

# Package ‘MultiOrd’

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**Title** Generation of Multivariate Ordinal Variates

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**Description** A method for multivariate ordinal data generation given marginal distributions and correlation matrix based on the methodology proposed by Demirtas (2006).

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MultiOrd-package

*Generation of multivariate ordinal data.*

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### Description

A package for multivariate ordinal data generation given marginal distributions and correlation matrix based on the methodology proposed by Demirtas (2006).

### Details

Package: MultiOrd  
Type: Package  
Version: 2.3  
Date: 2018-02-02  
License: GPL-2

This package can be used to generate multivariate ordinal data. Two main input required are matrix of marginal probabilities of each variable and the correlation matrix of the ordinal variables. Due to the limitation on the magnitude of the binary correlations which depends on the marginal probabilities, off-diagonal entries of ordinal correlation matrix are not free to vary between -1 and 1.

The main function in this package is [genOrd](#) which generates the multivariate ordinal data. Another important function is [simBinCorr](#) which calculates the intermediate binary correlation.

### Author(s)

Anup Amatya and Hakan Demirtas

Maintainer: Anup Amatya <aamatya@nmsu.edu>

### References

- Demirtas, H. (2006). A method for multivariate ordinal data generation given marginal distributions and correlations. *Journal of Statistical Computation and Simulation*, Volume 76, Number 11, 1017-1025.
- Emrich, L.J. and Piedmonte, M.R. (1991). A method for generating high-dimensional multivariate binary variates, *The American Statistician*, Volume 45, 302-304.

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BinToOrd

*Converts multivariate binary data to multivariate ordinal data*

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### Description

Converts multivariate binary data to multivariate ordinal data using original ordinal probabilities.

**Usage**

```
BinToOrd(prop.vec.bin, ordPmat, Mlocation, bin.data)
```

**Arguments**

prop.vec.bin	Vector of marginal probabilities. It is usually a first component of the list returned by <a href="#">find.binary.prob</a>
ordPmat	Input matrix of ordinal marginal probabilities
Mlocation	Vector of locations where dichotomization is done. It is usually a second component of the list returned by <a href="#">find.binary.prob</a>
bin.data	Matrix of binary data generated using <a href="#">generate.binary</a>

**Details**

As a part of the multivariate ordinal data generation, intermediate multivariate binary data are generated. This function converts multivariate binary data generated by [generate.binary](#) to the multivariate ordinal data.

**Value**

y	Matrix of multivariate ordinal data
Corr	Correlation matrix of y

**Examples**

```
## Not run: nObs = 1000; nSim = 100000
## Not run: ordPmat1 = matrix( c(0.15,0.70,0.40,
0.55,0.10,0.25,
0.25,0.10,0.15,
0.05,0.10,0.20),4,3,byrow=TRUE)
## End(Not run)

## Not run: \ cmat1= matrix( c(1,0.2,0.2,
0.2,1,0.2,
0.2,0.2,1),3,3,byrow=TRUE)
## End(Not run)

## Not run: binObj = simBinCorr(ordPmat1, cmat1, nSim)
## Not run: ep0 = generate.binary( nObs, binObj$pvec, binObj$del.next)
## Not run: Mydata= BinToOrd(binObj$pvec, ordPmat1, binObj$Mlocation, ep0)
```

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<code>compute.sigma.star</code>	<i>Computes the tetrachoric correlation matrix. If it is non-positive definite, a nearest positive definite matrix is used.</i>
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### Description

It computes the tetrachoric correlation matrix using the algorithm described in Emrich and Piedmonte (1991). If the resulting matrix is non-positive definite, a nearest positive definite matrix is returned and the warning message will be printed.

### Usage

```
compute.sigma.star(prop.vec.bin, corr.mat)
```

### Arguments

<code>prop.vec.bin</code>	Vector of marginal probabilities
<code>corr.mat</code>	Correlation matrix of the binary data

### Value

Tetrachoric correlation matrix

### See Also

[phi2poly](#) and [nearPD](#)

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<code>conformity.Check</code>	<i>Checks whether the dimension of marginal probability matrix matches the dimension of correlation matrix.</i>
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### Description

Checks whether the dimension of marginal probability matrix matches the dimension of correlation matrix.

### Usage

```
conformity.Check(ordPmat, CorrMat)
```

### Arguments

<code>ordPmat</code>	Input matrix of ordinal marginal probabilities
<code>CorrMat</code>	Correlation matrix of the multivariate ordinal data.

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find.binary.prob	<i>Collapses the ordinal categories to binary ones</i>
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**Description**

Collapses the ordinal categories to binary ones and counts the number of categories in each variable.

**Usage**

```
find.binary.prob(ordPmat)
```

**Arguments**

ordPmat            Input matrix of ordinal marginal probabilities.

**Value**

p                    Vector of binary probabilities  
Mlocation            Vector of points where ordinal variables will be dichotomized

**See Also**

[validation.ordPmat](#)

**Examples**

```
## Not run:  
ordPmat1 = matrix( c(0.15,0.70,0.40,  
0.55,0.10,0.25,  
0.25,0.10,0.15,  
0.05,0.10,0.20),4,3,byrow=TRUE)  
find.binary.prob(ordPmat1)  
  
## End(Not run)
```

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generate.binary	<i>Generates multivariate binary data given marginal probabilities and correlation.</i>
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**Description**

Generates multivariate binary data given marginal probabilities and correlation based on algorithm described in Emrich and Piedmonte (1991).

**Usage**

```
generate.binary(no.rows, prop.vec.bin, corr.mat)
```

**Arguments**

no.rows	Number of observations
prop.vec.bin	Vector of binary marginal probabilities
corr.mat	correlation matrix of the binary data

**Details**

It generates multivariate binary data from the marginal probabilities and correlation matrix. It uses the algorithm described in Emrich and Piedmonte (1991). In the process, if the tetrachoric correlation matrix is non-positive definite, a nearest positive definite matrix is used.

**Value**

data	Matrix of multivariate binary data
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**See Also**

[nearPD](#), [compute.sigma.star](#)

**Examples**

```
## Not run: ordPmat1 = matrix( c(0.15,0.70,0.40,
0.55,0.10,0.25,
0.25,0.10,0.15,
0.05,0.10,0.20),4,3,byrow=TRUE)
## End(Not run)
## Not run: cmat1= matrix( c(1,0.2,0.2,
0.2,1,0.2,
0.2,0.2,1),3,3,byrow=TRUE)
## End(Not run)
## Not run: p=find.binary.prob(ordPmat1)
## Not run: finalCorr = simBinCorr(ordPmat1, cmat1, nSim=100000)
## Not run: y=generate.binary( 1000, p$p, finalCorr$del.next)
```

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genOrd

*Generates multivariate ordinal data from binary parameters*


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**Description**

Generates multivariate ordinal data from the ordinal marginal probabilities and a list returned by the [simBinCorr](#) function.

**Usage**

```
genOrd(nObs, ordPmat, binObj)
```

**Arguments**

nObs	Number of rows
ordPmat	Input matrix of ordinal marginal probabilities
binObj	A list returned by the <a href="#">simBinCorr</a>

**Details**

It generates multivariate ordinal data. The argument **binObj** must be calculated using [simBinCorr](#) before executing this function.

**Value**

Mydata	A list with two components. Two components are a matrix of multivariate ordinal data (y) and its correlation matrix (Corr)
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**See Also**

[simBinCorr](#), [BinToOrd](#), [generate.binary](#)

**Examples**

```
## Not run: ordPmat1 = matrix( c(0.15,0.70,0.40,
0.55,0.10,0.25,
0.25,0.10,0.15,
0.05,0.10,0.20),4,3,byrow=TRUE)
## End(Not run)
## Not run: cmat1= matrix( c(1,0.2,0.2,
0.2,1,0.2,
0.2,0.2,1),3,3,byrow=TRUE)
## End(Not run)
## Not run: binObj=simBinCorr(ordPmat1, cmat1, nSim=100000, steps=0.025)
## Not run: myData = genOrd( 1000, ordPmat1, binObj)
```

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simBinCorr

*Calculates intermediate binary correlation matrix*

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**Description**

Calculates intermediate binary correlation matrix via simulation.

**Usage**

```
simBinCorr(ordPmat, CorrMat, nSim, steps = 0.025)
```

**Arguments**

ordPmat	Input matrix of ordinal marginal probabilities
CorrMat	Correlation matrix of the multivariate ordinal data
nSim	Number of simulations to use to calculate intermediate binary correlation matrix
steps	Fraction of difference between the current and target matrix to be added in each iteration.

**Value**

del.next	Calculated binary correlation matrix
Mlocation	Cutoff point for converting ordinal probabilities to binary ones.
pvec	Vector of binary probabilities

**See Also**

[generate.binary](#), [BinToOrd](#)

**Examples**

```
## Not run: ordPmat1 = matrix( c(0.15,0.70,0.40,
0.55,0.10,0.25,
0.25,0.10,0.15,
0.05,0.10,0.20),4,3,byrow=TRUE)
## End(Not run)
## Not run: cmat1= matrix( c(1,0.2,0.2,
0.2,1,0.2,
0.2,0.2,1),3,3,byrow=TRUE)
## End(Not run)
## Not run: simBinCorr(ordPmat1, cmat1, nSim=100000, steps = 0.025)
```

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validation.CorrMat	<i>Validates input correlation matrix</i>
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**Description**

Checks symmetry, positive definiteness, conformity and range of the correlation matrix.

**Usage**

```
validation.CorrMat(prop.vec.bin, CorrMat)
```

**Arguments**

prop.vec.bin	Vector of binary (converted from ordinal) marginal probabilities
CorrMat	Correlation matrix to be validated



**Details**

This function checks the correlation matrix for basic properties of correlation matrix, such as symmetry and positive definiteness. In addition it verifies that all the correlations are in valid range for the calculated binary marginal probabilities. Range violation error message indicates that ordinal data with the specified correlations cannot be generated due to distributional constraints.

**See Also**

[find.binary.prob](#)

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validation.ordPmat	<i>Validates matrix of ordinal probabilities</i>
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**Description**

Validates the range of input matrix of marginal probabilities. It also counts the ordinal categories for each variable.

**Usage**

```
validation.ordPmat(ordPmat)
```

**Arguments**

ordPmat	Matrix of marginal probabilities.
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**Details**

Number of columns of input matrix is the number of variables and each column contains probability of each category within each variable. Any probability with 0 value must be entered at the end of corresponding column. For example if a column contains c(0.3,0.5,0.2,0), then it is assumed that particular variable has only 3 (1, 2 and 3) categories.

**Value**

J	Number of ordinal variables
K	Vector of number of categories for each variable

**Examples**

```
## Not run:
# 3 outcomes with 3, 4 and 4 categories.
ordPmat1 = matrix( c(0.15,0.70,0.40,
0.55,0.10,0.25,
0.30,0.10,0.15,
0,0.10,0.20),4,3,byrow=TRUE)
validation.ordPmat(ordPmat1)
```

```
## End(Not run)
```

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