

Package ‘restriktor’

January 27, 2020

Title Restricted Statistical Estimation and Inference for Linear Models

Version 0.2-600

Description Allow for easy-to-use testing or evaluating of linear equality and inequality restrictions about parameters and effects in (generalized) linear statistical models.

Depends R(>= 3.0.0)

Imports boot, ic.infer, lavaan, MASS, mvtnorm, quadprog

License GPL (>= 2)

LazyData yes

URL <http://restriktor.org>

NeedsCompilation no

Author Leonard Vanbrabant [aut, cre],
Yves Rosseel [ctb]

Maintainer Leonard Vanbrabant <info@restriktor.org>

Suggests

Repository CRAN

Date/Publication 2020-01-27 11:50:02 UTC

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restriktor-package	<i>Package for equality and inequality restricted estimation and hypothesis testing</i>
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Description

Package `restriktor` implements estimation, testing and evaluating of linear equality and inequality restriktions about parameters and effects for univariate and multivariate normal models and generalized linear models.

Details

Package:	restriktor
Type:	Package
Version:	0.2-600
Date:	2020-01-24
License:	GPL (>=2)
LazyLoad:	yes

Function `restriktor` estimates the parameters of an univariate and multivariate linear model (`lm`), robust estimation of the linear model (`rlm`) or a generalized linear model (`glm`) subject to linear equality and/or inequality restriktions. The real work horses are the `conLM`, `conMLM`, the `conRLM`, and the `conGLM` functions. A major advantage of **restriktor** is that the constraints can be specified by a text-based description. This means that users do not have to specify the complex constraint matrix (comparable with a contrast matrix) themselves.

The function `restriktor` offers the possibility to compute (model robust) standard errors under the restriktions. The parameter estimates can also be bootstrapped, where bootstrapped standard errors and confidence intervals are available via the summary function. Moreover, the function computes the Generalized Order-restricted Information Criterion (GORIC), which is a modification of the AIC and a generalization of the ORIC.

The function `iht` (alias `conTest`) conducts restricted hypothesis tests. F, Wald/LRT and score test-statistics are available. The null-distribution of these test-statistics takes the form of a mixture of F-distributions. The mixing weights (a.k.a. chi-bar-square weights or level probabilities) can be computed using the multivariate normal distribution function with additional Monte Carlo steps or

via a simulation approach. Bootstrap methods are available to calculate the mixing weights and to compute the p-value directly. Parameters estimates under the null- and alternative-hypothesis are available from the summary function.

The function `goric` (generalized order-restricted information criterion) computes GORIC values, weights and relative-weights or GORICA (generalized order-restricted information crittion approximation) values, weights and relative weights. The GORIC(A) values are comparable to the AIC values. The function offers the possibility to evaluate an order-restricted hypothesis against its complement, the unconstrained hypothesis or against a set of hypotheses. For now, only one order-restricted hypothesis can be evaluated against its complement but work is in progress to evaluate a set of order-restricted hypothesis against its complement.

The package makes use of various other R packages: **quadprog** is used for restricted estimation, **boot** for bootstrapping, **ic.infer** for computing the mixing weights based on the multivariate normal distribution, **lavaan** for parsing the constraint syntax.

Value

The output of function `restriktor` belongs to S3 class `conLM`, `conMLM`, `conRLM` or `conGLM`.

The output of function `conTest` belongs to S3 class `conTest`.

These classes offer print and summary methods.

Acknowledgements

This package uses as an internal function the function `nchoosek` from **ic.infer**, which is originally from **vsn**, authored by Wolfgang Huber, available under LGPL.

The output style of the `iht` print function is strongly inspired on the summary of the `ic.test` function from the **ic.infer** package.

Author(s)

Leonard Vanbrabant and Yves Rosseel - Ghent University

References

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Silvapulle, M. (1996). Robust bounded influence tests against one-sided hypotheses in general parametric models. *Statistics & probability letters*, **31**, 45–50.

Silvapulle, M.J. and Sen, P.K. (2005). *Constrained Statistical Inference*. Wiley, New York

Vanbrabant, L. and Kuiper, R. (n.d.). Giving the complement a compliment: Evaluating a theory-based hypothesis against its complement using the GORIC.

See Also

See also [restriktor](#), [iht](#), packages [boot](#), [goric](#), [ic.infer](#), [mvtnorm](#), and [quadprog](#).

Examples

```
## Data preparation
## Ages (in months) at which an infant starts to walk alone.
DATA <- ZelazoKolb1972
idx <- which(DATA$Group == "Control")
DATA <- DATA[-idx, ]

## unrestricted linear model
fit.lm <- lm(Age ~ -1 + Group, data = DATA)
summary(fit.lm)

## restricted linear model with restriktions that the walking
## exercises would not have a negative effect of increasing the
## mean age at which a child starts to walk.

myConstraints <- ' GroupActive < GroupPassive;
                 GroupPassive < GroupNo '

fit.con <- restriktor(fit.lm, constraints = myConstraints)
summary(fit.con)
```

AngerManagement

Reduction of aggression levels Dataset (4 treatment groups)

Description

The anger management dataset consists of reduction of aggression levels between week 1 (intake) and week 8 (end of training) from four different treatment groups (No-exercises, Physical-exercises, Behavioral-exercises, combination of physical and behavioral exercises).

Usage

```
data(AngerManagement)
```

Format

A data frame of 40 observations of 4 treatment variables and covariate age.

Anger reduction in aggression levels

Group No, Physical, Behavioral, Both

Age persons' age

References

Hoijtink, H. Informative Hypotheses: Theory and Practice for Behavioral and Social Scientists
Boca Raton, FL: Taylor & Francis, 2012.

Examples

```
head(AngerManagement)
```

Burns	<i>Relation between the response variable PTSS and gender, age, TBSA, guilt and anger.</i>
-------	--

Description

Simulated dataset based on the original model parameters. The original data are based on two cohort studies in children from 0 to 4 and 8 to 18 years old with burns and their mother.

Usage

```
data(Burns)
```

Format

A data frame of 278 observations of 4 variables.

PTSS post-traumatic stress symptoms

gender gender

age age in years

TBSA estimated percentage total body surface area affected by second and third degree burns

guilt parental guilt feelings in relation to the burn event

anger parental anger feelings in relation to the burn event

References

Bakker A, Van der Heijden PG, Van Son MJ, Van Loey NE. Course of traumatic stress reactions in couples after a burn event to their young child. *Health Psychology* 2013; 10(32):1076-1083, doi:10.1037/a0033983.

Egberts MR, van de Schoot R, Boekelaar A, Hendrickx H, Geenen R, NEE V. Child and adolescent internalizing and externalizing problems 12 months postburn: the potential role of preburn functioning, parental posttraumatic stress, and informant bias. *Child & Adolescent Psychiatry* 2016; 25:791-803.

Examples

```
head(Burns)
```

conTest	<i>function for informative hypothesis testing (iht)</i>
---------	--

Description

conTest tests linear equality and/or inequality restricted hypotheses for linear models.

Usage

```
conTest(object, constraints = NULL, type = "summary", test = "F",
        rhs = NULL, neq = 0, ...)
```

Arguments

object	an object of class <code>lm</code> or <code>r1m</code> . In this case, the constraint syntax needs to be specified OR an object of class <code>restriktor</code> . The constraints are inherited from the fitted <code>restriktor</code> object and do not to be specified again.
constraints	there are two ways to constrain parameters. First, the constraint syntax consists of one or more text-based descriptions, where the syntax can be specified as a literal string enclosed by single quotes. Only the names of <code>coef(model)</code> can be used as names. See details restriktor for more information. Second, the constraint syntax consists of a matrix R (or a vector in case of one constraint) and defines the left-hand side of the constraint $R\theta \geq rhs$, where each row represents one constraint. The number of columns needs to correspond to the number of parameters estimated (θ) by model. The rows should be linear independent, otherwise the function gives an error. For more information about constructing the matrix R and rhs see the details in the restriktor function.
type	hypothesis test type "A", "B", "C", "global", or "summary" (default). See details for more information.
test	test statistic; for information about the null-distribution see details.

	<ul style="list-style-type: none"> • for object of class <code>lm</code>; if "F" (default), the F-bar statistic (Silvapulle, 1996) is computed. If "LRT", a likelihood ratio test statistic (Silvapulle and Sen, 2005, chp 3.) is computed. If "score", a global score test statistic (Silvapulle and Silvapulle, 1995) is computed. Note that, in case of equality constraints only, the usual unconstrained F-, Wald-, LR- and score-test statistic is computed. • for object of class <code>rlm</code>; if "F" (default), a robust likelihood ratio type test statistic (Silvapulle, 1992a) is computed. If "Wald", a robust Wald test statistic (Silvapulle, 1992b) is computed. If "score", a global score test statistic (Silvapulle, and Silvapulle, 1995) is computed. Note that, in case of equality constraints only, unconstrained robust F-, Wald-, score-test statistics are computed. • for object of class <code>glm</code>; if "F" (default), the F-bar statistic (Silvapulle, 1996) is computed. If "LRT", a likelihood ratio test statistic (Silvapulle and Sen, 2005, chp 4.) is computed. If "score", a global score test statistic (Silvapulle and Silvapulle, 1995) is computed. Note that, in case of equality constraints only, the usual unconstrained F-, Wald-, LR- and score-test statistic is computed.
<code>rhs</code>	vector on the right-hand side of the constraints; $R\theta \geq rhs$. The length of this vector equals the number of rows of the constraints matrix R and consists of zeros by default. Note: only used if constraints input is a matrix or vector.
<code>neq</code>	integer (default = 0) treating the number of constraints rows as equality constraints instead of inequality constraints. For example, if <code>neq = 2</code> , this means that the first two rows of the constraints matrix R are treated as equality constraints. Note: only used if constraints input is a matrix or vector.
<code>...</code>	further options for the <code>conTest</code> and/or <code>restriktor</code> function. See details for more information.

Details

The following hypothesis tests are available:

- Type A: Test H0: all constraints with equalities ("=") active against HA: at least one inequality restriction(">") strictly true.
- Type B: Test H0: all constraints with inequalities(">") (including some equalities("=")) active against HA: at least one restriction false (some equality constraints may be maintained).
- Type C: Test H0: at least one restriction false("<") against HA: all constraints strictly true(">"). This test is based on the intersection-union principle (Silvapulle and Sen, 2005, chp 5.3). Note that, this test only makes sense in case of no equality constraints.
- Type global: equal to Type A but H0 contains additional equality constraints. This test is analogue to the global F-test in `lm`, where all coefficients but the intercept equal 0.

The null-distribution of hypothesis test Type C is based on a t-distribution (one-sided). Its power can be poor in case of many inequality constraints. Its main role is to prevent wrong conclusions from significant results from hypothesis test Type A.

The exact finite sample distributions of the non-robust F-, score- and LR-test statistics based on restricted OLS estimates and normally distributed errors, are a mixture of F-distributions under the

null hypothesis (Wolak, 1987). For the robust tests, we found that the results based on these mixtures of F-distributions approximate the tail probabilities better than their asymptotic distributions.

Note that, in case of equality constraints only, the null-distribution of the (non-)robust F-test statistics are based on an F-distribution. The (non-)robust Wald- and (non-)robust score-test statistics are based on chi-square distributions.

If object is of class `lm` or `r1m`, the `conTest` function internally calls the `restriktor` function. Arguments for the `restriktor` function can be passed on via the `...`. Additional arguments for the `conTest` function can also be passed on via the `...`. See for example `conTestF` for all available arguments.

Value

An object of class `conTest`, for which a `print` is available. More specifically, it is a list with the following items:

<code>CON</code>	a list with useful information about the constraints.
<code>Amat</code>	constraints matrix.
<code>bvec</code>	vector of right-hand side elements.
<code>meq</code>	number of equality constraints.
<code>meq.alt</code>	same as input <code>meq.alt</code> .
<code>iact</code>	number of active constraints.
<code>type</code>	same as input.
<code>test</code>	same as input.
<code>Ts</code>	test-statistic value.
<code>df.residual</code>	the residual degrees of freedom.
<code>pvalue</code>	tail probability for <code>Ts</code> .
<code>b.eqrestr</code>	equality restricted regression coefficients. Only available for <code>type = "A"</code> and <code>type = "global"</code> , else <code>b.eqrestr = NULL</code> .
<code>b.unrestr</code>	unrestricted regression coefficients.
<code>b.restr</code>	restricted regression coefficients.
<code>b.restr.alt</code>	restricted regression coefficients under H_A if some equality constraints are maintained.
<code>Sigma</code>	variance-covariance matrix of unrestricted model.
<code>R2.org</code>	unrestricted R-squared.
<code>R2.reduced</code>	restricted R-squared.
<code>boot</code>	same as input.
<code>model.org</code>	original model.

Author(s)

Leonard Vanbrabant and Yves Rosseel

References

- Robertson, T., Wright, F.T. and Dykstra, R.L. (1988). *Order Restricted Statistical Inference* New York: Wiley.
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See Also

[quadprog](#), [conTest](#)

Examples

```
## example 1:
# the data consist of ages (in months) at which an
# infant starts to walk alone.

# prepare data
DATA1 <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestricted linear model
fit1.lm <- lm(Age ~ -1 + Group, data = DATA1)

# the variable names can be used to impose constraints on
# the corresponding regression parameters.
coef(fit1.lm)

# constraint syntax: assuming that the walking
# exercises would not have a negative effect of increasing the
# mean age at which a child starts to walk.
myConstraints1 <- ' GroupActive < GroupPassive;
                  GroupPassive < GroupNo '
```

conTest(fit1.lm, myConstraints1)

```

# another way is to first fit the restricted model
fit.restr1 <- restriktor(fit1.lm, constraints = myConstraints1)

conTest(fit.restr1)

## Not run:
# Or in matrix notation.
Amat1 <- rbind(c(-1, 0, 1),
              c( 0, 1, -1))
myRhs1 <- rep(0L, nrow(Amat1))
myNeq1 <- 0

conTest(fit1.lm, constraints = Amat1,
        rhs = myRhs1, neq = myNeq1)

## End(Not run)

#####
## Artificial examples ##
#####
# generate data
n <- 10
means <- c(1,2,1,3)
nm <- length(means)
group <- as.factor(rep(1:nm, each = n))
y <- rnorm(n * nm, rep(means, each = n))
DATA2 <- data.frame(y, group)

# fit unrestricted linear model
fit2.lm <- lm(y ~ -1 + group, data = DATA2)
coef(fit2.lm)

## example 2: increasing means
myConstraints2 <- ' group1 < group2
                 group2 < group3
                 group3 < group4 '

# compute F-test for hypothesis test Type A and compute the tail
# probability based on the parametric bootstrap. We only generate 9
# bootstrap samples in this example; in practice you may wish to
# use a much higher number.
conTest(fit2.lm, constraints = myConstraints2, type = "A",
        boot = "parametric", R = 9)

# or fit restricted linear model
fit2.con <- restriktor(fit2.lm, constraints = myConstraints2)

conTest(fit2.con)

## Not run:
# increasing means in matrix notation.
Amat2 <- rbind(c(-1, 1, 0, 0),

```

```

        c( 0,-1, 1, 0),
        c( 0, 0,-1, 1))
myRhs2 <- rep(0L, nrow(Amat2))
myNeq2 <- 0

conTest(fit2.con, constraints = Amat2, rhs = myRhs2, neq = myNeq2,
        type = "A", boot = "parametric", R = 9)

## End(Not run)

## example 3: equality constraints only.
myConstraints3 <- ' group1 == group2
                  group2 == group3
                  group3 == group4 '

conTest(fit2.lm, constraints = myConstraints3)

# or
fit3.con <- restriktor(fit2.lm, constraints = myConstraints3)
conTest(fit3.con)

## example 4:
# combination of equality and inequality constraints.
myConstraints4 <- ' group1 == group2
                  group3 < group4 '

conTest(fit2.lm, constraints = myConstraints4, type = "B", neq.alt = 1)

# fit restricted model and compute model-based bootstrapped
# standard errors. We only generate 9 bootstrap samples in this
# example; in practice you may wish to use a much higher number.
# Note that, a warning message may be thrown because the number of
# bootstrap samples is too low.
fit4.con <- restriktor(fit2.lm, constraints = myConstraints4,
                      se = "boot.model.based", B = 9)
conTest(fit4.con, type = "B", neq.alt = 1)

## example 5:
# restriktor can also be used to define effects using the := operator
# and impose constraints on them. For example, is the
# average effect (AVE) larger than zero?
# generate data
n <- 30
b0 <- 10; b1 = 0.5; b2 = 1; b3 = 1.5
X <- c(rep(c(0), n/2), rep(c(1), n/2))
set.seed(90)
Z <- rnorm(n, 16, 5)
y <- b0 + b1*X + b2*Z + b3*X*Z + rnorm(n, 0, sd = 10)
DATA3 = data.frame(cbind(y, X, Z))

# fit linear model with interaction

```



```
conTest(fit.con)
```

conTestC	<i>one-sided t-test for iht</i>
----------	---------------------------------

Description

conTestC tests linear inequality restricted hypotheses for (robust) linear models by a one-sided t-test. This method is based on the union-intersection principle. It is called by the conTest function if all restrictions are equalities. For more information see details.

Usage

```
## S3 method for class 'restriktor'
conTestC(object, ...)
```

Arguments

object	an object of class restriktor.
...	no additional arguments for now.

Details

Hypothesis test Type C:

- Test H0: at least one restriction false (" $<$ ") against HA: all constraints strikty true (" $>$ "). This test is based on the intersection-union principle. Note that, this test only makes sense in case of no equality constraints.

The null-distribution of hypothesis test Type C is based on a t-distribution (one-sided). Its power can be poor in case of many inequality constraints. Its main role is to prevent wrong conclusions from significant results from hypothesis test Type A.

Value

An object of class conTest, for which a print is available. More specifically, it is a list with the following items:

CON	a list with useful information about the constraints.
Amat	constraints matrix.
bvec	vector of right-hand side elements.
meq	number of equality constraints.
test	same as input.
Ts	test-statistic value.

df.residual	the residual degrees of freedom.
pvalue	tail probability for Ts.
b.unrestr	unrestricted regression coefficients.
b.restr	restricted regression coefficients.
Sigma	variance-covariance matrix of unrestricted model.
R2.org	unrestricted R-squared.
R2.reduced	restricted R-squared.
boot	"no", not used (yet).
model.org	original model.

Author(s)

Leonard Vanbrabant and Yves Rosseel

References

Silvapulle, M.J. and Sen, P.K. (2005, chapter 5.). *Constrained Statistical Inference*. Wiley, New York

See Also

[quadprog](#), [conTest](#)

Examples

```
## example 1:
# the data consist of ages (in months) at which an
# infant starts to walk alone.

# prepare data
DATA1 <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestricted linear model
fit1.lm <- lm(Age ~ -1 + Group, data = DATA1)

# the variable names can be used to impose constraints on
# the corresponding regression parameters.
coef(fit1.lm)

# constraint syntax: assuming that the walking
# exercises would not have a negative effect of increasing the
# mean age at which a child starts to walk.
myConstraints1 <- ' GroupActive < GroupPassive;
                  GroupPassive < GroupNo '

conTest(fit1.lm, myConstraints1, type = "C")

# another way is to first fit the restricted model
```

```

fit.restr1 <- restriktor(fit1.lm, constraints = myConstraints1)

conTest(fit.restr1, type = "C")

## Not run:
# Or in matrix notation.
Amat1 <- rbind(c(-1, 0, 1),
              c( 0, 1, -1))
myRhs1 <- rep(0L, nrow(Amat1))
myNeq1 <- 0

fit1.con <- restriktor(fit1.lm, constraints = Amat1,
                      rhs = myRhs1, neq = myNeq1)
conTest(fit1.con, type = "C")

## End(Not run)

```

conTestF

F-bar test for iht

Description

conTestF tests linear equality and/or inequality restricted hypotheses for linear models by F-tests. It can be used directly and is called by the conTest function if test = "F".

Usage

```

## S3 method for class 'conLM'
conTestF(object, type = "A", neq.alt = 0,
         boot = "no", R = 9999, p.distr = rnorm,
         parallel = "no", ncpus = 1L, cl = NULL, seed = 1234,
         verbose = FALSE, control = NULL, ...)

## S3 method for class 'conRLM'
conTestF(object, type = "A", neq.alt = 0,
         boot = "no", R = 9999, p.distr = rnorm,
         parallel = "no", ncpus = 1L, cl = NULL, seed = 1234,
         verbose = FALSE, control = NULL, ...)

## S3 method for class 'conGLM'
conTestF(object, type = "A", neq.alt = 0,
         boot = "no", R = 9999, p.distr = rnorm,
         parallel = "no", ncpus = 1L, cl = NULL, seed = 1234,
         verbose = FALSE, control = NULL, ...)

```

Arguments

<code>object</code>	an object of class <code>conLM</code> , <code>conRLM</code> or <code>conGLM</code> .
<code>type</code>	hypothesis test type "A", "B", "C", "global", or "summary" (default). See details for more information.
<code>neq.alt</code>	integer: number of equality constraints that are maintained under the alternative hypothesis (for hypothesis test type "B"), see example 3.
<code>boot</code>	the null-distribution of these test-statistics (except under type "C") takes the form of a mixture of F-distributions. The tail probabilities can be computed directly via bootstrapping; if "parametric", the p-value is computed based on the parametric bootstrap. By default, samples are drawn from a normal distribution with mean zero and variance one. See <code>p.distr</code> for other distributional options. If "model.based", a model-based bootstrap method is used. Instead of computing the p-value via simulation, the p-value can also be computed using the chi-bar-square weights. If "no", the p-value is computed based on the weights obtained via simulation (<code>mix.weights = "boot"</code>) or using the multivariate normal distribution function (<code>mix.weights = "pmvnorm"</code>). Note that, these weights are already available in the <code>restrktor</code> object and do not need to be estimated again. However, there are two exceptions for objects of class <code>conRLM</code> , namely for computing the p-value for the robust test = "Wald" and the robust "score". In these cases the weights need to be recalculated.
<code>R</code>	integer; number of bootstrap draws for <code>boot</code> . The default value is set to 9999.
<code>p.distr</code>	random generation distribution for the parametric bootstrap. For all available distributions see <code>?distributions</code> . For example, if <code>rnorm</code> , samples are drawn from the normal distribution (default) with mean zero and variance one. If <code>rt</code> , samples are drawn from a t-distribution. If <code>rchisq</code> , samples are drawn from a chi-square distribution. The distributional parameters will be passed in via <code>...</code>
<code>parallel</code>	the type of parallel operation to be used (if any). If missing, the default is set "no".
<code>ncpus</code>	integer: number of processes to be used in parallel operation: typically one would choose this to the number of available CPUs.
<code>cl</code>	an optional parallel or snow cluster for use if <code>parallel = "snow"</code> . If not supplied, a cluster on the local machine is created for the duration of the <code>conTest</code> call.
<code>seed</code>	seed value. The default value is set to 1234.
<code>verbose</code>	logical; if TRUE, information is shown at each bootstrap draw.
<code>control</code>	a list of control arguments: <ul style="list-style-type: none"> • <code>absval</code> tolerance criterion for convergence (default = <code>sqrt(.Machine\$double.eps)</code>). Only used for model of class <code>lm</code>. • <code>maxit</code> the maximum number of iterations for the optimizer (default = 10000). Only used for model of class <code>mlm</code> (not yet supported). • <code>tol</code> numerical tolerance value. Estimates smaller than <code>tol</code> are set to 0.
<code>...</code>	additional arguments to be passed to the <code>p.distr</code> function.

Details

The following hypothesis tests are available:

- Type A: Test H0: all constraints with equalities ("=") active against HA: at least one inequality restriction (">") strictly true.
- Type B: Test H0: all constraints with inequalities (">") (including some equalities ("=")) active against HA: at least one restriction false (some equality constraints may be maintained).
- Type C: Test H0: at least one restriction false ("<") against HA: all constraints strictly true (">"). This test is based on the intersection-union principle (Silvapulle and Sen, 2005, chp 5.3). Note that, this test only makes sense in case of no equality constraints.
- Type global: equal to Type A but H0 contains additional equality constraints. This test is analogue to the global F-test in lm, where all coefficients but the intercept equal 0.

The null-distribution of hypothesis test Type C is based on a t-distribution (one-sided). Its power can be poor in case of many inequality constraints. Its main role is to prevent wrong conclusions from significant results from hypothesis test Type A.

The exact finite sample distributions of the non-robust F-, score- and LR-test statistics based on restricted OLS estimates and normally distributed errors, are a mixture of F-distributions under the null hypothesis (Wolak, 1987). In agreement with Silvapulle (1992), we found that the results based on these mixtures of F-distributions approximate the tail probabilities of the robust tests better than their asymptotic distributions. Therefore, all p-values for hypothesis test Type "A", "B" and "global" are computed based on mixtures of F-distributions.

Note that, in case of equality constraints only, the null-distribution of the (robust) F-test statistics is based on an F-distribution. The (robust) Wald- and (robust) score-test statistics are based on chi-square distributions.

Value

An object of class `conTest`, for which a `print` is available. More specifically, it is a list with the following items:

<code>CON</code>	a list with useful information about the constraints.
<code>Amat</code>	constraints matrix.
<code>bvec</code>	vector of right-hand side elements.
<code>meq</code>	number of equality constraints.
<code>meq.alt</code>	same as input <code>meq.alt</code> .
<code>iact</code>	number of active constraints.
<code>type</code>	same as input.
<code>test</code>	same as input.
<code>Ts</code>	test-statistic value.
<code>df.residual</code>	the residual degrees of freedom.
<code>pvalue</code>	tail probability for <code>Ts</code> .
<code>b.eqrestr</code>	equality restricted regression coefficients. Only available for <code>type = "A"</code> and <code>type = "global"</code> , else <code>b.eqrestr = NULL</code> .

b.unrestr	unrestricted regression coefficients.
b.restr	restricted regression coefficients.
b.restr.alt	restricted regression coefficients under HA if some equality constraints are maintained. Only available for type = "B" else b.restr.alt = NULL.
Sigma	variance-covariance matrix of unrestricted model.
R2.org	unrestricted R-squared, not available for objects of class conGLM.
R2.reduced	restricted R-squared, not available for objects of class conGLM.
boot	same as input.
model.org	original model.

Author(s)

Leonard Vanbrabant and Yves Rosseel

References

- Kudo, A. (1963) A multivariate analogue of the one-sided test. *Biometrika*, **50**, 403–418.
- Silvapulle, M. (1992a). Robust tests of inequality constraints and one-sided hypotheses in the linear model. *Biometrika*, **79**, 621–630.
- Silvapulle, M. (1996) On an F-type statistic for testing one-sided hypotheses and computation of chi-bar-squared weights. *Statistics & probability letters*, **28**, 137–141.
- Silvapulle, M.J. and Sen, P.K. (2005). *Constrained Statistical Inference*. Wiley, New York
- Wolak, F. (1987). An exact test for multiple inequality and equality constraints in the linear regression model. *Journal of the American statistical association*, **82**, 782–793.

See Also

[quadprog](#), [conTest](#)

Examples

```
## example 1:
# the data consist of ages (in months) at which an
# infant starts to walk alone.

# prepare data
DATA1 <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestricted linear model
fit1.lm <- lm(Age ~ -1 + Group, data = DATA1)

# the variable names can be used to impose constraints on
# the corresponding regression parameters.
coef(fit1.lm)

# constraint syntax: assuming that the walking
# exercises would not have a negative effect of increasing the
```

```

# mean age at which a child starts to walk.
myConstraints1 <- ' GroupActive < GroupPassive;
                  GroupPassive < GroupNo '

conTest(fit1.lm, myConstraints1)

# another way is to first fit the restricted model
fit.restr1 <- restriktor(fit1.lm, constraints = myConstraints1)

conTest(fit.restr1)

## Not run:
# Or in matrix notation.
Amat1 <- rbind(c(-1, 0, 1),
              c( 0, 1, -1))
myRhs1 <- rep(0L, nrow(Amat1))
myNeq1 <- 0

conTest(fit1.lm, constraints = Amat1,
        rhs = myRhs1, neq = myNeq1)

## End(Not run)

#####
## Artificial examples ##
#####
# generate data
n <- 10
means <- c(1,2,1,3)
nm <- length(means)
group <- as.factor(rep(1:nm, each = n))
y <- rnorm(n * nm, rep(means, each = n))
DATA2 <- data.frame(y, group)

# fit unrestricted linear model
fit2.lm <- lm(y ~ -1 + group, data = DATA2)
coef(fit2.lm)

## example 2: increasing means
myConstraints2 <- ' group1 < group2
                  group2 < group3
                  group3 < group4 '

# compute F-test for hypothesis test Type A and compute the tail
# probability based on the parametric bootstrap. We only generate 9
# bootstrap samples in this example; in practice you may wish to
# use a much higher number.
conTest(fit2.lm, constraints = myConstraints2, type = "A",
        boot = "parametric", R = 9)

# or fit restricted linear model

```

```

fit2.con <- restriktor(fit2.lm, constraints = myConstraints2)

conTest(fit2.con)

## Not run:
# increasing means in matrix notation.
Amat2 <- rbind(c(-1, 1, 0, 0),
              c( 0,-1, 1, 0),
              c( 0, 0,-1, 1))
myRhs2 <- rep(0L, nrow(Amat2))
myNeq2 <- 0

conTest(fit2.con, constraints = Amat2, rhs = myRhs2, neq = myNeq2,
        type = "A", boot = "parametric", R = 9)

## End(Not run)

## example 3:
# combination of equality and inequality constraints.
myConstraints3 <- ' group1 == group2
                  group3 < group4 '

conTest(fit2.lm, constraints = myConstraints3, type = "B", neq.alt = 1)

# fit restricted model and compute model-based bootstrapped
# standard errors. We only generate 9 bootstrap samples in this
# example; in practice you may wish to use a much higher number.
# Note that, a warning message may be thrown because the number of
# bootstrap samples is too low.
fit3.con <- restriktor(fit2.lm, constraints = myConstraints3,
                      se = "boot.model.based", B = 9)
conTest(fit3.con, type = "B", neq.alt = 1)

## example 4:
# restriktor can also be used to define effects using the := operator
# and impose constraints on them. For example, is the
# average effect (AVE) larger than zero?
# generate data
n <- 30
b0 <- 10; b1 = 0.5; b2 = 1; b3 = 1.5
X <- c(rep(c(0), n/2), rep(c(1), n/2))
set.seed(90)
Z <- rnorm(n, 16, 5)
y <- b0 + b1*X + b2*Z + b3*X*Z + rnorm(n, 0, sd = 10)
DATA3 = data.frame(cbind(y, X, Z))

# fit linear model with interaction
fit4.lm <- lm(y ~ X*Z, data = DATA3)

# constraint syntax
myConstraints4 <- ' AVE := X + 16.86137*X.Z;
                  AVE > 0 '

```

```

conTest(fit4.lm, constraints = myConstraints4)

# or
fit4.con <- restriktor(fit4.lm, constraints = ' AVE := X + 16.86137*X.Z;
                                             AVE > 0 ')

conTest(fit4.con)

```

conTestLRT

Likelihood-ratio-bar test for iht

Description

conTestLRT tests linear equality and/or inequality restricted hypotheses for linear models by LR-tests. It can be used directly and is called by the conTest function if test = "LRT".

Usage

```

## S3 method for class 'conLM'
conTestLRT(object, type = "A", neq.alt = 0,
           boot = "no", R = 9999, p.distr = rnorm,
           parallel = "no", ncpus = 1L, cl = NULL, seed = 1234,
           verbose = FALSE, control = NULL, ...)

## S3 method for class 'conGLM'
conTestLRT(object, type = "A", neq.alt = 0,
           boot = "no", R = 9999, p.distr = rnorm,
           parallel = "no", ncpus = 1L, cl = NULL, seed = 1234,
           verbose = FALSE, control = NULL, ...)

## S3 method for class 'conMLM'
conTestLRT(object, type = "A", neq.alt = 0,
           boot = "no", R = 9999, p.distr = rnorm,
           parallel = "no", ncpus = 1L, cl = NULL, seed = 1234,
           verbose = FALSE, control = NULL, ...)

```

Arguments

object	an object of class conLM, conMLM or conGLM.
type	hypothesis test type "A", "B", "C", "global", or "summary" (default). See details for more information.
neq.alt	integer: number of equality constraints that are maintained under the alternative hypothesis (for hypothesis test type "B"), see example 3.
boot	the null-distribution of these test-statistics (except under type "C", see details) takes the form of a mixture of F-distributions. The tail probabilities can be computed directly via bootstrapping; if "parametric", the p-value is computed

based on the parametric bootstrap. By default, samples are drawn from a normal distribution with mean zero and variance one. See `p.distr` for other distributional options. If `"model.based"`, a model-based bootstrap method is used. Instead of computing the p-value via simulation, the p-value can also be computed using the chi-bar-square weights. If `"no"`, the p-value is computed based on the weights obtained via simulation (`mix.weights = "boot"`) or using the multivariate normal distribution function (`mix.weights = "pmvnorm"`). Note that, these weights are already available in the `restrktor` object and do not need to be estimated again. However, there are two exceptions for objects of class `conRLM`, namely for computing the p-value for the robust test = `"Wald"` and the robust `"score"`. In these cases the weights need to be recalculated.

<code>R</code>	integer; number of bootstrap draws for <code>boot</code> . The default value is set to 9999.
<code>p.distr</code>	random generation distribution for the parametric bootstrap. For all available distributions see <code>?distributions</code> . For example, if <code>rnorm</code> , samples are drawn from the normal distribution (default) with mean zero and variance one. If <code>rt</code> , samples are drawn from a t-distribution. If <code>rchisq</code> , samples are drawn from a chi-square distribution. The random generation distributional parameters will be passed in via <code>...</code>
<code>parallel</code>	the type of parallel operation to be used (if any). If missing, the default is set <code>"no"</code> .
<code>ncpus</code>	integer: number of processes to be used in parallel operation: typically one would choose this to the number of available CPUs.
<code>cl</code>	an optional parallel or snow cluster for use if <code>parallel = "snow"</code> . If not supplied, a cluster on the local machine is created for the duration of the <code>conTest</code> call.
<code>seed</code>	seed value. The default value is set to 1234.
<code>verbose</code>	logical; if <code>TRUE</code> , information is shown at each bootstrap draw.
<code>control</code>	a list of control arguments: <ul style="list-style-type: none"> • <code>absval</code> tolerance criterion for convergence (default = <code>sqrt(.Machine\$double.eps)</code>). Only used for model of class <code>lm</code>. • <code>maxit</code> the maximum number of iterations for the optimizer (default = 10000). Only used for model of class <code>mlm</code> (not yet supported). • <code>tol</code> numerical tolerance value. Estimates smaller than <code>tol</code> are set to 0.
<code>...</code>	additional arguments to be passed to the <code>p.distr</code> function.

Details

The following hypothesis tests are available:

- Type A: Test H_0 : all constraints with equalities (" $=$ ") active against H_A : at least one inequality restriction (" $>$ ") strictly true.
- Type B: Test H_0 : all constraints with inequalities (" $>$ ") (including some equalities (" $=$ ") active against H_A : at least one restriction false (some equality constraints may be maintained).
- Type C: Test H_0 : at least one restriction false (" $<$ ") against H_A : all constraints strictly true (" $>$ "). This test is based on the intersection-union principle (Silvapulle and Sen, 2005, chp 5.3). Note that, this test only makes sense in case of no equality constraints.

- Type global: equal to Type A but H0 contains additional equality constraints. This test is analogue to the global F-test in lm, where all coefficients but the intercept equal 0.

The null-distribution of hypothesis test Type C is based on a t-distribution (one-sided). Its power can be poor in case of many inequality constraints. Its main role is to prevent wrong conclusions from significant results from hypothesis test Type A.

The exact finite sample distributions of the non-robust F-, score- and LR-test statistics based on restricted OLS estimates and normally distributed errors, are a mixture of F-distributions under the null hypothesis (Wolak, 1987). In agreement with Silvapulle (1992), we found that the results based on these mixtures of F-distributions approximate the tail probabilities of the robust tests better than their asymptotic distributions. Therefore, all p-values for hypothesis test Type "A", "B" and "global" are computed based on mixtures of F-distributions.

Value

An object of class conTest, for which a print is available. More specifically, it is a list with the following items:

CON	a list with useful information about the constraints.
Amat	constraints matrix.
bvec	vector of right-hand side elements.
meq	number of equality constraints.
meq_alt	same as input neq.alt.
iact	number of active constraints.
type	same as input.
test	same as input.
Ts	test-statistic value.
df.residual	the residual degrees of freedom.
pvalue	tail probability for Ts.
b_eqrestr	equality restricted regression coefficients. Only available for type = "A" and type = "global", else b_eqrestr = NULL.
b_unrestr	unrestricted regression coefficients.
b_restr	restricted regression coefficients.
b_restr_alt	restricted regression coefficients under HA if some equality constraints are maintained. Only available for type = "B" else b_restr_alt = NULL.
Sigma	variance-covariance matrix of unrestricted model.
R2_org	unrestricted R-squared, not available for objects of class conGLM.
R2_reduced	restricted R-squared, not available for objects of class conGLM.
boot	same as input.
model_org	original model.

Author(s)

Leonard Vanbrabant and Yves Rosseel

References

Silvapulle, M.J. and Sen, P.K. (2005). *Constrained Statistical Inference*. Wiley, New York

See Also

[quadprog](#), [conTest](#)

Examples

```
## example 1:
# the data consist of ages (in months) at which an
# infant starts to walk alone.

# prepare data
DATA1 <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestricted linear model
fit1_lm <- lm(Age ~ -1 + Group, data = DATA1)

# the variable names can be used to impose constraints on
# the corresponding regression parameters.
coef(fit1_lm)

# constraint syntax: assuming that the walking
# exercises would not have a negative effect of increasing the
# mean age at which a child starts to walk.
myConstraints1 <- ' GroupActive < GroupPassive;
                  GroupPassive < GroupNo '

conTest(fit1_lm, myConstraints1, test = "LRT")

# another way is to first fit the restricted model
fit_restr1 <- restriktor(fit1_lm, constraints = myConstraints1)

conTest(fit_restr1, test = "LRT")

## Not run:
# Or in matrix notation.
Amat1 <- rbind(c(-1, 0, 1),
              c( 0, 1, -1))
myRhs1 <- rep(0L, nrow(Amat1))
myNeq1 <- 0

conTest(fit1_lm, constraints = Amat1, test = "LRT",
        rhs = myRhs1, neq = myNeq1)

## End(Not run)

#####
## Artificial examples ##
#####
```



```

# generate data
n <- 10
means <- c(1,2,1,3)
nm <- length(means)
group <- as.factor(rep(1:nm, each = n))
y <- rnorm(n * nm, rep(means, each = n))
DATA2 <- data.frame(y, group)

# fit unrestricted linear model
fit2_lm <- lm(y ~ -1 + group, data = DATA2)
coef(fit2_lm)

## example 2: increasing means
myConstraints2 <- ' group1 < group2
                  group2 < group3
                  group3 < group4 '

# compute F-test for hypothesis test Type A and compute the tail
# probability based on the parametric bootstrap. We only generate 9
# bootstrap samples in this example; in practice you may wish to
# use a much higher number.
conTest(fit2_lm, constraints = myConstraints2, type = "A", test = "LRT",
        boot = "parametric", R = 9)

# or fit restricted linear model
fit2_con <- restriktor(fit2_lm, constraints = myConstraints2)

conTest(fit2_con, test = "LRT")

## Not run:
# increasing means in matrix notation.
Amat2 <- rbind(c(-1, 1, 0, 0),
              c(0, -1, 1, 0),
              c(0, 0, -1, 1))
myRhs2 <- rep(0L, nrow(Amat2))
myNeq2 <- 0

conTest(fit2_con, constraints = Amat2, rhs = myRhs2, neq = myNeq2,
        type = "A", test = "LRT", boot = "parametric", R = 9)

## End(Not run)

## example 3:
# combination of equality and inequality constraints.
myConstraints3 <- ' group1 == group2
                  group3 < group4 '

conTest(fit2_lm, constraints = myConstraints3, type = "B",
        test = "LRT", neq.alt = 1)

# fit restricted model and compute model-based bootstrapped
# standard errors. We only generate 9 bootstrap samples in this

```

```

# example; in practice you may wish to use a much higher number.
# Note that, a warning message may be thrown because the number of
# bootstrap samples is too low.
fit3_con <- restriktor(fit2_lm, constraints = myConstraints3,
                      se = "boot.model.based", B = 9)
conTest(fit3_con, type = "B", test = "LRT", neq.alt = 1)

## example 4:
# restriktor can also be used to define effects using the := operator
# and impose constraints on them. For example, is the
# average effect (AVE) larger than zero?
# generate data
n <- 30
b0 <- 10; b1 = 0.5; b2 = 1; b3 = 1.5
X <- c(rep(c(0), n/2), rep(c(1), n/2))
set.seed(90)
Z <- rnorm(n, 16, 5)
y <- b0 + b1*X + b2*Z + b3*X*Z + rnorm(n, 0, sd = 10)
DATA3 = data.frame(cbind(y, X, Z))

# fit linear model with interaction
fit4_lm <- lm(y ~ X*Z, data = DATA3)

# constraint syntax
myConstraints4 <- ' AVE := X + 16.86137*X.Z;
                  AVE > 0 '

conTest(fit4_lm, constraints = myConstraints4, test = "LRT")

# or
fit4_con <- restriktor(fit4_lm, constraints = ' AVE := X + 16.86137*X.Z;
                                             AVE > 0 ')
conTest(fit4_con, test = "LRT")

```

conTestScore

Score-bar test for iht

Description

conTestScore tests linear equality and/or inequality restricted hypotheses for (robust) linear models by score-tests. It can be used directly and is called by the conTest function if test = "score".

Usage

```

## S3 method for class 'conLM'
conTestScore(object, type = "A", neq.alt = 0,
             boot = "no", R = 9999, p.distr = rnorm,
             parallel = "no", ncpus = 1L, cl = NULL, seed = 1234,

```

```

        verbose = FALSE, control = NULL, ...)

## S3 method for class 'conRLM'
conTestScore(object, type = "A", neq.alt = 0,
             boot = "no", R = 9999, p.distr = rnorm,
             parallel = "no", ncpus = 1L, cl = NULL, seed = 1234,
             verbose = FALSE, control = NULL, ...)

## S3 method for class 'conGLM'
conTestScore(object, type = "A", neq.alt = 0,
             boot = "no", R = 9999, p.distr = rnorm,
             parallel = "no", ncpus = 1L, cl = NULL, seed = 1234,
             verbose = FALSE, control = NULL, ...)

```

Arguments

object	an object of class conLM, conRLM or conGLM.
type	hypothesis test type "A", "B", "C", "global", or "summary" (default). See details for more information.
neq.alt	integer: number of equality constraints that are maintained under the alternative hypothesis (for hypothesis test type "B"), see example 3.
boot	the null-distribution of these test-statistics (except under type "C", see details) takes the form of a mixture of F-distributions. The tail probabilities can be computed directly via bootstrapping; if "parametric", the p-value is computed based on the parametric bootstrap. By default, samples are drawn from a normal distribution with mean zero and variance one. See p.distr for other distributional options. If "model.based", a model-based bootstrap method is used. Instead of computing the p-value via simulation, the p-value can also be computed using the chi-bar-square weights. If "no", the p-value is computed based on the weights obtained via simulation (mix.weights = "boot") or using the multivariate normal distribution function (mix.weights = "pmvnorm"). Note that, these weights are already available in the restriktor object and do not need to be estimated again. However, there are two exceptions for objects of class conRLM, namely for computing the p-value for the robust test = "Wald" and the robust "score". In these cases the weights need to be recalculated.
R	integer; number of bootstrap draws for boot. The default value is set to 9999.
p.distr	random generation distribution for the parametric bootstrap. For all available distributions see ?distributions. For example, if rnorm, samples are drawn from the normal distribution (default) with mean zero and variance one. If rt, samples are drawn from a t-distribution. If rchisq, samples are drawn from a chi-square distribution. The random generation distributional parameters will be passed in via ...
parallel	the type of parallel operation to be used (if any). If missing, the default is set "no".
ncpus	integer: number of processes to be used in parallel operation: typically one would choose this to the number of available CPUs.

<code>cl</code>	an optional parallel or snow cluster for use if <code>parallel = "snow"</code> . If not supplied, a cluster on the local machine is created for the duration of the <code>conTest</code> call.
<code>seed</code>	seed value. The default value is set to 1234.
<code>verbose</code>	logical; if TRUE, information is shown at each bootstrap draw.
<code>control</code>	a list of control arguments: <ul style="list-style-type: none"> • <code>absval</code> tolerance criterion for convergence (default = <code>sqrt(.Machine\$double.eps)</code>). Only used for model of class <code>lm</code>. • <code>maxit</code> the maximum number of iterations for the optimizer (default = 10000). Only used for model of class <code>mlm</code> (not yet supported). • <code>tol</code> numerical tolerance value. Estimates smaller than <code>tol</code> are set to 0.
<code>...</code>	additional arguments to be passed to the <code>p.distr</code> function.

Details

The following hypothesis tests are available:

- Type A: Test H0: all constraints with equalities ("`=`") active against HA: at least one inequality restriction ("`>`") strictly true.
- Type B: Test H0: all constraints with inequalities ("`>`") (including some equalities ("`=`") active against HA: at least one restriction false (some equality constraints may be maintained).
- Type C: Test H0: at least one restriction false ("`<`") against HA: all constraints strictly true ("`>`"). This test is based on the intersection-union principle (Silvapulle and Sen, 2005, chp 5.3). Note that, this test only makes sense in case of no equality constraints.
- Type global: equal to Type A but H0 contains additional equality constraints. This test is analogue to the global F-test in `lm`, where all coefficients but the intercept equal 0.

The null-distribution of hypothesis test Type C is based on a t-distribution (one-sided). Its power can be poor in case of many inequality constraints. Its main role is to prevent wrong conclusions from significant results from hypothesis test Type A.

The exact finite sample distributions of the non-robust F-, score- and LR-test statistics based on restricted OLS estimates and normally distributed errors, are a mixture of F-distributions under the null hypothesis (Wolak, 1987). In agreement with Silvapulle (1992), we found that the results based on these mixtures of F-distributions approximate the tail probabilities of the robust tests better than their asymptotic distributions. Therefore, all p-values for hypothesis test Type "A", "B" and "global" are computed based on mixtures of F-distributions.

Value

An object of class `conTest`, for which a `print` is available. More specifically, it is a list with the following items:

<code>CON</code>	a list with useful information about the constraints.
<code>Amat</code>	constraints matrix.
<code>bvec</code>	vector of right-hand side elements.
<code>meq</code>	number of equality constraints.
<code>meq.alt</code>	same as input <code>neq.alt</code> .

iact	number of active constraints.
type	same as input.
test	same as input.
Ts	test-statistic value.
df.residual	the residual degrees of freedom.
pvalue	tail probability for Ts.
b.eqrestr	equality restricted regression coefficients. Only available for type = "A" and type = "global", else b.eqrestr = NULL.
b.unrestr	unrestricted regression coefficients.
b.restr	restricted regression coefficients.
b.restr.alt	restricted regression coefficients under HA if some equality constraints are maintained. Only available for type = "B" else b.restr.alt = NULL.
Sigma	variance-covariance matrix of unrestricted model.
R2.org	unrestricted R-squared, not available for objects of class conGLM.
R2.reduced	restricted R-squared, not available for objects of class conGLM.
boot	same as input.
model.org	original model.

Author(s)

Leonard Vanbrabant and Yves Rosseel

References

- Silvapulle, M. and Silvapulle, P. (1995). A score test against one-sided alternatives. *American statistical association*, **90**, 342–349.
- Silvapulle, M. (1996) Robust bounded influence tests against one-sided hypotheses in general parametric models. *Statistics & probability letters*, **31**, 45–50.
- Silvapulle, M.J. and Sen, P.K. (2005). *Constrained Statistical Inference*. Wiley, New York

See Also

[quadprog](#), [conTest](#)

Examples

```
## example 1:
# the data consist of ages (in months) at which an
# infant starts to walk alone.

# prepare data
DATA1 <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestricted linear model
fit1.lm <- lm(Age ~ -1 + Group, data = DATA1)
```

```

# the variable names can be used to impose constraints on
# the corresponding regression parameters.
coef(fit1.lm)

# constraint syntax: assuming that the walking
# exercises would not have a negative effect of increasing the
# mean age at which a child starts to walk.
myConstraints1 <- ' GroupActive < GroupPassive;
                  GroupPassive < GroupNo '

conTest(fit1.lm, myConstraints1, test = "score")

# another way is to first fit the restricted model
fit.restr1 <- restriktor(fit1.lm, constraints = myConstraints1)

conTest(fit.restr1, test = "score")

## Not run:
# Or in matrix notation.
Amat1 <- rbind(c(-1, 0, 1),
              c( 0, 1, -1))
myRhs1 <- rep(0L, nrow(Amat1))
myNeq1 <- 0

conTest(fit1.lm, constraints = Amat1, test = "score",
        rhs = myRhs1, neq = myNeq1)

## End(Not run)

#####
## Artificial examples ##
#####
# generate data
n <- 10
means <- c(1,2,1,3)
nm <- length(means)
group <- as.factor(rep(1:nm, each = n))
y <- rnorm(n * nm, rep(means, each = n))
DATA2 <- data.frame(y, group)

# fit unrestricted linear model
fit2.lm <- lm(y ~ -1 + group, data = DATA2)
coef(fit2.lm)

## example 2: increasing means
myConstraints2 <- ' group1 < group2
                  group2 < group3
                  group3 < group4 '

# compute F-test for hypothesis test Type A and compute the tail
# probability based on the parametric bootstrap. We only generate 9

```

```

# bootstrap samples in this example; in practice you may wish to
# use a much higher number.
conTest(fit2.lm, constraints = myConstraints2, type = "A", test = "score",
        boot = "parametric", R = 9)

# or fit restricted linear model
fit2.con <- restriktor(fit2.lm, constraints = myConstraints2)

conTest(fit2.con, test = "score")

## Not run:
# increasing means in matrix notation.
Amat2 <- rbind(c(-1, 1, 0, 0),
              c( 0,-1, 1, 0),
              c( 0, 0,-1, 1))
myRhs2 <- rep(0L, nrow(Amat2))
myNeq2 <- 0

conTest(fit2.con, constraints = Amat2, rhs = myRhs2, neq = myNeq2,
        type = "A", test = "score", boot = "parametric", R = 9)

## End(Not run)

## example 3:
# combination of equality and inequality constraints.
myConstraints3 <- ' group1 == group2
                  group3 < group4 '

conTest(fit2.lm, constraints = myConstraints3, type = "B", test = "score", neq.alt = 1)

# fit restricted model and compute model-based bootstrapped
# standard errors. We only generate 9 bootstrap samples in this
# example; in practice you may wish to use a much higher number.
# Note that, a warning message may be thrown because the number of
# bootstrap samples is too low.
fit3.con <- restriktor(fit2.lm, constraints = myConstraints3,
                      se = "boot.model.based", B = 9)
conTest(fit3.con, type = "B", test = "score", neq.alt = 1)

## example 4:
# restriktor can also be used to define effects using the := operator
# and impose constraints on them. For example, is the
# average effect (AVE) larger than zero?
# generate data
n <- 30
b0 <- 10; b1 = 0.5; b2 = 1; b3 = 1.5
X <- c(rep(c(0), n/2), rep(c(1), n/2))
set.seed(90)
Z <- rnorm(n, 16, 5)
y <- b0 + b1*X + b2*Z + b3*X*Z + rnorm(n, 0, sd = 10)
DATA3 = data.frame(cbind(y, X, Z))

```

```
# fit linear model with interaction
fit4.lm <- lm(y ~ X*Z, data = DATA3)

# constraint syntax
myConstraints4 <- ' AVE := X + 16.86137*X.Z;
                  AVE > 0 '

conTest(fit4.lm, constraints = myConstraints4, test = "score")

# or
fit4.con <- restriktor(fit4.lm, constraints = ' AVE := X + 16.86137*X.Z;
                                             AVE > 0 ')

conTest(fit4.con, test = "score")
```

conTestWald	<i>Wald-bar test for robust iht</i>
-------------	-------------------------------------

Description

conTestWald tests linear equality and/or inequality restricted hypotheses for linear models by Wald-tests. It can be used directly and is called by the conTest function if test = "Wald".

Usage

```
## S3 method for class 'conRLM'
conTestWald(object, type = "A", neq.alt = 0,
            boot = "no", R = 9999, p.distr = rnorm,
            parallel = "no", ncpus = 1L, cl = NULL, seed = 1234,
            verbose = FALSE, control = NULL, ...)
```

Arguments

object	an object of class conRLM.
type	hypothesis test type "A", "B", "C", "global", or "summary" (default). See details for more information.
neq.alt	integer: number of equality constraints that are maintained under the alternative hypothesis (for hypothesis test type "B"), see example 3.
boot	the null-distribution of these test-statistics (except under type "C", see details) takes the form of a mixture of F-distributions. The tail probabilities can be computed directly via bootstrapping; if "parametric", the p-value is computed based on the parametric bootstrap. By default, samples are drawn from a normal distribution with mean zero and variance one. See p.distr for other distributional options. If "model.based", a model-based bootstrap method is used. Instead of computing the p-value via simulation, the p-value can also be computed using the chi-bar-square weights. If "no", the p-value is computed based on

the weights obtained via simulation (`mix.weights = "boot"`) or using the multivariate normal distribution function (`mix.weights = "pmvnorm"`). Note that, these weights are already available in the `restrktor` object and do not need to be estimated again. However, there are two exceptions for objects of class `conRLM`, namely for computing the p-value for the robust test = "Wald" and the robust "score". In these cases the weights need to be recalculated.

R	integer; number of bootstrap draws for boot. The default value is set to 9999.
p.distr	random generation distribution for the parametric bootstrap. For all available distributions see <code>?distributions</code> . For example, if <code>rnorm</code> , samples are drawn from the normal distribution (default) with mean zero and variance one. If <code>rt</code> , samples are drawn from a t-distribution. If <code>rchisq</code> , samples are drawn from a chi-square distribution. The random generation distributional parameters will be passed in via <code>...</code>
parallel	the type of parallel operation to be used (if any). If missing, the default is set "no".
ncpus	integer: number of processes to be used in parallel operation: typically one would choose this to the number of available CPUs.
cl	an optional parallel or snow cluster for use if <code>parallel = "snow"</code> . If not supplied, a cluster on the local machine is created for the duration of the <code>conTest</code> call.
seed	seed value. The default value is set to 1234.
verbose	logical; if TRUE, information is shown at each bootstrap draw.
control	a list of control arguments: <ul style="list-style-type: none"> • <code>absval</code> tolerance criterion for convergence (default = <code>sqrt(.Machine\$double.eps)</code>). Only used for model of class <code>lm</code>. • <code>maxit</code> the maximum number of iterations for the optimizer (default = 10000). Only used for model of class <code>mlm</code> (not yet supported). • <code>tol</code> numerical tolerance value. Estimates smaller than <code>tol</code> are set to 0.
...	additional arguments to be passed to the <code>p.distr</code> function.

Details

The following hypothesis tests are available:

- Type A: Test H0: all constraints with equalities ("=") active against HA: at least one inequality restriction(">") strictly true.
- Type B: Test H0: all constraints with inequalities(">") (including some equalities("=")) active against HA: at least one restriction false (some equality constraints may be maintained).
- Type C: Test H0: at least one restriction false("<") against HA: all constraints strictly true(">"). This test is based on the intersection-union principle (Silvapulle and Sen, 2005, chp 5.3). Note that, this test only makes sense in case of no equality constraints.
- Type global: equal to Type A but H0 contains additional equality constraints. This test is analogue to the global F-test in `lm`, where all coefficients but the intercept equal 0.

The null-distribution of hypothesis test Type C is based on a t-distribution (one-sided). Its power can be poor in case of many inequality constraints. Its main role is to prevent wrong conclusions from significant results from hypothesis test Type A.

The exact finite sample distributions of the non-robust F-, score- and LR-test statistics based on restricted OLS estimates and normally distributed errors, are a mixture of F-distributions under the null hypothesis (Wolak, 1987). In agreement with Silvapulle (1992), we found that the results based on these mixtures of F-distributions approximate the tail probabilities of the robust tests better than their asymptotic distributions. Therefore, all p-values for hypothesis test Type "A", "B" and "global" are computed based on mixtures of F-distributions.

Value

An object of class `conTest`, for which a `print` is available. More specifically, it is a list with the following items:

<code>CON</code>	a list with useful information about the constraints.
<code>Amat</code>	constraints matrix.
<code>bvec</code>	vector of right-hand side elements.
<code>meq</code>	number of equality constraints.
<code>meq.alt</code>	same as input <code>neq.alt</code> .
<code>iact</code>	number of active constraints.
<code>type</code>	same as input.
<code>test</code>	same as input.
<code>Ts</code>	test-statistic value.
<code>df.residual</code>	the residual degrees of freedom.
<code>pvalue</code>	tail probability for <code>Ts</code> .
<code>b.eqrestr</code>	equality restricted regression coefficients. Only available for <code>type = "A"</code> and <code>type = "global"</code> , else <code>b.eqrestr = NULL</code> .
<code>b.unrestr</code>	unrestricted regression coefficients.
<code>b.restr</code>	restricted regression coefficients.
<code>b.restr.alt</code>	restricted regression coefficients under H_A if some equality constraints are maintained. Only available for <code>type = "B"</code> else <code>b.restr.alt = NULL</code> .
<code>Sigma</code>	variance-covariance matrix of unrestricted model.
<code>R2.org</code>	unrestricted R-squared, not available for objects of class <code>conGLM</code> .
<code>R2.reduced</code>	restricted R-squared, not available for objects of class <code>conGLM</code> .
<code>boot</code>	same as input.
<code>model.org</code>	original model.

Author(s)

Leonard Vanbrabant and Yves Rosseel

References

- Silvapulle, M. (1992b). Robust Wald-Type Tests of One-Sided Hypotheses in the Linear Model. *Journal of the American Statistical Association*, **87**, 156–161.
- Silvapulle, M. (1996) Robust bounded influence tests against one-sided hypotheses in general parametric models. *Statistics & probability letters*, **31**, 45–50.
- Silvapulle, M.J. and Sen, P.K. (2005). *Constrained Statistical Inference*. Wiley, New York

See Also

[quadprog](#), [conTest](#)

Examples

```

library(MASS)
## example 1:
# the data consist of ages (in months) at which an
# infant starts to walk alone.

# prepare data
DATA1 <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestricted robust linear model
fit1.rlm <- rlm(Age ~ -1 + Group, data = DATA1, method = "MM")

# the variable names can be used to impose constraints on
# the corresponding regression parameters.
coef(fit1.rlm)

# constraint syntax: assuming that the walking
# exercises would not have a negative effect of increasing the
# mean age at which a child starts to walk.
myConstraints1 <- ' GroupActive < GroupPassive;
                  GroupPassive < GroupNo '

conTest(fit1.rlm, myConstraints1, test = "Wald")

# another way is to first fit the restricted model
fit.restr1 <- restriktor(fit1.rlm, constraints = myConstraints1)

conTest(fit.restr1, test = "Wald")

## Not run:
# Or in matrix notation.
Amat1 <- rbind(c(-1, 0, 1),
              c( 0, 1, -1))
myRhs1 <- rep(0L, nrow(Amat1))
myNeq1 <- 0

conTest(fit1.rlm, constraints = Amat1, test = "Wald",
        rhs = myRhs1, neq = myNeq1)

## End(Not run)

#####
## Artificial examples ##
#####
# generate data
n <- 30
means <- c(1,2,1,3)

```

```

nm <- length(means)
group <- as.factor(rep(1:nm, each = n))
y <- rnorm(n * nm, rep(means, each = n))
DATA2 <- data.frame(y, group)

# fit unrestricted robust linear model
fit2.rlm <- rlm(y ~ -1 + group, data = DATA2, method = "MM")
coef(fit2.rlm)

## example 2: increasing means
myConstraints2 <- ' group1 < group2
                  group2 < group3
                  group3 < group4 '

# compute Wald-test for hypothesis test Type A and compute the tail
# probability based on the parametric bootstrap. We only generate 9
# bootstrap samples in this example; in practice you may wish to
# use a much higher number.
conTest(fit2.rlm, constraints = myConstraints2, type = "A",
        test = "Wald", boot = "parametric", R = 9)

# or fit restricted robust linear model
fit2.con <- restriktor(fit2.rlm, constraints = myConstraints2)

conTest(fit2.con, test = "Wald")

## Not run:
# increasing means in matrix notation.
Amat2 <- rbind(c(-1, 1, 0, 0),
              c( 0,-1, 1, 0),
              c( 0, 0,-1, 1))
myRhs2 <- rep(0L, nrow(Amat2))
myNeq2 <- 0

conTest(fit2.con, constraints = Amat2, rhs = myRhs2, neq = myNeq2,
        type = "A", test = "Wald", boot = "parametric", R = 9)

## End(Not run)

## example 3:
# combination of equality and inequality constraints.
myConstraints3 <- ' group1 == group2
                  group3 < group4 '

conTest(fit2.rlm, constraints = myConstraints3, type = "B", test = "Wald", neq.alt = 1)

# fit robust restricted model and compute model-based bootstrapped
# standard errors. We only generate 9 bootstrap samples in this
# example; in practice you may wish to use a much higher number.
# Note that, a warning message may be thrown because the number of
# bootstrap samples is too low.
fit3.con <- restriktor(fit2.rlm, constraints = myConstraints3,

```

```

                                se = "boot.model.based", B = 9)
conTest(fit3.con, type = "B", test = "Wald", neq.alt = 1)

## example 4:
# restriktor can also be used to define effects using the := operator
# and impose constraints on them. For example, is the
# average effect (AVE) larger than zero?
# generate data
n <- 30
b0 <- 10; b1 = 0.5; b2 = 1; b3 = 1.5
X <- c(rep(c(0), n/2), rep(c(1), n/2))
set.seed(90)
Z <- rnorm(n, 16, 5)
y <- b0 + b1*X + b2*Z + b3*X*Z + rnorm(n, 0, sd = 10)
DATA3 = data.frame(cbind(y, X, Z))

# fit linear model with interaction
fit3.rlm <- rlm(y ~ X*Z, data = DATA3, method = "MM")

# constraint syntax
myConstraints4 <- ' AVE := X + 16.86137*X.Z;
                  AVE > 0 '

conTest(fit3.rlm, constraints = myConstraints4, test = "Wald")

# or
fit3.con <- restriktor(fit3.rlm, constraints = ' AVE := X + 16.86137*X.Z;
                                             AVE > 0 ')

conTest(fit3.con, test = "Wald")

```

conTest_ceq

Tests for iht with equality constraints only

Description

conTest_ceq tests linear equality restricted hypotheses for (robust) linear models by F-, Wald-, and score-tests. It can be used directly and is called by the conTest function if all restrictions are equalities.

Usage

```

## S3 method for class 'conLM'
conTest_ceq(object, test = "F", boot = "no",
            R = 9999, p.distr = rnorm, parallel = "no",
            ncpus = 1L, cl = NULL, seed = 1234, verbose = FALSE, ...)

## S3 method for class 'conRLM'

```

```

conTest_ceq(object, test = "F", boot = "no",
            R = 9999, p.distr = rnorm, parallel = "no",
            ncpus = 1L, cl = NULL, seed = 1234, verbose = FALSE, ...)

## S3 method for class 'conGLM'
conTest_ceq(object, test = "F", boot = "no",
            R = 9999, p.distr = rnorm, parallel = "no",
            ncpus = 1L, cl = NULL, seed = 1234, verbose = FALSE, ...)

```

Arguments

<code>object</code>	an object of class <code>conLM</code> , <code>conRLM</code> or <code>conGLM</code> .
<code>test</code>	test statistic; for information about the null-distribution see details. <ul style="list-style-type: none"> • for object of class <code>lm</code> and <code>glm</code>; if "F" (default), the classical F-statistic is computed. If "Wald", the classical Wald-statistic is computed. If "score", the classical score test statistic is computed. • for object of class <code>rlm</code>; if "F" (default), a robust likelihood ratio type test statistic (Silvapulle, 1992a) is computed. If "Wald", a robust Wald test statistic (Silvapulle, 1992b) is computed. If "score", a score test statistic (Silvapulle, 1996) is computed.
<code>boot</code>	if "parametric", the p-value is computed based on the parametric bootstrap. See <code>p.distr</code> for available distributions. If "model.based", a model-based bootstrap method is used. Model-based bootstrapping is not supported for the <code>conGLM</code> object yet.
<code>R</code>	integer; number of bootstrap draws for <code>boot</code> . The default value is set to 9999.
<code>p.distr</code>	the <code>p.distr</code> function is specified by this function. For all available distributions see <code>?distributions</code> . For example, if <code>rnorm</code> , samples are drawn from the normal distribution (default) with mean zero and variance one. If <code>rt</code> , samples are drawn from a t-distribution. If <code>rchisq</code> , samples are drawn from a chi-square distribution. The distributional parameters will be passed in via ...
<code>parallel</code>	the type of parallel operation to be used (if any). If missing, the default is set "no".
<code>ncpus</code>	integer: number of processes to be used in parallel operation: typically one would chose this to the number of available CPUs.
<code>cl</code>	an optional parallel or snow cluster for use if <code>parallel = "snow"</code> . If not supplied, a cluster on the local machine is created for the duration of the <code>conTest</code> call.
<code>seed</code>	seed value. The default value is set to 1234.
<code>verbose</code>	logical; if TRUE, information is shown at each bootstrap draw.
...	additional arguments to be passed to the <code>p.distr</code> function.

Value

An object of class `conTest`, for which a `print` is available. More specifically, it is a list with the following items:

`CON` a list with useful information about the constraints.

Amat	constraints matrix.
bvec	vector of right-hand side elements.
meq	number of equality constraints.
test	same as input.
Ts	test-statistic value.
df.residual	the residual degrees of freedom.
pvalue	tail probability for Ts.
b_unrestr	unrestricted regression coefficients.
b_restr	restricted regression coefficients.
R2_org	unrestricted R-squared.
R2_reduced	restricted R-squared.

Author(s)

Leonard Vanbrabant and Yves Rosseel

References

- Silvapulle, M. (1992a). Robust tests of inequality constraints and one-sided hypotheses in the linear model. *Biometrika*, **79**, 621–630.
- Silvapulle, M. (1996) Robust bounded influence tests against one-sided hypotheses in general parametric models. *Statistics & probability letters*, **31**, 45–50.
- Silvapulle, M. (1992b). Robust Wald-Type Tests of One-Sided Hypotheses in the Linear Model. *Journal of the American Statistical Association*, **87**, 156–161.
- Silvapulle, M. (1996) Robust bounded influence tests against one-sided hypotheses in general parametric models. *Statistics & probability letters*, **31**, 45–50.

See Also

[quadprog](#), [conTest](#)

Examples

```
## example 1:
# the data consist of ages (in months) at which an
# infant starts to walk alone.

# prepare data
DATA1 <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestricted linear model
fit1.lm <- lm(Age ~ -1 + Group, data = DATA1)

# the variable names can be used to impose constraints on
# the corresponding regression parameters.
coef(fit1.lm)
```

```

# constraint syntax: assuming that the walking
# exercises would not have a negative effect of increasing the
# mean age at which a child starts to walk.
myConstraints1 <- ' GroupActive == GroupPassive;
                  GroupPassive == GroupNo '

conTest(fit1.lm, myConstraints1)

# another way is to first fit the restricted model
fit_restr1 <- restriktor(fit1.lm, constraints = myConstraints1)

conTest(fit_restr1)

## Not run:
# Or in matrix notation.
Amat1 <- rbind(c(-1, 0, 1),
               c( 0, 1, -1))
myRhs1 <- rep(0L, nrow(Amat1))
myNeq1 <- 2

conTest(fit1.lm, constraints = Amat1,
        rhs = myRhs1, neq = myNeq1)

## End(Not run)

```

conTest_summary *function for computing all available hypothesis tests*

Description

conTest_summary computes all available hypothesis tests and returns an object of class conTest for which a print function is available. The conTest_summary can be used directly and is called by the conTest function if type = "summary".

Usage

```

## S3 method for class 'restriktor'
conTest_summary(object, test = "F", ...)

```

Arguments

object	an object of class restriktor.
test	test statistic; for information about the null-distribution see details.

- for object of class `lm`; if "F" (default), the classical F-statistic is computed. If "Wald", the classical Wald-statistic is computed. If "score", the classical score test statistic is computed.
 - for object of class `rlm`; if "F" (default), a robust likelihood ratio type test statistic (Silvapulle, 1992a) is computed. If "Wald", a robust Wald test statistic (Silvapulle, 1992b) is computed. If "score", a score test statistic (Silvapulle, 1996) is computed.
- ... the same arguments as passed to the `conTest` function, except for `type`, of course.

Value

An object of class `conTest`, for which a `print` is available. More specifically, it is a list with the following items:

<code>CON</code>	a list with useful information about the constraints.
<code>Amat</code>	constraints matrix.
<code>bvec</code>	vector of right-hand side elements.
<code>meq</code>	number of equality constraints.
<code>meq.alt</code>	same as input <code>meq.alt</code> .
<code>iact</code>	number of active constraints.
<code>type</code>	same as input.
<code>test</code>	same as input.
<code>Ts</code>	test-statistic value.
<code>df.residual</code>	the residual degrees of freedom.
<code>pvalue</code>	tail probability for <code>Ts</code> .
<code>b.eqrestr</code>	equality restricted regression coefficients. Only available for <code>type = "A"</code> and <code>type = "global"</code> , else <code>b.eqrestr = NULL</code> .
<code>b.unrestr</code>	unrestricted regression coefficients.
<code>b.restr</code>	restricted regression coefficients.
<code>b.restr.alt</code>	restricted regression coefficients under H_A if some equality constraints are maintained.
<code>Sigma</code>	variance-covariance matrix of unrestricted model.
<code>R2.org</code>	unrestricted R-squared.
<code>R2.reduced</code>	restricted R-squared.
<code>boot</code>	same as input.
<code>model.org</code>	original model.

Author(s)

Leonard Vanbrabant and Yves Rosseel

References

- Shapiro, A. (1988). Towards a unified theory of inequality-constrained testing in multivariate analysis. *International Statistical Review* **56**, 49–62.
- Silvapulle, M. (1992a). Robust tests of inequality constraints and one-sided hypotheses in the linear model. *Biometrika*, **79**, 621–630.
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- Silvapulle, M. and Silvapulle, P. (1995). A score test against one-sided alternatives. *American statistical association*, **90**, 342–349.
- Silvapulle, M. (1996) On an F-type statistic for testing one-sided hypotheses and computation of chi-bar-squared weights. *Statistics & probability letters*, **28**, 137–141.
- Silvapulle, M. (1996) Robust bounded influence tests against one-sided hypotheses in general parametric models. *Statistics & probability letters*, **31**, 45–50.
- Silvapulle, M.J. and Sen, P.K. (2005). *Constrained Statistical Inference*. Wiley, New York
- Wolak, F. (1987). An exact test for multiple inequality and equality constraints in the linear regression model. *Journal of the American statistical association*, **82**, 782–793.

See Also

[quadprog](#), [conTest](#)

Examples

```
## example 1:
# the data consist of ages (in months) at which an
# infant starts to walk alone.

# prepare data
DATA1 <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestricted linear model
fit1.lm <- lm(Age ~ -1 + Group, data = DATA1)

# the variable names can be used to impose constraints on
# the corresponding regression parameters.
coef(fit1.lm)

# constraint syntax: assuming that the walking
# exercises would not have a negative effect of increasing the
# mean age at which a child starts to walk.
myConstraints1 <- ' GroupActive < GroupPassive;
                  GroupPassive < GroupNo '
```

conTest(fit1.lm, myConstraints1)

```
# another way is to first fit the restricted model
fit.restr1 <- restriktor(fit1.lm, constraints = myConstraints1)
```

```

conTest(fit.restr1)

## Not run:
# Or in matrix notation.
Amat1 <- rbind(c(-1, 0, 1),
              c( 0, 1, -1))
myRhs1 <- rep(0L, nrow(Amat1))
myNeq1 <- 0

fit1.con <- restriktor(fit1.lm, constraints = Amat1,
                     rhs = myRhs1, neq = myNeq1)

conTest(fit1.con)

## End(Not run)

```

con_weights_boot	<i>function for computing the chi-bar-square weights based on Monte Carlo simulation.</i>
------------------	---

Description

The null-distribution of the test statistics under inequality constraints takes the form of mixtures of F-distributions. This function computes these mixing weights (a.k.a chi-bar-square weights and level probabilities). It can be used directly and is called by the `conTest` function.

Usage

```

con_weights_boot(VCOV, Amat, meq,
                 R = 9999L, parallel = c("no", "multicore", "snow"),
                 ncpus = 1L, cl = NULL, seed = NULL, verbose = FALSE, ...)

```

Arguments

VCOV	variance-covariance matrix of the data for which the weights are to be calculated.
Amat	constraints matrix R (or a vector in case of one constraint) and defines the left-hand side of the constraint $R\theta \geq rhs$, where each row represents one constraint. The number of columns needs to correspond to the number of parameters estimated (θ). The rows should be linear independent, otherwise the function gives an error. For more information about constructing the matrix R and rhs see restriktor .
meq	integer (default = 0) treating the number of constraints rows as equality constraints instead of inequality constraints. For example, if <code>meq = 2</code> , this means that the first two rows of the constraints matrix R are treated as equality constraints.
R	integer; number of bootstrap draws for <code>mix.bootstrap</code> . The default value is set to 99999. Parallel support is available.

parallel	the type of parallel operation to be used (if any). If missing, the default is set "no".
ncpus	integer: number of processes to be used in parallel operation: typically one would chose this to the number of available CPUs.
cl	an optional parallel or snow cluster for use if parallel = "snow". If not supplied, a cluster on the local machine is created for the duration of the conTest call.
seed	seed value.
verbose	logical; if TRUE, information is shown at each bootstrap draw.
...	no additional arguments for now.

Value

The function returns a vector with the mixing weights

Author(s)

Leonard Vanbrabant and Yves Rosseel

References

Silvapulle, M.J. and Sen, P.K. (2005, p.79). *Constrained Statistical Inference*. Wiley, New York.

Examples

```
W <- matrix(c(1,0.5,0.5,1),2,2)
Amat <- rbind(c(0,1))
meq <- 0L
# we only generate 999 bootstrap samples in this
# example; in practice you may wish to use a much higher number.
wt.bar <- con_weights_boot(W, Amat, meq, R = 999)
wt.bar
```

Exam

Relation between exam scores and study hours, anxiety scores and average point scores.

Description

The data provide information about students' exam scores, average point score, the amount of study hours and anxiety scores.

Usage

data(Exam)

Format

A data frame of 20 observations of 4 variables.

Scores exam scores

Hours study hours

Anxiety anxiety scores

APS average point score

References

The original source of these data is <http://staff.bath.ac.uk/pssiw/stats2/examrevision.sav>.

Examples

```
head(Exam)
```

goric	<i>Generalized Order-Restricted Information Criterion (Approximation) Weights</i>
-------	---

Description

The `goric` function computes GORIC(A) weights, which are comparable to the Akaike weights.

Usage

```
goric(object, ..., comparison = c("unconstrained", "complement", "none"),
      VCOV = NULL, sample.nobs = NULL, type = "goric", bound = NULL, debug = FALSE)

## S3 method for class 'con_goric'
print(x, digits = max(3, getOption("digits") - 4), ...)

## S3 method for class 'con_goric'
summary(object, brief = TRUE, digits = max(3, getOption("digits") - 4), ...)

## S3 method for class 'con_goric'
coef(object, ...)
```

Arguments

`object` an object containing the outcome of a statistical analysis. Currently, the following objects can be processed:

- a fitted object of class `restriktor`.
- a fitted unconstrained object of class `lm`, `r1m` or `glm`.
- a numeric vector containing the unconstrained estimates resulting from any statistical analysis.

<code>x</code>	an object of class <code>goric</code> .
<code>...</code>	this depends on the class of the object. If object is of class <code>restriktor</code> , further objects of class <code>restriktor</code> can be passed. If object is of class <code>lm</code> , <code>r1m</code> or <code>glm</code> , the constraints can be passed. If object is of class <code>numeric</code> , the constraints can be passed. See details for more information.
<code>comparison</code>	if "unconstrained" (default) the unconstrained model is included in the set of models. If "complement" then the restricted object is compared against its complement. Note that the complement can only be computed for one model/hypothesis at a time (for now). If "none" the model is only compared against the models provided by the user.
<code>VCOV</code>	variance-covariance matrix. Only needed if object is of class <code>numeric</code> and <code>type = "gorica"</code> .
<code>sample.nobs</code>	not used for now.
<code>type</code>	if "goric" (default), the generalized order-restricted information criterion value is computed. If "gorica" the log-likelihood is computed using the multivariate normal distribution function.
<code>bound</code>	not used yet.
<code>digits</code>	the number of significant digits to use when printing.
<code>debug</code>	if TRUE, debugging information is printed out.
<code>brief</code>	if FALSE, an extended overview is printed.

Details

The GORIC(A) values themselves are not interpretable and the interest lie in their differences. The GORIC(A) weights reflect the support of each hypothesis in the set. To compare two hypotheses (and not one to the whole set), one can examine the ratio of the two corresponding GORIC(A) weights. To avoid selecting a weakly supported hypothesis as the best one, the unconstrained hypothesis is usually included as safeguard.

In case of one order-constrained hypothesis, say H_1 , the complement H_c can be computed as competing hypothesis. The complement is defined as $H_c = \text{not } H_1$.

If the object(s) is of class `restriktor` the constraints are automatically extracted. Otherwise, the constraint syntax can be parsed via the `...`. If the object is an unconstrained model of class `lm`, `r1m` or `glm`, then the constraints can be specified in two ways, see [restriktor](#). Note that if the constraints are written in matrix notation, then the constraints for each model/hypothesis is put in a named list. For example, `h1 <- list(constraints = "x1 > 0", rhs = 0, neq = 0)`. The `rhs` and `neq` are not required if they are equal to 0. If `type = "gorica"`, then the object might be a (named) numeric vector. The constraints can again be specified in two ways, see [restriktor](#). For examples, see below.

Value

The function returns a dataframe with the log-likelihood, penalty term, GORIC(A) values and the GORIC(A) weights. Furthermore, a dataframe is returned with the relative GORIC(A) weights.

Author(s)

Leonard Vanbrabant and Rebecca Kuiper

References

Kuiper, R.M., Hoijtink, H., and Silvapulle, M.J. (2011). An Akaike-type information criterion for model selection under inequality constraints. *Biometrika*, **98**, 2, 495–501.

Vanbrabant, L. and Kuiper, R. (n.d.). Giving the complement a compliment: Evaluating a theory-based hypothesis against its complement using the GORIC.

Examples

```
library(MASS)
## lm
## unrestricted linear model for ages (in months) at which an
## infant starts to walk alone.

# prepare data
DATA <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestrirkted linear model
fit1.lm <- lm(Age ~ Group, data = DATA)

# some artificial restrictions
fit1.con <- restriktor(fit1.lm, constraints = "GroupPassive > 0; GroupPassive < GroupNo")
fit2.con <- restriktor(fit1.lm, constraints = "GroupPassive > 0; GroupPassive > GroupNo")
fit3.con <- restriktor(fit1.lm, constraints = "GroupPassive == 0; GroupPassive < GroupNo")
fit4.con <- restriktor(fit1.lm) # unrestricted model

goric(fit1.con, fit2.con, fit3.con, fit4.con)

# fit1.con versus the complement
goric(fit1.con, comparison = "complement")

## GORICA
# generate data
n <- 10
x1 <- rnorm(n)
x2 <- rnorm(n)
y <- 1 + x1 + x2 + rnorm(n)
# fit unconstrained linear model
fit.lm <- lm(y ~ x1 + x2)

# extract unconstrained estimates
est <- coef(fit.lm)
# unconstrained variance-covariance matrix
VCOV <- vcov(fit.lm)

## constraint syntax (character)
h1 <- "x1 > 0"
h2 <- "x1 > 0; x2 > 0"
# use fitted unconstrained linear model
out <- goric(fit.lm, h1, h2, type = "gorica")
# use unconstrained estimates
```

```

out <- goric(est, VCOV = VCOV, h1, h2, type = "gorica")

## constraint syntax (matrix notation)
h1 <- list(constraints = c(0,1,0))
h2 <- list(constraints = rbind(c(0,1,0), c(0,0,1)))
out <- goric(fit.lm, h1, h2, type = "gorica")
out <- goric(est, VCOV = VCOV, h1, h2, type = "gorica")

## mlm
# generate data
n <- 30
mu <- c(1,2,3,4)
Sigma <- matrix(5,4,4)
  diag(Sigma) <- c(10,10,10,10)
# 4 Y's.
Y <- mvrnorm(n, mu, Sigma)

# fit unrestricted multivariate linear model
fit2.mlm <- lm(Y ~ 1)

# constraints
myConstraints2 <- rbind(c(-1,1,0,0), c(0,-1,1,0), c(0,0,-1,1))

# fit restricted multivariate linear model
fit5.con <- restriktor(fit2.mlm, constraints = myConstraints2)

```

Hurricanes

The Hurricanes Dataset

Description

The data provide information on the effect of El Nino (Cold, Neutral, Warm) on the number of hurricanes from 1950 to 1995.

Usage

```
data(Hurricanes)
```

Format

A data frame of 46 observations of 3 variables.

Year

Hurricanes Number of Hurricanes

ElNino 1=Cold, 2=Neutral, 3=Warm

References

The original source of these data is the National Hurricane Center in Australia. The dataset was extracted from the table on page 5 in Silvapulle and Sen (2005).

Examples

```
head(Hurricanes)
```

restriktor

Estimating linear regression models with (in)equality restrictions

Description

Function `restriktor` estimates the parameters of an univariate and a multivariate linear model (`lm`), a robust estimation of the linear model (`rlm`) and a generalized linear model (`glm`) subject to linear equality and linear inequality restrictions. It is a convenience function. The real work horses are the `conLM`, `conMLM`, `conRLM` and the `conGLM` functions.

Usage

```
restriktor(object, constraints = NULL, ...)
```

```
## S3 method for class 'lm'
```

```
conLM(object, constraints = NULL, se = "standard",
      B = 999, rhs = NULL, neq = 0L, mix.weights = "pmvnorm",
      mix.bootstrap = 99999L, parallel = "no", ncpus = 1L,
      cl = NULL, seed = NULL, control = list(),
      verbose = FALSE, debug = FALSE, ...)
```

```
## S3 method for class 'rlm'
```

```
conRLM(object, constraints = NULL, se = "standard",
      B = 999, rhs = NULL, neq = 0L, mix.weights = "pmvnorm",
      mix.bootstrap = 99999L, parallel = "no", ncpus = 1L,
      cl = NULL, seed = NULL, control = list(),
      verbose = FALSE, debug = FALSE, ...)
```

```
## S3 method for class 'glm'
```

```
conGLM(object, constraints = NULL, se = "standard",
      B = 999, rhs = NULL, neq = 0L, mix.weights = "pmvnorm",
      mix.bootstrap = 99999L, parallel = "no", ncpus = 1L,
      cl = NULL, seed = NULL, control = list(),
      verbose = FALSE, debug = FALSE, ...)
```

```
## S3 method for class 'mlm'
```

```
conMLM(object, constraints = NULL, se = "none",
      B = 999, rhs = NULL, neq = 0L, mix.weights = "pmvnorm",
      mix.bootstrap = 99999L, parallel = "no", ncpus = 1L,
      cl = NULL, seed = NULL, control = list(),
      verbose = FALSE, debug = FALSE, ...)
```

Arguments

object	a fitted linear model object of class "lm", "mlm", "rlm" or "glm". For class "rlm" only the loss function bisquare is supported for now, otherwise the function gives an error.
constraints	<p>there are two ways to constrain parameters. First, the constraint syntax consists of one or more text-based descriptions, where the syntax can be specified as a literal string enclosed by single quotes. Only the names of <code>coef(model)</code> can be used as names. See details for more information. Note that objects of class "mlm" do not (yet) support this method.</p> <p>Second, the constraint syntax consists of a matrix R (or a vector in case of one constraint) and defines the left-hand side of the constraint $R\theta \geq rhs$, where each row represents one constraint. The number of columns needs to correspond to the number of parameters estimated (θ) by model. The rows should be linear independent, otherwise the function gives an error. For more information about constructing the matrix R and rhs see details.</p>
se	if "standard" (default), conventional standard errors are computed based on inverting the observed augmented information matrix. If "const", homoskedastic standard errors are computed. If "HC0" or just "HC", heteroskedastic robust standard errors are computed (a.k.a Huber White). The options "HC1", "HC2", "HC3", "HC4", "HC4m", and "HC5" are refinements of "HC0". For more details about heteroskedastic robust standard errors see the sandwich package. If "boot.standard", bootstrapped standard errors are computed using standard bootstrapping. If "boot.model.based" or "boot.residual", bootstrapped standard errors are computed using model-based bootstrapping. If "none", no standard errors are computed. Note that for objects of class "mlm" no standard errors are available (yet).
B	integer; number of bootstrap draws for se. The default value is set to 999. Parallel support is available.
rhs	vector on the right-hand side of the constraints; $R\theta \geq rhs$. The length of this vector equals the number of rows of the constraints matrix R and consists of zeros by default. Note: only used if constraints input is a matrix or vector.
neq	integer (default = 0) treating the number of constraints rows as equality constraints instead of inequality constraints. For example, if <code>neq = 2</code> , this means that the first two rows of the constraints matrix R are treated as equality constraints. Note: only used if constraints input is a matrix or vector.
mix.weights	if "pmvnorm" (default), the chi-bar-square weights are computed based on the multivariate normal distribution function with additional Monte Carlo steps. If "boot", the chi-bar-square weights are computed using parametric bootstrapping. If "none", no chi-bar-square weights are computed. The weights are necessary in the <code>restriktor.summary</code> function for computing the GORIC. Moreover, the weights are re-used in the <code>ihf</code> function for computing the p-value for the test-statistic, unless the p-value is computed directly via bootstrapping.
mix.bootstrap	integer; number of bootstrap draws for <code>mix.weights = "boot"</code> . The default value is set to 99999. Parallel support is available.
parallel	the type of parallel operation to be used (if any). If missing, the default is set "no".

ncpus	integer: number of processes to be used in parallel operation: typically one would chose this to the number of available CPUs.
cl	an optional parallel or snow cluster for use if parallel = "snow". If not supplied, a cluster on the local machine is created for the duration of the restriktor call.
seed	seed value.
control	a list of control arguments: <ul style="list-style-type: none"> • absval tolerance criterion for convergence (default = $\sqrt{\text{Machine}\\$double.eps}$). • maxit the maximum number of iterations for the optimizer (default = 10000). • tol numerical tolerance value. Estimates smaller than tol are set to 0.
verbose	logical; if TRUE, information is shown at each bootstrap draw.
debug	if TRUE, debugging information about the constraints is printed out.
...	no additional arguments for now.

Details

The constraint syntax can be specified in two ways. First as a literal string enclosed by single quotes as shown below:

```
myConstraints <- '
# 1. inequality constraints
x1 > 0
x1 < x2

! 2. equality constraints
x3 == x4; x4 == x5 '
```

The variable names x1 to x5 refer to the corresponding regression coefficient. Thus, constraints are impose on regression coefficients and not on the data.

Second, the above constraints syntax can also be written in matrix/vector notation as:

(The first column refers to the intercept, the remaining five columns refer to the regression coefficients x1 to x5.)

```
myConstraints <-
  rbind(c(0, 0, 0,-1, 1, 0), #equality constraint x3 == x4
        c(0, 0, 0, 0,-1, 1), #equality constraint x4 == x5
        c(0, 1, 0, 0, 0, 0), #inequality constraint x1 > rhs
        c(0,-1, 1, 0, 0, 0)) #inequality constraint x1 < x2

# the length of rhs is equal to the number of myConstraints rows.
myRhs <- c(0,0,0,0)

# the first two rows should be considered as equality constraints
myNeq <- 2
```

Blank lines and comments can be used in between the constraints, and constraints can be split over multiple lines. Both the hashtag (#) and the exclamation (!) characters can be used to start a comment. Multiple constraints can be placed on a single line if they are separated by a semicolon (;).

There can be three types of text-based descriptions in the constraints syntax:

1. Equality constraints: The "==" operator can be used to define equality constraints (e.g., $x_1 = 1$ or $x_1 = x_2$).
2. Inequality constraints: The "<" or ">" operator can be used to define inequality constraints (e.g., $x_1 > 1$ or $x_1 < x_2$).
3. Newly defined parameters: The ":=" operator can be used to define new parameters, which take on values that are an arbitrary function of the original model parameters. The function must be specified in terms of the parameter names in `coef(model)` (e.g., `new := x1 + 2*x2`). By default, the standard errors for these defined parameters are computed by using the so-called Delta method.

Variable names of interaction effects in objects of class `lm`, `rlm` and `glm` contain a semi-colon (;) between the variables. To impose constraints on parameters of interaction effects, the semi-colon must be replaced by a dot (.) (e.g., $x_3 : x_4$ becomes $x_3 . x_4$). In addition, the intercept variable names is shown as "(Intercept)". To impose restrictions on the intercept both parentheses must be replaced by a dot ". Intercept." (e.g., `. Intercept. > 10`). Note: in most practical situations we do not impose restrictions on the intercept because we do not have prior knowledge about the intercept. Moreover, the sign of the intercept can be changed arbitrarily by shifting the response variable y .

Each element can be modified using arithmetic operators. For example, if x_2 is expected to be twice as large as x_1 , then `"2*x2 == x1"`.

If `constraints = NULL`, the unrestricted model is fitted.

Value

An object of class `restriktor`, for which a `print` and a `summary` method are available. More specifically, it is a list with the following items:

<code>CON</code>	a list with useful information about the restrictions.
<code>call</code>	the matched call.
<code>timing</code>	how much time several tasks take.
<code>parTable</code>	a parameter table with information about the observed variables in the model and the imposed restrictions.
<code>b.unrestr</code>	unrestricted regression coefficients.
<code>b.restr</code>	restricted regression coefficients.
<code>residuals</code>	restricted residuals.
<code>wresid</code>	a working residual, weighted for "inv.var" weights only (rlm only)
<code>fitted</code>	restricted fitted mean values.
<code>weights</code>	(only for weighted fits) the specified weights.
<code>wgt</code>	the weights used in the IWLS process (rlm only).

scale	the robust scale estimate used (rlm only).
stddev	a scale estimate used for the standard errors.
R2.org	unrestricted R-squared.
R2.reduced	restricted R-squared.
df.residual	the residual degrees of freedom
s2.unrestr	mean squared error of unrestricted model.
s2.restr	mean squared error of restricted model.
loglik	restricted log-likelihood.
Sigma	variance-covariance matrix of unrestricted model.
constraints	matrix with restrictions.
rhs	vector of right-hand side elements.
neq	number of equality restrictions.
wt.bar	chi-bar-square mixing weights or a.k.a. level probabilities.
iact	active restrictions.
converged	did the IWLS converge (rlm only)?
iter	number of iteration needed for convergence (rlm only).
bootout	object of class boot. Only available if bootstrapped standard errors are requested, else bootout = NULL.
control	list with control options.
model.org	original model.
se	as input. This information is needed in the summary function.
information	observed information matrix with the inverted information matrix and the augmented information matrix as attributes.

Author(s)

Leonard Vanbrabant and Yves Rosseel

References

- Schoenberg, R. (1997). Constrained Maximum Likelihood. *Computational Economics*, **10**, 251–266.
- Shapiro, A. (1988). Towards a unified theory of inequality-constrained testing in multivariate analysis. *International Statistical Review* **56**, 49–62.
- Silvapulle, M.J. and Sen, P.K. (2005). *Constrained Statistical Inference*. Wiley, New York

See Also

[iht](#), [goric](#)

Examples

```

## lm
## unrestricted linear model for ages (in months) at which an
## infant starts to walk alone.

# prepare data
DATA1 <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestricted linear model
fit1.lm <- lm(Age ~ -1 + Group, data = DATA1)

# the variable names can be used to impose restrictions on
# the corresponding regression parameters.
coef(fit1.lm)

# restricted linear model with restrictions that the walking
# exercises would not have a negative effect of increasing the
# mean age at which a child starts to walk.
fit1.con <- restriktor(fit1.lm, constraints = ' GroupActive < GroupPassive;
                                           GroupPassive < GroupNo ')

summary(fit1.con)

## Not run:
# Or in matrix notation.
myConstraints1 <- rbind(c(-1, 1, 0),
                       c( 0,-1, 1))
myRhs1 <- rep(0L, nrow(R1))
myNeq1 <- 0

fit1.con <- restriktor(fit1.lm, constraints = myConstraints1,
                      rhs = myRhs1, neq = myNeq1)

summary(fit1.con)

## End(Not run)

#####
## Artificial examples ##
#####
library(MASS)

## mlm
# generate data
n <- 30
mu <- rep(0, 4)
Sigma <- matrix(5,4,4)
diag(Sigma) <- c(10,10,10,10)
# 4 Y's.
Y <- mvrnorm(n, mu, Sigma)

# fit unrestricted multivariate linear model
fit.mlm <- lm(Y ~ 1)

```

```

# constraints
myConstraints2 <- diag(0,4)
  diag(myConstraints2) <- 1

# fit restricted multivariate linear model
fit2.con <- restrktor(fit.mlm, constraints = myConstraints2)

summary(fit2.con)

## rlm
# generate data
n <- 10
means <- c(1,2,1,3)
nm <- length(means)
group <- as.factor(rep(1:nm, each = n))
y <- rnorm(n * nm, rep(means, each = n))
DATA2 <- data.frame(y, group)

# fit unrestricted robust linear model
fit3.rlm <- rlm(y ~ -1 + group, data = DATA2, method = "MM")
coef(fit3.rlm)

## increasing means
myConstraints3 <- ' group1 < group2
                  group2 < group3
                  group3 < group4 '

# fit restricted robust linear model and compute
# Huber-White (robust) standard errors.
fit3.con <- restrktor(fit3.rlm, constraints = myConstraints2,
                    se = "HC0")

summary(fit3.con)

## Not run:
## increasing means in matrix notation.
myConstraints3 <- rbind(c(-1, 1, 0, 0),
                      c( 0,-1, 1, 0),
                      c( 0, 0,-1, 1))
myRhs3 <- rep(0L, nrow(myConstraints3))
myNeq2 <- 0

fit3.con <- restrktor(fit3.rlm, constraints = myConstraints3,
                    rhs = myRhs2, neq = myNeq2, se = "HC0")

summary(fit3.con)

## End(Not run)

## equality restrictions only.
myConstraints4 <- ' group1 == group2
                  group2 == group3
                  group3 == group4 '

```

```

fit4.con <- restriktor(fit3.rlm, constraints = myConstraints4)
summary(fit4.con)

## combination of equality and inequality restrictions.
myConstraints5 <- ' group1 == group2
                  group3 < group4 '

# fit restricted model and compute model-based bootstrapped
# standard errors. We only generate 9 bootstrap samples in this
# example; in practice you may wish to use a much higher number.
fit5.con <- restriktor(fit3.rlm, constraints = myConstraints4,
                     se = "boot.model.based", B = 9)
# an error is probably thrown, due to a too low number of bootstrap draws.
summary(fit5.con)

# restriktor can also be used to define effects using the := operator
# and impose restrictions on them. For example, compute the average
# effect (AVE) and impose the restriction AVE > 0.
# generate data
n <- 30
b0 <- 10; b1 = 0.5; b2 = 1; b3 = 1.5
X <- c(rep(c(0), n/2), rep(c(1), n/2))
set.seed(90)
Z <- rnorm(n, 16, 5)
y <- b0 + b1*X + b2*Z + b3*X*Z + rnorm(n, 0, sd = 10)
DATA3 = data.frame(cbind(y, X, Z))

# fit linear model with interaction
fit6.lm <- lm(y ~ X*Z, data = DATA3)

fit6.con <- restriktor(fit6.lm, constraints = ' AVE := X + 16.86137*X.Z;
                                             AVE > 0 ')

summary(fit6.con)

```

restriktor-methods *Methods for restriktor*

Description

restricted estimation and confidence intervals for (robust) linear (in)equality restricted hypotheses.

Usage

```

## S3 method for class 'restriktor'
print(x, digits = max(3, getOption("digits") - 2), ...)

## S3 method for class 'restriktor'
summary(object, bootCIs = TRUE,

```



```

        bty = "perc", level = 0.95, goric = "goric", ...)

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

## S3 method for class 'restriktor'
coef(object, ...)

## S3 method for class 'restriktor'
model.matrix(object, ...)

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

```

Arguments

<code>object</code>	an object of class <code>restriktor</code> .
<code>x</code>	an object of class <code>restriktor</code> .
<code>bootCIs</code>	if TRUE (default), nonparametric bootstrap confidence intervals are generated. Only available if <code>object</code> contains <code>bootout</code> object.
<code>bty</code>	a character string representing the type of interval required. The value should be any of the values "norm", "basic", "perc", "bca". The value "stud" is not supported. For more details see boot.ci .
<code>level</code>	the confidence level of the interval (default = 0.95).
<code>goric</code>	if "goric" (default), the generalized order-restricted information criterion value is computed. If "gorica" the log-likelihood is computed using the multivariate normal distribution function. If "goricc" or "goricca", a small sample version of the "goric" or "gorica" is computed.
<code>digits</code>	the number of significant digits to use when printing.
<code>signif.stars</code>	If TRUE, "significance stars are printed for each coefficient.
<code>...</code>	no additional arguments for now.

Details

The function `print` returns the restricted coefficients. The output from the `print.summary.conLM` function provides information that is comparable with the output from `print.summary.lm`. Additional information is provided about the unrestricted and restricted R-square and by default the output of the GORIC. If bootstrapped standard errors are requested (e.g., option `se = "boot.model.based"` in the `restriktor` function and `bootCI = TRUE` in the `summary` function) standard errors and confidence intervals are provided.

Value

The function `summary` computes and returns a list of summary statistics of the fitted unrestricted and restricted (robust) linear model given in `object`, plus

se.type	type of standard error computed, equal to input se in the restriktor function.
residuals	the weighted residuals.
coefficients	a p x 4 matrix with columns for the estimated coefficient, its standard error, t-statistic and corresponding p-value. If bootCIs = TRUE and the bootout object is available in the object, bootstrapped standard errors and confidence intervals are produced.
rdf	residual degrees of freedom.
R2.org	unrestricted R-squared.
R2.reduced	restricted R-squared.
goric	goric value and attributed its penalty term and log-likelihood.

Examples

```
# unrestricted linear model for ages (in months) at which an
# infant starts to walk alone.

# prepare data
DATA <- subset(ZelazoKolb1972, Group != "Control")

# fit unrestricted linear model
fit.lm <- lm(Age ~ -1 + Group, data = DATA)

# restricted linear model with restrictions that the walking
# exercises would not have a negative effect of increasing the
# mean age at which a child starts to walk.
fit.con <- restriktor(fit.lm, constraints = ' GroupActive < GroupPassive;
                                         GroupPassive < GroupNo ')

summary(fit.con)
```

ZelazoKolb1972 *"Walking" in the newborn (4 treatment groups)*

Description

The Zelazo, Zelazo and Kolb (1972) dataset consists of ages (in months) at which an infant starts to walk alone from four different treatment groups (Active-exercise, Passive-exercise, 8 week Control, No-exercise).

Usage

```
data(ZelazoKolb1972)
```

Format

A data frame of 23 observations of 4 treatment variables.

Age Age in months

Group Active-exercise, Passive-exercise, 8-week Control group, No-exercise

References

Zelazo, P.R., Zelazo, N.A., and Kolb, S. (1972). "Walking in the Newborn". *Science, New Series*, 176, 314-315

Examples

```
head(ZelazoKolb1972)
```

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