding all other variables constant (by default, median for numeric variables and most common category for factors).
- If 'contrast' is selected, the plot returned shows the effect on the expected value of the response by moving the x variable away from a reference point on the x-axis (for numeric variables, this is taken to be the mean).

For more details, see references.

trans	(Optional) A function specifying a transformation for the vertical axis.
scale	By default, the model is plotted on the scale of the linear predictor. If scale='response' for a glm, the inverse link function will be applied so that the model is plotted on the scale of the original response.
xtrans	(Optional) A function specifying a transformation for the horizontal axis. Note that, for model terms such as log(x), visreg automatically plots on the original axis (see examples).
alpha	Alpha level (1-coverage) for the confidence band displayed in the plot (default: 0.05).
nn	Controls the smoothness of the line and confidence band. Increasing this number will add to the computational burden, but produce a smoother plot (default: 101).
cond	Named list specifying conditional values of other explanatory variables. By default, conditional plots in visreg are constructed by filling in other explanatory variables with the median (for numeric variables) or most common category (for factors), but this can be overridden by specifying their values using cond (see examples).
jitter	Adds a small amount of noise to xvar. Potentially useful if many observations have exactly the same value. Default is FALSE.
collapse	If the predict method for fit returns a matrix, should this be returns as multiple visreg objects bound together as a list (collapse=FALSE) or collapsed down to a single visreg object (collapse=TRUE).
plot	Send the calculations to plot.visreg? Default is TRUE.
...	Graphical parameters (e.g., ylab) can be passed to the function to customize the plots. If by=TRUE, lattice parameters can be passed, such as layout (see examples below).

Details

See `plot.visreg` for plotting options, such as changing the appearance of points, lines, confidence bands, etc.

Value

A `visreg` or `visregList` object (which is simply a list of `visreg` objects). A `visreg` object has three components:

fit	A data frame with `nn` rows containing the fit of the model as `xvar` varies, along with lower and upper confidence bounds (named `visregFit`, `visregLwr`, and `visregUpr`, respectively). The fitted matrix of coefficients.
res	A data frame with `n` rows, where `n` is the number of observations in the original data set used to model. This frame contains information about the residuals, named `visregReg` and `visregPos`; the latter records whether the residual was positive or negative.
meta	Contains meta-information needed to construct plots, such as the name of the x and y variables, whether there were any by variables, etc.

Author(s)

Patrick Breheny and Woodrow Burchett

References

Breheny, P. and Burchett, W. (2012), Visualizing regression models using visreg. `http://myweb.uiowa.edu/pbreheny/publications/visreg.pdf`

See Also

`plot.visreg` `visreg2d` `visreg-faq`

Examples

```
####################
## Linear models ##
####################

## Basic
fit <- lm(Ozone ~ Solar.R + Wind + Temp,data=airquality)
visreg(fit)
visreg(fit, "Wind", type="contrast")
visreg(fit, "Wind", type="conditional")
visreg(fit, "Wind", type="conditional", rug=TRUE)
visreg(fit,c("Solar.R","Wind","Temp"))

## Factors
airquality$Heat <- cut(airquality$Temp,3,labels=c("Cool","Mild","Hot"))
fit.heat <- lm(Ozone ~ Solar.R + Wind + Heat,data=airquality)
visreg(fit.heat,"Heat",type="contrast")
```

```
visreg(fit.heat,"Heat",type="conditional")
## Use of whitespace option
visreg(fit.heat,"Heat",whitespace=.1)
visreg(fit.heat,"Heat",whitespace=.5)

## Transformations
fit1 <- lm(Ozone ~ Solar.R + Wind + Temp + I(Wind^2),data=airquality)
fit2 <- lm(log(Ozone) ~ Solar.R + Wind + Temp,data=airquality)
fit3 <- lm(log(Ozone) ~ Solar.R + Wind + Temp + I(Wind^2),data=airquality)
visreg(fit1,"Wind")
visreg(fit2,"Wind",trans=exp,ylab="Ozone")
visreg(fit3,"Wind",trans=exp,ylab="Ozone")

## Conditioning
visreg(fit, "Wind", cond=list(Temp=50))
visreg(fit, "Wind", print.cond=TRUE)
visreg(fit, "Wind", cond=list(Temp=100))

## Interactions
fit.in1 <- lm(Ozone~ Solar.R + Wind*Heat,data=airquality)
visreg(fit.in1, "Wind", by="Heat")
visreg(fit.in1, "Heat", by="Wind")
visreg(fit.in1, "Wind", by="Heat", type="contrast")
visreg(fit.in1, "Wind", cond=list(Heat="Cool"), type="contrast")
visreg(fit.in1, "Wind", cond=list(Heat="Hot"), type="contrast")
visreg(fit.in1, "Heat", by="Wind", breaks=6)
visreg(fit.in1, "Heat", by="Wind", breaks=c(0,10,20))

## Overlay
visreg(fit.in1, "Wind", by="Heat", overlay=TRUE)
visreg(fit.in1, "Wind", by="Heat", overlay=TRUE, partial=FALSE)
visreg(fit.in1, "Wind", by="Heat", overlay=TRUE, partial=FALSE, band=FALSE)
visreg(fit.in1, "Wind", by="Heat", overlay=TRUE, partial=FALSE,
band=FALSE, type="contrast")

## Changing appearance
visreg(fit, "Wind", line=list(col="blue"), points=list(cex=1, pch=1))

#######################
## Nonlinear models ##
#######################

## Logistic regression
data("birthwt",package="MASS")
birthwt$race <- factor(birthwt$race,labels=c("White","Black","Other"))
birthwt$smoke <- factor(birthwt$smoke,labels=c("Nonsmoker","Smoker"))
fit <- glm(low~age+race+smoke+lwt,data=birthwt,family="binomial")
visreg(fit,"lwt",xlab="Mother's Weight",ylab="Log odds (low birthweight)")
visreg(fit, "lwt", scale="response", partial=FALSE, xlab="Mother's
Weight", ylab="P(low birthweight)")
visreg(fit, "lwt", scale="response", partial=FALSE, xlab="Mother's
Weight", ylab="P(low birthweight)", rug=2)
```

```
## Proportional hazards
require(survival)
data(ovarian)
ovarian$rx <- factor(ovarian$rx)
fit <- coxph(Surv(futime,fustat)~age+rx,data=ovarian)
visreg(fit,"age",ylab="log(Hazard ratio)")

## Robust regression
require(MASS)
fit <- rlm(Ozone ~ Solar.R + Wind*Heat,data=airquality)
visreg(fit,"Wind",cond=list(Heat="Mild"))

## And more...; anything with a 'predict' method should work

## Return raw components of plot
v <- visreg(fit,"Wind",cond=list(Heat="Mild"))
```

---

visreg-faq   *Frequently Asked Questions for visreg*

Description

This page tries to answer some of the questions that I get asked most often about how to use the visreg package. If you have a question that does not appear below, I can be reached at <patrick-breheny@uiowa.edu>.

Frequent asked questions

1. **What is the difference between 'conditional' and 'contrast' plots?**
   Suppose our data looked like:

SBP	Sex	Age
140	M	56
135	F	47
...		

   we fit a model with

   `fit <- lm(SBP~Sex+Age)`

   and we want to plot the relationship between Age and SBP. A 'conditional' plot illustrates the relationship between the two, conditional on the sex being, say, Male (the default in visreg is to choose the most common category).

   The 'contrast' plot in visreg, on the other hand, illustrates the effect on SBP of a *change* in age – the default in visreg is to use the mean age as the reference point for this change. Since the above model does not have an interaction, this effect will be the same for men and women, and thus does not require you to specify a sex for the plot.

   Both conditional and contrast plots answer subtly different questions, and both are useful in different situations.

2. **Can visreg can be used for mixed models (i.e., from the 'nlme' or 'lme4' packages)?**

   Sort of. The underlying basis on which visreg operates is by using the predict method to plot predictions from the model. Predictions for mixed models are complicated. In particular, there is no `se.fit` option provided by the `predict` methods in the `nlme` and `lme4` packages, so you cannot obtain confidence bands for conditional plots. Nevertheless, `visreg` will produce plots of estimated coefficients and partial residuals.

   In addition, there may be certain nesting structures among the covariates that `visreg` cannot be aware of; for example, if you are trying to plot the effect of age for various individuals, fixing sex at `sex=Male`, this may involve setting the sex of female subjects to `Male` for the sake of the plot. Whether such a plot has any meaning, you will have to judge for yourself. In general, contrast plots are more trustworthy than than conditional plots, given the intricacies of setting up conditions in a hierarchical model.

   Keep in mind that depending on what sort of predictions (BLUPs) you are interested in, you may need to manually control the inclusion of random effects in your predictions. By default, visreg includes no random effects (i.e., `level=0` for `nlme` models and `re.form=NA` for `lme4` models). If you are including a random effect as a by variable in `visreg`, you most likely want to add those effects back in, and you will have to do so manually, by directly specifying the appropriate `level` or `re.form` argument to `predict` (see `?predict.nlme` or `?predict.merMod`). Handling this appropriately is the user's responsibility; I cannot hope to automatically decide this for all possible mixed models that could be passed to visreg.

   As mentioned above, you cannot obtain confidence bands for conditional plots. In the words of the authors of the `lme4` package, "There is no option for computing standard errors of predictions because it is difficult to define an efficient method that incorporates uncertainty in the variance parameters"; hence no `se.fit` option. You can, however, get confidence bands for `'contrast'` plots. In a contrast plot, the random effects cancel and the above issue is avoided.

   If you are running into difficulty using `visreg` with mixed models, feel free to e-mail me; mixed models have been less extensively tested with `visreg` than fixed-effect models, and there may still be bugs to work out.

3. **How do I use visreg for a model with offset terms?**

   By default, visreg is set up to provide conditional plots in which all other terms are set to their median value (or most common category). This includes offset terms. It is not uncommon, however, to want to see results with the offset included. To obtain these results, one needs to specify the offset among the arguments to cond. For example, using the Insurance data from the MASS package:

   ```
   utils::data(Insurance, package="MASS")
   fit <- glm(Claims ~ District + Group + Age +      offset(log(Holders)), data = Insurance, family =
   visreg(fit, "Group", scale="response")
   ```

   This will provide the model's predictions for the expected number of claims given the median number of holders (here, 136). To obtain the expected number of claims per holder, we need to specify Holders=1 in cond:

   ```
   visreg(fit, "Group", scale="response", cond=list(Holders=1))
   ```

   Note also that to ensure proper functionality with all of visreg's options, the use of the `offset()` function, rather than the `offset=` argument, is recommended.

4. **Why doesn't visreg work with models I fit with package XXX?**

visreg() relies on being able to call certain generic functions to interface with the fitted
model object that is passed to it. Specifically, if `fit` is the fit of a model that is passed to
visreg, the following have to work:

`model.frame(fit) formula(fit)`

If they do not, there is nothing I can really do on the visreg end to get it to work – the author
of the package would need to add support for those generic functions to make it more portable.
If the above lines of code *do* work and visreg still fails, please let me know – perhaps there
is a bug somewhere that I can fix.

Author(s)

Patrick Breheny and Woodrow Burchett

Maintainer: Patrick Breheny <patrick-breheny@uiowa.edu>

References

Breheny, P. and Burchett, W. (2013), Visualizing regression models using visreg. [http://myweb.
uiowa.edu/pbreheny/publications/visreg.pdf](http://myweb.uiowa.edu/pbreheny/publications/visreg.pdf)

---

visreg2d	*Visualization of regression functions for two variables*

Description

A function used to visualize how two variables interact to affect the response in regression models.

Usage

```
visreg2d(fit, xvar, yvar, type=c("conditional", "contrast", "effect"),
trans=I, scale=c("linear","response"),
plot.type=c("image","persp","rgl"), nn=ifelse(plot.type=="persp",49,99),
cond=list(), print.cond=FALSE, whitespace=0.2, ...)
```

Arguments

fit	The fitted model object you wish to visualize. Any object with 'predict' and 'model.frame' methods are supported, including lm, glm, gam, rlm, coxph, and many more.
xvar	Character string specifying the variable to be put on the x-axis of your plot. Both continuous variables and factors are supported.
yvar	Character string specifying the variable to be put on the y-axis of your plot. Both continuous variables and factors are supported.
type	The type of plot to be produced. The following options are supported:
	• If 'conditional' is selected, the plot returned shows the value of the variable on the x-axis and the change in response on the y-axis, holding all other variables constant (by default, median for numeric variables and most common category for factors).

> - If 'contrast' is selected, the plot returned shows the effect on the expected value of the response by moving the x variable away from a reference point on the x-axis (for numeric variables, this is taken to be the mean).
>
>   For more details, see references.

trans   (Optional) A function specifying a transformation for the vertical axis.

scale   By default, the model is plotted on the scale of the linear predictor. If `scale='response'` for a glm, the inverse link function will be applied so that the model is plotted on the scale of the original response.

plot.type   The style of plot to be produced. The following three options are supported:
- `'image'`, a filled contour plot.
- `'persp'`, a 3 dimensional perspective plot.
- `'rgl'`, a version of the perspective plot that can be rotated. Note: requires the rgl package to use.

nn   Resolution of the three dimensional plot. Higher values will results in a smoother looking plot.

cond   Named list specifying conditional values of other explanatory variables. By default, conditional plots in visreg are constructed by filling in other explanatory variables with the median (for numeric variables) or most common category (for factors), but this can be overridden by specifying their values using cond (see examples).

print.cond   If `print.cond==TRUE`, the explanatory variable values conditioned on in a conditional plot are printed to the console (default: FALSE). If `print.cond==TRUE` and `type=="contrast"`, the conditions will still be printed, but they have no bearing on the plot unless interactions are present.

whitespace   When xvar or yvar is a factor, whitespace determines the amount of space in between the factors. Default is 0.2, meaning that 20 percent of the axis is whitespace.

...   Graphical parameters can be passed to the function to customize the plots.

Value

In addition to providing plots, the `visreg2d` function also invisibly returns the x, y, and Z values used in the creation of its plots.

Author(s)

Patrick Breheny and Woodrow Burchett

References

Breheny, P. and Burchett, W. (2012), Visualizing regression models using visreg. `http://myweb.uiowa.edu/pbreheny/publications/visreg.pdf`

See Also

[visreg](#)

Examples

```
fit <- lm(Ozone ~ Solar.R + Wind + Temp + I(Wind^2) + I(Temp^2) +
I(Wind*Temp)+I(Wind*Temp^2) + I(Temp*Wind^2) + I(Temp^2*Wind^2),
data=airquality)

visreg2d(fit,x="Wind",y="Temp",plot.type="image")
visreg2d(fit,x="Wind",y="Temp",plot.type="persp")

## Requires the rgl package
## Not run:
visreg2d(fit,x="Wind",y="Temp",plot.type="rgl")

## End(Not run)
```

---

visregList   *Join multiple visreg objects together in a list*

Description

This function takes multiple visreg objects, from separate calls to visreg(), and joins them together in a single object. The single object will be of type visregList unless collapse=TRUE is specified, in which case the list will be collapsed back down into a single visreg object.

Usage

```
visregList(..., labels, collapse=FALSE)
```

Arguments

...	visreg objects, as produced by calls to [visreg].
labels	A character vector with length corresponding to the number of visreg objects passed to the function that provides labels for the different objects in subsequent plots. Only has an effect if collapse=TRUE.
collapse	If TRUE, the resulting object will be collapsed down into a single visreg object. If FALSE, the resulting object will be a visregList.

Value

A visreg or visregList object, depending on the value of collapse.

Author(s)

Patrick Breheny

See Also

[visreg](#) [plot.visreg](#)

Examples

```
fit <- lm(Ozone ~ Solar.R + Wind + Temp, data=airquality)
v1 <- visreg(fit, "Wind", plot=FALSE, alpha=0.2)
v2 <- visreg(fit, "Wind", plot=FALSE, alpha=0.01)
vv1 <- visregList(v1, v2, collapse=FALSE)
vv2 <- visregList(v1, v2, collapse=TRUE,
                  labels=c("Confidence: 0.80", "Confidence: 0.99"))
op <- par(mfrow=c(1,2))
plot(vv1)
par(op)
plot(vv2)
```

Index