

Package ‘geex’

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Type Package

Title An API for M-Estimation

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Author Bradley Saul [aut, cre],
Brian Barkley [ctb]

Maintainer Bradley Saul <bradleysaul@gmail.com>

Description Provides a general, flexible framework for estimating parameters and empirical sandwich variance estimator from a set of unbiased estimating equations (i.e., M-estimation in the vein of Stefanski & Boos (2002) <[doi:10.1198/000313002753631330](https://doi.org/10.1198/000313002753631330)>). All examples from Stefanski & Boos (2002) are published in the corresponding Journal of Statistical Software paper ``The Calculus of M-Estimation in R with geex" by Saul & Hudgens (2020) <[doi:10.18637/jss.v092.i02](https://doi.org/10.18637/jss.v092.i02)>. Also provides an API to compute finite-sample variance corrections.

Depends R (>= 3.3)

Imports Matrix (>= 1.2-6), rootSolve (>= 1.6.6), numDeriv (>= 2014.2-1), lme4 (>= 1.1-12), methods (>= 3.3)

Suggests testthat, knitr, dplyr, moments, sandwich, inference, xtable, AER, ICSNP, MASS, gee, saws, rmarkdown, geopack, covr, mvtnorm

URL <https://github.com/bsaul/geex>, <https://bsaul.github.io/geex/>

BugReports <https://github.com/bsaul/geex/issues>

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geex-package	<i>geex: M-estimation API</i>
--------------	-------------------------------

Description

geex provides an extensible API for estimating parameters and their covariance from a set of estimating functions (M-estimation). M-estimation theory has a long history [see reference in the M-estimation bibliography: https://bsaul.github.io/geex/articles/articles/mestimation_bib.html]. For an excellent introduction, see the primer by L.A. Stefanski and D.D. Boos, "The Calculus of M-estimation" (The American Statistician (2002), 56(1), 29-38) (<http://www.jstor.org/stable/3087324>).

Details

M-estimation encompasses a broad swath of statistical estimators and ideas including:

- the empirical "sandwich" variance estimator
- generalized estimating equations (GEE)
- many maximum likelihood estimators
- robust regression
- and many more

geex can implement all of these using a user-defined estimating function.

To learn more about geex, see the package vignettes: `browseVignettes(package = 'geex')`.

Goals

If you can specify a set of unbiased estimating equations, geex does the rest. The goals of geex are simply:

- To minimize the translational distance between a set of estimating functions and R code;
- To return numerically accurate point and covariance estimates from a set of unbiased estimating functions.

geex does not, by itself, necessarily aim to be fast nor precise. Such goals are left to the user to implement or confirm.

Author(s)

Maintainer: Bradley Saul <bradleysaul@gmail.com>

Other contributors:

- Brian Barkley [contributor]

References

Saul, Bradley C., and Michael G. Hudgens. (2020). "The Calculus of M-estimation in R with geex." Journal of Statistical Software 92(2), 1-15. doi: [10.18637/jss.v092.i02](https://doi.org/10.18637/jss.v092.i02).

See Also

Useful links:

- <https://github.com/bsaul/geex>
- <https://bsaul.github.io/geex/>
- Report bugs at <https://github.com/bsaul/geex/issues>

approx_control-class *approx_control S4 class*

Description

EXPERIMENTAL. See example 7 in vignette("01_additional_examples", package = "geex") for usage.

Slots

.FUN a function which approximates an estFUN.
 .options a list of options passed to .FUN.

basic_control-class *basic_control S4 class*

Description

A general class for defining a function, and the options passed to the function

Slots

.FUN a function
 .options a list of options passed to .FUN

See Also

[root_control-class](#), [deriv_control-class](#) [approx_control-class](#)

coef, geex-method	<i>Gets the parameter estimates from a geex object</i>
-------------------	--

Description

Gets the parameter estimates from a geex object

Usage

```
## S4 method for signature 'geex'
coef(object)

## S4 method for signature 'geex_summary'
coef(object)
```

Arguments

object a [geex](#) object

Examples

```
ex_eeFUN <- function(data){
  function(theta){
    with(data,
      c(Y1 - theta[1],
        (Y1 - theta[1])^2 - theta[2] ))
  })

  results <- m_estimate(
    estFUN = ex_eeFUN,
    data = geexex,
    root_control = setup_root_control(start = c(1,1)))

  coef(results)
```

compute_sigma	<i>Compute empirical sandwich covariate estimator</i>
---------------	---

Description

Computes $\Sigma = A^{-1}B(A^{-1})^T$ with provided A and B matrices.

Usage

```
compute_sigma(A, B, solver = solve)
```

Arguments

A	a matrix, generally the .A slot in a sandwich_components object created in estimate_sandwich_matrices
B	a matrix, generally the .B slot in a sandwich_components object created in estimate_sandwich_matrices
solver	the function used to compute the inverse of A, Defaults to solve

Value

the matrix $A^{-1} B A^{-1}$

Examples

```
A <- diag(2, nrow = 2, ncol = 2)
B <- matrix(4, nrow = 2, ncol = 2)
compute_sigma(A = A, B = B)
```

correction	<i>Creates a correct_control object</i>
------------	---

Description

Creates a correct_control object

Usage

```
correction(FUN, ...)
```

Arguments

FUN	a correction to perform. components must be the first argument
...	additional arguments passed to FUN

Value

a [correct_control](#) object

Examples

```
correction(FUN = fay_bias_correction, b = 0.75)
```

correct_by	<i>Correct sandwich components</i>
------------	------------------------------------

Description

Modifies the matrices in a [sandwich_components](#) object using the function and options in a [correct_control](#) object. The function [correction](#) is a utility for creating [correct_control](#) objects.

Usage

```
correct_by(.components, .correct_control)
```

Arguments

`.components` an object of class [sandwich_components](#)
`.correct_control` an object of class [correct_control](#)

Details

See the finite sample corrections vignette for further examples.

Value

the result of `.FUN` in `.correct_control`.

See Also

[fay_bias_correction](#) and [fay_df_correction](#) for corrections provided by `geex`

Examples

```
myee <- function(data){  
  function(theta){  
    c(data$Y1 - theta[1],  
      (data$Y1 - theta[1])^2 - theta[2])  
  }  
}  
mybasis <- create_basis(  
  estFUN = myee,  
  data   = geexex)  
mats <- estimate_sandwich_matrices(mybasis, .theta = c(5.04, 10.04))  
correct_by(mats,  
  .correct_control = correction(fay_bias_correction, b = .75))
```

correct_control-class *correct_control S4 class*

Description

correct_control S4 class

Slots

.FUN a function which "corrects" a [sandwich_components](#) object. Usually a small-sample correction

.options a list of options passed to .FUN.

create_basis *Creates an m_estimation_basis object*

Description

Creates an m_estimation_basis object

Usage

```
create_basis(estFUN, data, units, outer_args, inner_args)
```

Arguments

estFUN	a function that takes in group-level data and returns a function that takes parameters as its first argument
data	a data.frame
units	an optional character string identifying the grouping variable in data
outer_args	a list of arguments passed to the outer (data) function of estFUN. (optional)
inner_args	a list of arguments passed to the inner (theta) function of estFUN. (optional)

Details

Either data or split_data must be provided

Value

a [m_estimation_basis](#)

Examples

```
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}
mybasis <- create_basis(
  estFUN = myee,
  data   = geexex)
```

create_GFUN

*Creates a function that sums over psi functions***Description**

From a list of $\psi(O_i, \theta)$ for $i = 1, \dots, m$, creates $G_m = \sum_i \psi(O_i, \theta)$, called GFUN. Here, $\psi(O_i, \theta)$ is the *inner* part of an estFUN, in that the data is fixed and G_m is a function of θ .

Usage

```
create_GFUN(object, ...)
```

S4 method for signature 'm_estimation_basis'

```
create_GFUN(object)
```

Arguments

object an object of class [m_estimation_basis](#)

... additional arguments passed to other methods

Value

a function

Examples

```
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}
mybasis <- create_basis(
  estFUN = myee,
  data   = geexex)
f <- grab_GFUN(create_GFUN(mybasis))
```

```
# Evaluate GFUN at mean and variance: should be close to zero
n <- nrow(geexex)
f(c(mean(geexex$Y1), var(geexex$Y1) * (n - 1)/n))
```

create_psiFUN_list	<i>Creates list of psi functions</i>
--------------------	--------------------------------------

Description

Creates the estimating function ($\psi(O_i, \theta)$) for each unit. That is, this function evaluates the outer function in estFUN for each independent unit and a returns the inner function in estFUN.

Usage

```
create_psiFUN_list(object, ...)

## S4 method for signature 'm_estimation_basis'
create_psiFUN_list(object)
```

Arguments

object	an object of class <code>m_estimation_basis</code>
...	additional arguments passed to other methods

Value

the object with the `.psiFUN_list` slot populated.

Examples

```
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}
mybasis <- create_basis(
  estFUN = myee,
  data = geexex)
psi_list <- grab_psiFUN_list(create_psiFUN_list(mybasis))

# A list of functions
head(psi_list)
```

deriv_control-class	<i>deriv_control S4 class</i>
---------------------	-------------------------------

Description

deriv_control S4 class

Slots

.FUN a function which computes a numerical derivation. This functions first argument must be the function on which the derivative is being computed. Defaults to [jacobian](#).
 .options a list of options passed to .FUN. Defaults to `list(method = 'Richardson')`

diagnose_roots	<i>Diagnose roots of estimating equations</i>
----------------	---

Description

Computes the value of

$$G_m = \sum_i \psi(O_i, \hat{\theta})$$

, i.e., the estimating equations at theta. Used to verify that $G_m = 0$ (or close to 0).

Usage

```
diagnose_roots(GFUN, theta)
```

Arguments

GFUN	a function of theta
theta	parameter estimates to use in evaluating the estimating equations.

Value

a numeric vector

Examples

```
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}

mest <- m_estimate(
```

```

    estFUN = myee,
    data    = geexex,
    root_control = setup_root_control(start = c(1, 1)))

f <- grab_GFUN(mest@basis)
# Should be close to zero
diagnose_roots(GFUN = f, theta = roots(mest))

```

estimate_GFUN_roots *Estimate roots for a set of estimating equations*

Description

Using the rootFUN specified by the user (defaults to [multiroot](#)), this function estimates the roots of the equations:

$$G_m = \sum_i \psi(O_i, \hat{\theta}) = 0$$

Usage

```
estimate_GFUN_roots(.basis)
```

Arguments

.basis an object of class [m_estimation_basis](#)

Details

This is primarily an internal function used within [m_estimate](#), but it is exported for use in debugging and development.

For an example of how to use a different rootFUN, see the root solver vignette, `vignette('geex_root_solvers', package = 'geex')`.

Value

the output of the rootFUN function

Examples

```

myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}

# Start with a basic basis
mybasis <- create_basis(
  estFUN = myee,
  data    = geexex)

```

```
# Add a control for the root solver
mycontrol <- new('geex_control', .root = setup_root_control(start = c(1, 1)))
mybasis@.control <- mycontrol

# Now estimate roots of GFUN
roots <- estimate_GFUN_roots(mybasis)
roots
```

```
estimate_sandwich_matrices
```

Estimate component matrices of the empirical sandwich covariance estimator

Description

For a given set of estimating equations computes the 'meat' (B_m in Stefanski and Boos notation) and 'bread' (A_m in Stefanski and Boos notation) matrices necessary to compute the covariance matrix.

Usage

```
estimate_sandwich_matrices(.basis, .theta)
```

Arguments

<code>.basis</code>	basis an object of class <code>m_estimation_basis</code>
<code>.theta</code>	vector of parameter estimates (i.e. estimated roots)

Details

For a set of estimating equations ($\sum_i \psi(O_i, \theta) = 0$), this function computes:

$$A_i = \partial \psi(O_i, \theta) / \partial \theta$$

$$A = \sum_i A_i$$

$$B_i = \psi(O_i, \theta) \psi(O_i, \theta)^T$$

$$B = \sum_i B_i$$

where all of the above are evaluated at $\hat{\theta}$. The partial derivatives in A_i numerically approximated by the function defined in [deriv_control](#).

Note that $A = \sum_i A_i$ and not $\sum_i A_i / m$, and the same for B .

Value

a `sandwich_components` object

References

Stefanski, L. A., & Boos, D. D. (2002). The calculus of m-estimation. *The American Statistician*, 56(1), 29-38.

Examples

```
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}

# Start with a basic basis
mybasis <- create_basis(
  estFUN = myee,
  data   = geexex)

# Now estimate sandwich matrices
estimate_sandwich_matrices(
  mybasis, c(mean(geexex$Y1), var(geexex$Y1)))
```

estimating_function-class

estimating_function S4 class

Description

estimating_function S4 class

Slots

- .estFUN the estimating function.
- .outer_args a named list of arguments passed to the outer function of .estFUN. Should **not** include the data argument.
- .inner_args a named list of arguments passed to the inner function of .estFUN. Should **not** include the theta argument.

fay_bias_correction	<i>Correct sandwich variance estimator by Fay's bias correction</i>
---------------------	---

Description

Computes the bias corrected sandwich covariance matrix described in Fay and Graubard (2001). See vignette("05_finite_sample_corrections", package = "geex") for further information.

Usage

```
fay_bias_correction(components, b = 0.75)
```

Arguments

components	an object of class <code>sandwich_components</code>
b	a numeric value < 1. Defaults to 0.75 as in Fay.

Value

a corrected covariance matrix

References

Fay, M. P., & Graubard, B. I. (2001). Small-Sample adjustments for Wald-type tests using sandwich estimators. *Biometrics*, 57(4), 1198-1206

Examples

```
# This example demonstrates usage of the corrections, not a meaningful application
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}

results <- m_estimate(
  estFUN = myee,
  data = geexex,
  root_control = setup_root_control(start = c(1,1)),
  corrections = list(
    bias_correction_1 = correction(fay_bias_correction, b = .1),
    bias_correction_3 = correction(fay_bias_correction, b = .3))
)

get_corrections(results)
```

fay_df_correction	<i>Correct sandwich variance inference by Fay's degrees of freedom correction</i>
-------------------	---

Description

Computes the degrees of freedom correction described in Fay and Graubard (2001). See `vignette("05_finite_sample_cor", package = "geex")` for further information.

Usage

```
fay_df_correction(components, b = 0.75, L, version)
```

Arguments

components	an object of class <code>sandwich_components</code>
b	a numeric value < 1. Defaults to 0.75 as in Fay.
L	a $k \times p$ matrix where p is the dimension of θ
version	either 1 or 2, corresponding to $\hat{d}$ or $\tilde{d}$, respectively

Value

a scalar corresponding to the estimated degrees of freedom

References

Fay, M. P., & Graubard, B. I. (2001). Small-Sample adjustments for Wald-type tests using sandwich estimators. *Biometrics*, 57(4), 1198-1206

Examples

[illegible]

```
)
get_corrections(results)
```

geex-class

*geex S4 class***Description**

geex S4 class

Slots

call the `m_estimate` call
 basis a `m_estimation_basis` object
 rootFUN_results the results of call to the root finding algorithm function
 sandwich_components a `sandwich_components` object
 GFUN the function of which the roots are computed.
 corrections a list of correction performed on `sandwich_components`
 estimates a numeric vector of parameter estimates
 vcov the empirical sandwich variance matrix

geexex

*Dataset used to illustrate Stefanski and Boos examples.***Description**

The data used to illustrate examples 1-9 of Stefanski and Boos (2002).

Format

a dataset with 9 variables and 100 observations

- Y1 `rnorm(mean = 5, sd = 4)`
- Y2 `rnorm(mean = 2, sd = 1)`
- X1 `rgamma(shape = 5)`
- Y3 `2 + 3*X1 + 1*rnorm(0, 1)`
- W1 `X1 + 0.25 * rnorm(0, 1)`
- Z1 `2 + 1.5*X1 + 1*rnorm(0, 1)`
- X2 0 for first 50 observation, 1 for rest
- Y4 `0.1 + 0.1*X1 + 0.5*X2 + rnorm(0, 1)`
- Y5 `rbinom(prob = plogis(0.1 + 0.1*X1 + 0.5*X2))`

References

Stefanski, L. A., & Boos, D. D. (2002). The calculus of m-estimation. The American Statistician, 56(1), 29-38.

geex_control-class	<i>geex_control S4 class</i>
--------------------	------------------------------

Description

An object which control all the [basic_control](#) objects necessary to perform M-estimation

Slots

.approx an [approx_control](#) object
 .root a [root_control](#) object
 .deriv a [deriv_control](#) object

geex_summary-class	<i>geex summary object</i>
--------------------	----------------------------

Description

geex summary object

Slots

estFUN a estimating-function
 outer_args the list arguments passed to the m_estimate call
 inner_args the list arguments passed to the m_estimate call
 data the data.frame passed to the m_estimate call
 weights the weights passed to the m_estimate call
 nobs the number of observational units used to compute the M-estimator
 units the name of the variable identifying the observational units
 corrections a list of correction performed on sandwich_components
 estimates a numeric vector of parameter estimates
 vcov the empirical sandwich variance matrix

get_corrections	<i>Gets the corrections from a geex object</i>
-----------------	--

Description

Gets the corrections from a geex object

Usage

```
get_corrections(object, ...)  
  
## S4 method for signature 'geex'  
get_corrections(object)  
  
## S4 method for signature 'geex_summary'  
get_corrections(object)
```

Arguments

object	a geex object
...	arguments passed to other methods

Examples

```
myee <- function(data){  
  function(theta){  
    c(data$Y1 - theta[1],  
      (data$Y1 - theta[1])^2 - theta[2])  
  }  
}  
  
results <- m_estimate(  
  estFUN = myee,  
  data = geexex,  
  root_control = setup_root_control(start = c(1,1)),  
  corrections = list(  
    bias_correction_.1 = correction(fay_bias_correction, b = .1),  
    bias_correction_.3 = correction(fay_bias_correction, b = .3))  
)  
  
get_corrections(results)
```

grab	<i>Grab something from an object</i>
------	--------------------------------------

Description

Grab something from an object

Usage

```
grab(from, what, ...)
```

Arguments

from	an object
what	what to grab one of 'response', 'design_matrix', 'response_formula', 'fixed_formula', 'eeFUN'
...	additional arguments passed to grab_** function

Value

the value returns depends on the argument what.

See Also

[grab_response](#), [grab_design_matrix](#), [grab_response_formula](#), [grab_fixed_formula](#), [grab_design_levels](#)

grab_bread	<i>Grabs the .A (bread matrix) slot</i>
------------	---

Description

Grabs the .A (bread matrix) slot

Usage

```
grab_bread(object)

## S4 method for signature 'sandwich_components'
grab_bread(object)
```

Arguments

object	a sandwich_components object
--------	--

Examples

```
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}

results <- m_estimate(
  estFUN = myee,
  data = geexex,
  root_control = setup_root_control(start = c(1,1)))

grab_bread(results@sandwich_components)
```

grab_bread_list	<i>Gets the .A_i (list of bread matrices) slot</i>
-----------------	--

Description

Gets the .A_i (list of bread matrices) slot

Usage

```
grab_bread_list(object)

## S4 method for signature 'sandwich_components'
grab_bread_list(object)
```

Arguments

object a [sandwich_components](#) object

Examples

```
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}

results <- m_estimate(
  estFUN = myee,
  data = geexex,
  root_control = setup_root_control(start = c(1,1)))

head(grab_bread_list(results@sandwich_components))
```

grab_design_levels	<i>Grab a list of the levels of factor variables in a model.</i>
--------------------	--

Description

Useful when splitting data later, used with `grab_design_matrix` or especially when calling `grab_psiFUN` from within an `eeFun`.

Usage

```
grab_design_levels(model)
```

Arguments

model	a model object such as <code>lm</code> , <code>glm</code> , <code>merMod</code>
-------	---

Value

A named list of character vectors that provides the entire set of levels that each factor predictor in `model` will take on. This is hopefully identical to what the `xlev` argument to `link[stats]{model.frame}` desires. When `model` has no factors as predictors, then an empty list is returned.

Examples

```
## Not run:
geex::grab_design_matrix(
  data = data,
  rhs_formula = geex::grab_fixed_formula(model),
  xlev = geex::grab_design_levels(model)
)
## Below is helpful within an eeFun.
geex::grab_psiFUN(
  data = data, ## Especially when this is a subset of the data
  rhs_formula = geex::grab_fixed_formula(model),
  xlev = geex::grab_design_levels(model)
)

## End(Not run)
```

grab_design_matrix	<i>Grab a matrix of fixed effects from a model object</i>
--------------------	---

Description

Grab a matrix of fixed effects from a model object

Usage

```
grab_design_matrix(data, rhs_formula, ...)
```

Arguments

data the data from which to extract the matrix
 rhs_formula the right hand side of a model formula
 ... Can be used to pass xlev to [model.frame](#)

Value

a [model.matrix](#)

Examples

```
# Create a "design" matrix for the first ten rows of iris data
fit <- lm(Sepal.Width ~ Petal.Width, data = iris)
grab_design_matrix(
  data = iris[1:10, ],
  grab_fixed_formula(fit))
```

grab_ee_list	<i>Gets the .ee_i (observed estimating function) slot</i>
--------------	---

Description

Gets the .ee_i (observed estimating function) slot

Usage

```
grab_ee_list(object)
```

Arguments

object a [sandwich_components](#) object

Examples

```
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}

results <- m_estimate(
  estFUN = myee,
  data = geexex,
```

```

    root_control = setup_root_control(start = c(1,1))

    grab_ee_list(results@sandwich_components)

```

grab_estFUN	<i>Grab estimating functions from a model object</i>
-------------	--

Description

Grab estimating functions from a model object

Usage

```

grab_estFUN(object)

## S4 method for signature 'estimating_function'
grab_estFUN(object)

```

Arguments

object a [estimating_function](#) object

grab_fixed_formula	<i>Grab the RHS formula from a model object</i>
--------------------	---

Description

Grab the RHS formula from a model object

Usage

```

grab_fixed_formula(model)

```

Arguments

model a model object such as lm, glm, merMod

Value

the right-hand side of a model's [formula](#) object

Examples

```

fit <- lm(Sepal.Width ~ Petal.Width, data = iris)
grab_fixed_formula(fit)

```

grab_GFUN	<i>Gets the .psi_list slot in a m_estimation_basis</i>
-----------	--

Description

Gets the .psi_list slot in a m_estimation_basis

Usage

```
grab_GFUN(object)

## S4 method for signature 'm_estimation_basis'
grab_GFUN(object)

## S4 method for signature 'geex'
grab_GFUN(object)
```

Arguments

object a [m_estimation_basis](#) object

grab_meat	<i>Gets the .B (meat matrix) slot</i>
-----------	---------------------------------------

Description

Gets the .B (meat matrix) slot

Usage

```
grab_meat(object)

## S4 method for signature 'sandwich_components'
grab_meat(object)
```

Arguments

object a [sandwich_components](#) object

Examples

```
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}

results <- m_estimate(
  estFUN = myee,
  data = geexex,
  root_control = setup_root_control(start = c(1,1)))

grab_meat_list(results@sandwich_components)
```

grab_meat_list	<i>Gets the .B_i (list of bread matrices) slot</i>
----------------	--

Description

Gets the .B_i (list of bread matrices) slot

Usage

```
grab_meat_list(object)

## S4 method for signature 'sandwich_components'
grab_meat_list(object)

## S4 method for signature 'sandwich_components'
grab_ee_list(object)
```

Arguments

object a [sandwich_components](#) object

Examples

```
myee <- function(data){
  function(theta){
    c(data$Y1 - theta[1],
      (data$Y1 - theta[1])^2 - theta[2])
  }
}

results <- m_estimate(
  estFUN = myee,
  data = geexex,
  root_control = setup_root_control(start = c(1,1)))
```

```
head(grab_meat_list(results@sandwich_components))
```

grab_psiFUN

Grab estimating functions from a model object

Description

Grab estimating functions from a model object

Usage

```
grab_psiFUN(object, ...)

## S3 method for class 'glm'
grab_psiFUN(object, data, ...)

## S3 method for class 'geeglm'
grab_psiFUN(object, data, ...)

## S3 method for class 'merMod'
grab_psiFUN(object, data, numberiv_opts = NULL, ...)
```

Arguments

object	the object from which to extrace psiFUN
...	additonal arguments passed to other methods
data	the data to use for the estimating function
numberiv_opts	a list of arguments passed to numDeriv::grad

Value

a function corresponding to the estimating equations of a model

Methods (by class)

- grab_psiFUN(glm): Create estimating equation function from a glm object
- grab_psiFUN(geeglm): Create estimating equation function from a geeglm object
- grab_psiFUN(merMod): Create estimating equation function from a merMod object

Examples

```
## Not run:
library(geepack)
library(lme4)
data('ohio')

glmfit <- glm(resp ~ age, data = ohio,
              family = binomial(link = "logit"))
geefit <- geeglm(resp ~ age, data = ohio, id = id,
                family = binomial(link = "logit"))
glmmfit <- glmer(resp ~ age + (1|id), data = ohio,
                 family = binomial(link = "logit"))
example_ee <- function(data, model){
  f <- grab_psiFUN(model, data)
  function(theta){
    f(theta)
  }
}

m_estimate(
  estFUN = example_ee,
  data = ohio,
  compute_roots = FALSE,
  units = 'id',
  roots = coef(glmfit),
  outer_args = list(model = glmfit))
m_estimate(
  estFUN = example_ee,
  data = ohio,
  compute_roots = FALSE,
  units = 'id',
  roots = coef(geefit),
  outer_args = list(model = geefit))
m_estimate(
  estFUN = example_ee,
  data = ohio,
  compute_roots = FALSE,
  units = 'id',
  roots = unlist(getME(glmmfit, c('beta', 'theta'))),
  outer_args = list(model = glmmfit))

## End(Not run)
```

grab_psiFUN_list

Gets the .psi_list slot in a m_estimation_basis

Description

Gets the .psi_list slot in a m_estimation_basis

Usage

```
grab_psiFUN_list(object)

## S4 method for signature 'm_estimation_basis'
grab_psiFUN_list(object)

## S4 method for signature 'geex'
grab_psiFUN_list(object)
```

Arguments

object a `m_estimation_basis` object

grab_response	<i>Grab a vector of responses from a model object</i>
---------------	---

Description

Grab a vector of responses from a model object

Usage

```
grab_response(data, formula)
```

Arguments

data data.frame from which to extract the vector of responses
formula model formula

Value

a `model.response`

Examples

```
# Grab vector of responses for the first ten rows of iris data
fit <- lm(Sepal.Width ~ Petal.Width, data = iris)
grab_response(
  data = iris[1:10, ],
  formula(fit))
```

grab_response_formula	<i>Grab the LHS formula from a model object</i>
-----------------------	---

Description

Grab the LHS formula from a model object

Usage

```
grab_response_formula(model)
```

Arguments

model	a model object such as lm, glm, merMod
-------	--

Value

the left-hand side of a model's `formula` object

Examples

```
fit <- lm(Sepal.Width ~ Petal.Width, data = iris)
grab_response_formula(fit)
```

m_estimate	<i>Estimate parameters and their covariance from a set of estimating equations</i>
------------	--

Description

M-estimation theory provides a framework for asymptotic properties of estimators that are solutions to estimating equations. Many R packages implement specific applications of estimating equations. **geex** aims to be provide a more general framework that any modelling method can use to compute point and variance estimates for parameters that are solutions to estimating equations of the form:

$$\sum_i \psi(O_i, \hat{\theta}) = 0$$

Usage

```
m_estimate(
  estFUN,
  data,
  units = character(0),
  weights = numeric(0),
  outer_args = list(),
```

```

    inner_args = list(),
    roots = NULL,
    compute_roots = TRUE,
    compute_vcov = TRUE,
    Asolver = solve,
    corrections,
    deriv_control,
    root_control,
    approx_control
  )

```

Arguments

estFUN	a function that takes in group-level data and returns a function that takes parameters as its first argument
data	a data.frame
units	an optional character string identifying the grouping variable in data
weights	an optional vector of weights. See details.
outer_args	a list of arguments passed to the outer (data) function of estFUN. (optional)
inner_args	a list of arguments passed to the inner (theta) function of estFUN. (optional)
roots	a vector of parameter estimates must be provided if compute_roots = FALSE
compute_roots	whether or not to find the roots of the estimating equations. Defaults to TRUE.
compute_vcov	whether or not to compute the variance-covariance matrix. Defaults to TRUE.
Asolver	a function passed to compute_sigma used to compute the inverse of the "bread" matrix. Defaults to solve .
corrections	an optional list of small sample corrections where each list element is a correct_control object which contains two elements: correctFUN and correctFUN_options. The function correction constructs correct_control objects. See details for more information.
deriv_control	a deriv_control object
root_control	a root_control object
approx_control	a approx_control object

Details

The basic idea of **geex** is for the analyst to provide at least two items:

- data
- estFUN: (the ψ function), a function that takes unit-level data and returns a function in terms of parameters (θ)

With the estFUN, **geex** computes the roots of the estimating equations and/or the empirical sandwich variance estimator.

The root finding algorithm defaults to [multiroot](#) to estimate roots though the solver algorithm can be specified in the rootFUN argument. Starting values for [multiroot](#) are passed via the

`root_control` argument. See `vignette("v03_root_solvers", package = "geex")` for information on customizing the root solver function.

To compute only the covariance matrix, set `compute_roots = FALSE` and pass estimates of θ via the `roots` argument.

M-estimation is often used for clustered data, and a variable by which to split the `data.frame` into independent units is specified by the `units` argument. This argument defaults to `NULL`, in which case the number of units equals the number of rows in the `data.frame`.

For information on the finite-sample corrections, refer to the finite sample correction API vignette: `vignette("v05_finite_sample_corrections", package = "geex")`

Value

a `geex` object

Writing an estFUN

Description: An `estFUN` is a function representing ψ . `geex` works by breaking ψ into two parts:

- the "outer" part of the `estFUN` which manipulates data and `outer_args` and returns an
- "inner" function of `theta` and `inner_args`. Internally, this "inner" function is called `psiFUN`.

In pseudo-code this looks like:

```
function(data, <<outer_args>>){
  O <- manipulate(data, <<outer_args>>)
  function(theta, <<inner_args>>){
    map(O, to = theta, and = <<inner_args>>)
  }
}
```

See the examples below or the package vignettes to see an `estFUN` in action.

Importantly, the data used in an `estFUN` is **unit** level data, which may be single rows in a `data.frame` or block of rows for clustered data.

Additional arguments: Additional arguments may be passed to both the inner and outer function of the `estFUN`. Elements in an `outer_args` list are passed to the outer function; any elements of the `inner_args` list are passed to the inner function. For an example, see the finite sample correction vignette [`vignette("v05_finite_sample_corrections", package = "geex")`].

Setting up root_control

To estimate roots of the estimating functions, `geex` uses the `rootSolve::multiroot` function by default, which requires starting values. The `root_control` argument expects a `root_control` object, which the utility function `setup_root_control` aids in creating. For example, `setup_root_control(start = 4)` creates a `root_control` setting the starting value to 4. In general, the dimension of `start` must be the same as `theta` in the inner `estFUN`.

Using weights

In some situations, use of weights can massively speed computations. Refer to `vignette("v04_weights", package = "geex")` for an example.

References

Stefanski, L. A., & Boos, D. D. (2002). The calculus of M-estimation. The American Statistician, 56(1), 29-38.

Examples

```
# Estimate the mean and variance of Y1 in the geexex dataset
ex_eeFUN <- function(data){
  function(theta){
    with(data,
      c(Y1 - theta[1],
        (Y1 - theta[1])^2 - theta[2] ))
  }
}

m_estimate(
  estFUN = ex_eeFUN,
  data = geexex,
  root_control = setup_root_control(start = c(1,1)))

# compare to the mean() and variance() functions
mean(geexex$Y1)
n <- nrow(geexex)
var(geexex$Y1) * (n - 1)/n

# A simple linear model for regressing X1 and X2 on Y4
lm_eefun <- function(data){
  X <- cbind(1, data$X1, data$X2)
  Y <- data$Y4
  function(theta){
    t(X) %*% (Y - X %*% theta)
  }
}

m_estimate(
  estFUN = lm_eefun,
  data = geexex,
  root_control = setup_root_control(start = c(0, 0, 0)))

# Compare to lm() results
summary(lm(Y4 ~ X1 + X2, data = geexex))
```

m_estimation_basis-class

m_estimation_basis S4 class

Description

m_estimation_basis S4 class

Slots

.data the analysis data.frame

.units an (optional) character string identifying the variable in .data which splits the data into independent units

.weights a numeric vector of weights used in weighting the estimating functions

.psiFUN_list a list of psiFUNs created by [create_psiFUN_list](#)

.GFUN a function created by [create_GFUN](#)

.control a [geex_control](#) object

nobs,geex-method	<i>Extract the number observations</i>
------------------	--

Description

Extract the number observations

Usage

```
## S4 method for signature 'geex'
nobs(object)

## S4 method for signature 'geex_summary'
nobs(object)
```

Arguments

object a [geex](#) object

Examples

```
library(geepack)
data('ohio')

glmfit <- glm(resp ~ age, data = ohio,
              family = binomial(link = "logit"))
example_ee <- function(data, model){
  f <- grab_psiFUN(model, data)
  function(theta){
    f(theta)
  }
}
z <- m_estimate(
  estFUN = example_ee,
  data = ohio,
  compute_roots = FALSE,
  units = 'id',
  roots = coef(glmfit),
```

```
outer_args = list(model = glmfit))  
  
nobs(z)
```

roots*Gets the parameter estimates matrix from a geex object*

Description

Gets the parameter estimates matrix from a geex object

Usage

```
roots(object, ...)  
  
## S4 method for signature 'geex'  
roots(object)  
  
## S4 method for signature 'geex_summary'  
roots(object)
```

Arguments

<code>object</code>	a geex object
<code>...</code>	arguments passed to other methods

Examples

```
ex_eeFUN <- function(data){  
  function(theta){  
    with(data,  
      c(Y1 - theta[1],  
        (Y1 - theta[1])^2 - theta[2] ))  
  })  
  
results <- m_estimate(  
  estFUN = ex_eeFUN,  
  data = geexex,  
  root_control = setup_root_control(start = c(1,1)))  
  
roots(results)
```

root_control-class	<i>root_control S4 class</i>
--------------------	------------------------------

Description

root_control S4 class

Slots

.FUN a root finding function whose first argument must be named f.

.options a list of options passed to .FUN.

.object_name a character string identifying the object containing the roots in the output of .FUN.

sandwich_components-class	<i>sandwich_components S4 class</i>
---------------------------	-------------------------------------

Description

sandwich_components S4 class

Slots

.A the "bread" matrix

.A_i a list of "bread" matrices per unit

.B the "meat" matrix

.B_i a list of "meat" matrices per unit

.ee_i a list of observed estimating function values per unit

setup_approx_control	<i>Setup an approx_control object</i>
----------------------	---------------------------------------

Description

Setup an approx_control object

Usage

setup_approx_control(FUN, ...)

Arguments

FUN	a function
...	arguments passed to FUN

Value

a [approx_control](#) object

Examples

```
# For usage, see example 7 in  
vignette("01_additional_examples", package = "geex")
```

setup_control	<i>Setup a basic_control object</i>
---------------	-------------------------------------

Description

Setup a basic_control object

Usage

```
setup_control(type, FUN, ...)
```

Arguments

type	one of <code>c("deriv", "approx", "root")</code>
FUN	a function
...	arguments passed to FUN

Value

a [basic_control](#) object

See Also

[setup_root_control](#), [setup_deriv_control](#), [setup_approx_control](#)

setup_deriv_control	<i>Setup a deriv_control object</i>
---------------------	-------------------------------------

Description

Setup a deriv_control object

Usage

```
setup_deriv_control(FUN, ...)
```

Arguments

FUN	a function
...	arguments passed to FUN

Value

a `deriv_control` object

Examples

```
setup_deriv_control() # default  
setup_deriv_control(method = "simple") # will speed up computations
```

setup_root_control	<i>Setup a root_control object</i>
--------------------	------------------------------------

Description

Setup a root_control object

Usage

```
setup_root_control(FUN, roots_name, ...)
```

Arguments

FUN	a function
roots_name	a character string identifying the object containing the
...	arguments passed to FUN

Value

a `root_control` object

Examples

```
# Setup the default
setup_root_control(start = c(3, 5, 6))

# Also setup the default
setup_root_control(FUN = rootSolve::multiroot,
                   start = c(3, 5, 6))

# Or use uniroot()
setup_root_control(FUN = stats::uniroot,
                   interval = c(0, 1))
```

show	<i>Show (print) the S4 geex classes</i>
------	---

Description

[m_estimation_basis](#), or [geex](#) object

Usage

```
show(object)

## S4 method for signature 'sandwich_components'
show(object)

## S4 method for signature 'm_estimation_basis'
show(object)

## S4 method for signature 'geex'
show(object)

## S4 method for signature 'geex_summary'
show(object)
```

Arguments

object the object to print

summary,geex-method	<i>Object Summaries</i>
---------------------	-------------------------

Description

Object Summaries

Usage

```
## S4 method for signature 'geex'  
summary(object, keep_data = TRUE, keep_args = TRUE)
```

Arguments

object	a geex object
keep_data	keep the original data or not
keep_args	keep the outer_args and inner_args passed to estFUN or not

Examples

```
library(geepack)  
data('ohio')  
glmfit <- glm(resp ~ age, data = ohio,  
              family = binomial(link = "logit"))  
example_ee <- function(data, model){  
  f <- grab_psiFUN(model, data)  
  function(theta){  
    f(theta)  
  }  
}  
z <- m_estimate(  
  estFUN = example_ee,  
  data = ohio,  
  compute_roots = FALSE,  
  units = 'id',  
  roots = coef(glmfit),  
  outer_args = list(model = glmfit))  
  
object.size(z)  
object.size(summary(z))  
object.size(summary(z, keep_data = FALSE))  
object.size(summary(z, keep_data = FALSE, keep_args = FALSE))
```

vcov,geex-method	<i>Gets the variance-covariance matrix from a geex object</i>
------------------	---

Description

Gets the variance-covariance matrix from a geex object

Usage

```
## S4 method for signature 'geex'
vcov(object)

## S4 method for signature 'geex_summary'
vcov(object)
```

Arguments

object a *geex* object

Examples

```
ex_eeFUN <- function(data){
  function(theta){
    with(data,
      c(Y1 - theta[1],
        (Y1 - theta[1])^2 - theta[2] ))
  })
}

results <- m_estimate(
  estFUN = ex_eeFUN,
  data = geexex,
  root_control = setup_root_control(start = c(1,1)))

vcov(results)
```

weights,geex-method	<i>Extract Model weights</i>
---------------------	------------------------------

Description

Extract Model weights

Usage

```
## S4 method for signature 'geex'
weights(object)

## S4 method for signature 'geex_summary'
weights(object)
```

Arguments

object a [geex](#) object

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